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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/05/2017 TO 04/05/2017

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
2017/05/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	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
2017/05/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	04/05/2017			Bond Future	128.2491	128.2491	128.2758	128.2758	0.021	0.0000	0.0000	0
2017/05/04	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	04/05/2017	132.56	Put	Bond Future	4,310.9200	4.3109	4,284.1500	4.2842	(0.621)	0	0	0
2017/05/04	2025	04/05/2017	132.58	Put	Bond Future	4,330.9200	4.3309	4,304.1500	4.3042	(0.618)	0	0	0
2017/05/04	2025	04/05/2017	132.57	Put	Bond Future	4,320.9200	4.3209	4,294.1500	4.2942	(0.620)	0	0	0
2017/05/04	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	03/08/2017			Bond Future	129.3791	129.3791	129.4054	129.4054	0.020	0.0000	0.0000	2,414
2017/05/04	2025	03/08/2017	133.96	Put	Bond Future	4,580.9100	4.5809	4,554.6100	4.5546	(0.574)	0	0	0
2017/05/04	2025	03/08/2017	133.98	Put	Bond Future	4,600.9100	4.6009	4,574.6100	4.5746	(0.572)	0	0	0
2017/05/04	2025	03/08/2017	133.97	Put	Bond Future	4,590.9100	4.5909	4,564.6100	4.5646	(0.573)	0	0	0
2017/05/04	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	02/11/2017			Bond Future	131.9177	131.9177	131.9422	131.9422	0.019	0.0000	0.0000	0
2017/05/04	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	02/11/2017	132.96	Put	Bond Future	1,042.3000	1.0423	1,017.8400	1.0178	(2.347)	0	0	0
2017/05/04	2025	02/11/2017	132.98	Put	Bond Future	1,062.3000	1.0623	1,037.8400	1.0378	(2.303)	0	0	0
2017/05/04	2025	02/11/2017	132.97	Put	Bond Future	1,052.3000	1.0523	1,027.8400	1.0278	(2.324)	0	0	0
2017/05/04	2025	01/02/2018	133.89	Put	Bond Future	665.0100	0.6650	636.9800	0.6370	(4.215)	0	0	0
2017/05/04	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	01/02/2018			Bond Future	133.2250	133.2250	133.2530	133.2530	0.021	0.0000	0.0000	0
2017/05/04	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2025	01/02/2018	133.88	Put	Bond Future	655.0100	0.6550	626.9800	0.6270	(4.279)	0	0	0
2017/05/04	2025	01/02/2018	133.90	Put	Bond Future	675.0100	0.6750	646.9800	0.6470	(4.153)	0	0	0
2017/05/04	2029	04/05/2017	100.66	Put	Bond Future	1,635.3000	1.6353	1,614.4500	1.6144	(1.275)	0	0	0
2017/05/04	2029	04/05/2017			Bond Future	99.0247	99.0247	99.0456	99.0456	0.021	0.0000	0.0000	0
2017/05/04	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2029	04/05/2017	100.65	Put	Bond Future	1,625.3000	1.6253	1,604.4500	1.6044	(1.283)	0	0	0
2017/05/04	2029	04/05/2017	100.67	Put	Bond Future	1,645.3000	1.6453	1,624.4500	1.6244	(1.267)	0	0	0
2017/05/04	2029	01/02/2018			Bond Future	103.9511	103.9511	103.9730	103.9730	0.021	0.0000	0.0000	0
2017/05/04	2030	04/05/2017	9.33	Call	Bond Future	1,662.5500	1.6625	1,385.9200	1.3859	(16.639)	0	0	0
2017/05/04	2030	04/05/2017			Bond Future	9.0906	94.0159	9.1300	93.7392	0.434	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/04	2030	04/05/2017	9.34	Call	Bond Future	1,731.0800	1.7311	1,454.4500	1.4544	(15.980)	0	0	0
2017/05/04	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	04/05/2017	9.32	Call	Bond Future	1,593.9500	1.5940	1,317.3200	1.3173	(17.355)	0	0	0
2017/05/04	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	03/08/2017	9.33	Call	Bond Future	1,311.5300	1.3115	1,135.6300	1.1356	(13.412)	0	0	0
2017/05/04	2030	03/08/2017			Bond Future	9.1388	91.7953	9.1642	91.6194	0.278	0.0000	0.0000	32,026
2017/05/04	2030	03/08/2017	9.34	Call	Bond Future	1,379.4000	1.3794	1,203.5000	1.2035	(12.752)	0	0	0
2017/05/04	2030	03/08/2017	9.35	Call	Bond Future	1,447.1900	1.4472	1,271.2900	1.2713	(12.155)	0	0	0
2017/05/04	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	02/11/2017			Bond Future	9.1785	93.5744	9.2050	93.3937	0.289	0.0000	0.0000	0
2017/05/04	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	02/11/2017	9.34	Call	Bond Future	1,094.2900	1.0943	913.5800	0.9136	(16.514)	0	0	0
2017/05/04	2030	02/11/2017	9.35	Call	Bond Future	1,161.4500	1.1614	980.7400	0.9807	(15.559)	0	0	0
2017/05/04	2030	02/11/2017	9.36	Call	Bond Future	1,228.5300	1.2285	1,047.8200	1.0478	(14.709)	0	0	0
2017/05/04	2030	01/02/2018			Bond Future	9.2131	91.4369	9.2402	91.2548	0.294	0.0000	0.0000	0
2017/05/04	2030	01/02/2018	9.38	Call	Bond Future	1,114.6400	1.1146	932.5600	0.9326	(16.335)	0	0	0
2017/05/04	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2030	01/02/2018	9.39	Call	Bond Future	1,180.8400	1.1808	998.7600	0.9988	(15.420)	0	0	0
2017/05/04	2030	01/02/2018	9.37	Call	Bond Future	1,048.3800	1.0484	866.3000	0.8663	(17.368)	0	0	0
2017/05/04	2032	04/05/2017	9.45	Call	Bond Future	1,448.1700	1.4482	1,151.4100	1.1514	(20.492)	0	0	0
2017/05/04	2032	04/05/2017			Bond Future	9.2556	92.8226	9.2950	92.5263	0.426	0.0000	0.0000	0
2017/05/04	2032	04/05/2017	9.46	Call	Bond Future	1,521.5900	1.5216	1,224.9800	1.2250	(19.493)	0	0	0
2017/05/04	2032	04/05/2017	9.44	Put	Bond Future	0.6600	0.0007	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2032	04/05/2017	9.46	Put	Bond Future	0.2600	0.0003	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2032	04/05/2017	9.45	Put	Bond Future	0.4100	0.0004	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2032	04/05/2017	9.44	Call	Bond Future	1,374.7700	1.3748	1,077.7600	1.0778	(21.604)	0	0	0
2017/05/04	2032	03/08/2017	9.43	Put	Bond Future	1,690.3500	1.6903	1,759.1300	1.7591	4.069	0	0	0
2017/05/04	2032	03/08/2017			Bond Future	9.3023	94.5861	9.3277	94.3975	0.273	0.0000	0.0000	21,380
2017/05/04	2032	03/08/2017	9.45	Put	Bond Future	1,629.5400	1.6295	1,696.3500	1.6963	4.100	0	0	0
2017/05/04	2032	03/08/2017	9.44	Put	Bond Future	1,659.7300	1.6597	1,727.5200	1.7275	4.084	0	0	0
2017/05/04	2032	03/08/2017	9.44	Call	Bond Future	2,675.8100	2.6758	2,555.0700	2.5551	(4.512)	0	0	0
2017/05/04	2032	03/08/2017	9.45	Call	Bond Future	2,718.7600	2.7188	2,597.0400	2.5970	(4.477)	0	0	0
2017/05/04	2032	03/08/2017	9.43	Call	Bond Future	2,633.2000	2.6332	2,513.4500	2.5134	(4.548)	0	0	0
2017/05/04	2032	02/11/2017			Bond Future	9.3469	92.2608	9.3733	92.0673	0.282	0.0000	0.0000	0
2017/05/04	2032	02/11/2017	9.48	Put	Bond Future	2,530.9300	2.5309	2,607.4600	2.6075	3.024	0	0	0
2017/05/04	2032	02/11/2017	9.50	Put	Bond Future	2,466.9100	2.4669	2,541.9800	2.5420	3.043	0	0	0
2017/05/04	2032	02/11/2017	9.49	Put	Bond Future	2,498.7700	2.4988	2,574.5600	2.5746	3.033	0	0	0
2017/05/04	2032	02/11/2017	9.48	Call	Bond Future	3,500.7900	3.5008	3,383.8300	3.3838	(3.341)	0	0	0
2017/05/04	2032	02/11/2017	9.49	Call	Bond Future	3,540.9000	3.5409	3,423.2000	3.4232	(3.324)	0	0	0
2017/05/04	2032	02/11/2017	9.50	Call	Bond Future	3,581.2400	3.5812	3,462.8200	3.4628	(3.307)	0	0	0

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2017/05/04	2032	01/02/2018	9.55	Put	Bond Future	3,186.5600	3.1866	3,264.5300	3.2645	2.447	0	0	0
2017/05/04	2032	01/02/2018			Bond Future	9.3867	94.1024	9.4137	93.9074	0.287	0.0000	0.0000	0
2017/05/04	2032	01/02/2018	9.57	Put	Bond Future	3,124.8800	3.1249	3,201.7000	3.2017	2.458	0	0	0
2017/05/04	2032	01/02/2018	9.56	Put	Bond Future	3,155.7600	3.1558	3,233.1500	3.2331	2.452	0	0	0
2017/05/04	2032	01/02/2018	9.55	Call	Bond Future	4,360.0300	4.3600	4,242.9400	4.2429	(2.686)	0	0	0
2017/05/04	2032	01/02/2018	9.56	Call	Bond Future	4,400.4100	4.4004	4,282.7400	4.2827	(2.674)	0	0	0
2017/05/04	2032	01/02/2018	9.57	Call	Bond Future	4,440.6300	4.4406	4,322.3900	4.3224	(2.663)	0	0	0
2017/05/04	2033	04/05/2017			Bond Future	105.3745	105.3745	105.3964	105.3964	0.021	0.0000	0.0000	0
2017/05/04	2033	04/05/2017	110.83	Put	Bond Future	5,455.5400	5.4555	5,433.6500	5.4337	(0.401)	0	0	0
2017/05/04	2033	04/05/2017	110.85	Put	Bond Future	5,475.5400	5.4755	5,453.6500	5.4537	(0.400)	0	0	0
2017/05/04	2033	04/05/2017	110.84	Put	Bond Future	5,465.5400	5.4655	5,443.6500	5.4437	(0.401)	0	0	0
2017/05/04	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2033	03/08/2017	113.14	Put	Bond Future	5,744.0600	5.7441	5,722.6100	5.7226	(0.373)	0	0	0
2017/05/04	2033	03/08/2017			Bond Future	107.3959	107.3959	107.4174	107.4174	0.020	0.0000	0.0000	6,134
2017/05/04	2033	03/08/2017	113.13	Put	Bond Future	5,734.0600	5.7341	5,712.6100	5.7126	(0.374)	0	0	0
2017/05/04	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2033	03/08/2017	113.12	Put	Bond Future	5,724.0600	5.7241	5,702.6100	5.7026	(0.375)	0	0	0
2017/05/04	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2033	02/11/2017			Bond Future	108.4262	108.4262	108.4462	108.4462	0.018	0.0000	0.0000	0
2017/05/04	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2033	02/11/2017	110.07	Put	Bond Future	1,643.8400	1.6438	1,623.8000	1.6238	(1.219)	0	0	0
2017/05/04	2033	02/11/2017	110.09	Put	Bond Future	1,663.8400	1.6638	1,643.8000	1.6438	(1.204)	0	0	0
2017/05/04	2033	02/11/2017	110.08	Put	Bond Future	1,653.8400	1.6538	1,633.8000	1.6338	(1.212)	0	0	0
2017/05/04	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2033	01/02/2018	109.66	Call	Bond Future	952.0000	0.9520	974.9300	0.9749	2.409	0	0	0
2017/05/04	2033	01/02/2018			Bond Future	110.6120	110.6120	110.6349	110.6349	0.021	0.0000	0.0000	0
2017/05/04	2033	01/02/2018	109.64	Call	Bond Future	972.0000	0.9720	994.9300	0.9949	2.359	0	0	0
2017/05/04	2033	01/02/2018	109.65	Call	Bond Future	962.0000	0.9620	984.9300	0.9849	2.384	0	0	0
2017/05/04	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2037	04/05/2017			Bond Future	9.5156	93.3085	9.5550	92.9861	0.414	0.0000	0.0000	0
2017/05/04	2037	04/05/2017	9.58	Put	Bond Future	59.5500	0.0596	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2037	04/05/2017	9.60	Put	Bond Future	35.0100	0.0350	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2037	04/05/2017	9.59	Put	Bond Future	45.9600	0.0460	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2037	04/05/2017	9.60	Call	Bond Future	723.7900	0.7238	366.3100	0.3663	(49.390)	0	0	0
2017/05/04	2037	04/05/2017	9.58	Call	Bond Future	585.8100	0.5858	203.7900	0.2038	(65.212)	0	0	0
2017/05/04	2037	04/05/2017	9.59	Call	Bond Future	653.5400	0.6535	285.1100	0.2851	(56.375)	0	0	0
2017/05/04	2037	03/08/2017	9.57	Call	Bond Future	2,421.1700	2.4212	2,325.0000	2.3250	(3.972)	0	0	0
2017/05/04	2037	03/08/2017			Bond Future	9.5683	90.8242	9.5884	90.6610	0.210	0.0000	0.0000	58,042
2017/05/04	2037	03/08/2017	9.58	Call	Bond Future	2,462.7500	2.4628	2,365.7000	2.3657	(3.941)	0	0	0
2017/05/04	2037	03/08/2017	9.56	Put	Bond Future	2,447.1600	2.4472	2,515.0400	2.5150	2.774	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
2017/05/04	2037	03/08/2017	9.57	Put	Bond Future	2,406.9700	2.4070	2,473.9700	2.4740	2.784	0	0	0
2017/05/04	2037	03/08/2017	9.58	Put	Bond Future	2,367.4500	2.3675	2,433.5700	2.4336	2.793	0	0	0
2017/05/04	2037	03/08/2017	9.56	Call	Bond Future	2,380.1500	2.3801	2,284.8600	2.2849	(4.004)	0	0	0
2017/05/04	2037	02/11/2017			Bond Future	9.6133	92.5843	9.6342	92.4168	0.217	0.0000	0.0000	233
2017/05/04	2037	02/11/2017	9.66	Call	Bond Future	3,774.9000	3.7749	3,675.9200	3.6759	(2.622)	0	0	0
2017/05/04	2037	02/11/2017	9.65	Put	Bond Future	3,439.6700	3.4397	3,508.8600	3.5089	2.012	0	0	0
2017/05/04	2037	02/11/2017	9.67	Put	Bond Future	3,362.2200	3.3622	3,430.2300	3.4302	2.023	0	0	0
2017/05/04	2037	02/11/2017	9.66	Put	Bond Future	3,400.9100	3.4009	3,469.5100	3.4695	2.017	0	0	0
2017/05/04	2037	02/11/2017	9.67	Call	Bond Future	3,816.0100	3.8160	3,716.4400	3.7164	(2.609)	0	0	0
2017/05/04	2037	02/11/2017	9.65	Call	Bond Future	3,733.7400	3.7337	3,635.3500	3.6354	(2.635)	0	0	0
2017/05/04	2037	01/02/2018			Bond Future	9.6544	90.1768	9.6757	90.0081	0.220	0.0000	0.0000	0
2017/05/04	2037	01/02/2018	9.81	Put	Bond Future	3,698.2600	3.6983	3,763.7100	3.7637	1.770	0	0	0
2017/05/04	2037	01/02/2018	9.83	Put	Bond Future	3,629.7700	3.6298	3,694.2700	3.6943	1.777	0	0	0
2017/05/04	2037	01/02/2018	9.82	Put	Bond Future	3,663.8800	3.6639	3,728.8600	3.7289	1.774	0	0	0
2017/05/04	2037	01/02/2018	9.82	Call	Bond Future	4,966.6900	4.9667	4,862.9600	4.8630	(2.089)	0	0	0
2017/05/04	2037	01/02/2018	9.83	Call	Bond Future	5,010.3300	5.0103	4,906.1200	4.9061	(2.080)	0	0	0
2017/05/04	2037	01/02/2018	9.81	Call	Bond Future	4,923.2100	4.9232	4,819.9500	4.8200	(2.097)	0	0	0
2017/05/04	2038	04/05/2017	139.77	Put	Bond Future	8,404.8700	8.4049	8,377.4900	8.3775	(0.326)	0	0	0
2017/05/04	2038	04/05/2017			Bond Future	131.3651	131.3651	131.3925	131.3925	0.021	0.0000	0.0000	0
2017/05/04	2038	04/05/2017	139.79	Put	Bond Future	8,424.8700	8.4249	8,397.4900	8.3975	(0.325)	0	0	0
2017/05/04	2038	04/05/2017	139.78	Put	Bond Future	8,414.8700	8.4149	8,387.4900	8.3875	(0.325)	0	0	0
2017/05/04	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	03/08/2017			Bond Future	132.3888	132.3888	132.4156	132.4156	0.020	0.0000	0.0000	22,422
2017/05/04	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	03/08/2017	141.16	Put	Bond Future	8,771.2100	8.7712	8,744.4200	8.7444	(0.305)	0	0	0
2017/05/04	2038	03/08/2017	141.18	Put	Bond Future	8,791.2100	8.7912	8,764.4200	8.7644	(0.305)	0	0	0
2017/05/04	2038	03/08/2017	141.17	Put	Bond Future	8,781.2100	8.7812	8,754.4200	8.7544	(0.305)	0	0	0
2017/05/04	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	02/11/2017			Bond Future	134.9864	134.9864	135.0113	135.0113	0.018	0.0000	0.0000	0
2017/05/04	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	02/11/2017	136.82	Put	Bond Future	1,833.6400	1.8336	1,808.6700	1.8087	(1.362)	0	0	0
2017/05/04	2038	02/11/2017	136.80	Put	Bond Future	1,813.6400	1.8136	1,788.6700	1.7887	(1.377)	0	0	0
2017/05/04	2038	02/11/2017	136.81	Put	Bond Future	1,823.6400	1.8236	1,798.6700	1.7987	(1.369)	0	0	0
2017/05/04	2038	01/02/2018	136.95	Put	Bond Future	763.3700	0.7634	734.9700	0.7350	(3.720)	0	0	0
2017/05/04	2038	01/02/2018			Bond Future	136.1866	136.1866	136.2150	136.2150	0.021	0.0000	0.0000	0
2017/05/04	2038	01/02/2018	136.94	Put	Bond Future	753.3700	0.7534	724.9700	0.7250	(3.770)	0	0	0
2017/05/04	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2038	01/02/2018	136.93	Put	Bond Future	743.3700	0.7434	714.9700	0.7150	(3.820)	0	0	0
2017/05/04	2040	04/05/2017			Bond Future	9.6056	96.8527	9.6450	96.5087	0.410	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
2017/05/04	2040	04/05/2017	9.62	Put	Bond Future	195.0500	0.1950	218.1800	0.2182	11.858	0	0	0
2017/05/04	2040	04/05/2017	9.64	Put	Bond Future	130.6500	0.1306	43.5700	0.0436	(66.651)	0	0	0
2017/05/04	2040	04/05/2017	9.63	Put	Bond Future	160.5700	0.1606	130.8100	0.1308	(18.534)	0	0	0
2017/05/04	2040	04/05/2017	9.62	Call	Bond Future	320.8300	0.3208	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2040	04/05/2017	9.63	Call	Bond Future	373.7200	0.3737	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2040	04/05/2017	9.64	Call	Bond Future	431.0400	0.4310	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2040	03/08/2017			Bond Future	9.6592	94.1852	9.6793	94.0113	0.208	0.0000	0.0000	13,816
2017/05/04	2040	03/08/2017	9.61	Put	Bond Future	2,827.6200	2.8276	2,903.5000	2.9035	2.684	0	0	0
2017/05/04	2040	03/08/2017	9.63	Put	Bond Future	2,736.7000	2.7367	2,810.7000	2.8107	2.704	0	0	0
2017/05/04	2040	03/08/2017	9.62	Put	Bond Future	2,781.9000	2.7819	2,856.8300	2.8568	2.693	0	0	0
2017/05/04	2040	03/08/2017	9.61	Call	Bond Future	2,399.3800	2.3994	2,301.3600	2.3014	(4.085)	0	0	0
2017/05/04	2040	03/08/2017	9.62	Call	Bond Future	2,440.8800	2.4409	2,341.9100	2.3419	(4.055)	0	0	0
2017/05/04	2040	03/08/2017	9.63	Call	Bond Future	2,482.7800	2.4828	2,382.8800	2.3829	(4.024)	0	0	0
2017/05/04	2040	02/11/2017			Bond Future	9.7054	96.0106	9.7262	95.8319	0.215	0.0000	0.0000	0
2017/05/04	2040	02/11/2017	9.66	Call	Bond Future	3,732.9300	3.7329	3,632.7200	3.6327	(2.684)	0	0	0
2017/05/04	2040	02/11/2017	9.65	Put	Bond Future	4,168.7000	4.1687	4,247.8000	4.2478	1.897	0	0	0
2017/05/04	2040	02/11/2017	9.67	Put	Bond Future	4,079.0300	4.0790	4,156.8600	4.1569	1.908	0	0	0
2017/05/04	2040	02/11/2017	9.66	Put	Bond Future	4,123.8200	4.1238	4,202.2800	4.2023	1.903	0	0	0
2017/05/04	2040	02/11/2017	9.67	Call	Bond Future	3,774.4800	3.7745	3,673.6400	3.6736	(2.672)	0	0	0
2017/05/04	2040	02/11/2017	9.65	Call	Bond Future	3,691.3400	3.6913	3,591.7700	3.5918	(2.697)	0	0	0
2017/05/04	2040	01/02/2018	9.89	Call	Bond Future	5,312.8900	5.3129	5,203.1400	5.2031	(2.066)	0	0	0
2017/05/04	2040	01/02/2018			Bond Future	9.7478	93.4210	9.7690	93.2411	0.217	0.0000	0.0000	0
2017/05/04	2040	01/02/2018	9.87	Call	Bond Future	5,221.7000	5.2217	5,112.9500	5.1130	(2.083)	0	0	0
2017/05/04	2040	01/02/2018	9.88	Call	Bond Future	5,267.2200	5.2672	5,157.9700	5.1580	(2.074)	0	0	0
2017/05/04	2040	01/02/2018	9.87	Put	Bond Future	4,192.0200	4.1920	4,263.2300	4.2632	1.699	0	0	0
2017/05/04	2040	01/02/2018	9.88	Put	Bond Future	4,154.1000	4.1541	4,224.8100	4.2248	1.702	0	0	0
2017/05/04	2040	01/02/2018	9.89	Put	Bond Future	4,116.4600	4.1165	4,186.6700	4.1867	1.706	0	0	0
2017/05/04	2044	04/05/2017			Bond Future	9.6706	93.5860	9.7100	93.2404	0.407	0.0000	0.0000	0
2017/05/04	2044	04/05/2017	9.67	Call	Bond Future	254.1700	0.2542	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2044	04/05/2017	9.66	Put	Bond Future	306.4000	0.3064	439.1400	0.4391	43.322	0	0	0
2017/05/04	2044	04/05/2017	9.68	Put	Bond Future	217.7300	0.2177	263.0500	0.2630	20.815	0	0	0
2017/05/04	2044	04/05/2017	9.67	Put	Bond Future	259.6300	0.2596	351.0300	0.3510	35.204	0	0	0
2017/05/04	2044	04/05/2017	9.68	Call	Bond Future	300.2500	0.3002	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2044	04/05/2017	9.66	Call	Bond Future	212.8300	0.2128	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	2044	03/08/2017			Bond Future	9.7238	90.9816	9.7439	90.8068	0.207	0.0000	0.0000	22,344
2017/05/04	2044	03/08/2017	9.62	Put	Bond Future	3,131.7000	3.1317	3,212.7900	3.2128	2.589	0	0	0
2017/05/04	2044	03/08/2017	9.64	Put	Bond Future	3,034.1600	3.0342	3,113.3500	3.1133	2.610	0	0	0
2017/05/04	2044	03/08/2017	9.63	Put	Bond Future	3,082.6600	3.0827	3,162.8000	3.1628	2.600	0	0	0
2017/05/04	2044	03/08/2017	9.64	Call	Bond Future	2,298.9500	2.2990	2,203.3600	2.2034	(4.158)	0	0	0
2017/05/04	2044	03/08/2017	9.62	Call	Bond Future	2,219.5900	2.2196	2,125.9000	2.1259	(4.221)	0	0	0
2017/05/04	2044	03/08/2017	9.63	Call	Bond Future	2,259.0700	2.2591	2,164.4300	2.1644	(4.189)	0	0	0
2017/05/04	2044	02/11/2017	9.68	Call	Bond Future	3,617.4600	3.6175	3,519.2100	3.5192	(2.716)	0	0	0
2017/05/04	2044	02/11/2017			Bond Future	9.7698	92.7449	9.7906	92.5654	0.213	0.0000	0.0000	200
2017/05/04	2044	02/11/2017	9.66	Call	Bond Future	3,536.1100	3.5361	3,439.1400	3.4391	(2.742)	0	0	0
2017/05/04	2044	02/11/2017	9.67	Call	Bond Future	3,576.8000	3.5768	3,479.1800	3.4792	(2.729)	0	0	0
2017/05/04	2044	02/11/2017	9.66	Put	Bond Future	4,492.3200	4.4923	4,574.8700	4.5749	1.838	0	0	0
2017/05/04	2044	02/11/2017	9.68	Put	Bond Future	4,398.1900	4.3982	4,479.4600	4.4795	1.848	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
2017/05/04	2044	02/11/2017	9.67	Put	Bond Future	4,445.2000	4.4452	4,527.1000	4.5271	1.842	0	0	0
2017/05/04	2044	01/02/2018			Bond Future	9.8121	90.2154	9.8333	90.0345	0.216	0.0000	0.0000	0
2017/05/04	2044	01/02/2018	9.89	Put	Bond Future	4,447.6800	4.4477	4,521.1800	4.5212	1.653	0	0	0
2017/05/04	2044	01/02/2018	9.91	Put	Bond Future	4,368.5900	4.3686	4,441.0800	4.4411	1.659	0	0	0
2017/05/04	2044	01/02/2018	9.90	Put	Bond Future	4,407.9800	4.4080	4,480.9800	4.4810	1.656	0	0	0
2017/05/04	2044	01/02/2018	9.89	Call	Bond Future	5,109.7500	5.1098	5,002.4100	5.0024	(2.101)	0	0	0
2017/05/04	2044	01/02/2018	9.90	Call	Bond Future	5,154.4900	5.1545	5,046.6500	5.0467	(2.092)	0	0	0
2017/05/04	2044	01/02/2018	9.91	Call	Bond Future	5,199.3900	5.1994	5,091.0400	5.0910	(2.084)	0	0	0
2017/05/04	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	04/05/2017			Bond Future	125.3274	125.3274	125.3539	125.3539	0.021	0.0000	0.0000	0
2017/05/04	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	04/05/2017	138.32	Put	Bond Future	12,992.6000	12.9926	12,966.0800	12.9661	(0.204)	0	0	0
2017/05/04	2046	04/05/2017	138.34	Put	Bond Future	13,012.6000	13.0126	12,986.0800	12.9861	(0.204)	0	0	0
2017/05/04	2046	04/05/2017	138.33	Put	Bond Future	13,002.6000	13.0026	12,976.0800	12.9761	(0.204)	0	0	0
2017/05/04	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	03/08/2017	141.17	Put	Bond Future	13,438.3800	13.4384	13,412.2600	13.4123	(0.194)	0	0	0
2017/05/04	2046	03/08/2017			Bond Future	127.7316	127.7316	127.7577	127.7577	0.020	0.0000	0.0000	22,790
2017/05/04	2046	03/08/2017	141.19	Put	Bond Future	13,458.3800	13.4584	13,432.2600	13.4323	(0.194)	0	0	0
2017/05/04	2046	03/08/2017	141.18	Put	Bond Future	13,448.3800	13.4484	13,422.2600	13.4223	(0.194)	0	0	0
2017/05/04	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	02/11/2017			Bond Future	128.6547	128.6547	128.6789	128.6789	0.019	0.0000	0.0000	0
2017/05/04	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	02/11/2017	136.30	Put	Bond Future	7,645.3400	7.6453	7,621.1000	7.6211	(0.317)	0	0	0
2017/05/04	2046	02/11/2017	136.32	Put	Bond Future	7,665.3400	7.6653	7,641.1000	7.6411	(0.316)	0	0	0
2017/05/04	2046	02/11/2017	136.31	Put	Bond Future	7,655.3400	7.6553	7,631.1000	7.6311	(0.317)	0	0	0
2017/05/04	2046	01/02/2018	132.92	Put	Bond Future	1,671.9000	1.6719	1,643.9900	1.6440	(1.669)	0	0	0
2017/05/04	2046	01/02/2018			Bond Future	131.2481	131.2481	131.2760	131.2760	0.021	0.0000	0.0000	0
2017/05/04	2046	01/02/2018	132.91	Put	Bond Future	1,661.9000	1.6619	1,633.9900	1.6340	(1.679)	0	0	0
2017/05/04	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2046	01/02/2018	132.90	Put	Bond Future	1,651.9000	1.6519	1,623.9900	1.6240	(1.690)	0	0	0
2017/05/04	2050	04/05/2017			Bond Future	136.4019	136.4019	136.4308	136.4308	0.021	0.0000	0.0000	0
2017/05/04	2050	04/05/2017	147.83	Put	Bond Future	11,428.0700	11.4281	11,399.2200	11.3992	(0.252)	0	0	0
2017/05/04	2050	04/05/2017	147.85	Put	Bond Future	11,448.0700	11.4481	11,419.2200	11.4192	(0.252)	0	0	0
2017/05/04	2050	04/05/2017	147.84	Put	Bond Future	11,438.0700	11.4381	11,409.2200	11.4092	(0.252)	0	0	0
2017/05/04	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2050	03/08/2017			Bond Future	137.3598	137.3598	137.3882	137.3882	0.021	0.0000	0.0000	26,009
2017/05/04	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
2017/05/04	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2050	03/08/2017	149.22	Put	Bond Future	11,860.2300	11.8602	11,831.8500	11.8318	(0.239)	0	0	0
2017/05/04	2050	03/08/2017	149.24	Put	Bond Future	11,880.2300	11.8802	11,851.8500	11.8518	(0.239)	0	0	0
2017/05/04	2050	03/08/2017	149.23	Put	Bond Future	11,870.2300	11.8702	11,841.8500	11.8418	(0.239)	0	0	0
2017/05/04	2050	02/11/2017	144.66	Put	Bond Future	4,604.7600	4.6048	4,578.6400	4.5786	(0.567)	0	0	0
2017/05/04	2050	02/11/2017	144.67	Put	Bond Future	4,614.7600	4.6148	4,588.6400	4.5886	(0.566)	0	0	0
2017/05/04	2050	02/11/2017			Bond Future	140.0552	140.0552	140.0814	140.0814	0.019	0.0000	0.0000	0
2017/05/04	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2050	02/11/2017	144.65	Put	Bond Future	4,594.7600	4.5948	4,568.6400	4.5686	(0.568)	0	0	0
2017/05/04	2050	01/02/2018	140.24	Call	Bond Future	946.4300	0.9464	976.3600	0.9764	3.162	0	0	0
2017/05/04	2050	01/02/2018			Bond Future	141.1864	141.1864	141.2164	141.2164	0.021	0.0000	0.0000	0
2017/05/04	2050	01/02/2018	140.25	Call	Bond Future	936.4300	0.9364	966.3600	0.9664	3.196	0	0	0
2017/05/04	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2050	01/02/2018	140.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	2050	01/02/2018	140.23	Call	Bond Future	956.4300	0.9564	986.3600	0.9864	3.129	0	0	0
2017/05/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	AL37	04/05/2017			Index Future	534.5450	534.5450	533.6180	533.6180	(0.173)	0.0000	0.0000	0
2017/05/04	AL37	03/08/2017			Index Future	544.7000	544.7000	543.8550	543.8550	(0.155)	0.0000	0.0000	0
2017/05/04	AL37	02/11/2017			Index Future	555.2570	555.2570	554.3870	554.3870	(0.157)	0.0000	0.0000	0
2017/05/04	AL37	01/02/2018			Index Future	566.3380	566.3380	565.4640	565.4640	(0.154)	0.0000	0.0000	0
2017/05/04	AL7T	04/05/2017			Index Future	614.3070	614.3070	612.8530	612.8530	(0.237)	0.0000	0.0000	0
2017/05/04	AL7T	03/08/2017			Index Future	625.9780	625.9780	625.0510	625.0510	(0.148)	0.0000	0.0000	0
2017/05/04	AL7T	02/11/2017			Index Future	638.1090	638.1090	637.1550	637.1550	(0.150)	0.0000	0.0000	0
2017/05/04	AL7T	01/02/2018			Index Future	650.8440	650.8440	649.8860	649.8860	(0.147)	0.0000	0.0000	0
2017/05/04	ALBI	04/05/2017			Index Future	555.9860	555.9860	554.4080	554.4080	(0.284)	0.0000	0.0000	0
2017/05/04	ALBI	03/08/2017			Index Future	566.5490	566.5490	565.6270	565.6270	(0.163)	0.0000	0.0000	640
2017/05/04	ALBI	02/11/2017			Index Future	577.5290	577.5290	576.5800	576.5800	(0.164)	0.0000	0.0000	0
2017/05/04	ALBI	01/02/2018			Index Future	589.0550	589.0550	588.1010	588.1010	(0.162)	0.0000	0.0000	0
2017/05/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	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
2017/05/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	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
2017/05/04	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/04	EL28	04/05/2017			Bond Future	126.7672		126.7672	126.7960	126.7960	0.023	0.0000	0.0000	0
2017/05/04	EL28	04/05/2017	137.90	Put	Bond Future	11,132.8200		11.1328	11,104.0200	11.1040	(0.259)	0	0	0
2017/05/04	EL28	04/05/2017	137.92	Put	Bond Future	11,152.8200		11.1528	11,124.0200	11.1240	(0.258)	0	0	0
2017/05/04	EL28	04/05/2017	137.91	Put	Bond Future	11,142.8200		11.1428	11,114.0200	11.1140	(0.258)	0	0	0
2017/05/04	EL28	04/05/2017	137.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	04/05/2017	137.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	04/05/2017	137.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	03/08/2017	135.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	03/08/2017			Bond Future	129.1990		129.1990	129.2275	129.2275	0.022	0.0000	0.0000	0
2017/05/04	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	03/08/2017	135.16	Put	Bond Future	5,960.9800		5.9610	5,932.5500	5.9325	(0.477)	0	0	0
2017/05/04	EL28	03/08/2017	135.18	Put	Bond Future	5,980.9800		5.9810	5,952.5500	5.9525	(0.475)	0	0	0
2017/05/04	EL28	03/08/2017	135.17	Put	Bond Future	5,970.9800		5.9710	5,942.5500	5.9425	(0.476)	0	0	0
2017/05/04	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	02/11/2017			Bond Future	129.9904		129.9904	130.0168	130.0168	0.020	0.0000	0.0000	0
2017/05/04	EL28	02/11/2017	133.87	Put	Bond Future	3,879.6300		3.8796	3,853.1700	3.8532	(0.682)	0	0	0
2017/05/04	EL28	02/11/2017	133.89	Put	Bond Future	3,899.6300		3.8996	3,873.1700	3.8732	(0.679)	0	0	0
2017/05/04	EL28	02/11/2017	133.88	Put	Bond Future	3,889.6300		3.8896	3,863.1700	3.8632	(0.680)	0	0	0
2017/05/04	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	01/02/2018			Bond Future	132.6109		132.6109	132.6411	132.6411	0.023	0.0000	0.0000	0
2017/05/04	EL28	01/02/2018	132.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	01/02/2018	132.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	01/02/2018	132.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	EL28	01/02/2018	132.31	Call	Bond Future	300.8600		0.3009	331.1300	0.3311	10.061	0	0	0
2017/05/04	EL28	01/02/2018	132.29	Call	Bond Future	320.8600		0.3209	351.1300	0.3511	9.434	0	0	0
2017/05/04	EL28	01/02/2018	132.30	Call	Bond Future	310.8600		0.3109	341.1300	0.3411	9.738	0	0	0

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2017/05/04	ES33 04/05/2017			Bond Future	10.5510	77.5674	10.5900	77.3211	0.370	0.0000	0.0000	0
2017/05/04	ES33 04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	ES33 04/05/2017	10.54	Put	Bond Future	69.2600	0.0693	315.4900	0.3155	355.515	0	0	0
2017/05/04	ES33 04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	189.0600	0.1891	100.000	0	0	0
2017/05/04	ES33 04/05/2017	10.55	Put	Bond Future	6.0100	0.0060	252.2400	0.2522	4097.005	0	0	0
2017/05/04	ES33 04/05/2017	10.56	Call	Bond Future	57.1700	0.0572	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	ES33 04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	ES33 03/08/2017			Bond Future	10.6346	79.0410	10.6544	78.9175	0.187	0.0000	0.0000	9,466
2017/05/04	ES33 03/08/2017	10.53	Put	Bond Future	655.9300	0.6559	779.5000	0.7795	18.839	0	0	0
2017/05/04	ES33 03/08/2017	10.55	Put	Bond Future	529.8300	0.5298	653.4000	0.6534	23.323	0	0	0
2017/05/04	ES33 03/08/2017	10.54	Put	Bond Future	592.8400	0.5928	716.4100	0.7164	20.844	0	0	0
2017/05/04	ES33 03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	ES33 03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	ES33 03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	ES33 02/11/2017	10.66	Put	Bond Future	366.9000	0.3669	494.0100	0.4940	34.644	0	0	0
2017/05/04	ES33 02/11/2017			Bond Future	10.7195	76.7806	10.7402	76.6535	0.193	0.0000	0.0000	0
2017/05/04	ES33 02/11/2017	10.68	Put	Bond Future	243.2600	0.2433	370.3700	0.3704	52.253	0	0	0
2017/05/04	ES33 02/11/2017	10.67	Put	Bond Future	305.0400	0.3050	432.1500	0.4322	41.670	0	0	0
2017/05/04	ES33 02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	ES33 02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	ES33 02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	ES33 01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	ES33 01/02/2018	10.99	Call	Bond Future	1,119.7200	1.1197	991.9600	0.9920	(11.410)	0	0	0
2017/05/04	ES33 01/02/2018			Bond Future	10.8032	78.3132	10.8243	78.1855	0.195	0.0000	0.0000	0
2017/05/04	ES33 01/02/2018	11.00	Call	Bond Future	1,178.9500	1.1789	1,051.1900	1.0512	(10.837)	0	0	0
2017/05/04	ES33 01/02/2018	11.01	Call	Bond Future	1,238.1000	1.2381	1,110.3400	1.1103	(10.319)	0	0	0
2017/05/04	ES33 01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	ES33 01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	ES42 04/05/2017			Bond Future	10.8160	80.4491	10.8550	80.1725	0.361	0.0000	0.0000	0
2017/05/04	ES42 03/08/2017			Bond Future	10.9019	81.9775	10.9217	81.8388	0.182	0.0000	0.0000	7,957
2017/05/04	ES42 02/11/2017			Bond Future	10.9883	79.3045	11.0090	79.1619	0.188	0.0000	0.0000	0
2017/05/04	ES42 01/02/2018			Bond Future	11.0709	80.8877	11.0919	80.7443	0.190	0.0000	0.0000	0
2017/05/04	GOVI 04/05/2017			GOVI	554.3150	554.3150	552.7370	552.7370	(0.285)	0.0000	0.0000	0
2017/05/04	GOVI 04/05/2017	262.19	Call	GOVI	2,921,250.0000	292.1250	2,905,470.0000	290.5470	(0.540)	0	0	0
2017/05/04	GOVI 04/05/2017	262.20	Call	GOVI	2,921,150.0000	292.1150	2,905,370.0000	290.5370	(0.540)	0	0	0
2017/05/04	GOVI 04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI 04/05/2017	262.18	Call	GOVI	2,921,350.0000	292.1350	2,905,570.0000	290.5570	(0.540)	0	0	0
2017/05/04	GOVI 04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI 04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI 03/08/2017			GOVI	564.8460	564.8460	563.9000	563.9000	(0.167)	0.0000	0.0000	401
2017/05/04	GOVI 03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI 03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI 03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI 03/08/2017	561.09	Call	GOVI	37,560.0000	3.7560	28,100.0000	2.8100	(25.186)	0	0	0
2017/05/04	GOVI 03/08/2017	561.10	Call	GOVI	37,460.0000	3.7460	28,000.0000	2.8000	(25.254)	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
2017/05/04	GOVI	03/08/2017	561.11	Call	GOVI	37,360.0000		3.7360	27,900.0000	2.7900	(25.321)	0	0	0
2017/05/04	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI	02/11/2017			GOVI	575.7930		575.7930	574.8210	574.8210	(0.169)	0.0000	0.0000	0
2017/05/04	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI	02/11/2017	572.44	Call	GOVI	33,530.0000		3.3530	23,810.0000	2.3810	(28.989)	0	0	0
2017/05/04	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI	02/11/2017	572.45	Call	GOVI	33,430.0000		3.3430	23,710.0000	2.3710	(29.076)	0	0	0
2017/05/04	GOVI	02/11/2017	572.46	Call	GOVI	33,330.0000		3.3330	23,610.0000	2.3610	(29.163)	0	0	0
2017/05/04	GOVI	01/02/2018			GOVI	587.2840		587.2840	586.3060	586.3060	(0.167)	0.0000	0.0000	0
2017/05/04	GOVI	01/02/2018	581.03	Call	GOVI	62,540.0000		6.2540	52,760.0000	5.2760	(15.638)	0	0	0
2017/05/04	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	GOVI	01/02/2018	581.04	Call	GOVI	62,440.0000		6.2440	52,660.0000	5.2660	(15.663)	0	0	0
2017/05/04	GOVI	01/02/2018	581.02	Call	GOVI	62,640.0000		6.2640	52,860.0000	5.2860	(15.613)	0	0	0
2017/05/04	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/04	IGOV	04/05/2017			Index Future	247.0550		247.0550	247.1070	247.1070	0.021	0.0000	0.0000	0
2017/05/04	IGOV	03/08/2017			Index Future	251.7950		251.7950	251.8460	251.8460	0.020	0.0000	0.0000	1,252
2017/05/04	IGOV	02/11/2017			Index Future	256.7350		256.7350	256.7830	256.7830	0.019	0.0000	0.0000	0
2017/05/04	IGOV	01/02/2018			Index Future	261.9110		261.9110	261.9650	261.9650	0.021	0.0000	0.0000	0
2017/05/04	ILBI	04/05/2017			Index Future	682.7180		682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/05/04	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/04	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/04	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/04	IS01	21/09/2017			Interest Rate Swap	99.6098		99.6098	99.6121	99.6121	0.002	0.0000	0.0000	0
2017/05/04	IS01	21/12/2017			Interest Rate Swap	99.8050		99.8050	99.8150	99.8150	0.010	0.0000	0.0000	0
2017/05/04	IS01	15/03/2018			Interest Rate Swap	99.7524		99.7524	99.7657	99.7657	0.013	0.0000	0.0000	0
2017/05/04	IS01	21/06/2018			Interest Rate Swap	99.9359		99.9359	99.9552	99.9552	0.019	0.0000	0.0000	0
2017/05/04	IS02	18/12/2017			Interest Rate Swap	99.8344		99.8344	99.8439	99.8439	0.010	0.0000	0.0000	0
2017/05/04	IS02	16/03/2018			Interest Rate Swap	99.0347		99.0347	99.0483	99.0483	0.014	0.0000	0.0000	0
2017/05/04	IS02	15/06/2018			Interest Rate Swap	98.6257		98.6257	98.6450	98.6450	0.020	0.0000	0.0000	0
2017/05/04	IS02	21/09/2018			Interest Rate Swap	98.5821		98.5821	98.6019	98.6019	0.020	0.0000	0.0000	0
2017/05/04	IS02	21/12/2018			Interest Rate Swap	98.9900		98.9900	99.0100	99.0100	0.020	0.0000	0.0000	0
2017/05/04	IS02	15/03/2019			Interest Rate Swap	99.4161		99.4161	99.4368	99.4368	0.021	0.0000	0.0000	0
2017/05/04	IS02	21/06/2019			Interest Rate Swap	99.8451		99.8451	99.8648	99.8648	0.020	0.0000	0.0000	0
2017/05/04	IS05	17/12/2020			Interest Rate Swap	96.6673		96.6673	96.7335	96.7335	0.068	0.0000	0.0000	0
2017/05/04	IS05	16/03/2021			Interest Rate Swap	95.9422		95.9422	96.0142	96.0142	0.075	0.0000	0.0000	0
2017/05/04	IS05	15/06/2021			Interest Rate Swap	95.1816		95.1816	95.2576	95.2576	0.080	0.0000	0.0000	0
2017/05/04	IS05	21/09/2021			Interest Rate Swap	95.3908		95.3908	95.4703	95.4703	0.083	0.0000	0.0000	0
2017/05/04	IS05	21/12/2021			Interest Rate Swap	97.6020		97.6020	97.6826	97.6826	0.083	0.0000	0.0000	51
2017/05/04	IS05	15/03/2022			Interest Rate Swap	97.7658		97.7658	97.8472	97.8472	0.083	0.0000	0.0000	0
2017/05/04	IS05	21/06/2022			Interest Rate Swap	98.9833		98.9833	99.0647	99.0647	0.082	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
2017/05/04	IS10	17/12/2025			Interest Rate Swap	95.9543	95.9543	96.0689	96.0689	0.119	0.0000	0.0000	0
2017/05/04	IS10	16/03/2026			Interest Rate Swap	92.9873	92.9873	93.1150	93.1150	0.137	0.0000	0.0000	0
2017/05/04	IS10	15/06/2026			Interest Rate Swap	91.7434	91.7434	91.8781	91.8781	0.147	0.0000	0.0000	0
2017/05/04	IS10	21/09/2026			Interest Rate Swap	93.8740	93.8740	94.0104	94.0104	0.145	0.0000	0.0000	0
2017/05/04	IS10	21/12/2026			Interest Rate Swap	97.6094	97.6094	97.7441	97.7441	0.138	0.0000	0.0000	0
2017/05/04	IS10	15/03/2027			Interest Rate Swap	96.1914	96.1914	96.3281	96.3281	0.142	0.0000	0.0000	0
2017/05/04	IS10	21/06/2027			Interest Rate Swap	98.2302	98.2302	98.3691	98.3691	0.141	0.0000	0.0000	0
2017/05/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/04	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/04	JBAF	21/06/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/05/04	JBAF	19/07/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/05/04	JBAF	16/08/2017			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2017/05/04	JBAF	20/09/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/04	JBAF	18/10/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/04	JBAF	20/12/2017			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2017/05/04	JBAF	20/03/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/04	JBAF	20/06/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/05/04	JBAF	19/09/2018			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2017/05/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/04	JBAF	19/12/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/04	JBAF	20/03/2019			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/04	R023	04/05/2017	8.61	Call	Bond Future	2,519.7900	2.5198	2,317.2600	2.3173	(8.038)	0	0	0
2017/05/04	R023	04/05/2017			Bond Future	8.0453	100.1070	8.0900	99.9045	0.556	0.0000	0.0000	0
2017/05/04	R023	04/05/2017	8.59	Call	Bond Future	2,431.9100	2.4319	2,229.3800	2.2294	(8.328)	0	0	0
2017/05/04	R023	04/05/2017	8.60	Call	Bond Future	2,475.8600	2.4759	2,273.3300	2.2733	(8.180)	0	0	0
2017/05/04	R023	04/05/2017	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R023	04/05/2017	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R023	04/05/2017	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R023	03/08/2017	8.60	Put	Bond Future	312.8500	0.3129	346.5800	0.3466	10.782	0	0	0
2017/05/04	R023	03/08/2017			Bond Future	8.0612	102.0089	8.1035	101.8242	0.524	0.0000	0.0000	32,290
2017/05/04	R023	03/08/2017	8.59	Put	Bond Future	321.1000	0.3211	355.5600	0.3556	10.732	0	0	0
2017/05/04	R023	03/08/2017	8.60	Call	Bond Future	2,636.4100	2.6364	2,485.5000	2.4855	(5.724)	0	0	0
2017/05/04	R023	03/08/2017	8.58	Call	Bond Future	2,568.1800	2.5682	2,418.7700	2.4188	(5.818)	0	0	0
2017/05/04	R023	03/08/2017	8.59	Call	Bond Future	2,602.1500	2.6021	2,451.9700	2.4520	(5.771)	0	0	0
2017/05/04	R023	03/08/2017	8.58	Put	Bond Future	329.6700	0.3297	364.9000	0.3649	10.686	0	0	0
2017/05/04	R023	02/11/2017	8.56	Call	Bond Future	2,661.3000	2.6613	2,523.1700	2.5232	(5.190)	0	0	0
2017/05/04	R023	02/11/2017			Bond Future	8.0753	100.0547	8.1204	99.8651	0.557	0.0000	0.0000	0

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2017/05/04	R023	02/11/2017	8.57	Call	Bond Future	2,691.1400	2.6911	2,552.3000	2.5523	(5.159)	0	0	0
2017/05/04	R023	02/11/2017	8.58	Call	Bond Future	2,720.9000	2.7209	2,581.3500	2.5813	(5.129)	0	0	0
2017/05/04	R023	02/11/2017	8.56	Put	Bond Future	643.0600	0.6431	694.5600	0.6946	8.009	0	0	0
2017/05/04	R023	02/11/2017	8.58	Put	Bond Future	620.4700	0.6205	670.5500	0.6706	8.071	0	0	0
2017/05/04	R023	02/11/2017	8.57	Put	Bond Future	631.8000	0.6318	682.5900	0.6826	8.039	0	0	0
2017/05/04	R023	01/02/2018			Bond Future	8.0788	102.0518	8.1260	101.8608	0.584	0.0000	0.0000	0
2017/05/04	R023	01/02/2018	8.32	Call	Bond Future	2,301.0100	2.3010	2,185.7800	2.1858	(5.008)	0	0	0
2017/05/04	R023	01/02/2018	8.33	Call	Bond Future	2,324.9200	2.3249	2,209.0300	2.2090	(4.985)	0	0	0
2017/05/04	R023	01/02/2018	8.31	Put	Bond Future	1,344.8700	1.3449	1,421.2600	1.4213	5.680	0	0	0
2017/05/04	R023	01/02/2018	8.33	Put	Bond Future	1,312.7800	1.3128	1,387.8400	1.3878	5.718	0	0	0
2017/05/04	R023	01/02/2018	8.32	Put	Bond Future	1,328.9200	1.3289	1,404.6400	1.4046	5.698	0	0	0
2017/05/04	R023	01/02/2018	8.31	Call	Bond Future	2,276.8900	2.2769	2,162.3300	2.1623	(5.031)	0	0	0
2017/05/04	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R035	04/05/2017			Bond Future	9.4406	96.8320	9.4800	96.5083	0.418	0.0000	0.0000	0
2017/05/04	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R035	04/05/2017	9.55	Call	Bond Future	894.3300	0.8943	570.6000	0.5706	(36.198)	0	0	0
2017/05/04	R035	04/05/2017	9.53	Call	Bond Future	731.8400	0.7318	408.1100	0.4081	(44.235)	0	0	0
2017/05/04	R035	04/05/2017	9.54	Call	Bond Future	813.1400	0.8131	489.4100	0.4894	(39.812)	0	0	0
2017/05/04	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R035	03/08/2017			Bond Future	9.4889	98.6717	9.5039	98.5495	0.158	0.0000	0.0000	9,853
2017/05/04	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	32.0000	0.0320	100.000	0	0	0
2017/05/04	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R035	03/08/2017	9.50	Call	Bond Future	90.1700	0.0902	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R035	03/08/2017	9.51	Call	Bond Future	171.3600	0.1714	49.1900	0.0492	(71.294)	0	0	0
2017/05/04	R035	03/08/2017	9.52	Call	Bond Future	252.4400	0.2524	130.2700	0.1303	(48.396)	0	0	0
2017/05/04	R035	02/11/2017			Bond Future	9.5374	96.0822	9.5530	95.9563	0.164	0.0000	0.0000	0
2017/05/04	R035	02/11/2017	9.60	Call	Bond Future	501.9000	0.5019	375.9900	0.3760	(25.087)	0	0	0
2017/05/04	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R035	02/11/2017	9.61	Call	Bond Future	581.6400	0.5816	455.7300	0.4557	(21.647)	0	0	0
2017/05/04	R035	02/11/2017	9.59	Call	Bond Future	422.0600	0.4221	296.1500	0.2961	(29.832)	0	0	0
2017/05/04	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R035	01/02/2018			Bond Future	9.5824	98.0001	9.5982	97.8740	0.166	0.0000	0.0000	0
2017/05/04	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R035	01/02/2018	9.75	Call	Bond Future	1,318.9700	1.3190	1,192.9000	1.1929	(9.558)	0	0	0
2017/05/04	R035	01/02/2018	9.73	Call	Bond Future	1,163.0700	1.1631	1,037.0000	1.0370	(10.839)	0	0	0
2017/05/04	R035	01/02/2018	9.74	Call	Bond Future	1,241.0700	1.2411	1,115.0000	1.1150	(10.158)	0	0	0
2017/05/04	R186	04/05/2017	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R186	04/05/2017			Bond Future	8.6555	115.8667	8.6950	115.5929	0.456	0.0000	0.0000	0
2017/05/04	R186	04/05/2017	8.89	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R186	04/05/2017	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R186	04/05/2017	9.20	Call	Bond Future	3,696.9900	3.6970	3,423.2100	3.4232	(7.405)	0	0	0
2017/05/04	R186	04/05/2017	8.91	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/04	R186 04/05/2017	8.70	Put	Bond Future	62.1600	0.0622	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R186 04/05/2017	8.90	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R186 04/05/2017	8.44	Put	Bond Future	1,510.0600	1.5101	1,783.8100	1.7838	18.128	0	0	0
2017/05/04	R186 04/05/2017	8.91	Call	Bond Future	1,748.7000	1.7487	1,474.9200	1.4749	(15.656)	0	0	0
2017/05/04	R186 04/05/2017	8.98	Call	Bond Future	2,223.2600	2.2233	1,949.4800	1.9495	(12.314)	0	0	0
2017/05/04	R186 04/05/2017	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R186 04/05/2017	8.70	Call	Bond Future	370.5400	0.3705	34.6000	0.0346	(90.662)	0	0	0
2017/05/04	R186 04/05/2017	8.89	Call	Bond Future	1,612.6200	1.6126	1,338.8300	1.3388	(16.978)	0	0	0
2017/05/04	R186 04/05/2017	8.94	Call	Bond Future	1,952.4200	1.9524	1,678.6400	1.6786	(14.023)	0	0	0
2017/05/04	R186 04/05/2017	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R186 04/05/2017	8.95	Call	Bond Future	2,020.2200	2.0202	1,746.4400	1.7464	(13.552)	0	0	0
2017/05/04	R186 04/05/2017	8.90	Call	Bond Future	1,680.6900	1.6807	1,406.9000	1.4069	(16.290)	0	0	0
2017/05/04	R186 04/05/2017	8.44	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R186 03/08/2017	8.93	Put	Bond Future	1,120.1300	1.1201	1,174.0600	1.1741	4.815	0	0	0
2017/05/04	R186 03/08/2017	9.35	Call	Bond Future	4,764.2000	4.7642	4,613.1700	4.6132	(3.170)	0	0	0
2017/05/04	R186 03/08/2017			Bond Future	8.6946	112.7653	8.7203	112.5908	0.296	8.7620	8.7620	86,551
2017/05/04	R186 03/08/2017	8.85	Put	Bond Future	1,320.0500	1.3200	1,381.5800	1.3816	4.661	0	0	750
2017/05/04	R186 03/08/2017	8.92	Put	Bond Future	1,143.7600	1.1438	1,198.6100	1.1986	4.796	0	0	0
2017/05/04	R186 03/08/2017	9.50	Call	Bond Future	5,588.7100	5.5887	5,430.7300	5.4307	(2.827)	0	0	0
2017/05/04	R186 03/08/2017	8.91	Call	Bond Future	2,618.4800	2.6185	2,499.7500	2.4997	(4.534)	0	0	0
2017/05/04	R186 03/08/2017	8.93	Call	Bond Future	2,704.2700	2.7043	2,583.6900	2.5837	(4.459)	0	0	0
2017/05/04	R186 03/08/2017	9.00	Put	Bond Future	965.2100	0.9652	1,012.9200	1.0129	4.943	0	0	2,604
2017/05/04	R186 03/08/2017	8.85	Call	Bond Future	2,369.1700	2.3692	2,256.1900	2.2562	(4.769)	0	0	0
2017/05/04	R186 03/08/2017	8.92	Call	Bond Future	2,661.2100	2.6612	2,541.5500	2.5416	(4.496)	0	0	0
2017/05/04	R186 03/08/2017	9.50	Put	Bond Future	291.2600	0.2913	307.7900	0.3078	5.675	0	0	6,500
2017/05/04	R186 03/08/2017	9.35	Put	Bond Future	427.4100	0.4274	450.8900	0.4509	5.494	0	0	750
2017/05/04	R186 03/08/2017	8.91	Put	Bond Future	1,167.7700	1.1678	1,223.5500	1.2236	4.777	0	0	0
2017/05/04	R186 03/08/2017	9.00	Call	Bond Future	3,014.6500	3.0146	2,887.8500	2.8879	(4.206)	0	0	0
2017/05/04	R186 02/11/2017	8.88	Call	Bond Future	3,188.2200	3.1882	3,079.3700	3.0794	(3.414)	0	0	0
2017/05/04	R186 02/11/2017	8.89	Put	Bond Future	2,159.8700	2.1599	2,229.9500	2.2300	3.245	0	0	0
2017/05/04	R186 02/11/2017			Bond Future	8.7286	114.9508	8.7557	114.7712	0.310	0.0000	0.0000	4
2017/05/04	R186 02/11/2017	8.89	Call	Bond Future	3,225.9300	3.2259	3,116.3900	3.1164	(3.396)	0	0	0
2017/05/04	R186 02/11/2017	8.90	Call	Bond Future	3,264.1800	3.2642	3,153.9600	3.1540	(3.377)	0	0	0
2017/05/04	R186 02/11/2017	8.88	Put	Bond Future	2,187.8100	2.1878	2,258.5800	2.2586	3.235	0	0	0
2017/05/04	R186 02/11/2017	8.90	Put	Bond Future	2,132.5200	2.1325	2,201.9200	2.2019	3.254	0	0	0
2017/05/04	R186 01/02/2018	8.96	Call	Bond Future	3,881.6600	3.8817	3,772.1300	3.7721	(2.822)	0	0	0
2017/05/04	R186 01/02/2018			Bond Future	8.7557	111.9413	8.7835	111.7608	0.317	0.0000	0.0000	0
2017/05/04	R186 01/02/2018	8.97	Call	Bond Future	3,919.3200	3.9193	3,809.2300	3.8092	(2.809)	0	0	0
2017/05/04	R186 01/02/2018	8.98	Call	Bond Future	3,957.1600	3.9572	3,846.5100	3.8465	(2.796)	0	0	0
2017/05/04	R186 01/02/2018	8.96	Put	Bond Future	2,563.4700	2.5635	2,634.3400	2.6343	2.765	0	0	0
2017/05/04	R186 01/02/2018	8.97	Put	Bond Future	2,537.1500	2.5372	2,607.4600	2.6075	2.771	0	0	0
2017/05/04	R186 01/02/2018	8.98	Put	Bond Future	2,511.0500	2.5110	2,580.8000	2.5808	2.778	0	0	0
2017/05/04	R197 04/05/2017	308.58	Put	Bond Future	10,001.8300	10.0018	9,939.3400	9.9393	(0.625)	0	0	0
2017/05/04	R197 04/05/2017			Bond Future	298.5782	298.5782	298.6407	298.6407	0.021	0.0000	0.0000	0
2017/05/04	R197 04/05/2017	308.60	Put	Bond Future	10,021.8300	10.0218	9,959.3400	9.9593	(0.624)	0	0	0
2017/05/04	R197 04/05/2017	308.59	Put	Bond Future	10,011.8300	10.0118	9,949.3400	9.9493	(0.624)	0	0	0
2017/05/04	R197 04/05/2017	308.58	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
2017/05/04	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R197	03/08/2017			Bond Future	297.4165	297.4165	297.4778	297.4778	0.021	0.0000	0.0000	2,350
2017/05/04	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R197	03/08/2017	308.05	Put	Bond Future	10,633.4700	10.6335	10,572.1900	10.5722	(0.576)	0	0	0
2017/05/04	R197	03/08/2017	308.07	Put	Bond Future	10,653.4700	10.6535	10,592.1900	10.5922	(0.575)	0	0	0
2017/05/04	R197	03/08/2017	308.06	Put	Bond Future	10,643.4700	10.6435	10,582.1900	10.5822	(0.576)	0	0	0
2017/05/04	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R197	02/11/2017			Bond Future	303.2523	303.2523	303.3093	303.3093	0.019	0.0000	0.0000	0
2017/05/04	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R197	02/11/2017	305.15	Put	Bond Future	1,897.6900	1.8977	1,840.6800	1.8407	(3.004)	0	0	0
2017/05/04	R197	02/11/2017	305.17	Put	Bond Future	1,917.6900	1.9177	1,860.6800	1.8607	(2.973)	0	0	0
2017/05/04	R197	02/11/2017	305.16	Put	Bond Future	1,907.6900	1.9077	1,850.6800	1.8507	(2.988)	0	0	0
2017/05/04	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R197	01/02/2018			Bond Future	302.3109	302.3109	302.3763	302.3763	0.022	0.0000	0.0000	0
2017/05/04	R197	01/02/2018	301.67	Call	Bond Future	640.8800	0.6409	706.3100	0.7063	10.209	0	0	0
2017/05/04	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R197	01/02/2018	301.68	Call	Bond Future	630.8800	0.6309	696.3100	0.6963	10.371	0	0	0
2017/05/04	R197	01/02/2018	301.66	Call	Bond Future	650.8800	0.6509	716.3100	0.7163	10.053	0	0	0
2017/05/04	R202	04/05/2017	256.73	Put	Bond Future	13,247.9900	13.2480	13,196.9800	13.1970	(0.385)	0	0	0
2017/05/04	R202	04/05/2017			Bond Future	243.4820	243.4820	243.5330	243.5330	0.021	0.0000	0.0000	0
2017/05/04	R202	04/05/2017	256.72	Put	Bond Future	13,237.9900	13.2380	13,186.9800	13.1870	(0.385)	0	0	0
2017/05/04	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R202	04/05/2017	256.71	Put	Bond Future	13,227.9900	13.2280	13,176.9800	13.1770	(0.386)	0	0	0
2017/05/04	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R202	03/08/2017			Bond Future	244.4936	244.4936	244.5435	244.5435	0.020	0.0000	0.0000	30,577
2017/05/04	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R202	03/08/2017	258.35	Put	Bond Future	13,856.4300	13.8564	13,806.4500	13.8064	(0.361)	0	0	0
2017/05/04	R202	03/08/2017	258.37	Put	Bond Future	13,876.4300	13.8764	13,826.4500	13.8264	(0.360)	0	0	0
2017/05/04	R202	03/08/2017	258.36	Put	Bond Future	13,866.4300	13.8664	13,816.4500	13.8164	(0.360)	0	0	0
2017/05/04	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R202	02/11/2017			Bond Future	249.2910	249.2910	249.3375	249.3375	0.019	0.0000	0.0000	0
2017/05/04	R202	02/11/2017	253.89	Put	Bond Future	4,599.0400	4.5990	4,552.4600	4.5525	(1.013)	0	0	0
2017/05/04	R202	02/11/2017	253.91	Put	Bond Future	4,619.0400	4.6190	4,572.4600	4.5725	(1.008)	0	0	0
2017/05/04	R202	02/11/2017	253.90	Put	Bond Future	4,609.0400	4.6090	4,562.4600	4.5625	(1.011)	0	0	0
2017/05/04	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R202	01/02/2018			Bond Future	250.5691	250.5691	250.6226	250.6226	0.021	0.0000	0.0000	0
2017/05/04	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2017/05/04	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R202	01/02/2018	249.06	Call	Bond Future	1,509.1400	1.5091	1,562.6500	1.5626	3.546	0	0	0
2017/05/04	R202	01/02/2018	249.07	Call	Bond Future	1,499.1400	1.4991	1,552.6500	1.5526	3.569	0	0	0
2017/05/04	R202	01/02/2018	249.08	Call	Bond Future	1,489.1400	1.4891	1,542.6500	1.5426	3.593	0	0	0
2017/05/04	R203	04/05/2017	6.92	Put	Bond Future	188.6900	0.1887	194.2300	0.1942	2.936	0	0	0
2017/05/04	R203	04/05/2017	6.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R203	04/05/2017			Bond Future	7.4591	101.4505	7.4750	101.4450	0.213	0.0000	0.0000	0
2017/05/04	R203	04/05/2017	6.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R203	04/05/2017	6.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R203	04/05/2017	6.91	Put	Bond Future	192.2000	0.1922	197.7400	0.1977	2.882	0	0	0
2017/05/04	R203	04/05/2017	6.93	Put	Bond Future	185.1800	0.1852	190.7200	0.1907	2.992	0	0	0
2017/05/04	R203	03/08/2017	4.89	Call	Bond Future	0.2300	0.0002	0.2200	0.0002	(4.348)	0	0	0
2017/05/04	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/05/04	R203	03/08/2017	4.87	Call	Bond Future	0.2000	0.0002	0.1900	0.0002	(5.000)	0	0	0
2017/05/04	R203	03/08/2017	4.88	Call	Bond Future	0.2100	0.0002	0.2100	0.0002	0.000	0	0	0
2017/05/04	R203	03/08/2017	4.87	Put	Bond Future	118.7000	0.1187	118.6900	0.1187	(0.008)	0	0	0
2017/05/04	R203	03/08/2017	4.89	Put	Bond Future	116.5800	0.1166	116.5700	0.1166	(0.009)	0	0	0
2017/05/04	R203	03/08/2017	4.88	Put	Bond Future	117.6300	0.1176	117.6300	0.1176	0.000	0	0	0
2017/05/04	R204	04/05/2017	7.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R204	04/05/2017			Bond Future	7.4299	103.8961	7.4500	103.8658	0.271	0.0000	0.0000	0
2017/05/04	R204	04/05/2017	7.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R204	04/05/2017	7.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R204	04/05/2017	7.90	Call	Bond Future	706.0400	0.7060	675.7000	0.6757	(4.297)	0	0	0
2017/05/04	R204	04/05/2017	7.91	Call	Bond Future	720.9900	0.7210	690.6500	0.6906	(4.208)	0	0	0
2017/05/04	R204	04/05/2017	7.92	Call	Bond Future	735.9300	0.7359	705.5900	0.7056	(4.123)	0	0	0
2017/05/04	R204	03/08/2017	7.77	Put	Bond Future	55.7700	0.0558	59.5600	0.0596	6.796	0	0	0
2017/05/04	R204	03/08/2017			Bond Future	7.3790	101.8299	7.3981	101.8053	0.258	0.0000	0.0000	41,364
2017/05/04	R204	03/08/2017	7.76	Put	Bond Future	58.0300	0.0580	61.9600	0.0620	6.772	0	0	0
2017/05/04	R204	03/08/2017	7.75	Call	Bond Future	536.8600	0.5369	516.3900	0.5164	(3.813)	0	0	0
2017/05/04	R204	03/08/2017	7.76	Call	Bond Future	547.3300	0.5473	526.7200	0.5267	(3.766)	0	0	0
2017/05/04	R204	03/08/2017	7.77	Call	Bond Future	557.8600	0.5579	537.1100	0.5371	(3.720)	0	0	0
2017/05/04	R204	03/08/2017	7.75	Put	Bond Future	60.3600	0.0604	64.4300	0.0644	6.743	0	0	0
2017/05/04	R204	02/11/2017	7.76	Put	Bond Future	67.3800	0.0674	72.2500	0.0722	7.228	0	0	0
2017/05/04	R204	02/11/2017			Bond Future	7.2641	103.8034	7.2890	103.7769	0.343	0.0000	0.0000	0
2017/05/04	R204	02/11/2017	7.75	Put	Bond Future	69.2900	0.0693	74.2700	0.0743	7.187	0	0	0
2017/05/04	R204	02/11/2017	7.76	Call	Bond Future	593.6200	0.5936	571.9800	0.5720	(3.645)	0	0	0
2017/05/04	R204	02/11/2017	7.74	Call	Bond Future	576.3300	0.5763	554.9200	0.5549	(3.715)	0	0	0
2017/05/04	R204	02/11/2017	7.75	Call	Bond Future	584.9600	0.5850	563.4300	0.5634	(3.681)	0	0	0
2017/05/04	R204	02/11/2017	7.74	Put	Bond Future	71.2400	0.0712	76.3400	0.0763	7.159	0	0	0
2017/05/04	R204	01/02/2018	7.27	Call	Bond Future	395.6100	0.3956	380.0800	0.3801	(3.926)	0	0	0
2017/05/04	R204	01/02/2018			Bond Future	7.0197	101.8341	7.0490	101.8096	0.417	0.0000	0.0000	0
2017/05/04	R204	01/02/2018	7.25	Call	Bond Future	384.7000	0.3847	369.4000	0.3694	(3.977)	0	0	0
2017/05/04	R204	01/02/2018	7.26	Call	Bond Future	390.1400	0.3901	374.7200	0.3747	(3.952)	0	0	0
2017/05/04	R204	01/02/2018	7.25	Put	Bond Future	192.0400	0.1920	201.2900	0.2013	4.817	0	0	0
2017/05/04	R204	01/02/2018	7.27	Put	Bond Future	186.2400	0.1862	195.2600	0.1953	4.843	0	0	0
2017/05/04	R204	01/02/2018	7.26	Put	Bond Future	189.1200	0.1891	198.2500	0.1982	4.828	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	
2017/05/04	R207	04/05/2017	8.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R207	04/05/2017			Bond Future	7.4700	101.7412	7.5200	101.6219	0.669	0.0000	0.0000	0
2017/05/04	R207	04/05/2017	8.22	Call	Bond Future	1,770.3200	1.7703	1,651.1000	1.6511	(6.734)	0	0	0
2017/05/04	R207	04/05/2017	8.20	Call	Bond Future	1,723.6200	1.7236	1,604.4000	1.6044	(6.917)	0	0	0
2017/05/04	R207	04/05/2017	8.21	Call	Bond Future	1,746.9800	1.7470	1,627.7600	1.6278	(6.824)	0	0	0
2017/05/04	R207	04/05/2017	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R207	04/05/2017	8.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R207	03/08/2017	8.19	Call	Bond Future	1,627.5000	1.6275	1,522.9400	1.5229	(6.425)	0	0	51
2017/05/04	R207	03/08/2017			Bond Future	7.4484	100.0309	7.4991	99.9203	0.680	0.0000	0.0000	45,809
2017/05/04	R207	03/08/2017	8.39	Put	Bond Future	8.8800	0.0089	11.3900	0.0114	28.266	0	0	0
2017/05/04	R207	03/08/2017	8.19	Put	Bond Future	23.7400	0.0237	29.8000	0.0298	25.527	0	0	0
2017/05/04	R207	03/08/2017	8.41	Put	Bond Future	8.0200	0.0080	10.3200	0.0103	28.678	0	0	0
2017/05/04	R207	03/08/2017	8.40	Put	Bond Future	8.4400	0.0084	10.8400	0.0108	28.436	0	0	0
2017/05/04	R207	03/08/2017	8.41	Call	Bond Future	2,081.2800	2.0813	1,972.9600	1.9730	(5.204)	0	0	0
2017/05/04	R207	03/08/2017	8.39	Call	Bond Future	2,039.5800	2.0396	1,931.4700	1.9315	(5.301)	0	0	0
2017/05/04	R207	03/08/2017	8.40	Call	Bond Future	2,060.4200	2.0604	1,952.2000	1.9522	(5.252)	0	0	0
2017/05/04	R207	02/11/2017			Bond Future	7.3913	101.9695	7.4489	101.8553	0.779	0.0000	0.0000	0
2017/05/04	R207	02/11/2017	8.03	Put	Bond Future	119.6200	0.1196	139.1300	0.1391	16.310	0	0	0
2017/05/04	R207	02/11/2017	8.05	Put	Bond Future	113.7700	0.1138	132.4900	0.1325	16.454	0	0	0
2017/05/04	R207	02/11/2017	8.03	Call	Bond Future	1,377.0400	1.3770	1,282.3100	1.2823	(6.879)	0	0	0
2017/05/04	R207	02/11/2017	8.04	Put	Bond Future	116.6600	0.1167	135.7700	0.1358	16.381	0	0	0
2017/05/04	R207	02/11/2017	8.04	Call	Bond Future	1,393.6100	1.3936	1,298.4800	1.2985	(6.826)	0	0	0
2017/05/04	R207	02/11/2017	8.05	Call	Bond Future	1,410.2400	1.4102	1,314.7200	1.3147	(6.773)	0	0	0
2017/05/04	R207	01/02/2018			Bond Future	7.2901	100.3623	7.3543	100.2483	0.880	0.0000	0.0000	0
2017/05/04	R207	01/02/2018	7.60	Put	Bond Future	373.3000	0.3733	414.5200	0.4145	11.042	0	0	0
2017/05/04	R207	01/02/2018	7.62	Put	Bond Future	361.9500	0.3620	402.2100	0.4022	11.123	0	0	0
2017/05/04	R207	01/02/2018	7.60	Call	Bond Future	922.4200	0.9224	849.5800	0.8496	(7.897)	0	0	0
2017/05/04	R207	01/02/2018	7.61	Put	Bond Future	367.5900	0.3676	408.3200	0.4083	11.080	0	0	0
2017/05/04	R207	01/02/2018	7.61	Call	Bond Future	934.3600	0.9344	861.0300	0.8610	(7.848)	0	0	0
2017/05/04	R207	01/02/2018	7.62	Call	Bond Future	946.3700	0.9464	872.5700	0.8726	(7.798)	0	0	0
2017/05/04	R208	04/05/2017	8.39	Call	Bond Future	2,420.6900	2.4207	2,290.8200	2.2908	(5.365)	0	0	0
2017/05/04	R208	04/05/2017			Bond Future	7.6351	97.7755	7.6750	97.6456	0.523	0.0000	0.0000	0
2017/05/04	R208	04/05/2017	8.37	Call	Bond Future	2,357.5100	2.3575	2,227.6400	2.2276	(5.509)	0	0	0
2017/05/04	R208	04/05/2017	8.38	Call	Bond Future	2,389.1100	2.3891	2,259.2400	2.2592	(5.436)	0	0	0
2017/05/04	R208	04/05/2017	8.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R208	04/05/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R208	04/05/2017	8.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R208	03/08/2017	8.32	Call	Bond Future	2,176.4100	2.1764	2,069.8300	2.0698	(4.897)	0	0	0
2017/05/04	R208	03/08/2017			Bond Future	7.6289	99.6330	7.6670	99.5160	0.499	0.0000	0.0000	30,891
2017/05/04	R208	03/08/2017	8.30	Call	Bond Future	2,122.1900	2.1222	2,016.3100	2.0163	(4.989)	0	0	0
2017/05/04	R208	03/08/2017	8.31	Call	Bond Future	2,149.2100	2.1492	2,042.9800	2.0430	(4.943)	0	0	0
2017/05/04	R208	03/08/2017	8.30	Put	Bond Future	82.1400	0.0821	93.3100	0.0933	13.599	0	0	0
2017/05/04	R208	03/08/2017	8.32	Put	Bond Future	76.3700	0.0764	86.8400	0.0868	13.710	0	0	0
2017/05/04	R208	03/08/2017	8.31	Put	Bond Future	79.1600	0.0792	89.9800	0.0900	13.669	0	0	0
2017/05/04	R208	02/11/2017	8.18	Put	Bond Future	251.9800	0.2520	276.8000	0.2768	9.850	0	0	0
2017/05/04	R208	02/11/2017			Bond Future	7.6104	98.1616	7.6521	98.0409	0.548	0.0000	0.0000	0

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2017/05/04	R208	02/11/2017	8.20	Put	Bond Future	240.6500	0.2407	264.5600	0.2646	9.936	0	0	0
2017/05/04	R208	02/11/2017	8.19	Put	Bond Future	246.2600	0.2463	270.6200	0.2706	9.892	0	0	0
2017/05/04	R208	02/11/2017	8.18	Call	Bond Future	1,886.3200	1.8863	1,790.4000	1.7904	(5.085)	0	0	0
2017/05/04	R208	02/11/2017	8.19	Call	Bond Future	1,909.0000	1.9090	1,812.6200	1.8126	(5.049)	0	0	0
2017/05/04	R208	02/11/2017	8.20	Call	Bond Future	1,931.7700	1.9318	1,834.9400	1.8349	(5.013)	0	0	0
2017/05/04	R208	01/02/2018	7.85	Put	Bond Future	678.6100	0.6786	723.5500	0.7236	6.622	0	0	0
2017/05/04	R208	01/02/2018			Bond Future	7.5702	100.1210	7.6147	100.0002	0.588	0.0000	0.0000	0
2017/05/04	R208	01/02/2018	7.84	Put	Bond Future	688.4300	0.6884	733.8500	0.7339	6.598	0	0	0
2017/05/04	R208	01/02/2018	7.85	Call	Bond Future	1,435.1000	1.4351	1,359.2900	1.3593	(5.283)	0	0	0
2017/05/04	R208	01/02/2018	7.83	Call	Bond Future	1,401.3600	1.4014	1,326.5200	1.3265	(5.341)	0	0	0
2017/05/04	R208	01/02/2018	7.84	Call	Bond Future	1,418.0100	1.4180	1,342.6800	1.3427	(5.312)	0	0	0
2017/05/04	R208	01/02/2018	7.83	Put	Bond Future	698.7000	0.6987	744.6100	0.7446	6.571	0	0	0
2017/05/04	R209	04/05/2017	9.48	Put	Bond Future	29.0500	0.0290	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R209	04/05/2017			Bond Future	9.4005	73.0480	9.4400	72.7767	0.420	0.0000	0.0000	0
2017/05/04	R209	04/05/2017	9.47	Put	Bond Future	38.5800	0.0386	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R209	04/05/2017	9.63	Call	Bond Future	1,556.2300	1.5562	1,284.8000	1.2848	(17.442)	0	0	0
2017/05/04	R209	04/05/2017	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R209	04/05/2017	9.33	Put	Bond Future	525.2900	0.5253	759.9400	0.7599	44.671	0	0	0
2017/05/04	R209	04/05/2017	9.46	Call	Bond Future	458.7500	0.4588	136.8900	0.1369	(70.160)	0	0	0
2017/05/04	R209	04/05/2017	9.47	Call	Bond Future	515.1400	0.5151	205.1900	0.2052	(60.168)	0	0	0
2017/05/04	R209	04/05/2017	9.33	Call	Bond Future	36.7200	0.0367	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R209	04/05/2017	9.48	Call	Bond Future	573.8100	0.5738	273.3900	0.2734	(52.355)	0	0	0
2017/05/04	R209	04/05/2017	9.63	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R209	04/05/2017	8.93	Put	Bond Future	3,355.5200	3.3555	3,626.8900	3.6269	8.087	0	0	0
2017/05/04	R209	04/05/2017	9.46	Put	Bond Future	50.4900	0.0505	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R209	03/08/2017			Bond Future	9.4443	74.4358	9.4644	74.2982	0.214	0.0000	0.0000	71,010
2017/05/04	R209	03/08/2017	9.44	Call	Bond Future	1,937.6300	1.9376	1,857.5000	1.8575	(4.135)	0	0	0
2017/05/04	R209	03/08/2017	9.43	Put	Bond Future	2,001.3700	2.0014	2,059.6200	2.0596	2.911	0	0	0
2017/05/04	R209	03/08/2017	9.45	Put	Bond Future	1,932.6800	1.9327	1,989.3900	1.9894	2.934	0	0	0
2017/05/04	R209	03/08/2017	9.44	Put	Bond Future	1,966.8100	1.9668	2,024.2900	2.0243	2.922	0	0	0
2017/05/04	R209	03/08/2017	9.45	Call	Bond Future	1,971.8100	1.9718	1,890.9100	1.8909	(4.103)	0	0	0
2017/05/04	R209	03/08/2017	9.43	Call	Bond Future	1,903.7700	1.9038	1,824.4100	1.8244	(4.169)	0	0	0
2017/05/04	R209	02/11/2017	9.52	Put	Bond Future	2,720.1200	2.7201	2,779.0200	2.7790	2.165	0	0	0
2017/05/04	R209	02/11/2017	8.30	Put	Bond Future	9,140.1600	9.1402	9,260.9300	9.2609	1.321	0	0	0
2017/05/04	R209	02/11/2017			Bond Future	9.4861	72.7281	9.5070	72.5868	0.220	0.0000	0.0000	476
2017/05/04	R209	02/11/2017	10.00	Call	Bond Future	4,847.8100	4.8478	4,742.6000	4.7426	(2.170)	0	0	0
2017/05/04	R209	02/11/2017	9.54	Put	Bond Future	2,656.3000	2.6563	2,714.1300	2.7141	2.177	0	0	0
2017/05/04	R209	02/11/2017	9.53	Put	Bond Future	2,688.1600	2.6882	2,746.5300	2.7465	2.171	0	0	0
2017/05/04	R209	02/11/2017	9.54	Call	Bond Future	3,020.0700	3.0201	2,936.6100	2.9366	(2.764)	0	0	0
2017/05/04	R209	02/11/2017	10.60	Put	Bond Future	634.6000	0.6346	651.6000	0.6516	2.679	0	0	1,300
2017/05/04	R209	02/11/2017	9.00	Put	Bond Future	4,862.3400	4.8623	4,950.2200	4.9502	1.807	0	0	0
2017/05/04	R209	02/11/2017	9.52	Call	Bond Future	2,949.2600	2.9493	2,866.8700	2.8669	(2.794)	0	0	0
2017/05/04	R209	02/11/2017	10.00	Put	Bond Future	1,489.1200	1.4891	1,525.2000	1.5252	2.423	0	0	3,360
2017/05/04	R209	02/11/2017	10.60	Call	Bond Future	7,623.3800	7.6234	7,499.0900	7.4991	(1.630)	0	0	0
2017/05/04	R209	02/11/2017	8.30	Call	Bond Future	391.9300	0.3919	371.4100	0.3714	(5.236)	0	0	2,800
2017/05/04	R209	02/11/2017	9.00	Call	Bond Future	1,454.5200	1.4545	1,401.1100	1.4011	(3.672)	0	0	4,100
2017/05/04	R209	02/11/2017	9.53	Call	Bond Future	2,984.6600	2.9847	2,901.7400	2.9017	(2.778)	0	0	0

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2017/05/04	R209	01/02/2018	9.72	Call	Bond Future	4,245.2300	4.2452	4,156.4400	4.1564	(2.092)	0	0	0
2017/05/04	R209	01/02/2018	9.73	Call	Bond Future	4,282.4700	4.2825	4,193.2800	4.1933	(2.083)	0	0	0
2017/05/04	R209	01/02/2018			Bond Future	9.5237	74.1798	9.5449	74.0375	0.223	0.0000	0.0000	0
2017/05/04	R209	01/02/2018	9.71	Call	Bond Future	4,207.8800	4.2079	4,119.4900	4.1195	(2.101)	0	0	0
2017/05/04	R209	01/02/2018	9.71	Put	Bond Future	2,971.8100	2.9718	3,025.7300	3.0257	1.814	0	0	0
2017/05/04	R209	01/02/2018	9.73	Put	Bond Future	2,915.6300	2.9156	2,968.7500	2.9688	1.822	0	0	0
2017/05/04	R209	01/02/2018	9.72	Put	Bond Future	2,943.7300	2.9437	2,997.2500	2.9973	1.818	0	0	0
2017/05/04	R210	04/05/2017			Bond Future	184.1288	184.1288	184.1674	184.1674	0.021	0.0000	0.0000	0
2017/05/04	R210	04/05/2017	192.31	Put	Bond Future	8,181.1700	8.1812	8,142.5600	8.1426	(0.472)	0	0	0
2017/05/04	R210	04/05/2017	192.33	Put	Bond Future	8,201.1700	8.2012	8,162.5600	8.1626	(0.471)	0	0	0
2017/05/04	R210	04/05/2017	192.32	Put	Bond Future	8,191.1700	8.1912	8,152.5600	8.1526	(0.471)	0	0	0
2017/05/04	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	03/08/2017	196.29	Put	Bond Future	8,628.7400	8.6287	8,590.9800	8.5910	(0.438)	0	0	0
2017/05/04	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	03/08/2017			Bond Future	187.6613	187.6613	187.6990	187.6990	0.020	0.0000	0.0000	1,675
2017/05/04	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	03/08/2017	196.28	Put	Bond Future	8,618.7400	8.6187	8,580.9800	8.5810	(0.438)	0	0	0
2017/05/04	R210	03/08/2017	196.30	Put	Bond Future	8,638.7400	8.6387	8,600.9800	8.6010	(0.437)	0	0	0
2017/05/04	R210	02/11/2017	192.08	Put	Bond Future	3,136.8700	3.1369	3,101.7700	3.1018	(1.119)	0	0	0
2017/05/04	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	02/11/2017			Bond Future	188.9431	188.9431	188.9782	188.9782	0.019	0.0000	0.0000	0
2017/05/04	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	02/11/2017	192.07	Put	Bond Future	3,126.8700	3.1269	3,091.7700	3.0918	(1.123)	0	0	0
2017/05/04	R210	02/11/2017	192.09	Put	Bond Future	3,146.8700	3.1469	3,111.7700	3.1118	(1.115)	0	0	0
2017/05/04	R210	01/02/2018			Bond Future	192.7521	192.7521	192.7924	192.7924	0.021	0.0000	0.0000	0
2017/05/04	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R210	01/02/2018	192.36	Call	Bond Future	392.1200	0.3921	432.4400	0.4324	10.283	0	0	0
2017/05/04	R210	01/02/2018	192.37	Call	Bond Future	382.1200	0.3821	422.4400	0.4224	10.552	0	0	0
2017/05/04	R210	01/02/2018	192.38	Call	Bond Future	372.1200	0.3721	412.4400	0.4124	10.835	0	0	0
2017/05/04	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R212	04/05/2017			Bond Future	148.6541	148.6541	148.6849	148.6849	0.021	0.0000	0.0000	0
2017/05/04	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R212	04/05/2017	152.23	Put	Bond Future	3,575.8800	3.5759	3,545.1300	3.5451	(0.860)	0	0	0
2017/05/04	R212	04/05/2017	152.25	Put	Bond Future	3,595.8800	3.5959	3,565.1300	3.5651	(0.855)	0	0	0
2017/05/04	R212	04/05/2017	152.24	Put	Bond Future	3,585.8800	3.5859	3,555.1300	3.5551	(0.858)	0	0	0
2017/05/04	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R212	03/08/2017			Bond Future	149.4789	149.4789	149.5091	149.5091	0.020	0.0000	0.0000	4,858
2017/05/04	R212	03/08/2017	153.34	Put	Bond Future	3,861.0800	3.8611	3,830.9200	3.8309	(0.781)	0	0	0
2017/05/04	R212	03/08/2017	153.36	Put	Bond Future	3,881.0800	3.8811	3,850.9200	3.8509	(0.777)	0	0	0
2017/05/04	R212	03/08/2017	153.35	Put	Bond Future	3,871.0800	3.8711	3,840.9200	3.8409	(0.779)	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
2017/05/04	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R212	02/11/2017			Bond Future	152.4120	152.4120	152.4400	152.4400	0.018	0.0000	0.0000	0
2017/05/04	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R212	02/11/2017	152.42	Put	Bond Future	7.9900	0.0080	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	19.9500	0.0200	100.000	0	0	0
2017/05/04	R212	02/11/2017	152.40	Call	Bond Future	12.0100	0.0120	39.9500	0.0400	232.639	0	0	0
2017/05/04	R212	02/11/2017	152.41	Call	Bond Future	2.0100	0.0020	29.9500	0.0300	1390.050	0	0	0
2017/05/04	R212	01/02/2018	154.71	Put	Bond Future	1,285.7300	1.2857	1,253.5200	1.2535	(2.505)	0	0	0
2017/05/04	R212	01/02/2018			Bond Future	153.4243	153.4243	153.4565	153.4565	0.021	0.0000	0.0000	0
2017/05/04	R212	01/02/2018	154.70	Put	Bond Future	1,275.7300	1.2757	1,243.5200	1.2435	(2.525)	0	0	0
2017/05/04	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/04	R212	01/02/2018	154.69	Put	Bond Future	1,265.7300	1.2657	1,233.5200	1.2335	(2.545)	0	0	0
2017/05/04	R213	04/05/2017			Bond Future	9.1305	84.7794	9.1700	84.5094	0.433	0.0000	0.0000	0
2017/05/04	R213	04/05/2017	9.35	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R213	04/05/2017	9.37	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R213	04/05/2017	9.35	Call	Bond Future	1,484.9800	1.4850	1,214.9500	1.2150	(18.184)	0	0	0
2017/05/04	R213	04/05/2017	9.36	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R213	04/05/2017	9.36	Call	Bond Future	1,551.7200	1.5517	1,281.7200	1.2817	(17.400)	0	0	0
2017/05/04	R213	04/05/2017	9.37	Call	Bond Future	1,618.4000	1.6184	1,348.4200	1.3484	(16.682)	0	0	0
2017/05/04	R213	03/08/2017	9.33	Put	Bond Future	1,397.7600	1.3978	1,457.7200	1.4577	4.290	0	0	0
2017/05/04	R213	03/08/2017			Bond Future	9.1721	86.3900	9.1975	86.2182	0.277	0.0000	0.0000	55,673
2017/05/04	R213	03/08/2017	9.35	Put	Bond Future	1,345.1400	1.3451	1,403.2900	1.4033	4.323	0	0	0
2017/05/04	R213	03/08/2017	9.34	Put	Bond Future	1,371.2600	1.3713	1,430.3100	1.4303	4.306	0	0	0
2017/05/04	R213	03/08/2017	9.33	Call	Bond Future	2,456.9100	2.4569	2,345.0500	2.3450	(4.553)	0	0	0
2017/05/04	R213	03/08/2017	9.34	Call	Bond Future	2,496.8400	2.4968	2,384.0700	2.3841	(4.517)	0	0	0
2017/05/04	R213	03/08/2017	9.35	Call	Bond Future	2,537.0900	2.5371	2,423.4200	2.4234	(4.480)	0	0	0
2017/05/04	R213	02/11/2017	9.36	Put	Bond Future	2,250.9100	2.2509	2,319.8300	2.3198	3.062	0	0	0
2017/05/04	R213	02/11/2017			Bond Future	9.2136	84.5136	9.2401	84.3372	0.287	0.0000	0.0000	0
2017/05/04	R213	02/11/2017	9.35	Put	Bond Future	2,279.3700	2.2794	2,348.9600	2.3490	3.053	0	0	0
2017/05/04	R213	02/11/2017	9.36	Call	Bond Future	3,221.3300	3.2213	3,113.8600	3.1139	(3.336)	0	0	0
2017/05/04	R213	02/11/2017	9.34	Call	Bond Future	3,146.8700	3.1469	3,040.7300	3.0407	(3.373)	0	0	0
2017/05/04	R213	02/11/2017	9.35	Call	Bond Future	3,183.9900	3.1840	3,077.1900	3.0772	(3.354)	0	0	0
2017/05/04	R213	02/11/2017	9.34	Put	Bond Future	2,308.1200	2.3081	2,378.3700	2.3784	3.044	0	0	0
2017/05/04	R213	01/02/2018	9.42	Call	Bond Future	3,971.6000	3.9716	3,864.5800	3.8646	(2.695)	0	0	0
2017/05/04	R213	01/02/2018			Bond Future	9.2512	86.2005	9.2782	86.0227	0.292	0.0000	0.0000	0
2017/05/04	R213	01/02/2018	9.43	Call	Bond Future	4,008.5000	4.0085	3,900.9500	3.9010	(2.683)	0	0	0
2017/05/04	R213	01/02/2018	9.41	Put	Bond Future	2,895.8300	2.8958	2,967.2000	2.9672	2.465	0	0	0
2017/05/04	R213	01/02/2018	9.43	Put	Bond Future	2,839.5500	2.8395	2,909.8600	2.9099	2.476	0	0	0
2017/05/04	R213	01/02/2018	9.42	Put	Bond Future	2,867.4300	2.8674	2,938.2700	2.9383	2.471	0	0	0
2017/05/04	R213	01/02/2018	9.41	Call	Bond Future	3,935.1400	3.9351	3,828.6500	3.8287	(2.706)	0	0	0
2017/05/04	R214	04/05/2017	9.58	Put	Bond Future	153.0800	0.1531	177.3400	0.1773	15.848	0	0	0

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2017/05/04	R214	04/05/2017			Bond Future	9.5655	72.6351	9.6050	72.3548	0.413	0.0000	0.0000	0
2017/05/04	R214	04/05/2017	9.57	Put	Bond Future	184.8000	0.1848	248.4800	0.2485	34.459	0	0	0
2017/05/04	R214	04/05/2017	9.58	Call	Bond Future	256.0600	0.2561	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R214	04/05/2017	9.56	Call	Bond Future	181.1700	0.1812	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R214	04/05/2017	9.57	Call	Bond Future	216.6400	0.2166	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R214	04/05/2017	9.56	Put	Bond Future	220.5900	0.2206	319.7400	0.3197	44.948	0	0	0
2017/05/04	R214	03/08/2017	9.51	Call	Bond Future	1,733.7900	1.7338	1,658.2300	1.6582	(4.358)	0	0	0
2017/05/04	R214	03/08/2017			Bond Future	9.6104	74.0150	9.6305	73.8730	0.210	0.0000	0.0000	35,526
2017/05/04	R214	03/08/2017	9.52	Call	Bond Future	1,766.2700	1.7663	1,689.9000	1.6899	(4.324)	0	0	0
2017/05/04	R214	03/08/2017	9.53	Call	Bond Future	1,799.2400	1.7992	1,722.0700	1.7221	(4.289)	0	0	0
2017/05/04	R214	03/08/2017	9.51	Put	Bond Future	2,448.5900	2.4486	2,515.0800	2.5151	2.715	0	0	0
2017/05/04	R214	03/08/2017	9.53	Put	Bond Future	2,370.6600	2.3707	2,435.5400	2.4355	2.737	0	0	0
2017/05/04	R214	03/08/2017	9.52	Put	Bond Future	2,409.3200	2.4093	2,475.0000	2.4750	2.726	0	0	0
2017/05/04	R214	02/11/2017	9.60	Call	Bond Future	2,782.2700	2.7823	2,701.8500	2.7019	(2.890)	0	0	0
2017/05/04	R214	02/11/2017			Bond Future	9.6551	72.1524	9.6760	72.0065	0.216	0.0000	0.0000	0
2017/05/04	R214	02/11/2017	9.58	Call	Bond Future	2,715.3900	2.7154	2,636.0900	2.6361	(2.920)	0	0	0
2017/05/04	R214	02/11/2017	9.59	Call	Bond Future	2,748.7300	2.7487	2,668.8600	2.6689	(2.906)	0	0	0
2017/05/04	R214	02/11/2017	9.60	Put	Bond Future	3,170.1500	3.1701	3,235.5800	3.2356	2.064	0	0	0
2017/05/04	R214	02/11/2017	9.58	Put	Bond Future	3,244.8800	3.2449	3,311.4300	3.3114	2.051	0	0	0
2017/05/04	R214	02/11/2017	9.59	Put	Bond Future	3,207.3600	3.2074	3,273.3400	3.2733	2.057	0	0	0
2017/05/04	R214	01/02/2018			Bond Future	9.6968	73.5926	9.7179	73.4456	0.218	0.0000	0.0000	0
2017/05/04	R214	01/02/2018	9.82	Put	Bond Future	3,307.6500	3.3076	3,365.8200	3.3658	1.759	0	0	0
2017/05/04	R214	01/02/2018	9.84	Put	Bond Future	3,245.9800	3.2460	3,303.3000	3.3033	1.766	0	0	0
2017/05/04	R214	01/02/2018	9.83	Put	Bond Future	3,276.6900	3.2767	3,334.4300	3.3344	1.762	0	0	0
2017/05/04	R214	01/02/2018	9.84	Call	Bond Future	4,230.5100	4.2305	4,140.8400	4.1408	(2.120)	0	0	0
2017/05/04	R214	01/02/2018	9.82	Call	Bond Future	4,156.0500	4.1561	4,067.2300	4.0672	(2.137)	0	0	0
2017/05/04	R214	01/02/2018	9.83	Call	Bond Future	4,193.2100	4.1932	4,103.9600	4.1040	(2.128)	0	0	0
2017/05/04	R248	04/05/2017	9.66	Call	Bond Future	261.7200	0.2617	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R248	04/05/2017			Bond Future	9.6606	92.7297	9.7000	92.3753	0.408	0.0000	0.0000	0
2017/05/04	R248	04/05/2017	9.67	Call	Bond Future	308.9300	0.3089	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R248	04/05/2017	9.65	Put	Bond Future	314.6400	0.3146	449.7200	0.4497	42.932	0	0	0
2017/05/04	R248	04/05/2017	9.67	Put	Bond Future	223.8800	0.2239	269.3600	0.2694	20.314	0	0	0
2017/05/04	R248	04/05/2017	9.66	Put	Bond Future	266.7700	0.2668	359.4600	0.3595	34.745	0	0	0
2017/05/04	R248	04/05/2017	9.65	Call	Bond Future	219.3300	0.2193	0.0000	0.0000	(100.000)	0	0	0
2017/05/04	R248	03/08/2017			Bond Future	9.7082	94.4914	9.7283	94.3120	0.207	0.0000	0.0000	74,837
2017/05/04	R248	03/08/2017	9.57	Call	Bond Future	2,150.4900	2.1505	2,057.6100	2.0576	(4.319)	0	0	0
2017/05/04	R248	03/08/2017	9.56	Put	Bond Future	3,452.4900	3.4525	3,540.0700	3.5401	2.537	0	0	0
2017/05/04	R248	03/08/2017	9.58	Put	Bond Future	3,347.4100	3.3474	3,433.0200	3.4330	2.557	0	0	0
2017/05/04	R248	03/08/2017	9.57	Put	Bond Future	3,399.6600	3.3997	3,486.2600	3.4863	2.547	0	0	0
2017/05/04	R248	03/08/2017	9.58	Call	Bond Future	2,189.6600	2.1897	2,095.7900	2.0958	(4.287)	0	0	0
2017/05/04	R248	03/08/2017	9.56	Call	Bond Future	2,111.7400	2.1117	2,019.8400	2.0198	(4.352)	0	0	0
2017/05/04	R248	02/11/2017	9.66	Put	Bond Future	4,358.4400	4.3584	4,443.1600	4.4432	1.944	0	0	0
2017/05/04	R248	02/11/2017			Bond Future	9.7558	91.8844	9.7766	91.7000	0.214	0.0000	0.0000	226
2017/05/04	R248	02/11/2017	9.65	Put	Bond Future	4,407.0900	4.4071	4,492.5000	4.4925	1.938	0	0	0
2017/05/04	R248	02/11/2017	9.64	Call	Bond Future	3,421.3500	3.4213	3,323.0900	3.3231	(2.872)	0	0	0
2017/05/04	R248	02/11/2017	9.65	Call	Bond Future	3,462.5000	3.4625	3,363.5500	3.3636	(2.858)	0	0	0
2017/05/04	R248	02/11/2017	9.66	Call	Bond Future	3,503.9100	3.5039	3,404.2700	3.4043	(2.844)	0	0	0

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2017/05/04	R248	02/11/2017	9.64	Put	Bond Future	4,456.1600	4.4562	4,542.2600	4.5423	1.932	0	0	0
2017/05/04	R248	01/02/2018	9.90	Put	Bond Future	4,482.2300	4.4822	4,556.6800	4.5567	1.661	0	0	0
2017/05/04	R248	01/02/2018	9.89	Call	Bond Future	5,302.7300	5.3027	5,191.9200	5.1919	(2.090)	0	0	0
2017/05/04	R248	01/02/2018			Bond Future	9.8003	93.7184	9.8216	93.5327	0.217	0.0000	0.0000	0
2017/05/04	R248	01/02/2018	9.90	Call	Bond Future	5,348.8100	5.3488	5,237.4800	5.2375	(2.081)	0	0	0
2017/05/04	R248	01/02/2018	9.91	Call	Bond Future	5,395.0400	5.3950	5,283.1900	5.2832	(2.073)	0	0	0
2017/05/04	R248	01/02/2018	9.89	Put	Bond Future	4,522.4500	4.5225	4,597.4200	4.5974	1.658	0	0	0
2017/05/04	R248	01/02/2018	9.91	Put	Bond Future	4,442.3200	4.4423	4,516.2500	4.5163	1.664	0	0	0

**Total**

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