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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/05/2017 TO 02/05/2017

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
2017/05/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	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
2017/05/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	04/05/2017			Bond Future	128.1421	128.1421	127.9872	127.9872	(0.121)	0.0000	0.0000	2,817
2017/05/02	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	04/05/2017	132.56	Put	Bond Future	4,417.9400	4.4179	4,572.8400	4.5728	3.506	0	0	0
2017/05/02	2025	04/05/2017	132.58	Put	Bond Future	4,437.9400	4.4379	4,592.8400	4.5928	3.490	0	0	0
2017/05/02	2025	04/05/2017	132.57	Put	Bond Future	4,427.9400	4.4279	4,582.8400	4.5828	3.498	0	0	0
2017/05/02	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	03/08/2017			Bond Future	129.2726	129.2726	129.1128	129.1128	(0.124)	0.0000	0.0000	2,414
2017/05/02	2025	03/08/2017	133.96	Put	Bond Future	4,687.3800	4.6874	4,847.2100	4.8472	3.410	0	0	0
2017/05/02	2025	03/08/2017	133.98	Put	Bond Future	4,707.3800	4.7074	4,867.2100	4.8672	3.395	0	0	0
2017/05/02	2025	03/08/2017	133.97	Put	Bond Future	4,697.3800	4.6974	4,857.2100	4.8572	3.403	0	0	0
2017/05/02	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	02/11/2017			Bond Future	131.8131	131.8131	131.6473	131.6473	(0.126)	0.0000	0.0000	0
2017/05/02	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	02/11/2017	132.96	Put	Bond Future	1,146.8600	1.1469	1,312.6700	1.3127	14.458	0	0	0
2017/05/02	2025	02/11/2017	132.98	Put	Bond Future	1,166.8600	1.1669	1,332.6700	1.3327	14.210	0	0	0
2017/05/02	2025	02/11/2017	132.97	Put	Bond Future	1,156.8600	1.1569	1,322.6700	1.3227	14.333	0	0	0
2017/05/02	2025	01/02/2018	133.89	Put	Bond Future	767.7000	0.7677	938.2100	0.9382	22.210	0	0	0
2017/05/02	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	01/02/2018			Bond Future	133.1223	133.1223	132.9518	132.9518	(0.128)	0.0000	0.0000	0
2017/05/02	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2025	01/02/2018	133.88	Put	Bond Future	757.7000	0.7577	928.2100	0.9282	22.504	0	0	0
2017/05/02	2025	01/02/2018	133.90	Put	Bond Future	777.7000	0.7777	948.2100	0.9482	21.925	0	0	0
2017/05/02	2029	04/05/2017	100.66	Put	Bond Future	1,718.5900	1.7186	1,697.8500	1.6978	(1.207)	0	0	0
2017/05/02	2029	04/05/2017			Bond Future	98.9414	98.9414	98.9622	98.9622	0.021	0.0000	0.0000	1,772
2017/05/02	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2029	04/05/2017	100.65	Put	Bond Future	1,708.5900	1.7086	1,687.8500	1.6878	(1.214)	0	0	0
2017/05/02	2029	04/05/2017	100.67	Put	Bond Future	1,728.5900	1.7286	1,707.8500	1.7078	(1.200)	0	0	0
2017/05/02	2029	01/02/2018			Bond Future	103.8713	103.8713	103.8882	103.8882	0.016	0.0000	0.0000	0
2017/05/02	2030	04/05/2017	9.33	Call	Bond Future	1,435.3800	1.4354	1,474.4300	1.4744	2.721	0	0	0
2017/05/02	2030	04/05/2017			Bond Future	9.1229	93.7887	9.1174	93.8278	(0.061)	0.0000	0.0000	24,118

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
2017/05/02	2030	04/05/2017	9.34	Call	Bond Future	1,503.9100		1.5039	1,542.9600	1.5430	2.597	0	0	0
2017/05/02	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	04/05/2017	9.32	Call	Bond Future	1,366.7800		1.3668	1,405.8300	1.4058	2.857	0	0	0
2017/05/02	2030	03/08/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	03/08/2017	9.33	Call	Bond Future	1,082.1200		1.0821	1,120.6500	1.1206	3.561	0	0	0
2017/05/02	2030	03/08/2017			Bond Future	9.1719		91.5659	9.1663	91.6044	(0.061)	0.0000	0.0000	15,746
2017/05/02	2030	03/08/2017	9.34	Call	Bond Future	1,149.9900		1.1500	1,188.5200	1.1885	3.350	0	0	0
2017/05/02	2030	03/08/2017	9.35	Call	Bond Future	1,217.7800		1.2178	1,256.3100	1.2563	3.164	0	0	0
2017/05/02	2030	03/08/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	03/08/2017	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	02/11/2017			Bond Future	9.2123		93.3435	9.2069	93.3805	(0.059)	0.0000	0.0000	0
2017/05/02	2030	02/11/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	02/11/2017	9.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	02/11/2017	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	02/11/2017	9.34	Call	Bond Future	863.4600		0.8635	900.4300	0.9004	4.282	0	0	0
2017/05/02	2030	02/11/2017	9.35	Call	Bond Future	930.6200		0.9306	967.5900	0.9676	3.973	0	0	0
2017/05/02	2030	02/11/2017	9.36	Call	Bond Future	997.7000		0.9977	1,034.6700	1.0347	3.706	0	0	0
2017/05/02	2030	01/02/2018			Bond Future	9.2480		91.2025	9.2423	91.2403	(0.061)	0.0000	0.0000	0
2017/05/02	2030	01/02/2018	9.38	Call	Bond Future	880.3300		0.8803	918.1200	0.9181	4.293	0	0	0
2017/05/02	2030	01/02/2018	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	01/02/2018	9.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	01/02/2018	9.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2030	01/02/2018	9.39	Call	Bond Future	946.5300		0.9465	984.3200	0.9843	3.992	0	0	0
2017/05/02	2030	01/02/2018	9.37	Call	Bond Future	814.0700		0.8141	851.8600	0.8519	4.642	0	0	0
2017/05/02	2032	04/05/2017	9.45	Call	Bond Future	1,396.4000		1.3964	1,306.2500	1.3063	(6.456)	0	0	0
2017/05/02	2032	04/05/2017			Bond Future	9.2828		92.6177	9.2773	92.6594	(0.060)	0.0000	0.0000	9,586
2017/05/02	2032	04/05/2017	9.46	Call	Bond Future	1,456.2500		1.4563	1,375.7300	1.3757	(5.529)	0	0	0
2017/05/02	2032	04/05/2017	9.44	Put	Bond Future	168.3000		0.1683	26.5900	0.0266	(84.201)	0	0	0
2017/05/02	2032	04/05/2017	9.46	Put	Bond Future	139.8200		0.1398	17.6200	0.0176	(87.398)	0	0	0
2017/05/02	2032	04/05/2017	9.45	Put	Bond Future	153.5400		0.1535	21.7100	0.0217	(85.860)	0	0	0
2017/05/02	2032	04/05/2017	9.44	Call	Bond Future	1,337.5100		1.3375	1,237.4800	1.2375	(7.479)	0	0	0
2017/05/02	2032	03/08/2017	9.43	Put	Bond Future	2,030.4300		2.0304	1,963.2800	1.9633	(3.307)	0	0	0
2017/05/02	2032	03/08/2017			Bond Future	9.3301		94.3794	9.3246	94.4205	(0.059)	0.0000	0.0000	21,380
2017/05/02	2032	03/08/2017	9.45	Put	Bond Future	1,965.2200		1.9652	1,898.6300	1.8986	(3.388)	0	0	0
2017/05/02	2032	03/08/2017	9.44	Put	Bond Future	1,997.6300		1.9976	1,930.7600	1.9308	(3.347)	0	0	0
2017/05/02	2032	03/08/2017	9.44	Call	Bond Future	2,807.0100		2.8070	2,781.3000	2.7813	(0.916)	0	0	0
2017/05/02	2032	03/08/2017	9.45	Call	Bond Future	2,847.7400		2.8477	2,822.3100	2.8223	(0.893)	0	0	0
2017/05/02	2032	03/08/2017	9.43	Call	Bond Future	2,766.5800		2.7666	2,740.5900	2.7406	(0.939)	0	0	0
2017/05/02	2032	02/11/2017			Bond Future	9.3752		92.0531	9.3698	92.0928	(0.058)	0.0000	0.0000	0
2017/05/02	2032	02/11/2017	9.48	Put	Bond Future	2,868.3700		2.8684	2,816.3300	2.8163	(1.814)	0	0	0
2017/05/02	2032	02/11/2017	9.50	Put	Bond Future	2,802.1100		2.8021	2,750.4200	2.7504	(1.845)	0	0	0
2017/05/02	2032	02/11/2017	9.49	Put	Bond Future	2,835.1000		2.8351	2,783.2300	2.7832	(1.830)	0	0	0
2017/05/02	2032	02/11/2017	9.48	Call	Bond Future	3,630.5400		3.6305	3,618.1800	3.6182	(0.340)	0	0	0
2017/05/02	2032	02/11/2017	9.49	Call	Bond Future	3,669.5400		3.6695	3,657.3500	3.6574	(0.332)	0	0	0
2017/05/02	2032	02/11/2017	9.50	Call	Bond Future	3,708.7500		3.7088	3,696.7400	3.6967	(0.324)	0	0	0

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2017/05/02	2032	01/02/2018	9.55	Put	Bond Future	3,568.3800	3.5684	3,521.6900	3.5217	(1.308)	0	0	0
2017/05/02	2032	01/02/2018			Bond Future	9.4158	93.8918	9.4102	93.9323	(0.060)	0.0000	0.0000	0
2017/05/02	2032	01/02/2018	9.57	Put	Bond Future	3,505.1400	3.5051	3,458.7100	3.4587	(1.325)	0	0	0
2017/05/02	2032	01/02/2018	9.56	Put	Bond Future	3,536.6400	3.5366	3,490.0800	3.4901	(1.317)	0	0	0
2017/05/02	2032	01/02/2018	9.55	Call	Bond Future	4,531.1700	4.5312	4,525.0500	4.5250	(0.135)	0	0	0
2017/05/02	2032	01/02/2018	9.56	Call	Bond Future	4,570.6100	4.5706	4,564.6200	4.5646	(0.131)	0	0	0
2017/05/02	2032	01/02/2018	9.57	Call	Bond Future	4,610.2100	4.6102	4,604.3500	4.6044	(0.127)	0	0	0
2017/05/02	2033	04/05/2017			Bond Future	105.2869	105.2869	105.3086	105.3086	0.021	0.0000	0.0000	5,704
2017/05/02	2033	04/05/2017	110.83	Put	Bond Future	5,543.1400	5.5431	5,521.4300	5.5214	(0.392)	0	0	0
2017/05/02	2033	04/05/2017	110.85	Put	Bond Future	5,563.1400	5.5631	5,541.4300	5.5414	(0.390)	0	0	0
2017/05/02	2033	04/05/2017	110.84	Put	Bond Future	5,553.1400	5.5531	5,531.4300	5.5314	(0.391)	0	0	0
2017/05/02	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2033	03/08/2017	113.14	Put	Bond Future	5,831.1900	5.8312	5,810.6200	5.8106	(0.353)	0	0	0
2017/05/02	2033	03/08/2017			Bond Future	107.3088	107.3088	107.3294	107.3294	0.019	0.0000	0.0000	6,134
2017/05/02	2033	03/08/2017	113.13	Put	Bond Future	5,821.1900	5.8212	5,800.6200	5.8006	(0.353)	0	0	0
2017/05/02	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2033	03/08/2017	113.12	Put	Bond Future	5,811.1900	5.8112	5,790.6200	5.7906	(0.354)	0	0	0
2017/05/02	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2033	02/11/2017			Bond Future	108.3406	108.3406	108.3592	108.3592	0.017	0.0000	0.0000	0
2017/05/02	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2033	02/11/2017	110.07	Put	Bond Future	1,729.3600	1.7294	1,710.7600	1.7108	(1.076)	0	0	0
2017/05/02	2033	02/11/2017	110.09	Put	Bond Future	1,749.3600	1.7494	1,730.7600	1.7308	(1.063)	0	0	0
2017/05/02	2033	02/11/2017	110.08	Put	Bond Future	1,739.3600	1.7394	1,720.7600	1.7208	(1.069)	0	0	0
2017/05/02	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2033	01/02/2018	109.66	Call	Bond Future	868.0100	0.8680	885.8000	0.8858	2.050	0	0	0
2017/05/02	2033	01/02/2018			Bond Future	110.5280	110.5280	110.5458	110.5458	0.016	0.0000	0.0000	0
2017/05/02	2033	01/02/2018	109.64	Call	Bond Future	888.0100	0.8880	905.8000	0.9058	2.003	0	0	0
2017/05/02	2033	01/02/2018	109.65	Call	Bond Future	878.0100	0.8780	895.8000	0.8958	2.026	0	0	0
2017/05/02	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2037	04/05/2017			Bond Future	9.5381	93.1240	9.5425	93.0881	0.046	0.0000	0.0000	26,774
2017/05/02	2037	04/05/2017	9.58	Put	Bond Future	491.6900	0.4917	241.0200	0.2410	(50.981)	0	0	0
2017/05/02	2037	04/05/2017	9.60	Put	Bond Future	427.0700	0.4271	185.7200	0.1857	(56.513)	0	0	0
2017/05/02	2037	04/05/2017	9.59	Put	Bond Future	458.5500	0.4585	212.0500	0.2120	(53.756)	0	0	0
2017/05/02	2037	04/05/2017	9.60	Call	Bond Future	931.3000	0.9313	654.0300	0.6540	(29.772)	0	0	0
2017/05/02	2037	04/05/2017	9.58	Call	Bond Future	833.4000	0.8334	546.8100	0.5468	(34.388)	0	0	0
2017/05/02	2037	04/05/2017	9.59	Call	Bond Future	881.5800	0.8816	599.1600	0.5992	(32.036)	0	0	0
2017/05/02	2037	03/08/2017	9.57	Call	Bond Future	2,615.9300	2.6159	2,540.5700	2.5406	(2.881)	0	0	0
2017/05/02	2037	03/08/2017			Bond Future	9.5912	90.6382	9.5959	90.6002	0.049	0.0000	0.0000	51,252
2017/05/02	2037	03/08/2017	9.58	Call	Bond Future	2,655.7700	2.6558	2,580.2100	2.5802	(2.845)	0	0	0
2017/05/02	2037	03/08/2017	9.56	Put	Bond Future	2,829.3500	2.8294	2,792.2100	2.7922	(1.313)	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
2017/05/02	2037	03/08/2017	9.57	Put	Bond Future	2,787.6400	2.7876	2,750.3000	2.7503	(1.339)	0	0	0
2017/05/02	2037	03/08/2017	9.58	Put	Bond Future	2,746.3800	2.7464	2,708.8400	2.7088	(1.367)	0	0	0
2017/05/02	2037	03/08/2017	9.56	Call	Bond Future	2,576.4300	2.5764	2,501.2700	2.5013	(2.917)	0	0	0
2017/05/02	2037	02/11/2017			Bond Future	9.6366	92.3978	9.6417	92.3568	0.053	0.0000	0.0000	233
2017/05/02	2037	02/11/2017	9.66	Call	Bond Future	3,961.7100	3.9617	3,898.8000	3.8988	(1.588)	0	0	0
2017/05/02	2037	02/11/2017	9.65	Put	Bond Future	3,813.8700	3.8139	3,792.0100	3.7920	(0.573)	0	0	0
2017/05/02	2037	02/11/2017	9.67	Put	Bond Future	3,734.7900	3.7348	3,712.6800	3.7127	(0.592)	0	0	0
2017/05/02	2037	02/11/2017	9.66	Put	Bond Future	3,774.3000	3.7743	3,752.3100	3.7523	(0.583)	0	0	0
2017/05/02	2037	02/11/2017	9.67	Call	Bond Future	4,002.0000	4.0020	3,938.9700	3.9390	(1.575)	0	0	0
2017/05/02	2037	02/11/2017	9.65	Call	Bond Future	3,921.3600	3.9214	3,858.5800	3.8586	(1.601)	0	0	0
2017/05/02	2037	01/02/2018			Bond Future	9.6783	89.9876	9.6835	89.9459	0.054	0.0000	0.0000	0
2017/05/02	2037	01/02/2018	9.81	Put	Bond Future	4,098.1700	4.0982	4,083.6000	4.0836	(0.356)	0	0	0
2017/05/02	2037	01/02/2018	9.83	Put	Bond Future	4,027.9300	4.0279	4,013.1700	4.0132	(0.366)	0	0	0
2017/05/02	2037	01/02/2018	9.82	Put	Bond Future	4,062.9200	4.0629	4,048.2600	4.0483	(0.361)	0	0	0
2017/05/02	2037	01/02/2018	9.82	Call	Bond Future	5,176.5500	5.1765	5,120.1800	5.1202	(1.089)	0	0	0
2017/05/02	2037	01/02/2018	9.83	Call	Bond Future	5,219.3100	5.2193	5,162.8400	5.1628	(1.082)	0	0	0
2017/05/02	2037	01/02/2018	9.81	Call	Bond Future	5,133.9400	5.1339	5,077.6600	5.0777	(1.096)	0	0	0
2017/05/02	2038	04/05/2017	139.77	Put	Bond Future	8,513.8900	8.5139	8,486.7500	8.4867	(0.319)	0	0	0
2017/05/02	2038	04/05/2017			Bond Future	131.2561	131.2561	131.2833	131.2833	0.021	0.0000	0.0000	2,693
2017/05/02	2038	04/05/2017	139.79	Put	Bond Future	8,533.8900	8.5339	8,506.7500	8.5067	(0.318)	0	0	0
2017/05/02	2038	04/05/2017	139.78	Put	Bond Future	8,523.8900	8.5239	8,496.7500	8.4967	(0.318)	0	0	0
2017/05/02	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	03/08/2017			Bond Future	132.2802	132.2802	132.3059	132.3059	0.019	0.0000	0.0000	22,422
2017/05/02	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	03/08/2017	141.16	Put	Bond Future	8,879.8200	8.8798	8,854.1300	8.8541	(0.289)	0	0	0
2017/05/02	2038	03/08/2017	141.18	Put	Bond Future	8,899.8200	8.8998	8,874.1300	8.8741	(0.289)	0	0	0
2017/05/02	2038	03/08/2017	141.17	Put	Bond Future	8,889.8200	8.8898	8,864.1300	8.8641	(0.289)	0	0	0
2017/05/02	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	02/11/2017			Bond Future	134.8798	134.8798	134.9030	134.9030	0.017	0.0000	0.0000	0
2017/05/02	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	02/11/2017	136.82	Put	Bond Future	1,940.1700	1.9402	1,916.9600	1.9170	(1.196)	0	0	0
2017/05/02	2038	02/11/2017	136.80	Put	Bond Future	1,920.1700	1.9202	1,896.9600	1.8970	(1.209)	0	0	0
2017/05/02	2038	02/11/2017	136.81	Put	Bond Future	1,930.1700	1.9302	1,906.9600	1.9070	(1.202)	0	0	0
2017/05/02	2038	01/02/2018	136.95	Put	Bond Future	868.1600	0.8682	845.9000	0.8459	(2.564)	0	0	0
2017/05/02	2038	01/02/2018			Bond Future	136.0818	136.0818	136.1041	136.1041	0.016	0.0000	0.0000	0
2017/05/02	2038	01/02/2018	136.94	Put	Bond Future	858.1600	0.8582	835.9000	0.8359	(2.594)	0	0	0
2017/05/02	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2038	01/02/2018	136.93	Put	Bond Future	848.1600	0.8482	825.9000	0.8259	(2.625)	0	0	0
2017/05/02	2040	04/05/2017			Bond Future	9.6182	96.7430	9.6275	96.6609	0.098	0.0000	0.0000	10,425

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/02	2040	04/05/2017	9.62	Put	Bond Future	699.3800	0.6994	442.0800	0.4421	(36.790)	0	0	0
2017/05/02	2040	04/05/2017	9.64	Put	Bond Future	616.0400	0.6160	356.1700	0.3562	(42.184)	0	0	0
2017/05/02	2040	04/05/2017	9.63	Put	Bond Future	656.8500	0.6569	397.6300	0.3976	(39.464)	0	0	0
2017/05/02	2040	04/05/2017	9.62	Call	Bond Future	715.4700	0.7155	376.1000	0.3761	(47.433)	0	0	0
2017/05/02	2040	04/05/2017	9.63	Call	Bond Future	760.3100	0.7603	419.0200	0.4190	(44.888)	0	0	0
2017/05/02	2040	04/05/2017	9.64	Call	Bond Future	806.7400	0.8067	464.8000	0.4648	(42.385)	0	0	0
2017/05/02	2040	03/08/2017			Bond Future	9.6719	94.0757	9.6817	93.9906	0.102	0.0000	0.0000	6,776
2017/05/02	2040	03/08/2017	9.61	Put	Bond Future	3,224.3700	3.2244	3,207.0900	3.2071	(0.536)	0	0	0
2017/05/02	2040	03/08/2017	9.63	Put	Bond Future	3,132.5800	3.1326	3,114.4000	3.1144	(0.580)	0	0	0
2017/05/02	2040	03/08/2017	9.62	Put	Bond Future	3,178.2400	3.1782	3,160.5000	3.1605	(0.558)	0	0	0
2017/05/02	2040	03/08/2017	9.61	Call	Bond Future	2,686.6300	2.6866	2,584.3100	2.5843	(3.808)	0	0	0
2017/05/02	2040	03/08/2017	9.62	Call	Bond Future	2,727.7200	2.7277	2,624.9400	2.6249	(3.768)	0	0	0
2017/05/02	2040	03/08/2017	9.63	Call	Bond Future	2,769.1600	2.7692	2,665.9400	2.6659	(3.727)	0	0	0
2017/05/02	2040	02/11/2017			Bond Future	9.7181	95.9019	9.7285	95.8129	0.107	0.0000	0.0000	0
2017/05/02	2040	02/11/2017	9.66	Call	Bond Future	3,945.6400	3.9456	3,856.3300	3.8563	(2.264)	0	0	0
2017/05/02	2040	02/11/2017	9.65	Put	Bond Future	4,490.4100	4.4904	4,490.4500	4.4905	0.001	0	0	0
2017/05/02	2040	02/11/2017	9.67	Put	Bond Future	4,400.0000	4.4000	4,399.4200	4.3994	(0.013)	0	0	0
2017/05/02	2040	02/11/2017	9.66	Put	Bond Future	4,445.1700	4.4452	4,444.8900	4.4449	(0.006)	0	0	0
2017/05/02	2040	02/11/2017	9.67	Call	Bond Future	3,986.8100	3.9868	3,897.2000	3.8972	(2.248)	0	0	0
2017/05/02	2040	02/11/2017	9.65	Call	Bond Future	3,904.4100	3.9044	3,815.4200	3.8154	(2.279)	0	0	0
2017/05/02	2040	01/02/2018	9.89	Call	Bond Future	5,527.9000	5.5279	5,441.5200	5.4415	(1.563)	0	0	0
2017/05/02	2040	01/02/2018			Bond Future	9.7607	93.3115	9.7714	93.2207	0.110	0.0000	0.0000	0
2017/05/02	2040	01/02/2018	9.87	Call	Bond Future	5,440.0900	5.4401	5,354.1500	5.3541	(1.580)	0	0	0
2017/05/02	2040	01/02/2018	9.88	Call	Bond Future	5,484.0800	5.4841	5,397.9200	5.3979	(1.571)	0	0	0
2017/05/02	2040	01/02/2018	9.87	Put	Bond Future	4,519.9800	4.5200	4,524.8500	4.5249	0.108	0	0	0
2017/05/02	2040	01/02/2018	9.88	Put	Bond Future	4,480.5300	4.4805	4,485.1800	4.4852	0.104	0	0	0
2017/05/02	2040	01/02/2018	9.89	Put	Bond Future	4,441.0400	4.4410	4,445.4700	4.4455	0.100	0	0	0
2017/05/02	2044	04/05/2017			Bond Future	9.6731	93.5641	9.6925	93.3935	0.201	0.0000	0.0000	17,154
2017/05/02	2044	04/05/2017	9.67	Call	Bond Future	703.9700	0.7040	322.4300	0.3224	(54.198)	0	0	0
2017/05/02	2044	04/05/2017	9.66	Put	Bond Future	776.8500	0.7769	572.6400	0.5726	(26.287)	0	0	0
2017/05/02	2044	04/05/2017	9.68	Put	Bond Future	687.6300	0.6876	471.2300	0.4712	(31.470)	0	0	0
2017/05/02	2044	04/05/2017	9.67	Put	Bond Future	731.3500	0.7314	520.4400	0.5204	(28.838)	0	0	0
2017/05/02	2044	04/05/2017	9.68	Call	Bond Future	748.2300	0.7482	361.2000	0.3612	(51.726)	0	0	0
2017/05/02	2044	04/05/2017	9.66	Call	Bond Future	661.3600	0.6614	286.5200	0.2865	(56.677)	0	0	0
2017/05/02	2044	03/08/2017			Bond Future	9.7262	90.9614	9.7463	90.7863	0.207	0.0000	0.0000	22,344
2017/05/02	2044	03/08/2017	9.62	Put	Bond Future	3,482.1800	3.4822	3,514.8000	3.5148	0.937	0	0	0
2017/05/02	2044	03/08/2017	9.64	Put	Bond Future	3,385.1700	3.3852	3,415.9600	3.4160	0.910	0	0	0
2017/05/02	2044	03/08/2017	9.63	Put	Bond Future	3,433.4300	3.4334	3,465.1300	3.4651	0.923	0	0	0
2017/05/02	2044	03/08/2017	9.64	Call	Bond Future	2,629.7600	2.6298	2,485.4000	2.4854	(5.489)	0	0	0
2017/05/02	2044	03/08/2017	9.62	Call	Bond Future	2,549.8700	2.5499	2,407.3400	2.4073	(5.590)	0	0	0
2017/05/02	2044	03/08/2017	9.63	Call	Bond Future	2,589.6400	2.5896	2,446.1900	2.4462	(5.539)	0	0	0
2017/05/02	2044	02/11/2017	9.68	Call	Bond Future	3,873.3100	3.8733	3,739.4700	3.7395	(3.455)	0	0	0
2017/05/02	2044	02/11/2017			Bond Future	9.7718	92.7273	9.7928	92.5465	0.215	0.0000	0.0000	0
2017/05/02	2044	02/11/2017	9.66	Call	Bond Future	3,792.1700	3.7922	3,659.5900	3.6596	(3.496)	0	0	0
2017/05/02	2044	02/11/2017	9.67	Call	Bond Future	3,832.6300	3.8326	3,699.4200	3.6994	(3.476)	0	0	0
2017/05/02	2044	02/11/2017	9.66	Put	Bond Future	4,765.9900	4.7660	4,814.2400	4.8142	1.012	0	0	0
2017/05/02	2044	02/11/2017	9.68	Put	Bond Future	4,671.6500	4.6717	4,718.6400	4.7186	1.006	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/02	2044	02/11/2017	9.67	Put	Bond Future	4,718.6400	4.7186	4,766.2600	4.7663	1.009	0	0	0
2017/05/02	2044	01/02/2018			Bond Future	9.8141	90.1985	9.8357	90.0141	0.220	0.0000	0.0000	0
2017/05/02	2044	01/02/2018	9.89	Put	Bond Future	4,729.3000	4.7293	4,776.9300	4.7769	1.007	0	0	0
2017/05/02	2044	01/02/2018	9.91	Put	Bond Future	4,647.8200	4.6478	4,694.5000	4.6945	1.004	0	0	0
2017/05/02	2044	01/02/2018	9.90	Put	Bond Future	4,688.4100	4.6884	4,735.5600	4.7356	1.006	0	0	0
2017/05/02	2044	01/02/2018	9.89	Call	Bond Future	5,374.5100	5.3745	5,237.7800	5.2378	(2.544)	0	0	0
2017/05/02	2044	01/02/2018	9.90	Call	Bond Future	5,418.0600	5.4181	5,280.8500	5.2809	(2.532)	0	0	0
2017/05/02	2044	01/02/2018	9.91	Call	Bond Future	5,461.7600	5.4618	5,324.0800	5.3241	(2.521)	0	0	0
2017/05/02	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	04/05/2017			Bond Future	125.2211	125.2211	125.2476	125.2476	0.021	0.0000	0.0000	19,136
2017/05/02	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	04/05/2017	138.32	Put	Bond Future	13,098.8600	13.0989	13,072.3700	13.0724	(0.202)	0	0	0
2017/05/02	2046	04/05/2017	138.34	Put	Bond Future	13,118.8600	13.1189	13,092.3700	13.0924	(0.202)	0	0	0
2017/05/02	2046	04/05/2017	138.33	Put	Bond Future	13,108.8600	13.1089	13,082.3700	13.0824	(0.202)	0	0	0
2017/05/02	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	03/08/2017	141.17	Put	Bond Future	13,543.8500	13.5438	13,519.0400	13.5190	(0.183)	0	0	0
2017/05/02	2046	03/08/2017			Bond Future	127.6261	127.6261	127.6510	127.6510	0.019	0.0000	0.0000	22,790
2017/05/02	2046	03/08/2017	141.19	Put	Bond Future	13,563.8500	13.5638	13,539.0400	13.5390	(0.183)	0	0	0
2017/05/02	2046	03/08/2017	141.18	Put	Bond Future	13,553.8500	13.5538	13,529.0400	13.5290	(0.183)	0	0	0
2017/05/02	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	02/11/2017			Bond Future	128.5507	128.5507	128.5734	128.5734	0.018	0.0000	0.0000	0
2017/05/02	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	02/11/2017	136.30	Put	Bond Future	7,749.2900	7.7493	7,726.6400	7.7266	(0.292)	0	0	0
2017/05/02	2046	02/11/2017	136.32	Put	Bond Future	7,769.2900	7.7693	7,746.6400	7.7466	(0.292)	0	0	0
2017/05/02	2046	02/11/2017	136.31	Put	Bond Future	7,759.2900	7.7593	7,736.6400	7.7366	(0.292)	0	0	0
2017/05/02	2046	01/02/2018	132.92	Put	Bond Future	1,773.7100	1.7737	1,752.1500	1.7522	(1.216)	0	0	0
2017/05/02	2046	01/02/2018			Bond Future	131.1463	131.1463	131.1678	131.1678	0.016	0.0000	0.0000	0
2017/05/02	2046	01/02/2018	132.91	Put	Bond Future	1,763.7100	1.7637	1,742.1500	1.7422	(1.222)	0	0	0
2017/05/02	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2046	01/02/2018	132.90	Put	Bond Future	1,753.7100	1.7537	1,732.1500	1.7322	(1.229)	0	0	0
2017/05/02	2050	04/05/2017			Bond Future	136.2873	136.2873	136.3158	136.3158	0.021	0.0000	0.0000	4,750
2017/05/02	2050	04/05/2017	147.83	Put	Bond Future	11,542.7100	11.5427	11,514.2200	11.5142	(0.247)	0	0	0
2017/05/02	2050	04/05/2017	147.85	Put	Bond Future	11,562.7100	11.5627	11,534.2200	11.5342	(0.246)	0	0	0
2017/05/02	2050	04/05/2017	147.84	Put	Bond Future	11,552.7100	11.5527	11,524.2200	11.5242	(0.247)	0	0	0
2017/05/02	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2050	03/08/2017			Bond Future	137.2432	137.2432	137.2728	137.2728	0.022	0.0000	0.0000	26,009
2017/05/02	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/02	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2050	03/08/2017	149.22	Put	Bond Future	11,976.7700	11.9768	11,947.1800	11.9472	(0.247)	0	0	0
2017/05/02	2050	03/08/2017	149.24	Put	Bond Future	11,996.7700	11.9968	11,967.1800	11.9672	(0.247)	0	0	0
2017/05/02	2050	03/08/2017	149.23	Put	Bond Future	11,986.7700	11.9868	11,957.1800	11.9572	(0.247)	0	0	0
2017/05/02	2050	02/11/2017	144.66	Put	Bond Future	4,719.5600	4.7196	4,692.5200	4.6925	(0.573)	0	0	0
2017/05/02	2050	02/11/2017	144.67	Put	Bond Future	4,729.5600	4.7296	4,702.5200	4.7025	(0.572)	0	0	0
2017/05/02	2050	02/11/2017			Bond Future	139.9404	139.9404	139.9675	139.9675	0.019	0.0000	0.0000	0
2017/05/02	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2050	02/11/2017	144.65	Put	Bond Future	4,709.5600	4.7096	4,682.5200	4.6825	(0.574)	0	0	0
2017/05/02	2050	01/02/2018	140.24	Call	Bond Future	833.5000	0.8335	859.5700	0.8596	3.128	0	0	0
2017/05/02	2050	01/02/2018			Bond Future	141.0735	141.0735	141.0996	141.0996	0.018	0.0000	0.0000	0
2017/05/02	2050	01/02/2018	140.25	Call	Bond Future	823.5000	0.8235	849.5700	0.8496	3.166	0	0	0
2017/05/02	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2050	01/02/2018	140.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	2050	01/02/2018	140.23	Call	Bond Future	843.5000	0.8435	869.5700	0.8696	3.091	0	0	0
2017/05/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	AL37	04/05/2017			Index Future	533.3840	533.3840	533.9980	533.9980	0.115	0.0000	0.0000	1
2017/05/02	AL37	03/08/2017			Index Future	543.5310	543.5310	544.1440	544.1440	0.113	0.0000	0.0000	0
2017/05/02	AL37	02/11/2017			Index Future	554.0820	554.0820	554.6940	554.6940	0.110	0.0000	0.0000	0
2017/05/02	AL37	01/02/2018			Index Future	565.1470	565.1470	565.7700	565.7700	0.110	0.0000	0.0000	0
2017/05/02	AL7T	04/05/2017			Index Future	612.9120	612.9120	613.3640	613.3640	0.074	0.0000	0.0000	0
2017/05/02	AL7T	03/08/2017			Index Future	624.5710	624.5710	625.0180	625.0180	0.072	0.0000	0.0000	0
2017/05/02	AL7T	02/11/2017			Index Future	636.6960	636.6960	637.1360	637.1360	0.069	0.0000	0.0000	0
2017/05/02	AL7T	01/02/2018			Index Future	649.4110	649.4110	649.8580	649.8580	0.069	0.0000	0.0000	0
2017/05/02	ALBI	04/05/2017			Index Future	555.0250	555.0250	555.0350	555.0350	0.002	0.0000	0.0000	34
2017/05/02	ALBI	03/08/2017			Index Future	565.5840	565.5840	565.5810	565.5810	(0.001)	0.0000	0.0000	636
2017/05/02	ALBI	02/11/2017			Index Future	576.5630	576.5630	576.5470	576.5470	(0.003)	0.0000	0.0000	0
2017/05/02	ALBI	01/02/2018			Index Future	588.0770	588.0770	588.0590	588.0590	(0.003)	0.0000	0.0000	0
2017/05/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	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
2017/05/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/02	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/02	EL28	04/05/2017			Bond Future	126.6519		126.6519	126.6806	126.6806	0.023	0.0000	0.0000	0
2017/05/02	EL28	04/05/2017	137.90	Put	Bond Future	11,248.0700		11.2481	11,219.4200	11.2194	(0.255)	0	0	0
2017/05/02	EL28	04/05/2017	137.92	Put	Bond Future	11,268.0700		11.2681	11,239.4200	11.2394	(0.254)	0	0	0
2017/05/02	EL28	04/05/2017	137.91	Put	Bond Future	11,258.0700		11.2581	11,229.4200	11.2294	(0.254)	0	0	0
2017/05/02	EL28	04/05/2017	137.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	04/05/2017	137.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	04/05/2017	137.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	03/08/2017	135.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	03/08/2017			Bond Future	129.0843		129.0843	129.1115	129.1115	0.021	0.0000	0.0000	0
2017/05/02	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	03/08/2017	135.16	Put	Bond Future	6,075.7200		6.0757	6,048.5000	6.0485	(0.448)	0	0	0
2017/05/02	EL28	03/08/2017	135.18	Put	Bond Future	6,095.7200		6.0957	6,068.5000	6.0685	(0.447)	0	0	0
2017/05/02	EL28	03/08/2017	135.17	Put	Bond Future	6,085.7200		6.0857	6,058.5000	6.0585	(0.447)	0	0	0
2017/05/02	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	02/11/2017			Bond Future	129.8773		129.8773	129.9022	129.9022	0.019	0.0000	0.0000	0
2017/05/02	EL28	02/11/2017	133.87	Put	Bond Future	3,992.7000		3.9927	3,967.8100	3.9678	(0.623)	0	0	0
2017/05/02	EL28	02/11/2017	133.89	Put	Bond Future	4,012.7000		4.0127	3,987.8100	3.9878	(0.620)	0	0	0
2017/05/02	EL28	02/11/2017	133.88	Put	Bond Future	4,002.7000		4.0027	3,977.8100	3.9778	(0.622)	0	0	0
2017/05/02	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	01/02/2018			Bond Future	132.4995		132.4995	132.5235	132.5235	0.018	0.0000	0.0000	0
2017/05/02	EL28	01/02/2018	132.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	01/02/2018	132.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	01/02/2018	132.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	EL28	01/02/2018	132.31	Call	Bond Future	189.4800		0.1895	213.5100	0.2135	12.682	0	0	0
2017/05/02	EL28	01/02/2018	132.29	Call	Bond Future	209.4800		0.2095	233.5100	0.2335	11.471	0	0	0
2017/05/02	EL28	01/02/2018	132.30	Call	Bond Future	199.4800		0.1995	223.5100	0.2235	12.046	0	0	0

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2017/05/02	ES33	04/05/2017			Bond Future	10.5848	77.3540	10.5838	77.3599	(0.009)	0.0000	0.0000	0
2017/05/02	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES33	04/05/2017	10.54	Put	Bond Future	282.6500	0.2827	276.7300	0.2767	(2.094)	0	0	0
2017/05/02	ES33	04/05/2017	10.56	Put	Bond Future	156.2200	0.1562	150.3000	0.1503	(3.790)	0	0	0
2017/05/02	ES33	04/05/2017	10.55	Put	Bond Future	219.4000	0.2194	213.4800	0.2135	(2.698)	0	0	0
2017/05/02	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES33	03/08/2017			Bond Future	10.6693	78.8253	10.6685	78.8302	(0.007)	0.0000	0.0000	9,466
2017/05/02	ES33	03/08/2017	10.53	Put	Bond Future	871.6800	0.8717	866.7100	0.8667	(0.570)	0	0	0
2017/05/02	ES33	03/08/2017	10.55	Put	Bond Future	745.5800	0.7456	740.6100	0.7406	(0.667)	0	0	0
2017/05/02	ES33	03/08/2017	10.54	Put	Bond Future	808.5900	0.8086	803.6200	0.8036	(0.615)	0	0	0
2017/05/02	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES33	02/11/2017	10.66	Put	Bond Future	584.3500	0.5844	581.1700	0.5812	(0.544)	0	0	0
2017/05/02	ES33	02/11/2017			Bond Future	10.7549	76.5631	10.7544	76.5663	(0.005)	0.0000	0.0000	0
2017/05/02	ES33	02/11/2017	10.68	Put	Bond Future	460.7100	0.4607	457.5300	0.4575	(0.690)	0	0	0
2017/05/02	ES33	02/11/2017	10.67	Put	Bond Future	522.4900	0.5225	519.3100	0.5193	(0.609)	0	0	0
2017/05/02	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES33	01/02/2018	10.99	Call	Bond Future	898.9000	0.8989	902.1600	0.9022	0.363	0	0	0
2017/05/02	ES33	01/02/2018			Bond Future	10.8397	78.0924	10.8391	78.0956	(0.005)	0.0000	0.0000	0
2017/05/02	ES33	01/02/2018	11.00	Call	Bond Future	958.1300	0.9581	961.3900	0.9614	0.340	0	0	0
2017/05/02	ES33	01/02/2018	11.01	Call	Bond Future	1,017.2800	1.0173	1,020.5400	1.0205	0.320	0	0	0
2017/05/02	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	ES42	04/05/2017			Bond Future	10.8298	80.3506	10.8439	80.2509	0.130	0.0000	0.0000	0
2017/05/02	ES42	03/08/2017			Bond Future	10.9160	81.8789	10.9307	81.7762	0.135	0.0000	0.0000	7,957
2017/05/02	ES42	02/11/2017			Bond Future	11.0025	79.2066	11.0180	79.0999	0.141	0.0000	0.0000	0
2017/05/02	ES42	01/02/2018			Bond Future	11.0854	80.7888	11.1014	80.6800	0.144	0.0000	0.0000	0
2017/05/02	GOVI	04/05/2017			GOVI	553.3370	553.3370	553.3700	553.3700	0.006	0.0000	0.0000	27
2017/05/02	GOVI	04/05/2017	262.19	Call	GOVI	2,911,470.0000	291.1470	2,911,800.0000	291.1800	0.011	0	0	0
2017/05/02	GOVI	04/05/2017	262.20	Call	GOVI	2,911,370.0000	291.1370	2,911,700.0000	291.1700	0.011	0	0	0
2017/05/02	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	04/05/2017	262.18	Call	GOVI	2,911,570.0000	291.1570	2,911,900.0000	291.1900	0.011	0	0	0
2017/05/02	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	03/08/2017			GOVI	563.8640	563.8640	563.8840	563.8840	0.004	0.0000	0.0000	395
2017/05/02	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	03/08/2017	561.09	Call	GOVI	27,740.0000	2.7740	27,940.0000	2.7940	0.721	0	0	0
2017/05/02	GOVI	03/08/2017	561.10	Call	GOVI	27,640.0000	2.7640	27,840.0000	2.7840	0.724	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
2017/05/02	GOVI	03/08/2017	561.11	Call	GOVI	27,540.0000		2.7540	27,740.0000	2.7740	0.726	0	0	0
2017/05/02	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	02/11/2017			GOVI	574.8100		574.8100	574.8170	574.8170	0.001	0.0000	0.0000	0
2017/05/02	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	02/11/2017	572.44	Call	GOVI	23,700.0000		2.3700	23,770.0000	2.3770	0.295	0	0	0
2017/05/02	GOVI	02/11/2017	572.45	Call	GOVI	23,600.0000		2.3600	23,670.0000	2.3670	0.297	0	0	0
2017/05/02	GOVI	02/11/2017	572.46	Call	GOVI	23,500.0000		2.3500	23,570.0000	2.3570	0.298	0	0	0
2017/05/02	GOVI	01/02/2018			GOVI	586.2890		586.2890	586.2950	586.2950	0.001	0.0000	0.0000	0
2017/05/02	GOVI	01/02/2018	581.03	Call	GOVI	52,590.0000		5.2590	52,650.0000	5.2650	0.114	0	0	0
2017/05/02	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	GOVI	01/02/2018	581.04	Call	GOVI	52,490.0000		5.2490	52,550.0000	5.2550	0.114	0	0	0
2017/05/02	GOVI	01/02/2018	581.02	Call	GOVI	52,690.0000		5.2690	52,750.0000	5.2750	0.114	0	0	0
2017/05/02	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/02	IGOV	04/05/2017			Index Future	246.9100		246.9100	246.9750	246.9750	0.026	0.0000	0.0000	65
2017/05/02	IGOV	03/08/2017			Index Future	251.6530		251.6530	251.7130	251.7130	0.024	0.0000	0.0000	1,229
2017/05/02	IGOV	02/11/2017			Index Future	256.5980		256.5980	256.6540	256.6540	0.022	0.0000	0.0000	0
2017/05/02	IGOV	01/02/2018			Index Future	261.7790		261.7790	261.8320	261.8320	0.020	0.0000	0.0000	0
2017/05/02	ILBI	04/05/2017			Index Future	682.7180		682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/05/02	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/02	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/02	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/02	IS01	21/09/2017			Interest Rate Swap	99.6089		99.6089	99.6093	99.6093	0.000	0.0000	0.0000	0
2017/05/02	IS01	21/12/2017			Interest Rate Swap	99.8021		99.8021	99.8051	99.8051	0.003	0.0000	0.0000	0
2017/05/02	IS01	15/03/2018			Interest Rate Swap	99.7487		99.7487	99.7536	99.7536	0.005	0.0000	0.0000	0
2017/05/02	IS01	21/06/2018			Interest Rate Swap	99.9271		99.9271	99.9352	99.9352	0.008	0.0000	0.0000	0
2017/05/02	IS02	18/12/2017			Interest Rate Swap	99.8311		99.8311	99.8347	99.8347	0.004	0.0000	0.0000	0
2017/05/02	IS02	16/03/2018			Interest Rate Swap	99.0315		99.0315	99.0353	99.0353	0.004	0.0000	0.0000	0
2017/05/02	IS02	15/06/2018			Interest Rate Swap	98.6177		98.6177	98.6252	98.6252	0.008	0.0000	0.0000	0
2017/05/02	IS02	21/09/2018			Interest Rate Swap	98.5747		98.5747	98.5826	98.5826	0.008	0.0000	0.0000	0
2017/05/02	IS02	21/12/2018			Interest Rate Swap	98.9800		98.9800	98.9900	98.9900	0.010	0.0000	0.0000	0
2017/05/02	IS02	15/03/2019			Interest Rate Swap	99.4112		99.4112	99.4197	99.4197	0.009	0.0000	0.0000	0
2017/05/02	IS02	21/06/2019			Interest Rate Swap	99.8430		99.8430	99.8514	99.8514	0.008	0.0000	0.0000	0
2017/05/02	IS05	17/12/2020			Interest Rate Swap	96.7232		96.7232	96.7044	96.7044	(0.019)	0.0000	0.0000	0
2017/05/02	IS05	16/03/2021			Interest Rate Swap	96.0018		96.0018	95.9840	95.9840	(0.019)	0.0000	0.0000	0
2017/05/02	IS05	15/06/2021			Interest Rate Swap	95.2464		95.2464	95.2295	95.2295	(0.018)	0.0000	0.0000	0
2017/05/02	IS05	21/09/2021			Interest Rate Swap	95.4633		95.4633	95.4454	95.4454	(0.019)	0.0000	0.0000	0
2017/05/02	IS05	21/12/2021			Interest Rate Swap	97.6817		97.6817	97.6625	97.6625	(0.020)	0.0000	0.0000	51
2017/05/02	IS05	15/03/2022			Interest Rate Swap	97.8527		97.8527	97.8319	97.8319	(0.021)	0.0000	0.0000	0
2017/05/02	IS05	21/06/2022			Interest Rate Swap	99.0755		99.0755	99.0535	99.0535	(0.022)	0.0000	0.0000	0

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2017/05/02	IS10	17/12/2025			Interest Rate Swap	96.0565	96.0565	96.0608	96.0608	0.005	0.0000	0.0000	0
2017/05/02	IS10	16/03/2026			Interest Rate Swap	93.0986	93.0986	93.0977	93.0977	(0.001)	0.0000	0.0000	0
2017/05/02	IS10	15/06/2026			Interest Rate Swap	91.8637	91.8637	91.8570	91.8570	(0.007)	0.0000	0.0000	0
2017/05/02	IS10	21/09/2026			Interest Rate Swap	94.0041	94.0041	93.9883	93.9883	(0.017)	0.0000	0.0000	0
2017/05/02	IS10	21/12/2026			Interest Rate Swap	97.7483	97.7483	97.7235	97.7235	(0.025)	0.0000	0.0000	0
2017/05/02	IS10	15/03/2027			Interest Rate Swap	96.3415	96.3415	96.3089	96.3089	(0.034)	0.0000	0.0000	0
2017/05/02	IS10	21/06/2027			Interest Rate Swap	98.3861	98.3861	98.3483	98.3483	(0.039)	0.0000	0.0000	0
2017/05/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/02	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/02	JBAF	21/06/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/05/02	JBAF	19/07/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/05/02	JBAF	16/08/2017			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2017/05/02	JBAF	20/09/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/02	JBAF	18/10/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/02	JBAF	20/12/2017			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2017/05/02	JBAF	20/03/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/02	JBAF	20/06/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/05/02	JBAF	19/09/2018			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2017/05/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/02	JBAF	19/12/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/02	JBAF	20/03/2019			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/02	R023	04/05/2017	8.61	Call	Bond Future	2,265.7200	2.2657	2,402.5500	2.4025	6.039	0	0	0
2017/05/02	R023	04/05/2017			Bond Future	8.1015	99.8526	8.0712	99.9898	(0.374)	0.0000	0.0000	10,252
2017/05/02	R023	04/05/2017	8.59	Call	Bond Future	2,178.0100	2.1780	2,314.6700	2.3147	6.275	0	0	0
2017/05/02	R023	04/05/2017	8.60	Call	Bond Future	2,221.8700	2.2219	2,358.6200	2.3586	6.155	0	0	0
2017/05/02	R023	04/05/2017	8.59	Put	Bond Future	0.5200	0.0005	0.0000	0.0000	(100.000)	0	0	0
2017/05/02	R023	04/05/2017	8.61	Put	Bond Future	0.3500	0.0004	0.0000	0.0000	(100.000)	0	0	0
2017/05/02	R023	04/05/2017	8.60	Put	Bond Future	0.4300	0.0004	0.0000	0.0000	(100.000)	0	0	0
2017/05/02	R023	03/08/2017	8.60	Put	Bond Future	471.0000	0.4710	417.6200	0.4176	(11.333)	0	0	0
2017/05/02	R023	03/08/2017			Bond Future	8.1201	101.7518	8.0884	101.8902	(0.390)	0.0000	0.0000	17,128
2017/05/02	R023	03/08/2017	8.59	Put	Bond Future	481.4000	0.4814	427.2500	0.4273	(11.248)	0	0	0
2017/05/02	R023	03/08/2017	8.60	Call	Bond Future	2,537.5100	2.5375	2,622.5400	2.6225	3.351	0	0	0
2017/05/02	R023	03/08/2017	8.58	Call	Bond Future	2,473.6100	2.4736	2,557.0900	2.5571	3.375	0	0	0
2017/05/02	R023	03/08/2017	8.59	Call	Bond Future	2,505.4000	2.5054	2,589.6600	2.5897	3.363	0	0	0
2017/05/02	R023	03/08/2017	8.58	Put	Bond Future	492.1500	0.4922	437.2200	0.4372	(11.161)	0	0	0
2017/05/02	R023	02/11/2017	8.56	Call	Bond Future	2,592.0300	2.5920	2,672.5300	2.6725	3.106	0	0	0
2017/05/02	R023	02/11/2017			Bond Future	8.1368	99.7959	8.1038	99.9346	(0.405)	0.0000	0.0000	0

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2017/05/02	R023	02/11/2017	8.57	Call	Bond Future	2,620.2800	2.6203	2,701.3600	2.7014	3.094	0	0	0
2017/05/02	R023	02/11/2017	8.58	Call	Bond Future	2,648.4200	2.6484	2,730.0800	2.7301	3.083	0	0	0
2017/05/02	R023	02/11/2017	8.56	Put	Bond Future	832.5600	0.8326	774.4300	0.7744	(6.982)	0	0	0
2017/05/02	R023	02/11/2017	8.58	Put	Bond Future	806.7600	0.8068	749.7900	0.7498	(7.062)	0	0	0
2017/05/02	R023	02/11/2017	8.57	Put	Bond Future	819.7100	0.8197	762.1600	0.7622	(7.021)	0	0	0
2017/05/02	R023	01/02/2018			Bond Future	8.1437	101.7892	8.1087	101.9306	(0.429)	0.0000	0.0000	0
2017/05/02	R023	01/02/2018	8.32	Call	Bond Future	2,293.6500	2.2937	2,361.2200	2.3612	2.946	0	0	0
2017/05/02	R023	01/02/2018	8.33	Call	Bond Future	2,317.1100	2.3171	2,385.1500	2.3851	2.936	0	0	0
2017/05/02	R023	01/02/2018	8.31	Put	Bond Future	1,601.2800	1.6013	1,526.9100	1.5269	(4.644)	0	0	0
2017/05/02	R023	01/02/2018	8.33	Put	Bond Future	1,567.6100	1.5676	1,494.1900	1.4942	(4.684)	0	0	0
2017/05/02	R023	01/02/2018	8.32	Put	Bond Future	1,584.2000	1.5842	1,510.3100	1.5103	(4.664)	0	0	0
2017/05/02	R023	01/02/2018	8.31	Call	Bond Future	2,270.6600	2.2707	2,337.7500	2.3378	2.955	0	0	0
2017/05/02	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R035	04/05/2017			Bond Future	9.4579	96.6899	9.4673	96.6122	0.100	0.0000	0.0000	7,824
2017/05/02	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R035	04/05/2017	9.55	Call	Bond Future	752.1700	0.7522	674.5200	0.6745	(10.323)	0	0	0
2017/05/02	R035	04/05/2017	9.53	Call	Bond Future	589.6800	0.5897	512.0300	0.5120	(13.168)	0	0	0
2017/05/02	R035	04/05/2017	9.54	Call	Bond Future	670.9800	0.6710	593.3300	0.5933	(11.573)	0	0	0
2017/05/02	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R035	03/08/2017			Bond Future	9.5065	98.5289	9.5164	98.4485	0.104	0.0000	0.0000	8,077
2017/05/02	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R035	03/08/2017	9.50	Put	Bond Future	52.6200	0.0526	133.0200	0.1330	152.794	0	0	0
2017/05/02	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	51.8300	0.0518	100.000	0	0	0
2017/05/02	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R035	03/08/2017	9.51	Call	Bond Future	28.5700	0.0286	0.0000	0.0000	(100.000)	0	0	0
2017/05/02	R035	03/08/2017	9.52	Call	Bond Future	109.6500	0.1096	29.2500	0.0292	(73.324)	0	0	0
2017/05/02	R035	02/11/2017			Bond Future	9.5551	95.9398	9.5656	95.8555	0.110	0.0000	0.0000	0
2017/05/02	R035	02/11/2017	9.60	Call	Bond Future	359.5300	0.3595	275.1600	0.2752	(23.467)	0	0	0
2017/05/02	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R035	02/11/2017	9.61	Call	Bond Future	439.2700	0.4393	354.9000	0.3549	(19.207)	0	0	0
2017/05/02	R035	02/11/2017	9.59	Call	Bond Future	279.6900	0.2797	195.3200	0.1953	(30.166)	0	0	0
2017/05/02	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R035	01/02/2018			Bond Future	9.6005	97.8560	9.6113	97.7700	0.113	0.0000	0.0000	0
2017/05/02	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R035	01/02/2018	9.75	Call	Bond Future	1,174.9600	1.1750	1,088.9400	1.0889	(7.321)	0	0	0
2017/05/02	R035	01/02/2018	9.73	Call	Bond Future	1,019.0600	1.0191	933.0400	0.9330	(8.441)	0	0	0
2017/05/02	R035	01/02/2018	9.74	Call	Bond Future	1,097.0600	1.0971	1,011.0400	1.0110	(7.841)	0	0	0
2017/05/02	R186	04/05/2017	8.95	Put	Bond Future	44.6300	0.0446	1.2500	0.0013	(97.199)	0	0	5,209
2017/05/02	R186	04/05/2017			Bond Future	8.6926	115.6094	8.6821	115.6823	(0.121)	0.0000	0.0000	77,854
2017/05/02	R186	04/05/2017	8.89	Put	Bond Future	87.5400	0.0875	6.3600	0.0064	(92.735)	0	0	0
2017/05/02	R186	04/05/2017	8.94	Put	Bond Future	50.1800	0.0502	1.6700	0.0017	(96.672)	0	0	500
2017/05/02	R186	04/05/2017	9.20	Call	Bond Future	3,440.9100	3.4409	3,512.5400	3.5125	2.082	0	0	0
2017/05/02	R186	04/05/2017	8.91	Put	Bond Future	70.4900	0.0705	3.8000	0.0038	(94.609)	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
2017/05/02	R186	04/05/2017	8.70	Put	Bond Future	468.6600	0.4687	227.4800	0.2275	(51.462)	0	0	0
2017/05/02	R186	04/05/2017	8.90	Put	Bond Future	78.6300	0.0786	4.9400	0.0049	(93.717)	0	0	0
2017/05/02	R186	04/05/2017	8.44	Put	Bond Future	1,809.3400	1.8093	1,696.5400	1.6965	(6.234)	0	0	0
2017/05/02	R186	04/05/2017	8.91	Call	Bond Future	1,561.8800	1.5619	1,568.0500	1.5681	0.395	0	0	0
2017/05/02	R186	04/05/2017	8.98	Call	Bond Future	1,996.9600	1.9970	2,039.3200	2.0393	2.121	0	0	0
2017/05/02	R186	04/05/2017	9.20	Put	Bond Future	1.2300	0.0012	0.0000	0.0000	(100.000)	0	0	5,209
2017/05/02	R186	04/05/2017	8.70	Call	Bond Future	519.7300	0.5197	351.4100	0.3514	(32.386)	0	0	500
2017/05/02	R186	04/05/2017	8.89	Call	Bond Future	1,442.8400	1.4428	1,434.5200	1.4345	(0.577)	0	0	0
2017/05/02	R186	04/05/2017	8.94	Call	Bond Future	1,745.2900	1.7453	1,769.6400	1.7696	1.395	0	0	0
2017/05/02	R186	04/05/2017	8.98	Put	Bond Future	31.0100	0.0310	0.5100	0.0005	(98.355)	0	0	0
2017/05/02	R186	04/05/2017	8.95	Call	Bond Future	1,807.5400	1.8075	1,837.0200	1.8370	1.631	0	0	0
2017/05/02	R186	04/05/2017	8.90	Call	Bond Future	1,502.0000	1.5020	1,501.1700	1.5012	(0.055)	0	0	0
2017/05/02	R186	04/05/2017	8.44	Call	Bond Future	42.0000	0.0420	2.0600	0.0021	(95.095)	0	0	500
2017/05/02	R186	03/08/2017	8.93	Put	Bond Future	1,458.7200	1.4587	1,389.4000	1.3894	(4.752)	0	0	0
2017/05/02	R186	03/08/2017	9.35	Call	Bond Future	4,727.8700	4.7279	4,753.8400	4.7538	0.549	0	0	0
2017/05/02	R186	03/08/2017			Bond Future	8.7329	112.5058	8.7222	112.5784	(0.123)	0.0000	0.0000	76,334
2017/05/02	R186	03/08/2017	8.92	Put	Bond Future	1,484.7100	1.4847	1,414.9100	1.4149	(4.701)	0	0	0
2017/05/02	R186	03/08/2017	9.50	Call	Bond Future	5,511.1600	5.5112	5,545.1300	5.5451	0.616	0	0	0
2017/05/02	R186	03/08/2017	8.85	Put	Bond Future	1,676.6500	1.6766	1,603.5700	1.6036	(4.359)	0	0	750
2017/05/02	R186	03/08/2017	8.93	Call	Bond Future	2,783.3000	2.7833	2,786.6200	2.7866	0.119	0	0	0
2017/05/02	R186	03/08/2017	8.91	Call	Bond Future	2,702.2100	2.7022	2,704.5600	2.7046	0.087	0	0	0
2017/05/02	R186	03/08/2017	8.92	Call	Bond Future	2,742.6000	2.7426	2,745.4400	2.7454	0.104	0	0	0
2017/05/02	R186	03/08/2017	9.50	Put	Bond Future	473.2700	0.4733	434.6000	0.4346	(8.171)	0	0	6,500
2017/05/02	R186	03/08/2017	9.35	Put	Bond Future	650.6400	0.6506	603.9700	0.6040	(7.173)	0	0	750
2017/05/02	R186	03/08/2017	8.85	Call	Bond Future	2,466.2100	2.4662	2,465.7700	2.4658	(0.018)	0	0	0
2017/05/02	R186	03/08/2017	8.91	Put	Bond Future	1,511.0600	1.5111	1,440.7700	1.4408	(4.652)	0	0	0
2017/05/02	R186	02/11/2017	8.89	Put	Bond Future	2,460.6000	2.4606	2,398.9900	2.3990	(2.504)	0	0	0
2017/05/02	R186	02/11/2017	8.88	Call	Bond Future	3,229.5400	3.2295	3,238.9100	3.2389	0.290	0	0	0
2017/05/02	R186	02/11/2017			Bond Future	8.7679	114.6898	8.7572	114.7611	(0.123)	0.0000	0.0000	4
2017/05/02	R186	02/11/2017	8.89	Call	Bond Future	3,265.6900	3.2657	3,275.3400	3.2753	0.295	0	0	0
2017/05/02	R186	02/11/2017	8.90	Call	Bond Future	3,302.0400	3.3020	3,311.9800	3.3120	0.301	0	0	0
2017/05/02	R186	02/11/2017	8.88	Put	Bond Future	2,490.1000	2.4901	2,428.2100	2.4282	(2.485)	0	0	0
2017/05/02	R186	02/11/2017	8.90	Put	Bond Future	2,431.3500	2.4313	2,370.0300	2.3700	(2.522)	0	0	0
2017/05/02	R186	01/02/2018	8.96	Call	Bond Future	3,934.0700	3.9341	3,951.1600	3.9512	0.434	0	0	0
2017/05/02	R186	01/02/2018			Bond Future	8.7965	111.6765	8.7852	111.7492	(0.128)	0.0000	0.0000	0
2017/05/02	R186	01/02/2018	8.97	Call	Bond Future	3,969.8900	3.9699	3,987.2100	3.9872	0.436	0	0	0
2017/05/02	R186	01/02/2018	8.98	Call	Bond Future	4,005.8700	4.0059	4,023.4300	4.0234	0.438	0	0	0
2017/05/02	R186	01/02/2018	8.96	Put	Bond Future	2,880.6500	2.8806	2,824.9800	2.8250	(1.933)	0	0	0
2017/05/02	R186	01/02/2018	8.97	Put	Bond Future	2,852.4900	2.8525	2,797.0500	2.7970	(1.944)	0	0	0
2017/05/02	R186	01/02/2018	8.98	Put	Bond Future	2,824.5300	2.8245	2,769.3300	2.7693	(1.954)	0	0	0
2017/05/02	R197	04/05/2017	308.58	Put	Bond Future	10,251.1500	10.2512	10,189.2200	10.1892	(0.604)	0	0	0
2017/05/02	R197	04/05/2017			Bond Future	298.3288	298.3288	298.3908	298.3908	0.021	0.0000	0.0000	113
2017/05/02	R197	04/05/2017	308.60	Put	Bond Future	10,271.1500	10.2712	10,209.2200	10.2092	(0.603)	0	0	0
2017/05/02	R197	04/05/2017	308.59	Put	Bond Future	10,261.1500	10.2612	10,199.2200	10.1992	(0.604)	0	0	0
2017/05/02	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	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
2017/05/02	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R197	03/08/2017			Bond Future	297.1663	297.1663	297.2270	297.2270	0.020	0.0000	0.0000	2,350
2017/05/02	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R197	03/08/2017	308.05	Put	Bond Future	10,883.7300	10.8837	10,823.0000	10.8230	(0.558)	0	0	0
2017/05/02	R197	03/08/2017	308.07	Put	Bond Future	10,903.7300	10.9037	10,843.0000	10.8430	(0.557)	0	0	0
2017/05/02	R197	03/08/2017	308.06	Put	Bond Future	10,893.7300	10.8937	10,833.0000	10.8330	(0.557)	0	0	0
2017/05/02	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R197	02/11/2017			Bond Future	303.0063	303.0063	303.0617	303.0617	0.018	0.0000	0.0000	0
2017/05/02	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R197	02/11/2017	305.15	Put	Bond Future	2,143.7200	2.1437	2,088.3400	2.0883	(2.583)	0	0	0
2017/05/02	R197	02/11/2017	305.17	Put	Bond Future	2,163.7200	2.1637	2,108.3400	2.1083	(2.559)	0	0	0
2017/05/02	R197	02/11/2017	305.16	Put	Bond Future	2,153.7200	2.1537	2,098.3400	2.0983	(2.571)	0	0	0
2017/05/02	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R197	01/02/2018			Bond Future	302.0692	302.0692	302.1225	302.1225	0.018	0.0000	0.0000	0
2017/05/02	R197	01/02/2018	301.67	Call	Bond Future	399.1500	0.3991	452.4700	0.4525	13.358	0	0	0
2017/05/02	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R197	01/02/2018	301.68	Call	Bond Future	389.1500	0.3891	442.4700	0.4425	13.702	0	0	0
2017/05/02	R197	01/02/2018	301.66	Call	Bond Future	409.1500	0.4091	462.4700	0.4625	13.032	0	0	0
2017/05/02	R202	04/05/2017	256.73	Put	Bond Future	13,451.6000	13.4516	13,400.9500	13.4010	(0.377)	0	0	0
2017/05/02	R202	04/05/2017			Bond Future	243.2784	243.2784	243.3290	243.3290	0.021	0.0000	0.0000	19,709
2017/05/02	R202	04/05/2017	256.72	Put	Bond Future	13,441.6000	13.4416	13,390.9500	13.3910	(0.377)	0	0	0
2017/05/02	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	04/05/2017	256.71	Put	Bond Future	13,431.6000	13.4316	13,380.9500	13.3810	(0.377)	0	0	0
2017/05/02	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	03/08/2017			Bond Future	244.2897	244.2897	244.3388	244.3388	0.020	0.0000	0.0000	30,577
2017/05/02	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	03/08/2017	258.35	Put	Bond Future	14,060.2500	14.0603	14,011.2500	14.0113	(0.349)	0	0	0
2017/05/02	R202	03/08/2017	258.37	Put	Bond Future	14,080.2500	14.0803	14,031.2500	14.0313	(0.348)	0	0	0
2017/05/02	R202	03/08/2017	258.36	Put	Bond Future	14,070.2500	14.0703	14,021.2500	14.0213	(0.348)	0	0	0
2017/05/02	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	02/11/2017			Bond Future	249.0908	249.0908	249.1355	249.1355	0.018	0.0000	0.0000	0
2017/05/02	R202	02/11/2017	253.89	Put	Bond Future	4,799.2100	4.7992	4,754.5400	4.7545	(0.931)	0	0	0
2017/05/02	R202	02/11/2017	253.91	Put	Bond Future	4,819.2100	4.8192	4,774.5400	4.7745	(0.927)	0	0	0
2017/05/02	R202	02/11/2017	253.90	Put	Bond Future	4,809.2100	4.8092	4,764.5400	4.7645	(0.929)	0	0	0
2017/05/02	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	01/02/2018			Bond Future	250.3726	250.3726	250.4155	250.4155	0.017	0.0000	0.0000	0
2017/05/02	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R202	01/02/2018	249.06	Call	Bond Future	1,312.6200	1.3126	1,355.5200	1.3555	3.268	0	0	0



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2017/05/02	R202	01/02/2018	249.07	Call	Bond Future	1,302.6200		1.3026	1,345.5200	1.3455	3.293	0	0	0
2017/05/02	R202	01/02/2018	249.08	Call	Bond Future	1,292.6200		1.2926	1,335.5200	1.3355	3.319	0	0	0
2017/05/02	R203	04/05/2017	6.92	Put	Bond Future	194.5400		0.1945	191.4000	0.1914	(1.614)	0	0	0
2017/05/02	R203	04/05/2017	6.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R203	04/05/2017			Bond Future	7.4759		101.4447	7.4669	101.4478	(0.120)	0.0000	0.0000	25,507
2017/05/02	R203	04/05/2017	6.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R203	04/05/2017	6.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R203	04/05/2017	6.91	Put	Bond Future	198.0500		0.1980	194.9100	0.1949	(1.585)	0	0	0
2017/05/02	R203	04/05/2017	6.93	Put	Bond Future	191.0300		0.1910	187.8900	0.1879	(1.644)	0	0	0
2017/05/02	R203	03/08/2017	4.89	Call	Bond Future	0.2800		0.0003	0.2400	0.0002	(14.286)	0	0	0
2017/05/02	R203	03/08/2017			Bond Future	5.9755		103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/05/02	R203	03/08/2017	4.87	Call	Bond Future	0.2500		0.0003	0.2100	0.0002	(16.000)	0	0	0
2017/05/02	R203	03/08/2017	4.88	Call	Bond Future	0.2600		0.0003	0.2200	0.0002	(15.385)	0	0	0
2017/05/02	R203	03/08/2017	4.87	Put	Bond Future	118.7500		0.1188	118.7100	0.1187	(0.034)	0	0	0
2017/05/02	R203	03/08/2017	4.89	Put	Bond Future	116.6300		0.1166	116.5900	0.1166	(0.034)	0	0	0
2017/05/02	R203	03/08/2017	4.88	Put	Bond Future	117.6800		0.1177	117.6400	0.1176	(0.034)	0	0	0
2017/05/02	R204	04/05/2017	7.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R204	04/05/2017			Bond Future	7.4495		103.8665	7.4396	103.8814	(0.132)	0.0000	0.0000	21,237
2017/05/02	R204	04/05/2017	7.92	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R204	04/05/2017	7.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R204	04/05/2017	7.90	Call	Bond Future	676.4400		0.6764	691.3200	0.6913	2.200	0	0	0
2017/05/02	R204	04/05/2017	7.91	Call	Bond Future	691.3900		0.6914	706.2700	0.7063	2.152	0	0	0
2017/05/02	R204	04/05/2017	7.92	Call	Bond Future	706.3300		0.7063	721.2100	0.7212	2.107	0	0	0
2017/05/02	R204	03/08/2017	7.77	Put	Bond Future	103.0700		0.1031	95.2000	0.0952	(7.636)	0	0	0
2017/05/02	R204	03/08/2017			Bond Future	7.4006		101.8020	7.3900	101.8158	(0.144)	0.0000	0.0000	19,631
2017/05/02	R204	03/08/2017	7.76	Put	Bond Future	106.1300		0.1061	98.1200	0.0981	(7.547)	0	0	0
2017/05/02	R204	03/08/2017	7.75	Call	Bond Future	557.8900		0.5579	563.5000	0.5635	1.006	0	0	0
2017/05/02	R204	03/08/2017	7.76	Call	Bond Future	567.5600		0.5676	573.3000	0.5733	1.011	0	0	0
2017/05/02	R204	03/08/2017	7.77	Call	Bond Future	577.2900		0.5773	583.1700	0.5832	1.019	0	0	0
2017/05/02	R204	03/08/2017	7.75	Put	Bond Future	109.2600		0.1093	101.1200	0.1011	(7.450)	0	0	0
2017/05/02	R204	02/11/2017	7.76	Put	Bond Future	94.8000		0.0948	89.9100	0.0899	(5.158)	0	0	0
2017/05/02	R204	02/11/2017			Bond Future	7.2877		103.7783	7.2769	103.7898	(0.148)	0.0000	0.0000	0
2017/05/02	R204	02/11/2017	7.75	Put	Bond Future	97.0900		0.0971	92.1200	0.0921	(5.119)	0	0	0
2017/05/02	R204	02/11/2017	7.76	Call	Bond Future	595.9400		0.5959	602.5500	0.6026	1.109	0	0	0
2017/05/02	R204	02/11/2017	7.74	Call	Bond Future	579.4100		0.5794	585.8700	0.5859	1.115	0	0	0
2017/05/02	R204	02/11/2017	7.75	Call	Bond Future	587.6600		0.5877	594.1900	0.5942	1.111	0	0	0
2017/05/02	R204	02/11/2017	7.74	Put	Bond Future	99.4200		0.0994	94.3800	0.0944	(5.069)	0	0	0
2017/05/02	R204	01/02/2018	7.27	Call	Bond Future	417.2100		0.4172	422.0300	0.4220	1.155	0	0	0
2017/05/02	R204	01/02/2018			Bond Future	7.0488		101.8098	7.0347	101.8216	(0.200)	0.0000	0.0000	0
2017/05/02	R204	01/02/2018	7.25	Call	Bond Future	407.0600		0.4071	411.7800	0.4118	1.160	0	0	0
2017/05/02	R204	01/02/2018	7.26	Call	Bond Future	411.9500		0.4120	416.7200	0.4167	1.158	0	0	0
2017/05/02	R204	01/02/2018	7.25	Put	Bond Future	238.7300		0.2387	231.6700	0.2317	(2.957)	0	0	0
2017/05/02	R204	01/02/2018	7.27	Put	Bond Future	232.1700		0.2322	225.2100	0.2252	(2.998)	0	0	0
2017/05/02	R204	01/02/2018	7.26	Put	Bond Future	235.2600		0.2353	228.2500	0.2282	(2.980)	0	0	0
2017/05/02	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
2017/05/02	R207	04/05/2017			Bond Future	7.5052		101.6571	7.4902	101.6930	(0.201)	0.0000	0.0000	56,260
2017/05/02	R207	04/05/2017	8.22	Call	Bond Future	1,686.2700		1.6863	1,722.1800	1.7222	2.130	0	0	0
2017/05/02	R207	04/05/2017	8.20	Call	Bond Future	1,639.5700		1.6396	1,675.4800	1.6755	2.190	0	0	0
2017/05/02	R207	04/05/2017	8.21	Call	Bond Future	1,662.9300		1.6629	1,698.8400	1.6988	2.159	0	0	0
2017/05/02	R207	04/05/2017	8.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R207	04/05/2017	8.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R207	03/08/2017	8.19	Call	Bond Future	1,582.7800		1.5828	1,609.9200	1.6099	1.715	0	0	51
2017/05/02	R207	03/08/2017			Bond Future	7.4866		99.9475	7.4705	99.9827	(0.215)	0.0000	0.0000	22,809
2017/05/02	R207	03/08/2017	8.39	Put	Bond Future	30.3900		0.0304	25.6900	0.0257	(15.466)	0	0	0
2017/05/02	R207	03/08/2017	8.19	Put	Bond Future	62.3900		0.0624	54.3400	0.0543	(12.903)	0	0	0
2017/05/02	R207	03/08/2017	8.41	Put	Bond Future	28.2200		0.0282	23.7800	0.0238	(15.734)	0	0	0
2017/05/02	R207	03/08/2017	8.40	Put	Bond Future	29.2900		0.0293	24.7200	0.0247	(15.603)	0	0	0
2017/05/02	R207	03/08/2017	8.41	Call	Bond Future	2,018.1100		2.0181	2,048.8600	2.0489	1.524	0	0	0
2017/05/02	R207	03/08/2017	8.39	Call	Bond Future	1,977.7200		1.9777	2,008.2100	2.0082	1.542	0	0	0
2017/05/02	R207	03/08/2017	8.40	Call	Bond Future	1,997.9000		1.9979	2,028.5200	2.0285	1.533	0	0	0
2017/05/02	R207	02/11/2017			Bond Future	7.4325		101.8878	7.4157	101.9212	(0.227)	0.0000	0.0000	0
2017/05/02	R207	02/11/2017	8.03	Put	Bond Future	181.8400		0.1818	170.3100	0.1703	(6.341)	0	0	0
2017/05/02	R207	02/11/2017	8.05	Put	Bond Future	174.3600		0.1744	163.1400	0.1631	(6.435)	0	0	0
2017/05/02	R207	02/11/2017	8.03	Call	Bond Future	1,357.5300		1.3575	1,379.4000	1.3794	1.611	0	0	0
2017/05/02	R207	02/11/2017	8.04	Put	Bond Future	178.0700		0.1781	166.6900	0.1667	(6.391)	0	0	0
2017/05/02	R207	02/11/2017	8.04	Call	Bond Future	1,373.2900		1.3733	1,395.3100	1.3953	1.603	0	0	0
2017/05/02	R207	02/11/2017	8.05	Call	Bond Future	1,389.1000		1.3891	1,411.2800	1.4113	1.597	0	0	0
2017/05/02	R207	01/02/2018			Bond Future	7.3363		100.2802	7.3171	100.3144	(0.262)	0.0000	0.0000	0
2017/05/02	R207	01/02/2018	7.60	Put	Bond Future	481.0300		0.4810	463.0900	0.4631	(3.729)	0	0	0
2017/05/02	R207	01/02/2018	7.62	Put	Bond Future	468.1600		0.4682	450.5100	0.4505	(3.770)	0	0	0
2017/05/02	R207	01/02/2018	7.60	Call	Bond Future	948.0600		0.9481	964.2400	0.9642	1.707	0	0	0
2017/05/02	R207	01/02/2018	7.61	Put	Bond Future	474.7300		0.4747	456.9300	0.4569	(3.749)	0	0	0
2017/05/02	R207	01/02/2018	7.61	Call	Bond Future	959.4100		0.9594	975.7300	0.9757	1.701	0	0	0
2017/05/02	R207	01/02/2018	7.62	Call	Bond Future	970.4900		0.9705	986.9600	0.9870	1.697	0	0	0
2017/05/02	R208	04/05/2017	8.39	Call	Bond Future	2,272.8400		2.2728	2,338.2600	2.3383	2.878	0	0	0
2017/05/02	R208	04/05/2017			Bond Future	7.6805		97.6276	7.6604	97.6930	(0.262)	0.0000	0.0000	6,937
2017/05/02	R208	04/05/2017	8.37	Call	Bond Future	2,209.6600		2.2097	2,275.0800	2.2751	2.961	0	0	0
2017/05/02	R208	04/05/2017	8.38	Call	Bond Future	2,241.2600		2.2413	2,306.6800	2.3067	2.919	0	0	0
2017/05/02	R208	04/05/2017	8.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R208	04/05/2017	8.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R208	04/05/2017	8.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R208	03/08/2017	8.32	Call	Bond Future	2,106.1000		2.1061	2,152.6600	2.1527	2.211	0	0	0
2017/05/02	R208	03/08/2017			Bond Future	7.6772		99.4846	7.6560	99.5499	(0.277)	0.0000	0.0000	17,448
2017/05/02	R208	03/08/2017	8.30	Call	Bond Future	2,055.1300		2.0551	2,100.9400	2.1009	2.229	0	0	0
2017/05/02	R208	03/08/2017	8.31	Call	Bond Future	2,080.5100		2.0805	2,126.7000	2.1267	2.220	0	0	0
2017/05/02	R208	03/08/2017	8.30	Put	Bond Future	163.5500		0.1636	144.0500	0.1440	(11.923)	0	0	0
2017/05/02	R208	03/08/2017	8.32	Put	Bond Future	154.5300		0.1545	135.7800	0.1358	(12.134)	0	0	0
2017/05/02	R208	03/08/2017	8.31	Put	Bond Future	158.9300		0.1589	139.8100	0.1398	(12.030)	0	0	0
2017/05/02	R208	02/11/2017	8.18	Put	Bond Future	366.6900		0.3667	342.5600	0.3426	(6.580)	0	0	0
2017/05/02	R208	02/11/2017			Bond Future	7.6616		98.0135	7.6394	98.0776	(0.289)	0.0000	0.0000	0
2017/05/02	R208	02/11/2017	8.20	Put	Bond Future	352.7700		0.3528	329.2500	0.3292	(6.667)	0	0	0
2017/05/02	R208	02/11/2017	8.19	Put	Bond Future	359.6700		0.3597	335.8500	0.3359	(6.623)	0	0	0

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2017/05/02	R208	02/11/2017	8.18	Call	Bond Future	1,852.8800	1.8529	1,892.9000	1.8929	2.160	0	0	0
2017/05/02	R208	02/11/2017	8.19	Call	Bond Future	1,874.2600	1.8743	1,914.5900	1.9146	2.152	0	0	0
2017/05/02	R208	02/11/2017	8.20	Call	Bond Future	1,895.7400	1.8957	1,936.3700	1.9364	2.143	0	0	0
2017/05/02	R208	01/02/2018	7.85	Put	Bond Future	853.6500	0.8536	819.1900	0.8192	(4.037)	0	0	0
2017/05/02	R208	01/02/2018			Bond Future	7.6254	99.9711	7.6013	100.0366	(0.317)	0.0000	0.0000	0
2017/05/02	R208	01/02/2018	7.84	Put	Bond Future	864.3400	0.8643	829.6400	0.8296	(4.015)	0	0	0
2017/05/02	R208	01/02/2018	7.85	Call	Bond Future	1,460.2400	1.4602	1,491.2600	1.4913	2.124	0	0	0
2017/05/02	R208	01/02/2018	7.83	Call	Bond Future	1,427.5500	1.4275	1,458.0800	1.4581	2.139	0	0	0
2017/05/02	R208	01/02/2018	7.84	Call	Bond Future	1,444.0200	1.4440	1,474.8000	1.4748	2.132	0	0	0
2017/05/02	R208	01/02/2018	7.83	Put	Bond Future	874.7900	0.8748	839.8400	0.8398	(3.995)	0	0	0
2017/05/02	R209	04/05/2017	9.48	Put	Bond Future	383.2200	0.3832	169.4800	0.1695	(55.775)	0	0	0
2017/05/02	R209	04/05/2017			Bond Future	9.4326	72.8273	9.4321	72.8308	(0.005)	0.0000	0.0000	50,816
2017/05/02	R209	04/05/2017	9.47	Put	Bond Future	411.4500	0.4115	193.4300	0.1934	(52.988)	0	0	0
2017/05/02	R209	04/05/2017	9.63	Call	Bond Future	1,445.4500	1.4454	1,351.5500	1.3516	(6.496)	0	0	0
2017/05/02	R209	04/05/2017	8.93	Call	Bond Future	1.4600	0.0015	0.0000	0.0000	(100.000)	0	0	1,130
2017/05/02	R209	04/05/2017	9.33	Put	Bond Future	958.2000	0.9582	779.9400	0.7799	(18.604)	0	0	1,130
2017/05/02	R209	04/05/2017	9.46	Call	Bond Future	628.5600	0.6286	410.6800	0.4107	(34.663)	0	0	0
2017/05/02	R209	04/05/2017	9.47	Call	Bond Future	667.2500	0.6672	452.7300	0.4527	(32.150)	0	0	0
2017/05/02	R209	04/05/2017	9.33	Call	Bond Future	248.8700	0.2489	74.1100	0.0741	(70.221)	0	0	0
2017/05/02	R209	04/05/2017	9.48	Call	Bond Future	707.2200	0.7072	496.9800	0.4970	(29.728)	0	0	0
2017/05/02	R209	04/05/2017	9.63	Put	Bond Future	110.0400	0.1100	12.6400	0.0126	(88.513)	0	0	1,130
2017/05/02	R209	04/05/2017	8.93	Put	Bond Future	3,577.7400	3.5777	3,572.7800	3.5728	(0.139)	0	0	0
2017/05/02	R209	04/05/2017	9.46	Put	Bond Future	441.0600	0.4411	219.6800	0.2197	(50.193)	0	0	0
2017/05/02	R209	03/08/2017			Bond Future	9.4770	74.2125	9.4767	74.2150	(0.004)	0.0000	0.0000	34,906
2017/05/02	R209	03/08/2017	9.44	Call	Bond Future	2,091.7500	2.0918	2,046.9100	2.0469	(2.144)	0	0	0
2017/05/02	R209	03/08/2017	9.43	Put	Bond Future	2,380.1100	2.3801	2,332.7600	2.3328	(1.989)	0	0	0
2017/05/02	R209	03/08/2017	9.45	Put	Bond Future	2,308.9200	2.3089	2,261.5400	2.2615	(2.052)	0	0	0
2017/05/02	R209	03/08/2017	9.44	Put	Bond Future	2,344.2400	2.3442	2,296.8800	2.2969	(2.020)	0	0	0
2017/05/02	R209	03/08/2017	9.45	Call	Bond Future	2,124.7400	2.1247	2,079.8800	2.0799	(2.111)	0	0	0
2017/05/02	R209	03/08/2017	9.43	Call	Bond Future	2,059.2000	2.0592	2,014.3700	2.0144	(2.177)	0	0	0
2017/05/02	R209	02/11/2017	9.52	Put	Bond Future	3,027.5800	3.0276	2,994.8200	2.9948	(1.082)	0	0	0
2017/05/02	R209	02/11/2017	8.30	Put	Bond Future	9,458.7800	9.4588	9,441.0100	9.4410	(0.188)	0	0	0
2017/05/02	R209	02/11/2017			Bond Future	9.5194	72.5028	9.5193	72.5036	(0.001)	0.0000	0.0000	476
2017/05/02	R209	02/11/2017	10.00	Call	Bond Future	4,855.0000	4.8550	4,825.7900	4.8258	(0.602)	0	0	0
2017/05/02	R209	02/11/2017	9.54	Put	Bond Future	2,960.2300	2.9602	2,927.4900	2.9275	(1.106)	0	0	0
2017/05/02	R209	02/11/2017	9.53	Put	Bond Future	2,993.8700	2.9939	2,961.1200	2.9611	(1.094)	0	0	0
2017/05/02	R209	02/11/2017	9.54	Call	Bond Future	3,098.7000	3.0987	3,066.7700	3.0668	(1.030)	0	0	0
2017/05/02	R209	02/11/2017	10.60	Put	Bond Future	797.1500	0.7972	774.9200	0.7749	(2.789)	0	0	1,300
2017/05/02	R209	02/11/2017	9.00	Put	Bond Future	5,196.5000	5.1965	5,166.9900	5.1670	(0.568)	0	0	0
2017/05/02	R209	02/11/2017	9.52	Call	Bond Future	3,031.4200	3.0314	2,999.4700	2.9995	(1.054)	0	0	0
2017/05/02	R209	02/11/2017	10.00	Put	Bond Future	1,721.6100	1.7216	1,691.5900	1.6916	(1.744)	0	0	3,360
2017/05/02	R209	02/11/2017	10.60	Call	Bond Future	7,560.6300	7.5606	7,539.2100	7.5392	(0.283)	0	0	0
2017/05/02	R209	02/11/2017	8.30	Call	Bond Future	485.2500	0.4852	468.2900	0.4683	(3.495)	0	0	2,800
2017/05/02	R209	02/11/2017	9.00	Call	Bond Future	1,563.3800	1.5634	1,534.6800	1.5347	(1.836)	0	0	4,100
2017/05/02	R209	02/11/2017	9.53	Call	Bond Future	3,065.0700	3.0651	3,033.1300	3.0331	(1.042)	0	0	0
2017/05/02	R209	01/02/2018	9.72	Call	Bond Future	4,325.4200	4.3254	4,299.0400	4.2990	(0.610)	0	0	0
2017/05/02	R209	01/02/2018	9.73	Call	Bond Future	4,360.9900	4.3610	4,334.6300	4.3346	(0.604)	0	0	0

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2017/05/02	R209	01/02/2018			Bond Future	9.5578	73.9510	9.5577	73.9519	(0.001)	0.0000	0.0000	0
2017/05/02	R209	01/02/2018	9.71	Call	Bond Future	4,290.2400	4.2902	4,263.8300	4.2638	(0.616)	0	0	0
2017/05/02	R209	01/02/2018	9.71	Put	Bond Future	3,283.0200	3.2830	3,255.7500	3.2557	(0.831)	0	0	0
2017/05/02	R209	01/02/2018	9.73	Put	Bond Future	3,223.0000	3.2230	3,195.7800	3.1958	(0.845)	0	0	0
2017/05/02	R209	01/02/2018	9.72	Put	Bond Future	3,252.7700	3.2528	3,225.5300	3.2255	(0.837)	0	0	0
2017/05/02	R210	04/05/2017			Bond Future	183.9750	183.9750	184.0132	184.0132	0.021	0.0000	0.0000	248
2017/05/02	R210	04/05/2017	192.31	Put	Bond Future	8,335.0100	8.3350	8,296.7800	8.2968	(0.459)	0	0	0
2017/05/02	R210	04/05/2017	192.33	Put	Bond Future	8,355.0100	8.3550	8,316.7800	8.3168	(0.458)	0	0	0
2017/05/02	R210	04/05/2017	192.32	Put	Bond Future	8,345.0100	8.3450	8,306.7800	8.3068	(0.458)	0	0	0
2017/05/02	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	03/08/2017	196.29	Put	Bond Future	8,781.7900	8.7818	8,745.6100	8.7456	(0.412)	0	0	0
2017/05/02	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	03/08/2017			Bond Future	187.5082	187.5082	187.5444	187.5444	0.019	0.0000	0.0000	1,675
2017/05/02	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	03/08/2017	196.28	Put	Bond Future	8,771.7900	8.7718	8,735.6100	8.7356	(0.412)	0	0	0
2017/05/02	R210	03/08/2017	196.30	Put	Bond Future	8,791.7900	8.7918	8,755.6100	8.7556	(0.412)	0	0	0
2017/05/02	R210	02/11/2017	192.08	Put	Bond Future	3,287.1000	3.2871	3,254.4300	3.2544	(0.994)	0	0	0
2017/05/02	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	02/11/2017			Bond Future	188.7929	188.7929	188.8256	188.8256	0.017	0.0000	0.0000	0
2017/05/02	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	02/11/2017	192.07	Put	Bond Future	3,277.1000	3.2771	3,244.4300	3.2444	(0.997)	0	0	0
2017/05/02	R210	02/11/2017	192.09	Put	Bond Future	3,297.1000	3.2971	3,264.4300	3.2644	(0.991)	0	0	0
2017/05/02	R210	01/02/2018			Bond Future	192.6046	192.6046	192.6358	192.6358	0.016	0.0000	0.0000	0
2017/05/02	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R210	01/02/2018	192.36	Call	Bond Future	244.5600	0.2446	275.8300	0.2758	12.786	0	0	0
2017/05/02	R210	01/02/2018	192.37	Call	Bond Future	234.5600	0.2346	265.8300	0.2658	13.331	0	0	0
2017/05/02	R210	01/02/2018	192.38	Call	Bond Future	224.5600	0.2246	255.8300	0.2558	13.925	0	0	0
2017/05/02	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R212	04/05/2017			Bond Future	148.5312	148.5312	148.5618	148.5618	0.021	0.0000	0.0000	3,268
2017/05/02	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R212	04/05/2017	152.23	Put	Bond Future	3,698.8100	3.6988	3,668.2200	3.6682	(0.827)	0	0	0
2017/05/02	R212	04/05/2017	152.25	Put	Bond Future	3,718.8100	3.7188	3,688.2200	3.6882	(0.823)	0	0	0
2017/05/02	R212	04/05/2017	152.24	Put	Bond Future	3,708.8100	3.7088	3,678.2200	3.6782	(0.825)	0	0	0
2017/05/02	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R212	03/08/2017			Bond Future	149.3566	149.3566	149.3856	149.3856	0.019	0.0000	0.0000	4,858
2017/05/02	R212	03/08/2017	153.34	Put	Bond Future	3,983.3800	3.9834	3,954.4500	3.9544	(0.726)	0	0	0
2017/05/02	R212	03/08/2017	153.36	Put	Bond Future	4,003.3800	4.0034	3,974.4500	3.9744	(0.723)	0	0	0
2017/05/02	R212	03/08/2017	153.35	Put	Bond Future	3,993.3800	3.9934	3,964.4500	3.9644	(0.724)	0	0	0
2017/05/02	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/02	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R212	02/11/2017			Bond Future	152.2919	152.2919	152.3181	152.3181	0.017	0.0000	0.0000	0
2017/05/02	R212	02/11/2017	152.40	Put	Bond Future	108.1200	0.1081	81.9500	0.0820	(24.205)	0	0	0
2017/05/02	R212	02/11/2017	152.42	Put	Bond Future	128.1200	0.1281	101.9500	0.1020	(20.426)	0	0	0
2017/05/02	R212	02/11/2017	152.41	Put	Bond Future	118.1200	0.1181	91.9500	0.0920	(22.155)	0	0	0
2017/05/02	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R212	01/02/2018	154.71	Put	Bond Future	1,403.5800	1.4036	1,378.5000	1.3785	(1.787)	0	0	0
2017/05/02	R212	01/02/2018			Bond Future	153.3064	153.3064	153.3315	153.3315	0.016	0.0000	0.0000	0
2017/05/02	R212	01/02/2018	154.70	Put	Bond Future	1,393.5800	1.3936	1,368.5000	1.3685	(1.800)	0	0	0
2017/05/02	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/02	R212	01/02/2018	154.69	Put	Bond Future	1,383.5800	1.3836	1,358.5000	1.3585	(1.813)	0	0	0
2017/05/02	R213	04/05/2017			Bond Future	9.1575	84.5945	9.1520	84.6320	(0.060)	0.0000	0.0000	37,858
2017/05/02	R213	04/05/2017	9.35	Put	Bond Future	105.2200	0.1052	10.6300	0.0106	(89.897)	0	0	0
2017/05/02	R213	04/05/2017	9.37	Put	Bond Future	86.1100	0.0861	6.7000	0.0067	(92.219)	0	0	0
2017/05/02	R213	04/05/2017	9.35	Call	Bond Future	1,405.2600	1.4053	1,348.1700	1.3482	(4.063)	0	0	0
2017/05/02	R213	04/05/2017	9.36	Put	Bond Future	95.2700	0.0953	8.4600	0.0085	(91.120)	0	0	0
2017/05/02	R213	04/05/2017	9.36	Call	Bond Future	1,462.0800	1.4621	1,412.7700	1.4128	(3.373)	0	0	0
2017/05/02	R213	04/05/2017	9.37	Call	Bond Future	1,519.6200	1.5196	1,477.7100	1.4777	(2.758)	0	0	0
2017/05/02	R213	03/08/2017	9.33	Put	Bond Future	1,729.6100	1.7296	1,670.0700	1.6701	(3.442)	0	0	0
2017/05/02	R213	03/08/2017			Bond Future	9.1997	86.2035	9.1942	86.2406	(0.060)	0.0000	0.0000	20,772
2017/05/02	R213	03/08/2017	9.35	Put	Bond Future	1,673.4100	1.6734	1,614.4100	1.6144	(3.526)	0	0	0
2017/05/02	R213	03/08/2017	9.34	Put	Bond Future	1,701.2500	1.7013	1,641.9800	1.6420	(3.484)	0	0	0
2017/05/02	R213	03/08/2017	9.33	Call	Bond Future	2,602.2400	2.6022	2,579.8100	2.5798	(0.862)	0	0	0
2017/05/02	R213	03/08/2017	9.34	Call	Bond Future	2,640.3100	2.6403	2,618.1500	2.6181	(0.839)	0	0	0
2017/05/02	R213	03/08/2017	9.35	Call	Bond Future	2,678.8400	2.6788	2,656.9500	2.6569	(0.817)	0	0	0
2017/05/02	R213	02/11/2017	9.36	Put	Bond Future	2,520.9300	2.5209	2,474.4800	2.4745	(1.843)	0	0	0
2017/05/02	R213	02/11/2017			Bond Future	9.2417	84.3262	9.2363	84.3619	(0.058)	0.0000	0.0000	0
2017/05/02	R213	02/11/2017	9.35	Put	Bond Future	2,551.0600	2.5511	2,504.4600	2.5045	(1.827)	0	0	0
2017/05/02	R213	02/11/2017	9.36	Call	Bond Future	3,303.9600	3.3040	3,293.2400	3.2932	(0.324)	0	0	0
2017/05/02	R213	02/11/2017	9.34	Call	Bond Future	3,232.8200	3.2328	3,221.7900	3.2218	(0.341)	0	0	0
2017/05/02	R213	02/11/2017	9.35	Call	Bond Future	3,268.2900	3.2683	3,257.4200	3.2574	(0.333)	0	0	0
2017/05/02	R213	02/11/2017	9.34	Put	Bond Future	2,581.4600	2.5815	2,534.7000	2.5347	(1.811)	0	0	0
2017/05/02	R213	01/02/2018	9.42	Call	Bond Future	4,079.0500	4.0790	4,073.8200	4.0738	(0.128)	0	0	0
2017/05/02	R213	01/02/2018			Bond Future	9.2800	86.0104	9.2745	86.0470	(0.060)	0.0000	0.0000	0
2017/05/02	R213	01/02/2018	9.43	Call	Bond Future	4,113.9700	4.1140	4,108.8700	4.1089	(0.124)	0	0	0
2017/05/02	R213	01/02/2018	9.41	Put	Bond Future	3,194.7800	3.1948	3,152.8900	3.1529	(1.311)	0	0	0
2017/05/02	R213	01/02/2018	9.43	Put	Bond Future	3,135.1300	3.1351	3,093.4900	3.0935	(1.328)	0	0	0
2017/05/02	R213	01/02/2018	9.42	Put	Bond Future	3,164.9900	3.1650	3,123.2200	3.1232	(1.320)	0	0	0
2017/05/02	R213	01/02/2018	9.41	Call	Bond Future	4,043.9800	4.0440	4,038.6300	4.0386	(0.132)	0	0	0
2017/05/02	R214	04/05/2017	9.58	Put	Bond Future	546.6400	0.5466	365.1900	0.3652	(33.194)	0	0	0
2017/05/02	R214	04/05/2017			Bond Future	9.5776	72.5489	9.5922	72.4458	0.151	0.0000	0.0000	19,672
2017/05/02	R214	04/05/2017	9.57	Put	Bond Future	582.6500	0.5827	405.0800	0.4051	(30.476)	0	0	0

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2017/05/02	R214	04/05/2017	9.58	Call	Bond Future	563.4200	0.5634	278.9100	0.2789	(50.497)	0	0	0
2017/05/02	R214	04/05/2017	9.56	Call	Bond Future	494.5400	0.4945	218.8200	0.2188	(55.753)	0	0	0
2017/05/02	R214	04/05/2017	9.57	Call	Bond Future	528.2900	0.5283	247.6600	0.2477	(53.120)	0	0	0
2017/05/02	R214	04/05/2017	9.56	Put	Bond Future	620.1600	0.6202	447.5000	0.4475	(27.841)	0	0	0
2017/05/02	R214	03/08/2017	9.51	Call	Bond Future	1,942.2400	1.9422	1,846.0900	1.8461	(4.950)	0	0	0
2017/05/02	R214	03/08/2017			Bond Future	9.6226	73.9288	9.6376	73.8228	0.156	0.0000	0.0000	20,323
2017/05/02	R214	03/08/2017	9.52	Call	Bond Future	1,974.1600	1.9742	1,877.4100	1.8774	(4.901)	0	0	0
2017/05/02	R214	03/08/2017	9.53	Call	Bond Future	2,006.3800	2.0064	1,909.0300	1.9090	(4.852)	0	0	0
2017/05/02	R214	03/08/2017	9.51	Put	Bond Future	2,743.2900	2.7433	2,753.1200	2.7531	0.358	0	0	0
2017/05/02	R214	03/08/2017	9.53	Put	Bond Future	2,664.0500	2.6640	2,672.6800	2.6727	0.324	0	0	0
2017/05/02	R214	03/08/2017	9.52	Put	Bond Future	2,703.4600	2.7035	2,712.6900	2.7127	0.341	0	0	0
2017/05/02	R214	02/11/2017	9.60	Call	Bond Future	2,973.8600	2.9739	2,885.2400	2.8852	(2.980)	0	0	0
2017/05/02	R214	02/11/2017			Bond Future	9.6673	72.0669	9.6831	71.9570	0.163	0.0000	0.0000	0
2017/05/02	R214	02/11/2017	9.58	Call	Bond Future	2,907.5200	2.9075	2,819.7200	2.8197	(3.020)	0	0	0
2017/05/02	R214	02/11/2017	9.59	Call	Bond Future	2,940.5900	2.9406	2,852.3800	2.8524	(3.000)	0	0	0
2017/05/02	R214	02/11/2017	9.60	Put	Bond Future	3,447.2800	3.4473	3,468.5300	3.4685	0.616	0	0	0
2017/05/02	R214	02/11/2017	9.58	Put	Bond Future	3,522.5500	3.5225	3,544.6200	3.5446	0.627	0	0	0
2017/05/02	R214	02/11/2017	9.59	Put	Bond Future	3,484.7600	3.4848	3,506.4200	3.5064	0.622	0	0	0
2017/05/02	R214	01/02/2018			Bond Future	9.7092	73.5062	9.7253	73.3943	0.166	0.0000	0.0000	0
2017/05/02	R214	01/02/2018	9.82	Put	Bond Future	3,617.7600	3.6178	3,638.9700	3.6390	0.586	0	0	0
2017/05/02	R214	01/02/2018	9.84	Put	Bond Future	3,555.0400	3.5550	3,575.6700	3.5757	0.580	0	0	0
2017/05/02	R214	01/02/2018	9.83	Put	Bond Future	3,586.2800	3.5863	3,607.2000	3.6072	0.583	0	0	0
2017/05/02	R214	01/02/2018	9.84	Call	Bond Future	4,453.1800	4.4532	4,361.9000	4.3619	(2.050)	0	0	0
2017/05/02	R214	01/02/2018	9.82	Call	Bond Future	4,379.7700	4.3798	4,289.0700	4.2891	(2.071)	0	0	0
2017/05/02	R214	01/02/2018	9.83	Call	Bond Future	4,416.4100	4.4164	4,325.4200	4.3254	(2.060)	0	0	0
2017/05/02	R248	04/05/2017	9.66	Call	Bond Future	724.8200	0.7248	332.5900	0.3326	(54.114)	0	0	0
2017/05/02	R248	04/05/2017			Bond Future	9.6628	92.7097	9.6823	92.5344	0.202	0.0000	0.0000	62,987
2017/05/02	R248	04/05/2017	9.67	Call	Bond Future	770.1900	0.7702	372.3800	0.3724	(51.651)	0	0	0
2017/05/02	R248	04/05/2017	9.65	Put	Bond Future	796.4500	0.7964	586.3300	0.5863	(26.382)	0	0	0
2017/05/02	R248	04/05/2017	9.67	Put	Bond Future	705.1500	0.7052	482.6300	0.4826	(31.556)	0	0	0
2017/05/02	R248	04/05/2017	9.66	Put	Bond Future	749.8800	0.7499	532.9400	0.5329	(28.930)	0	0	0
2017/05/02	R248	04/05/2017	9.65	Call	Bond Future	681.1300	0.6811	295.7200	0.2957	(56.584)	0	0	0
2017/05/02	R248	03/08/2017			Bond Future	9.7102	94.4731	9.7304	94.2932	0.208	0.0000	0.0000	74,837
2017/05/02	R248	03/08/2017	9.57	Call	Bond Future	2,487.8100	2.4878	2,344.5800	2.3446	(5.757)	0	0	0
2017/05/02	R248	03/08/2017	9.56	Put	Bond Future	3,807.5700	3.8076	3,845.2700	3.8453	0.990	0	0	0
2017/05/02	R248	03/08/2017	9.58	Put	Bond Future	3,703.5400	3.7035	3,739.2800	3.7393	0.965	0	0	0
2017/05/02	R248	03/08/2017	9.57	Put	Bond Future	3,755.2900	3.7553	3,792.0100	3.7920	0.978	0	0	0
2017/05/02	R248	03/08/2017	9.58	Call	Bond Future	2,527.4800	2.5275	2,383.2700	2.3833	(5.706)	0	0	0
2017/05/02	R248	03/08/2017	9.56	Call	Bond Future	2,448.5100	2.4485	2,306.2600	2.3063	(5.810)	0	0	0
2017/05/02	R248	02/11/2017	9.66	Put	Bond Future	4,621.8100	4.6218	4,672.9800	4.6730	1.107	0	0	0
2017/05/02	R248	02/11/2017			Bond Future	9.7575	91.8687	9.7786	91.6830	0.216	0.0000	0.0000	226
2017/05/02	R248	02/11/2017	9.65	Put	Bond Future	4,670.4200	4.6704	4,722.2700	4.7223	1.110	0	0	0
2017/05/02	R248	02/11/2017	9.64	Call	Bond Future	3,668.9600	3.6690	3,535.7700	3.5358	(3.630)	0	0	0
2017/05/02	R248	02/11/2017	9.65	Call	Bond Future	3,710.1700	3.7102	3,576.3000	3.5763	(3.608)	0	0	0
2017/05/02	R248	02/11/2017	9.66	Call	Bond Future	3,751.6200	3.7516	3,617.0700	3.6171	(3.586)	0	0	0
2017/05/02	R248	02/11/2017	9.64	Put	Bond Future	4,719.4300	4.7194	4,771.9600	4.7720	1.113	0	0	0
2017/05/02	R248	01/02/2018	9.90	Put	Bond Future	4,765.0800	4.7651	4,813.0200	4.8130	1.006	0	0	0

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2017/05/02	R248	01/02/2018	9.89	Call	Bond Future	5,572.0100	5.5720	5,431.0400	5.4310	(2.530)	0	0	0
2017/05/02	R248	01/02/2018			Bond Future	9.8020	93.7036	9.8237	93.5142	0.221	0.0000	0.0000	0
2017/05/02	R248	01/02/2018	9.90	Call	Bond Future	5,616.8400	5.6168	5,475.3900	5.4754	(2.518)	0	0	0
2017/05/02	R248	01/02/2018	9.91	Call	Bond Future	5,661.8300	5.6618	5,519.8900	5.5199	(2.507)	0	0	0
2017/05/02	R248	01/02/2018	9.89	Put	Bond Future	4,806.5500	4.8065	4,854.9700	4.8550	1.007	0	0	0
2017/05/02	R248	01/02/2018	9.91	Put	Bond Future	4,723.9300	4.7239	4,771.3800	4.7714	1.004	0	0	0

**Total** **1130182**