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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	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
2017/04/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2025	04/05/2017			Bond Future	127.3398	127.3398	127.3469	127.3469	0.006	0.0000	0.0000	3,234
2017/04/04	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2025	04/05/2017	132.56	Put	Bond Future	5,220.2500	5.2202	5,213.0500	5.2130	(0.138)	0	0	0
2017/04/04	2025	04/05/2017	132.58	Put	Bond Future	5,240.2500	5.2402	5,233.0500	5.2330	(0.137)	0	0	0
2017/04/04	2025	04/05/2017	132.57	Put	Bond Future	5,230.2500	5.2302	5,223.0500	5.2230	(0.138)	0	0	0
2017/04/04	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2025	03/08/2017			Bond Future	128.4599	128.4599	128.4663	128.4663	0.005	0.0000	0.0000	0
2017/04/04	2025	03/08/2017	133.96	Put	Bond Future	5,500.1000	5.5001	5,493.7400	5.4937	(0.116)	0	0	0
2017/04/04	2025	03/08/2017	133.98	Put	Bond Future	5,520.1000	5.5201	5,513.7400	5.5137	(0.115)	0	0	0
2017/04/04	2025	03/08/2017	133.97	Put	Bond Future	5,510.1000	5.5101	5,503.7400	5.5037	(0.115)	0	0	0
2017/04/04	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2025	02/11/2017			Bond Future	131.0055	131.0055	131.0129	131.0129	0.006	0.0000	0.0000	0
2017/04/04	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2025	02/11/2017	132.96	Put	Bond Future	1,954.5500	1.9546	1,947.0700	1.9471	(0.383)	0	0	0
2017/04/04	2025	02/11/2017	132.98	Put	Bond Future	1,974.5500	1.9746	1,967.0700	1.9671	(0.379)	0	0	0
2017/04/04	2025	02/11/2017	132.97	Put	Bond Future	1,964.5500	1.9646	1,957.0700	1.9571	(0.381)	0	0	0
2017/04/04	2029	04/05/2017	100.66	Put	Bond Future	1,604.2100	1.6042	1,598.6800	1.5987	(0.345)	0	0	0
2017/04/04	2029	04/05/2017			Bond Future	99.0558	99.0558	99.0613	99.0613	0.006	0.0000	0.0000	1,772
2017/04/04	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2029	04/05/2017	100.65	Put	Bond Future	1,594.2100	1.5942	1,588.6800	1.5887	(0.347)	0	0	0
2017/04/04	2029	04/05/2017	100.67	Put	Bond Future	1,614.2100	1.6142	1,608.6800	1.6087	(0.343)	0	0	0
2017/04/04	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	32.0300	0.0320	100.000	0	0	0
2017/04/04	2030	04/05/2017			Bond Future	9.3715	92.0694	9.3253	92.3854	(0.493)	0.0000	0.0000	31,571
2017/04/04	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	100.5600	0.1006	100.000	0	0	0
2017/04/04	2030	04/05/2017	9.32	Put	Bond Future	352.5400	0.3525	36.5700	0.0366	(89.627)	0	0	0
2017/04/04	2030	04/05/2017	9.34	Put	Bond Future	215.4100	0.2154	0.0000	0.0000	(100.000)	0	0	0
2017/04/04	2030	04/05/2017	9.33	Put	Bond Future	283.9400	0.2839	0.0000	0.0000	(100.000)	0	0	0
2017/04/04	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2030	03/08/2017	9.34	Put	Bond Future	595.3200	0.5953	273.9200	0.2739	(53.988)	0	0	0
2017/04/04	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2030	03/08/2017			Bond Future	9.4282	89.8206	9.3805	90.1420	(0.506)	0.0000	0.0000	3,410

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2017/04/04	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2030	03/08/2017	9.33	Put	Bond Future	663.1900	0.6632	341.7900	0.3418	(48.463)	0	0	0
2017/04/04	2030	03/08/2017	9.35	Put	Bond Future	527.5300	0.5275	206.1300	0.2061	(60.925)	0	0	0
2017/04/04	2030	02/11/2017			Bond Future	9.4749	91.5798	9.4255	91.9082	(0.522)	0.0000	0.0000	0
2017/04/04	2030	02/11/2017	9.34	Put	Bond Future	900.2800	0.9003	571.8600	0.5719	(36.480)	0	0	0
2017/04/04	2030	02/11/2017	9.36	Put	Bond Future	766.0400	0.7660	437.6200	0.4376	(42.872)	0	0	0
2017/04/04	2030	02/11/2017	9.35	Put	Bond Future	833.1200	0.8331	504.7000	0.5047	(39.420)	0	0	0
2017/04/04	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2032	04/05/2017	9.45	Call	Bond Future	972.1000	0.9721	1,101.4300	1.1014	13.304	0	0	0
2017/04/04	2032	04/05/2017			Bond Future	9.5405	90.7119	9.4944	91.0486	(0.483)	0.0000	0.0000	22,637
2017/04/04	2032	04/05/2017	9.46	Call	Bond Future	1,003.5100	1.0035	1,135.8600	1.1359	13.189	0	0	0
2017/04/04	2032	04/05/2017	9.44	Put	Bond Future	1,677.8300	1.6778	1,467.4900	1.4675	(12.536)	0	0	0
2017/04/04	2032	04/05/2017	9.46	Put	Bond Future	1,592.8900	1.5929	1,388.5700	1.3886	(12.827)	0	0	0
2017/04/04	2032	04/05/2017	9.45	Put	Bond Future	1,635.0500	1.6350	1,427.7100	1.4277	(12.681)	0	0	0
2017/04/04	2032	04/05/2017	9.44	Call	Bond Future	941.2300	0.9412	1,067.5600	1.0676	13.422	0	0	0
2017/04/04	2032	03/08/2017	9.43	Put	Bond Future	3,211.0600	3.2111	3,012.3300	3.0123	(6.189)	0	0	0
2017/04/04	2032	03/08/2017			Bond Future	9.5953	92.4439	9.5477	92.7863	(0.495)	0.0000	0.0000	0
2017/04/04	2032	03/08/2017	9.45	Put	Bond Future	3,129.1000	3.1291	2,933.4500	2.9335	(6.253)	0	0	0
2017/04/04	2032	03/08/2017	9.44	Put	Bond Future	3,169.8900	3.1699	2,972.7000	2.9727	(6.221)	0	0	0
2017/04/04	2032	03/08/2017	9.44	Call	Bond Future	2,043.7800	2.0438	2,189.0400	2.1890	7.107	0	0	0
2017/04/04	2032	03/08/2017	9.45	Call	Bond Future	2,076.1300	2.0761	2,222.9300	2.2229	7.071	0	0	0
2017/04/04	2032	03/08/2017	9.43	Call	Bond Future	2,011.7200	2.0117	2,155.4400	2.1554	7.144	0	0	0
2017/04/04	2032	02/11/2017			Bond Future	9.6469	90.0955	9.5977	90.4455	(0.510)	0.0000	0.0000	0
2017/04/04	2032	02/11/2017	9.48	Put	Bond Future	3,918.4900	3.9185	3,724.8800	3.7249	(4.941)	0	0	0
2017/04/04	2032	02/11/2017	9.50	Put	Bond Future	3,840.2100	3.8402	3,649.0400	3.6490	(4.978)	0	0	0
2017/04/04	2032	02/11/2017	9.49	Put	Bond Future	3,879.2000	3.8792	3,686.8100	3.6868	(4.960)	0	0	0
2017/04/04	2032	02/11/2017	9.48	Call	Bond Future	2,723.0900	2.7231	2,879.4800	2.8795	5.743	0	0	0
2017/04/04	2032	02/11/2017	9.49	Call	Bond Future	2,756.0700	2.7561	2,913.6800	2.9137	5.719	0	0	0
2017/04/04	2032	02/11/2017	9.50	Call	Bond Future	2,789.2800	2.7893	2,948.1100	2.9481	5.694	0	0	0
2017/04/04	2033	04/05/2017			Bond Future	104.2288	104.2288	104.2347	104.2347	0.006	0.0000	0.0000	5,778
2017/04/04	2033	04/05/2017	110.83	Put	Bond Future	6,601.1700	6.6012	6,595.2800	6.5953	(0.089)	0	0	0
2017/04/04	2033	04/05/2017	110.85	Put	Bond Future	6,621.1700	6.6212	6,615.2800	6.6153	(0.089)	0	0	0
2017/04/04	2033	04/05/2017	110.84	Put	Bond Future	6,611.1700	6.6112	6,605.2800	6.6053	(0.089)	0	0	0
2017/04/04	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2033	03/08/2017	113.14	Put	Bond Future	6,902.1700	6.9022	6,897.1300	6.8971	(0.073)	0	0	0
2017/04/04	2033	03/08/2017			Bond Future	106.2378	106.2378	106.2429	106.2429	0.005	0.0000	0.0000	0
2017/04/04	2033	03/08/2017	113.13	Put	Bond Future	6,892.1700	6.8922	6,887.1300	6.8871	(0.073)	0	0	0
2017/04/04	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2033	03/08/2017	113.12	Put	Bond Future	6,882.1700	6.8822	6,877.1300	6.8771	(0.073)	0	0	0

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2017/04/04	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2033	02/11/2017			Bond Future	107.2617	107.2617	107.2678	107.2678	0.006	0.0000	0.0000	0
2017/04/04	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2033	02/11/2017	110.07	Put	Bond Future	2,808.2700	2.8083	2,802.2400	2.8022	(0.215)	0	0	0
2017/04/04	2033	02/11/2017	110.09	Put	Bond Future	2,828.2700	2.8283	2,822.2400	2.8222	(0.213)	0	0	0
2017/04/04	2033	02/11/2017	110.08	Put	Bond Future	2,818.2700	2.8183	2,812.2400	2.8122	(0.214)	0	0	0
2017/04/04	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2037	04/05/2017			Bond Future	9.7875	91.1179	9.7464	91.4437	(0.420)	0.0000	0.0000	55,012
2017/04/04	2037	04/05/2017	9.58	Put	Bond Future	2,430.6100	2.4306	2,195.8600	2.1959	(9.658)	0	0	0
2017/04/04	2037	04/05/2017	9.60	Put	Bond Future	2,322.5600	2.3226	2,092.8900	2.0929	(9.889)	0	0	0
2017/04/04	2037	04/05/2017	9.59	Put	Bond Future	2,376.2100	2.3762	2,143.9900	2.1440	(9.773)	0	0	0
2017/04/04	2037	04/05/2017	9.60	Call	Bond Future	820.6600	0.8207	916.7900	0.9168	11.714	0	0	0
2017/04/04	2037	04/05/2017	9.58	Call	Bond Future	766.1900	0.7662	857.2400	0.8572	11.883	0	0	0
2017/04/04	2037	04/05/2017	9.59	Call	Bond Future	793.1100	0.7931	886.6900	0.8867	11.799	0	0	0
2017/04/04	2037	03/08/2017	9.57	Call	Bond Future	1,944.5800	1.9446	2,067.4600	2.0675	6.319	0	0	0
2017/04/04	2037	03/08/2017			Bond Future	9.8475	88.6004	9.8052	88.9319	(0.430)	0.0000	0.0000	160
2017/04/04	2037	03/08/2017	9.58	Call	Bond Future	1,976.4000	1.9764	2,100.6800	2.1007	6.288	0	0	0
2017/04/04	2037	03/08/2017	9.56	Put	Bond Future	4,203.9900	4.2040	3,994.0500	3.9940	(4.994)	0	0	0
2017/04/04	2037	03/08/2017	9.57	Put	Bond Future	4,154.1000	4.1541	3,945.5500	3.9456	(5.020)	0	0	0
2017/04/04	2037	03/08/2017	9.58	Put	Bond Future	4,104.8200	4.1048	3,897.6700	3.8977	(5.047)	0	0	0
2017/04/04	2037	03/08/2017	9.56	Call	Bond Future	1,913.2600	1.9133	2,034.7500	2.0347	6.350	0	0	0
2017/04/04	2037	02/11/2017			Bond Future	9.8986	90.3358	9.8549	90.6744	(0.441)	0.0000	0.0000	0
2017/04/04	2037	02/11/2017	9.66	Call	Bond Future	3,073.2600	3.0733	3,217.4500	3.2175	4.692	0	0	0
2017/04/04	2037	02/11/2017	9.65	Put	Bond Future	4,993.1000	4.9931	4,797.6200	4.7976	(3.915)	0	0	0
2017/04/04	2037	02/11/2017	9.67	Put	Bond Future	4,902.4900	4.9025	4,709.1700	4.7092	(3.943)	0	0	0
2017/04/04	2037	02/11/2017	9.66	Put	Bond Future	4,947.7700	4.9478	4,753.3700	4.7534	(3.929)	0	0	0
2017/04/04	2037	02/11/2017	9.67	Call	Bond Future	3,107.7800	3.1078	3,253.0500	3.2531	4.674	0	0	0
2017/04/04	2037	02/11/2017	9.65	Call	Bond Future	3,038.6700	3.0387	3,181.7800	3.1818	4.710	0	0	0
2017/04/04	2038	04/05/2017	139.77	Put	Bond Future	10,485.5500	10.4856	9,838.0700	9.8381	(6.175)	0	0	0
2017/04/04	2038	04/05/2017			Bond Future	129.2844	129.2844	129.9319	129.9319	0.501	0.0000	0.0000	20,616
2017/04/04	2038	04/05/2017	139.79	Put	Bond Future	10,505.5500	10.5056	9,858.0700	9.8581	(6.163)	0	0	0
2017/04/04	2038	04/05/2017	139.78	Put	Bond Future	10,495.5500	10.4956	9,848.0700	9.8481	(6.169)	0	0	0
2017/04/04	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2038	03/08/2017			Bond Future	130.2753	130.2753	130.9342	130.9342	0.506	0.0000	0.0000	0
2017/04/04	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2038	03/08/2017	141.16	Put	Bond Future	10,884.7300	10.8847	10,225.8200	10.2258	(6.054)	0	0	0
2017/04/04	2038	03/08/2017	141.18	Put	Bond Future	10,904.7300	10.9047	10,245.8200	10.2458	(6.042)	0	0	0
2017/04/04	2038	03/08/2017	141.17	Put	Bond Future	10,894.7300	10.8947	10,235.8200	10.2358	(6.048)	0	0	0
2017/04/04	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2038	02/11/2017			Bond Future	132.8567	132.8567	133.5298	133.5298	0.507	0.0000	0.0000	0
2017/04/04	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	2038	02/11/2017	136.82	Put	Bond Future	3,963.3000	3.9633	3,290.2400	3.2902	(16.982)	0	0	0
2017/04/04	2038	02/11/2017	136.80	Put	Bond Future	3,943.3000	3.9433	3,270.2400	3.2702	(17.068)	0	0	0
2017/04/04	2038	02/11/2017	136.81	Put	Bond Future	3,953.3000	3.9533	3,280.2400	3.2802	(17.025)	0	0	0
2017/04/04	2040	04/05/2017			Bond Future	9.8273	94.9425	9.7811	95.3350	(0.470)	0.0000	0.0000	9,640
2017/04/04	2040	04/05/2017	9.62	Put	Bond Future	2,640.8400	2.6408	2,362.6100	2.3626	(10.536)	0	0	0
2017/04/04	2040	04/05/2017	9.64	Put	Bond Future	2,525.4000	2.5254	2,253.2500	2.2532	(10.777)	0	0	0
2017/04/04	2040	04/05/2017	9.63	Put	Bond Future	2,582.7700	2.5828	2,307.5700	2.3076	(10.655)	0	0	0
2017/04/04	2040	04/05/2017	9.62	Call	Bond Future	856.3900	0.8564	970.6400	0.9706	13.341	0	0	0
2017/04/04	2040	04/05/2017	9.63	Call	Bond Future	885.6900	0.8857	1,002.9700	1.0030	13.242	0	0	0
2017/04/04	2040	04/05/2017	9.64	Call	Bond Future	915.5600	0.9156	1,035.8900	1.0359	13.143	0	0	0
2017/04/04	2040	03/08/2017			Bond Future	9.8867	92.2477	9.8392	92.6470	(0.480)	0.0000	0.0000	0
2017/04/04	2040	03/08/2017	9.61	Put	Bond Future	4,525.3100	4.5253	4,277.1600	4.2772	(5.484)	0	0	0
2017/04/04	2040	03/08/2017	9.63	Put	Bond Future	4,419.7700	4.4198	4,174.9400	4.1749	(5.539)	0	0	0
2017/04/04	2040	03/08/2017	9.62	Put	Bond Future	4,472.2200	4.4722	4,225.7300	4.2257	(5.512)	0	0	0
2017/04/04	2040	03/08/2017	9.61	Call	Bond Future	2,159.6600	2.1597	2,310.7500	2.3107	6.996	0	0	0
2017/04/04	2040	03/08/2017	9.62	Call	Bond Future	2,193.7900	2.1938	2,346.5400	2.3465	6.963	0	0	0
2017/04/04	2040	03/08/2017	9.63	Call	Bond Future	2,228.4400	2.2284	2,382.8500	2.3828	6.929	0	0	0
2017/04/04	2040	02/11/2017			Bond Future	9.9372	94.0545	9.8882	94.4623	(0.493)	0.0000	0.0000	0
2017/04/04	2040	02/11/2017	9.66	Call	Bond Future	3,253.9900	3.2540	3,425.1300	3.4251	5.259	0	0	0
2017/04/04	2040	02/11/2017	9.65	Put	Bond Future	5,651.0800	5.6511	5,413.1200	5.4131	(4.211)	0	0	0
2017/04/04	2040	02/11/2017	9.67	Put	Bond Future	5,551.1600	5.5512	5,315.7500	5.3158	(4.241)	0	0	0
2017/04/04	2040	02/11/2017	9.66	Put	Bond Future	5,600.9400	5.6009	5,364.2600	5.3643	(4.226)	0	0	0
2017/04/04	2040	02/11/2017	9.67	Call	Bond Future	3,290.5500	3.2906	3,462.9600	3.4630	5.240	0	0	0
2017/04/04	2040	02/11/2017	9.65	Call	Bond Future	3,217.6600	3.2177	3,387.5200	3.3875	5.279	0	0	0
2017/04/04	2044	04/05/2017			Bond Future	9.8516	92.0157	9.8106	92.3678	(0.417)	0.0000	0.0000	23,891
2017/04/04	2044	04/05/2017	9.67	Call	Bond Future	960.3000	0.9603	1,066.7400	1.0667	11.084	0	0	0
2017/04/04	2044	04/05/2017	9.66	Put	Bond Future	2,593.4200	2.5934	2,345.0700	2.3451	(9.576)	0	0	0
2017/04/04	2044	04/05/2017	9.68	Put	Bond Future	2,479.4900	2.4795	2,236.5700	2.2366	(9.797)	0	0	0
2017/04/04	2044	04/05/2017	9.67	Put	Bond Future	2,536.0600	2.5361	2,290.4100	2.2904	(9.686)	0	0	0
2017/04/04	2044	04/05/2017	9.68	Call	Bond Future	991.7100	0.9917	1,100.8800	1.1009	11.008	0	0	0
2017/04/04	2044	04/05/2017	9.66	Call	Bond Future	929.5500	0.9295	1,033.2900	1.0333	11.160	0	0	0
2017/04/04	2044	03/08/2017			Bond Future	9.9093	89.3903	9.8671	89.7484	(0.426)	0.0000	0.0000	0
2017/04/04	2044	03/08/2017	9.62	Put	Bond Future	4,681.5200	4.6815	4,455.8300	4.4558	(4.821)	0	0	0
2017/04/04	2044	03/08/2017	9.64	Put	Bond Future	4,573.5900	4.5736	4,350.8400	4.3508	(4.870)	0	0	0
2017/04/04	2044	03/08/2017	9.63	Put	Bond Future	4,627.3300	4.6273	4,403.1000	4.4031	(4.846)	0	0	0
2017/04/04	2044	03/08/2017	9.64	Call	Bond Future	2,247.0100	2.2470	2,382.4500	2.3825	6.028	0	0	0
2017/04/04	2044	03/08/2017	9.62	Call	Bond Future	2,178.0400	2.1780	2,310.5400	2.3105	6.083	0	0	0
2017/04/04	2044	03/08/2017	9.63	Call	Bond Future	2,212.3700	2.2124	2,346.3300	2.3463	6.055	0	0	0
2017/04/04	2044	02/11/2017	9.68	Call	Bond Future	3,341.2300	3.3412	3,493.9100	3.4939	4.570	0	0	0
2017/04/04	2044	02/11/2017			Bond Future	9.9584	91.1411	9.9149	91.5070	(0.437)	0.0000	0.0000	0
2017/04/04	2044	02/11/2017	9.66	Call	Bond Future	3,267.5400	3.2675	3,417.9500	3.4180	4.603	0	0	0
2017/04/04	2044	02/11/2017	9.67	Call	Bond Future	3,304.2800	3.3043	3,455.8200	3.4558	4.586	0	0	0
2017/04/04	2044	02/11/2017	9.66	Put	Bond Future	5,827.6000	5.8276	5,612.0700	5.6121	(3.698)	0	0	0
2017/04/04	2044	02/11/2017	9.68	Put	Bond Future	5,725.8100	5.7258	5,512.5500	5.5125	(3.725)	0	0	0
2017/04/04	2044	02/11/2017	9.67	Put	Bond Future	5,776.5300	5.7765	5,562.1300	5.5621	(3.712)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2046	04/05/2017			Bond Future	126.2597	126.2597	126.2667	126.2667	0.006	0.0000	0.0000	20,203
2017/04/04	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2046	04/05/2017	138.32	Put	Bond Future	12,060.3000	12.0603	12,053.2800	12.0533	(0.058)	0	0	0
2017/04/04	2046	04/05/2017	138.34	Put	Bond Future	12,080.3000	12.0803	12,073.2800	12.0733	(0.058)	0	0	0
2017/04/04	2046	04/05/2017	138.33	Put	Bond Future	12,070.3000	12.0703	12,063.2800	12.0633	(0.058)	0	0	0
2017/04/04	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2046	03/08/2017	141.17	Put	Bond Future	12,476.8200	12.4768	12,470.5600	12.4706	(0.050)	0	0	0
2017/04/04	2046	03/08/2017			Bond Future	128.6932	128.6932	128.6994	128.6994	0.005	0.0000	0.0000	0
2017/04/04	2046	03/08/2017	141.19	Put	Bond Future	12,496.8200	12.4968	12,490.5600	12.4906	(0.050)	0	0	0
2017/04/04	2046	03/08/2017	141.18	Put	Bond Future	12,486.8200	12.4868	12,480.5600	12.4806	(0.050)	0	0	0
2017/04/04	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2046	02/11/2017			Bond Future	129.6525	129.6525	129.6598	129.6598	0.006	0.0000	0.0000	0
2017/04/04	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2046	02/11/2017	136.30	Put	Bond Future	6,647.5300	6.6475	6,640.1700	6.6402	(0.111)	0	0	0
2017/04/04	2046	02/11/2017	136.32	Put	Bond Future	6,667.5300	6.6675	6,660.1700	6.6602	(0.110)	0	0	0
2017/04/04	2046	02/11/2017	136.31	Put	Bond Future	6,657.5300	6.6575	6,650.1700	6.6502	(0.111)	0	0	0
2017/04/04	2050	04/05/2017			Bond Future	135.0842	135.0842	136.0188	136.0188	0.692	0.0000	0.0000	24,114
2017/04/04	2050	04/05/2017	147.83	Put	Bond Future	12,745.7900	12.7458	11,811.1800	11.8112	(7.333)	0	0	0
2017/04/04	2050	04/05/2017	147.85	Put	Bond Future	12,765.7900	12.7658	11,831.1800	11.8312	(7.321)	0	0	0
2017/04/04	2050	04/05/2017	147.84	Put	Bond Future	12,755.7900	12.7558	11,821.1800	11.8212	(7.327)	0	0	0
2017/04/04	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2050	03/08/2017			Bond Future	136.0228	136.0228	136.9745	136.9745	0.700	0.0000	0.0000	0
2017/04/04	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2050	03/08/2017	149.22	Put	Bond Future	13,197.1800	13.1972	12,245.4500	12.2455	(7.212)	0	0	0
2017/04/04	2050	03/08/2017	149.24	Put	Bond Future	13,217.1800	13.2172	12,265.4500	12.2655	(7.201)	0	0	0
2017/04/04	2050	03/08/2017	149.23	Put	Bond Future	13,207.1800	13.2072	12,255.4500	12.2555	(7.206)	0	0	0
2017/04/04	2050	02/11/2017	144.66	Put	Bond Future	5,941.6700	5.9417	4,970.1800	4.9702	(16.350)	0	0	0
2017/04/04	2050	02/11/2017	144.67	Put	Bond Future	5,951.6700	5.9517	4,980.1800	4.9802	(16.323)	0	0	0
2017/04/04	2050	02/11/2017			Bond Future	138.7183	138.7183	139.6898	139.6898	0.700	0.0000	0.0000	0
2017/04/04	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	2050	02/11/2017	144.65	Put	Bond Future	5,931.6700	5.9317	4,960.1800	4.9602	(16.378)	0	0	0
2017/04/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	AL37	04/05/2017			Index Future	527.4060	527.4060	529.2200	529.2200	0.344	0.0000	0.0000	1
2017/04/04	AL37	03/08/2017			Index Future	537.4750	537.4750	539.3200	539.3200	0.343	0.0000	0.0000	0
2017/04/04	AL37	02/11/2017			Index Future	548.0000	548.0000	549.8840	549.8840	0.344	0.0000	0.0000	0
2017/04/04	AL7T	04/05/2017			Index Future	602.7960	602.7960	605.0130	605.0130	0.368	0.0000	0.0000	0
2017/04/04	AL7T	03/08/2017			Index Future	614.3040	614.3040	616.5600	616.5600	0.367	0.0000	0.0000	0
2017/04/04	AL7T	02/11/2017			Index Future	626.3330	626.3330	628.6370	628.6370	0.368	0.0000	0.0000	0
2017/04/04	ALBI	04/05/2017			Index Future	545.8110	545.8110	547.8070	547.8070	0.366	0.0000	0.0000	594
2017/04/04	ALBI	03/08/2017			Index Future	556.2320	556.2320	558.2620	558.2620	0.365	0.0000	0.0000	33
2017/04/04	ALBI	02/11/2017			Index Future	567.1230	567.1230	569.1970	569.1970	0.366	0.0000	0.0000	0
2017/04/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/04	EL28	04/05/2017			Bond Future	125.6056	125.6056	126.0960	126.0960	0.390	0.0000	0.0000	0
2017/04/04	EL28	04/05/2017	137.90	Put	Bond Future	12,294.3900	12.2944	11,804.0200	11.8040	(3.989)	0	0	0
2017/04/04	EL28	04/05/2017	137.92	Put	Bond Future	12,314.3900	12.3144	11,824.0200	11.8240	(3.982)	0	0	0
2017/04/04	EL28	04/05/2017	137.91	Put	Bond Future	12,304.3900	12.3044	11,814.0200	11.8140	(3.985)	0	0	0
2017/04/04	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	EL28	03/08/2017			Bond Future	128.0265	128.0265	128.5254	128.5254	0.390	0.0000	0.0000	0
2017/04/04	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	EL28	03/08/2017	135.16	Put	Bond Future	7,133.5200	7.1335	6,634.5700	6.6346	(6.994)	0	0	0
2017/04/04	EL28	03/08/2017	135.18	Put	Bond Future	7,153.5200	7.1535	6,654.5700	6.6546	(6.975)	0	0	0
2017/04/04	EL28	03/08/2017	135.17	Put	Bond Future	7,143.5200	7.1435	6,644.5700	6.6446	(6.985)	0	0	0
2017/04/04	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	EL28	02/11/2017			Bond Future	128.8110	128.8110	129.3207	129.3207	0.396	0.0000	0.0000	0
2017/04/04	EL28	02/11/2017	133.87	Put	Bond Future	5,059.0400	5.0590	4,549.2700	4.5493	(10.076)	0	0	0
2017/04/04	EL28	02/11/2017	133.89	Put	Bond Future	5,079.0400	5.0790	4,569.2700	4.5693	(10.037)	0	0	0
2017/04/04	EL28	02/11/2017	133.88	Put	Bond Future	5,069.0400	5.0690	4,559.2700	4.5593	(10.057)	0	0	0
2017/04/04	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	ES33	04/05/2017			Bond Future	10.7475	76.3402	10.7010	76.6279	(0.433)	0.0000	0.0000	9,466
2017/04/04	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	ES33	04/05/2017	10.54	Put	Bond Future	1,296.3900	1.2964	1,008.7600	1.0088	(22.187)	0	0	0
2017/04/04	ES33	04/05/2017	10.56	Put	Bond Future	1,169.9600	1.1700	882.3300	0.8823	(24.585)	0	0	0
2017/04/04	ES33	04/05/2017	10.55	Put	Bond Future	1,233.1400	1.2331	945.5100	0.9455	(23.325)	0	0	0
2017/04/04	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	ES33	03/08/2017			Bond Future	10.8365	77.7978	10.7885	78.0904	(0.443)	0.0000	0.0000	0
2017/04/04	ES33	03/08/2017	10.53	Put	Bond Future	1,899.1100	1.8991	1,606.5700	1.6066	(15.404)	0	0	0
2017/04/04	ES33	03/08/2017	10.55	Put	Bond Future	1,773.0100	1.7730	1,480.4700	1.4805	(16.500)	0	0	0
2017/04/04	ES33	03/08/2017	10.54	Put	Bond Future	1,836.0200	1.8360	1,543.4800	1.5435	(15.933)	0	0	0
2017/04/04	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	ES33	02/11/2017	10.66	Put	Bond Future	1,618.7600	1.6188	1,319.8400	1.3198	(18.466)	0	0	0
2017/04/04	ES33	02/11/2017			Bond Future	10.9258	75.5287	10.8760	75.8276	(0.455)	0.0000	0.0000	0
2017/04/04	ES33	02/11/2017	10.68	Put	Bond Future	1,495.1200	1.4951	1,196.2000	1.1962	(19.993)	0	0	0
2017/04/04	ES33	02/11/2017	10.67	Put	Bond Future	1,556.9000	1.5569	1,257.9800	1.2580	(19.200)	0	0	0
2017/04/04	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	ES42	04/05/2017			Bond Future	10.8982	79.8682	10.8517	80.1961	(0.427)	0.0000	0.0000	8,777
2017/04/04	ES42	03/08/2017			Bond Future	10.9858	81.3932	10.9378	81.7269	(0.437)	0.0000	0.0000	0
2017/04/04	ES42	02/11/2017			Bond Future	11.0727	78.7253	11.0229	79.0661	(0.449)	0.0000	0.0000	0
2017/04/04	GOVI	04/05/2017			GOVI	543.8800	543.8800	545.9030	545.9030	0.372	0.0000	0.0000	401
2017/04/04	GOVI	04/05/2017	262.19	Call	GOVI	2,816,900.0000	281.6900	2,837,130.0000	283.7130	0.718	0	0	0
2017/04/04	GOVI	04/05/2017	262.20	Call	GOVI	2,816,800.0000	281.6800	2,837,030.0000	283.7030	0.718	0	0	0
2017/04/04	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	GOVI	04/05/2017	262.18	Call	GOVI	2,817,000.0000	281.7000	2,837,230.0000	283.7230	0.718	0	0	0
2017/04/04	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	GOVI	03/08/2017			GOVI	554.2640	554.2640	556.3220	556.3220	0.371	0.0000	0.0000	0

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2017/04/04	GOVI	03/08/2017	561.11	Put	GOVI	68,460.0000	6.8460	47,880.0000	4.7880	(30.061)	0	0	0
2017/04/04	GOVI	03/08/2017	561.09	Put	GOVI	68,260.0000	6.8260	47,680.0000	4.7680	(30.149)	0	0	0
2017/04/04	GOVI	03/08/2017	561.10	Put	GOVI	68,360.0000	6.8360	47,780.0000	4.7780	(30.105)	0	0	0
2017/04/04	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	GOVI	02/11/2017	572.44	Put	GOVI	73,230.0000	7.3230	52,210.0000	5.2210	(28.704)	0	0	0
2017/04/04	GOVI	02/11/2017			GOVI	565.1170	565.1170	567.2190	567.2190	0.372	0.0000	0.0000	0
2017/04/04	GOVI	02/11/2017	572.46	Put	GOVI	73,430.0000	7.3430	52,410.0000	5.2410	(28.626)	0	0	0
2017/04/04	GOVI	02/11/2017	572.45	Put	GOVI	73,330.0000	7.3330	52,310.0000	5.2310	(28.665)	0	0	0
2017/04/04	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/04	IGOV	04/05/2017			Index Future	245.5490	245.5490	245.6610	245.6610	0.046	0.0000	0.0000	925
2017/04/04	IGOV	03/08/2017			Index Future	250.2810	250.2810	250.3940	250.3940	0.045	0.0000	0.0000	295
2017/04/04	IGOV	02/11/2017			Index Future	255.2400	255.2400	255.3570	255.3570	0.046	0.0000	0.0000	0
2017/04/04	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/04	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/04	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/04	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/04/04	IS01	21/09/2017			Interest Rate Swap	99.6249	99.6249	99.6272	99.6272	0.002	0.0000	0.0000	0
2017/04/04	IS01	21/12/2017			Interest Rate Swap	99.8716	99.8716	99.8757	99.8757	0.004	0.0000	0.0000	0
2017/04/04	IS01	15/03/2018			Interest Rate Swap	99.8874	99.8874	99.8934	99.8934	0.006	0.0000	0.0000	0
2017/04/04	IS01	21/06/2018			Interest Rate Swap	100.1484	100.1484	100.1556	100.1556	0.007	0.0000	0.0000	0
2017/04/04	IS02	18/12/2017			Interest Rate Swap	99.8981	99.8981	99.9022	99.9022	0.004	0.0000	0.0000	0
2017/04/04	IS02	16/03/2018			Interest Rate Swap	99.1698	99.1698	99.1755	99.1755	0.006	0.0000	0.0000	0
2017/04/04	IS02	15/06/2018			Interest Rate Swap	98.8336	98.8336	98.8414	98.8414	0.008	0.0000	0.0000	0
2017/04/04	IS02	21/09/2018			Interest Rate Swap	98.8856	98.8856	98.8929	98.8929	0.007	0.0000	0.0000	0
2017/04/04	IS02	21/12/2018			Interest Rate Swap	99.3800	99.3800	99.3800	99.3800	0.000	0.0000	0.0000	0
2017/04/04	IS02	15/03/2019			Interest Rate Swap	99.8797	99.8797	99.8931	99.8931	0.013	0.0000	0.0000	0
2017/04/04	IS02	21/06/2019			Interest Rate Swap	100.3985	100.3985	100.4118	100.4118	0.013	0.0000	0.0000	0
2017/04/04	IS05	17/12/2020			Interest Rate Swap	97.7073	97.7073	97.6836	97.6836	(0.024)	0.0000	0.0000	0
2017/04/04	IS05	16/03/2021			Interest Rate Swap	97.0473	97.0473	97.0210	97.0210	(0.027)	0.0000	0.0000	0
2017/04/04	IS05	15/06/2021			Interest Rate Swap	96.3584	96.3584	96.3293	96.3293	(0.030)	0.0000	0.0000	0
2017/04/04	IS05	21/09/2021			Interest Rate Swap	96.6406	96.6406	96.6083	96.6083	(0.033)	0.0000	0.0000	0
2017/04/04	IS05	21/12/2021			Interest Rate Swap	98.9035	98.9035	98.8671	98.8671	(0.037)	0.0000	0.0000	51
2017/04/04	IS05	15/03/2022			Interest Rate Swap	99.1238	99.1238	99.0807	99.0807	(0.043)	0.0000	0.0000	0
2017/04/04	IS05	21/06/2022			Interest Rate Swap	100.3927	100.3927	100.3328	100.3328	(0.060)	0.0000	0.0000	0
2017/04/04	IS10	17/12/2025			Interest Rate Swap	97.9545	97.9545	97.7345	97.7345	(0.225)	0.0000	0.0000	0

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2017/04/04	IS10	16/03/2026			Interest Rate Swap	95.0545	95.0545	94.8135	94.8135	(0.254)	0.0000	0.0000	0
2017/04/04	IS10	15/06/2026			Interest Rate Swap	93.8635	93.8635	93.6198	93.6198	(0.260)	0.0000	0.0000	0
2017/04/04	IS10	21/09/2026			Interest Rate Swap	96.0057	96.0057	95.7750	95.7750	(0.240)	0.0000	0.0000	0
2017/04/04	IS10	21/12/2026			Interest Rate Swap	99.7244	99.7244	99.5123	99.5123	(0.213)	0.0000	0.0000	0
2017/04/04	IS10	15/03/2027			Interest Rate Swap	98.3569	98.3569	98.1545	98.1545	(0.206)	0.0000	0.0000	0
2017/04/04	IS10	21/06/2027			Interest Rate Swap	100.4014	100.4014	100.2030	100.2030	(0.198)	0.0000	0.0000	0
2017/04/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/04	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/04/04	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/04	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/04	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/04	JBAF	16/08/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/04	JBAF	20/09/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/04/04	JBAF	20/12/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/04/04	JBAF	20/03/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/04/04	JBAF	20/06/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/04/04	JBAF	19/09/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/04/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/04	JBAF	19/12/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/04/04	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/04/04	R023	04/05/2017	8.61	Call	Bond Future	1,275.7200	1.2757	1,561.1100	1.5611	22.371	0	0	0
2017/04/04	R023	04/05/2017			Bond Future	8.3888	98.5648	8.3018	98.9524	(1.037)	0.0000	0.0000	19,766
2017/04/04	R023	04/05/2017	8.59	Call	Bond Future	1,212.9100	1.2129	1,491.6900	1.4917	22.984	0	0	0
2017/04/04	R023	04/05/2017	8.60	Call	Bond Future	1,244.1300	1.2441	1,526.2400	1.5262	22.675	0	0	0
2017/04/04	R023	04/05/2017	8.59	Put	Bond Future	323.2700	0.3233	214.4000	0.2144	(33.678)	0	0	0
2017/04/04	R023	04/05/2017	8.61	Put	Bond Future	298.2000	0.2982	195.9400	0.1959	(34.292)	0	0	0
2017/04/04	R023	04/05/2017	8.60	Put	Bond Future	310.5400	0.3105	205.0000	0.2050	(33.986)	0	0	0
2017/04/04	R023	03/08/2017	8.60	Put	Bond Future	980.0500	0.9800	824.9100	0.8249	(15.830)	0	0	0
2017/04/04	R023	03/08/2017			Bond Future	8.4217	100.4467	8.3300	100.8410	(1.088)	0.0000	0.0000	0
2017/04/04	R023	03/08/2017	8.59	Put	Bond Future	996.9400	0.9969	839.8700	0.8399	(15.755)	0	0	0
2017/04/04	R023	03/08/2017	8.60	Call	Bond Future	1,741.3900	1.7414	1,980.6100	1.9806	13.737	0	0	0
2017/04/04	R023	03/08/2017	8.58	Call	Bond Future	1,690.5600	1.6906	1,925.9100	1.9259	13.921	0	0	0
2017/04/04	R023	03/08/2017	8.59	Call	Bond Future	1,715.7700	1.7158	1,953.0600	1.9531	13.830	0	0	0
2017/04/04	R023	03/08/2017	8.58	Put	Bond Future	1,014.2700	1.0143	855.2600	0.8553	(15.677)	0	0	0
2017/04/04	R023	02/11/2017	8.56	Call	Bond Future	1,774.8800	1.7749	2,002.6200	2.0026	12.831	0	0	0
2017/04/04	R023	02/11/2017			Bond Future	8.4519	98.4822	8.3547	98.8851	(1.150)	0.0000	0.0000	0
2017/04/04	R023	02/11/2017	8.57	Call	Bond Future	1,797.9800	1.7980	2,027.3900	2.0274	12.759	0	0	0
2017/04/04	R023	02/11/2017	8.58	Call	Bond Future	1,821.5300	1.8215	2,052.6100	2.0526	12.686	0	0	0
2017/04/04	R023	02/11/2017	8.56	Put	Bond Future	1,329.1500	1.3291	1,154.0300	1.1540	(13.175)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	R023	02/11/2017	8.58	Put	Bond Future	1,293.6100	1.2936	1,121.8300	1.1218	(13.279)	0	0	0
2017/04/04	R023	02/11/2017	8.57	Put	Bond Future	1,311.1500	1.3112	1,137.7000	1.1377	(13.229)	0	0	0
2017/04/04	R035	04/05/2017	9.55	Put	Bond Future	1,291.4500	1.2915	924.0600	0.9241	(28.448)	0	0	0
2017/04/04	R035	04/05/2017			Bond Future	9.7108	94.6463	9.6647	95.0136	(0.475)	0.0000	0.0000	8,780
2017/04/04	R035	04/05/2017	9.54	Put	Bond Future	1,372.6400	1.3726	1,005.2500	1.0053	(26.765)	0	0	0
2017/04/04	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R035	04/05/2017	9.53	Put	Bond Future	1,453.9400	1.4539	1,086.5500	1.0866	(25.269)	0	0	0
2017/04/04	R035	03/08/2017			Bond Future	9.7665	96.4534	9.7190	96.8272	(0.486)	0.0000	0.0000	0
2017/04/04	R035	03/08/2017	9.52	Put	Bond Future	1,965.8100	1.9658	1,592.0900	1.5921	(19.011)	0	0	0
2017/04/04	R035	03/08/2017	9.50	Put	Bond Future	2,128.0800	2.1281	1,754.3600	1.7544	(17.561)	0	0	0
2017/04/04	R035	03/08/2017	9.51	Put	Bond Future	2,046.8900	2.0469	1,673.1700	1.6732	(18.258)	0	0	0
2017/04/04	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R035	02/11/2017			Bond Future	9.8212	93.8400	9.7721	94.2218	(0.500)	0.0000	0.0000	0
2017/04/04	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R035	02/11/2017	9.59	Put	Bond Future	1,820.1000	1.8201	1,438.3100	1.4383	(20.976)	0	0	0
2017/04/04	R035	02/11/2017	9.61	Put	Bond Future	1,660.5200	1.6605	1,278.7300	1.2787	(22.992)	0	0	0
2017/04/04	R035	02/11/2017	9.60	Put	Bond Future	1,740.2600	1.7403	1,358.4700	1.3585	(21.939)	0	0	0
2017/04/04	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R186	04/05/2017	8.95	Put	Bond Future	1,196.7600	1.1968	972.9500	0.9730	(18.701)	0	0	5,209
2017/04/04	R186	04/05/2017			Bond Future	8.9803	113.6411	8.9189	114.0576	(0.684)	9.1080	9.1080	106,399
2017/04/04	R186	04/05/2017	8.89	Put	Bond Future	1,422.0400	1.4220	1,173.5400	1.1735	(17.475)	0	0	0
2017/04/04	R186	04/05/2017	8.94	Put	Bond Future	1,232.5500	1.2325	1,004.6100	1.0046	(18.493)	0	0	500
2017/04/04	R186	04/05/2017	9.20	Call	Bond Future	1,990.9500	1.9909	2,281.6400	2.2816	14.601	0	0	0
2017/04/04	R186	04/05/2017	8.91	Put	Bond Future	1,344.1400	1.3441	1,103.8400	1.1038	(17.878)	0	0	0
2017/04/04	R186	04/05/2017	8.70	Put	Bond Future	2,298.0500	2.2981	1,978.1400	1.9781	(13.921)	0	0	0
2017/04/04	R186	04/05/2017	8.90	Put	Bond Future	1,382.7400	1.3827	1,138.3300	1.1383	(17.676)	0	0	0
2017/04/04	R186	04/05/2017	8.44	Put	Bond Future	3,835.0500	3.8350	3,450.6600	3.4507	(10.023)	0	0	0
2017/04/04	R186	04/05/2017	8.91	Call	Bond Future	867.2100	0.8672	1,043.4200	1.0434	20.319	0	0	0
2017/04/04	R186	04/05/2017	8.98	Call	Bond Future	1,091.2000	1.0912	1,296.3100	1.2963	18.797	0	0	0
2017/04/04	R186	04/05/2017	9.20	Put	Bond Future	519.5900	0.5196	393.7700	0.3938	(24.215)	0	0	5,209
2017/04/04	R186	04/05/2017	8.70	Call	Bond Future	380.8000	0.3808	477.4000	0.4774	25.368	0	0	500
2017/04/04	R186	04/05/2017	8.89	Call	Bond Future	809.0200	0.8090	977.0300	0.9770	20.767	0	0	0
2017/04/04	R186	04/05/2017	8.94	Call	Bond Future	959.3400	0.9593	1,147.9100	1.1479	19.656	0	0	0
2017/04/04	R186	04/05/2017	8.98	Put	Bond Future	1,093.5700	1.0936	882.1700	0.8822	(19.331)	0	0	0
2017/04/04	R186	04/05/2017	8.95	Call	Bond Future	991.3500	0.9914	1,184.0500	1.1841	19.438	0	0	0
2017/04/04	R186	04/05/2017	8.90	Call	Bond Future	837.7900	0.8378	1,009.8900	1.0099	20.542	0	0	0
2017/04/04	R186	04/05/2017	8.44	Call	Bond Future	99.3900	0.0994	131.5100	0.1315	32.317	0	0	500
2017/04/04	R186	03/08/2017	8.93	Put	Bond Future	2,528.0100	2.5280	2,297.1100	2.2971	(9.134)	0	0	0
2017/04/04	R186	03/08/2017	9.35	Call	Bond Future	3,405.0400	3.4050	3,680.4300	3.6804	8.088	0	0	0
2017/04/04	R186	03/08/2017			Bond Future	9.0314	110.5081	8.9675	110.9318	(0.708)	0.0000	0.0000	9,133
2017/04/04	R186	03/08/2017	8.92	Put	Bond Future	2,563.9200	2.5639	2,330.9500	2.3309	(9.086)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	R186	03/08/2017	9.50	Call	Bond Future	4,067.1100	4.0671	4,368.2100	4.3682	7.403	0	0	0
2017/04/04	R186	03/08/2017	8.85	Put	Bond Future	2,825.2600	2.8253	2,577.8700	2.5779	(8.756)	0	0	750
2017/04/04	R186	03/08/2017	8.93	Call	Bond Future	1,854.9100	1.8549	2,047.7100	2.0477	10.394	0	0	0
2017/04/04	R186	03/08/2017	8.91	Call	Bond Future	1,793.6500	1.7937	1,982.3200	1.9823	10.519	0	0	0
2017/04/04	R186	03/08/2017	8.92	Call	Bond Future	1,824.1300	1.8241	2,014.8600	2.0149	10.456	0	0	0
2017/04/04	R186	03/08/2017	9.50	Put	Bond Future	1,026.9000	1.0269	904.3000	0.9043	(11.939)	0	0	6,500
2017/04/04	R186	03/08/2017	9.35	Put	Bond Future	1,325.4900	1.3255	1,177.1800	1.1772	(11.189)	0	0	750
2017/04/04	R186	03/08/2017	8.85	Call	Bond Future	1,617.1400	1.6171	1,793.4500	1.7934	10.903	0	0	0
2017/04/04	R186	03/08/2017	8.91	Put	Bond Future	2,600.1800	2.6002	2,365.1500	2.3651	(9.039)	0	0	0
2017/04/04	R186	02/11/2017	8.89	Put	Bond Future	3,517.8800	3.5179	3,276.3900	3.2764	(6.865)	0	0	0
2017/04/04	R186	02/11/2017	8.88	Call	Bond Future	2,276.3200	2.2763	2,466.1200	2.4661	8.338	0	0	0
2017/04/04	R186	02/11/2017			Bond Future	9.0761	112.6724	9.0093	113.1052	(0.736)	0.0000	0.0000	0
2017/04/04	R186	02/11/2017	8.89	Call	Bond Future	2,305.5200	2.3055	2,496.8800	2.4969	8.300	0	0	0
2017/04/04	R186	02/11/2017	8.90	Call	Bond Future	2,335.2800	2.3353	2,528.2000	2.5282	8.261	0	0	0
2017/04/04	R186	02/11/2017	8.88	Put	Bond Future	3,554.3300	3.5543	3,311.2800	3.3113	(6.838)	0	0	0
2017/04/04	R186	02/11/2017	8.90	Put	Bond Future	3,482.0400	3.4820	3,242.1100	3.2421	(6.891)	0	0	0
2017/04/04	R197	04/05/2017	308.58	Put	Bond Future	12,346.7800	12.3468	12,329.5800	12.3296	(0.139)	0	0	0
2017/04/04	R197	04/05/2017			Bond Future	296.2332	296.2332	296.2504	296.2504	0.006	0.0000	0.0000	1,063
2017/04/04	R197	04/05/2017	308.60	Put	Bond Future	12,366.7800	12.3668	12,349.5800	12.3496	(0.139)	0	0	0
2017/04/04	R197	04/05/2017	308.59	Put	Bond Future	12,356.7800	12.3568	12,339.5800	12.3396	(0.139)	0	0	0
2017/04/04	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R197	03/08/2017			Bond Future	295.0478	295.0478	295.0629	295.0629	0.005	0.0000	0.0000	0
2017/04/04	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R197	03/08/2017	308.05	Put	Bond Future	13,002.2000	13.0022	12,987.0800	12.9871	(0.116)	0	0	0
2017/04/04	R197	03/08/2017	308.07	Put	Bond Future	13,022.2000	13.0222	13,007.0800	13.0071	(0.116)	0	0	0
2017/04/04	R197	03/08/2017	308.06	Put	Bond Future	13,012.2000	13.0122	12,997.0800	12.9971	(0.116)	0	0	0
2017/04/04	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R197	02/11/2017			Bond Future	300.8944	300.8944	300.9121	300.9121	0.006	0.0000	0.0000	0
2017/04/04	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R197	02/11/2017	305.15	Put	Bond Future	4,255.5800	4.2556	4,237.9100	4.2379	(0.415)	0	0	0
2017/04/04	R197	02/11/2017	305.17	Put	Bond Future	4,275.5800	4.2756	4,257.9100	4.2579	(0.413)	0	0	0
2017/04/04	R197	02/11/2017	305.16	Put	Bond Future	4,265.5800	4.2656	4,247.9100	4.2479	(0.414)	0	0	0
2017/04/04	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R202	04/05/2017	256.73	Put	Bond Future	13,623.9800	13.6240	15,168.3600	15.1684	11.336	0	0	0
2017/04/04	R202	04/05/2017			Bond Future	243.1060	243.1060	241.5616	241.5616	(0.635)	0.0000	0.0000	33,327
2017/04/04	R202	04/05/2017	256.72	Put	Bond Future	13,613.9800	13.6140	15,158.3600	15.1584	11.344	0	0	0
2017/04/04	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R202	04/05/2017	256.71	Put	Bond Future	13,603.9800	13.6040	15,148.3600	15.1484	11.352	0	0	0
2017/04/04	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R202	03/08/2017			Bond Future	244.1292	244.1292	242.5531	242.5531	(0.646)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R202	03/08/2017	258.35	Put	Bond Future	14,220.8100	14.2208	15,796.8800	15.7969	11.083	0	0	0
2017/04/04	R202	03/08/2017	258.37	Put	Bond Future	14,240.8100	14.2408	15,816.8800	15.8169	11.067	0	0	0
2017/04/04	R202	03/08/2017	258.36	Put	Bond Future	14,230.8100	14.2308	15,806.8800	15.8069	11.075	0	0	0
2017/04/04	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R202	02/11/2017			Bond Future	248.9669	248.9669	247.3615	247.3615	(0.645)	0.0000	0.0000	0
2017/04/04	R202	02/11/2017	253.89	Put	Bond Future	4,923.1500	4.9231	6,528.4700	6.5285	32.608	0	0	0
2017/04/04	R202	02/11/2017	253.91	Put	Bond Future	4,943.1500	4.9431	6,548.4700	6.5485	32.476	0	0	0
2017/04/04	R202	02/11/2017	253.90	Put	Bond Future	4,933.1500	4.9331	6,538.4700	6.5385	32.541	0	0	0
2017/04/04	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R203	04/05/2017	6.92	Put	Bond Future	166.3200	0.1663	162.8000	0.1628	(2.116)	0	0	0
2017/04/04	R203	04/05/2017	6.91	Call	Bond Future	0.4400	0.0004	0.4500	0.0005	2.273	0	0	0
2017/04/04	R203	04/05/2017			Bond Future	7.3936	101.4734	7.3836	101.4769	(0.136)	0.0000	0.0000	31,101
2017/04/04	R203	04/05/2017	6.92	Call	Bond Future	0.5100	0.0005	0.5200	0.0005	1.961	0	0	0
2017/04/04	R203	04/05/2017	6.93	Call	Bond Future	0.5800	0.0006	0.5900	0.0006	1.724	0	0	0
2017/04/04	R203	04/05/2017	6.91	Put	Bond Future	169.7600	0.1698	166.2400	0.1662	(2.074)	0	0	0
2017/04/04	R203	04/05/2017	6.93	Put	Bond Future	162.8800	0.1629	159.3600	0.1594	(2.161)	0	0	0
2017/04/04	R203	03/08/2017	4.89	Call	Bond Future	0.5900	0.0006	0.5800	0.0006	(1.695)	0	0	0
2017/04/04	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/04	R203	03/08/2017	4.87	Call	Bond Future	0.5400	0.0005	0.5200	0.0005	(3.704)	0	0	0
2017/04/04	R203	03/08/2017	4.88	Call	Bond Future	0.5600	0.0006	0.5500	0.0006	(1.786)	0	0	0
2017/04/04	R203	03/08/2017	4.87	Put	Bond Future	119.0400	0.1190	119.0200	0.1190	(0.017)	0	0	0
2017/04/04	R203	03/08/2017	4.89	Put	Bond Future	116.9400	0.1169	116.9300	0.1169	(0.009)	0	0	0
2017/04/04	R203	03/08/2017	4.88	Put	Bond Future	117.9800	0.1180	117.9700	0.1180	(0.008)	0	0	0
2017/04/04	R204	04/05/2017	7.90	Put	Bond Future	34.9900	0.0350	21.2400	0.0212	(39.297)	0	0	0
2017/04/04	R204	04/05/2017			Bond Future	7.6549	103.5574	7.5966	103.6450	(0.761)	0.0000	0.0000	28,589
2017/04/04	R204	04/05/2017	7.92	Put	Bond Future	30.3200	0.0303	18.1200	0.0181	(40.237)	0	0	0
2017/04/04	R204	04/05/2017	7.91	Put	Bond Future	32.5800	0.0326	19.6200	0.0196	(39.779)	0	0	0
2017/04/04	R204	04/05/2017	7.90	Call	Bond Future	402.3000	0.4023	476.1200	0.4761	18.349	0	0	0
2017/04/04	R204	04/05/2017	7.91	Call	Bond Future	414.8400	0.4148	489.4500	0.4895	17.985	0	0	0
2017/04/04	R204	04/05/2017	7.92	Call	Bond Future	427.5200	0.4275	502.8900	0.5029	17.630	0	0	0
2017/04/04	R204	03/08/2017	7.77	Put	Bond Future	228.4500	0.2284	192.7600	0.1928	(15.623)	0	0	0
2017/04/04	R204	03/08/2017			Bond Future	7.6399	101.4944	7.5710	101.5829	(0.903)	0.0000	0.0000	0
2017/04/04	R204	03/08/2017	7.76	Put	Bond Future	233.5700	0.2336	197.3100	0.1973	(15.524)	0	0	0
2017/04/04	R204	03/08/2017	7.75	Call	Bond Future	379.8200	0.3798	431.5100	0.4315	13.609	0	0	0
2017/04/04	R204	03/08/2017	7.76	Call	Bond Future	387.4100	0.3874	439.6700	0.4397	13.490	0	0	0
2017/04/04	R204	03/08/2017	7.77	Call	Bond Future	395.0800	0.3951	447.9100	0.4479	13.372	0	0	0
2017/04/04	R204	03/08/2017	7.75	Put	Bond Future	238.7800	0.2388	201.9500	0.2020	(15.424)	0	0	0
2017/04/04	R204	02/11/2017	7.76	Put	Bond Future	184.0100	0.1840	150.9400	0.1509	(17.972)	0	0	0
2017/04/04	R204	02/11/2017			Bond Future	7.5664	103.4821	7.4806	103.5732	(1.134)	0.0000	0.0000	0
2017/04/04	R204	02/11/2017	7.75	Put	Bond Future	187.8000	0.1878	154.2100	0.1542	(17.886)	0	0	0
2017/04/04	R204	02/11/2017	7.76	Call	Bond Future	389.0100	0.3890	447.0000	0.4470	14.907	0	0	0
2017/04/04	R204	02/11/2017	7.74	Call	Bond Future	375.5000	0.3755	432.4600	0.4325	15.169	0	0	0
2017/04/04	R204	02/11/2017	7.75	Call	Bond Future	382.2300	0.3822	439.7000	0.4397	15.035	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	R204	02/11/2017	7.74	Put	Bond Future	191.6500	0.1916	157.5500	0.1576	(17.793)	0	0	0
2017/04/04	R207	04/05/2017	8.21	Put	Bond Future	34.7300	0.0347	16.3900	0.0164	(52.807)	0	0	0
2017/04/04	R207	04/05/2017			Bond Future	7.8517	100.8351	7.7634	101.0440	(1.126)	0.0000	0.0000	76,368
2017/04/04	R207	04/05/2017	8.22	Call	Bond Future	896.7000	0.8967	1,088.3200	1.0883	21.369	0	0	0
2017/04/04	R207	04/05/2017	8.20	Call	Bond Future	854.8100	0.8548	1,044.2000	1.0442	22.156	0	0	0
2017/04/04	R207	04/05/2017	8.21	Call	Bond Future	875.6900	0.8757	1,066.2200	1.0662	21.758	0	0	0
2017/04/04	R207	04/05/2017	8.20	Put	Bond Future	37.2100	0.0372	17.7300	0.0177	(52.352)	0	0	0
2017/04/04	R207	04/05/2017	8.22	Put	Bond Future	32.4000	0.0324	15.1500	0.0151	(53.241)	0	0	0
2017/04/04	R207	03/08/2017	8.19	Call	Bond Future	943.6600	0.9437	1,096.4100	1.0964	16.187	0	0	51
2017/04/04	R207	03/08/2017			Bond Future	7.8690	99.1172	7.7709	99.3294	(1.247)	0.0000	0.0000	0
2017/04/04	R207	03/08/2017	8.39	Put	Bond Future	152.7700	0.1528	113.2500	0.1132	(25.869)	0	0	0
2017/04/04	R207	03/08/2017	8.19	Put	Bond Future	253.6100	0.2536	194.1700	0.1942	(23.438)	0	0	0
2017/04/04	R207	03/08/2017	8.41	Put	Bond Future	144.8700	0.1449	107.0500	0.1071	(26.106)	0	0	0
2017/04/04	R207	03/08/2017	8.40	Put	Bond Future	148.7800	0.1488	110.1100	0.1101	(25.991)	0	0	0
2017/04/04	R207	03/08/2017	8.41	Call	Bond Future	1,304.4200	1.3044	1,478.7900	1.4788	13.368	0	0	0
2017/04/04	R207	03/08/2017	8.39	Call	Bond Future	1,269.7600	1.2698	1,442.4300	1.4424	13.599	0	0	0
2017/04/04	R207	03/08/2017	8.40	Call	Bond Future	1,287.0500	1.2871	1,460.5700	1.4606	13.482	0	0	0
2017/04/04	R207	02/11/2017			Bond Future	7.8531	101.0584	7.7425	101.2755	(1.407)	0.0000	0.0000	0
2017/04/04	R207	02/11/2017	8.03	Put	Bond Future	426.0800	0.4261	343.3400	0.3433	(19.419)	0	0	0
2017/04/04	R207	02/11/2017	8.05	Put	Bond Future	411.4900	0.4115	330.9000	0.3309	(19.585)	0	0	0
2017/04/04	R207	02/11/2017	8.03	Call	Bond Future	772.3700	0.7724	906.7300	0.9067	17.396	0	0	0
2017/04/04	R207	02/11/2017	8.04	Put	Bond Future	418.7300	0.4187	337.0800	0.3371	(19.499)	0	0	0
2017/04/04	R207	02/11/2017	8.04	Call	Bond Future	784.5500	0.7845	920.0000	0.9200	17.265	0	0	0
2017/04/04	R207	02/11/2017	8.05	Call	Bond Future	796.8300	0.7968	933.3400	0.9333	17.132	0	0	0
2017/04/04	R208	04/05/2017	8.39	Call	Bond Future	1,343.6500	1.3437	1,583.7400	1.5837	17.868	0	0	0
2017/04/04	R208	04/05/2017			Bond Future	7.9845	96.6458	7.9022	96.9104	(1.030)	0.0000	0.0000	23,301
2017/04/04	R208	04/05/2017	8.37	Call	Bond Future	1,287.3300	1.2873	1,524.6900	1.5247	18.438	0	0	0
2017/04/04	R208	04/05/2017	8.38	Call	Bond Future	1,315.3800	1.3154	1,554.1500	1.5541	18.152	0	0	0
2017/04/04	R208	04/05/2017	8.37	Put	Bond Future	59.4800	0.0595	32.2800	0.0323	(45.730)	0	0	0
2017/04/04	R208	04/05/2017	8.39	Put	Bond Future	52.6200	0.0526	28.1500	0.0282	(46.503)	0	0	0
2017/04/04	R208	04/05/2017	8.38	Put	Bond Future	55.9300	0.0559	30.1400	0.0301	(46.111)	0	0	0
2017/04/04	R208	03/08/2017	8.32	Call	Bond Future	1,390.5300	1.3905	1,577.2400	1.5772	13.427	0	0	0
2017/04/04	R208	03/08/2017			Bond Future	8.0024	98.4911	7.9140	98.7600	(1.105)	0.0000	0.0000	0
2017/04/04	R208	03/08/2017	8.30	Call	Bond Future	1,349.3400	1.3493	1,533.3400	1.5333	13.636	0	0	0
2017/04/04	R208	03/08/2017	8.31	Call	Bond Future	1,369.7600	1.3698	1,555.1300	1.5551	13.533	0	0	0
2017/04/04	R208	03/08/2017	8.30	Put	Bond Future	451.2100	0.4512	366.3000	0.3663	(18.818)	0	0	0
2017/04/04	R208	03/08/2017	8.32	Put	Bond Future	432.4100	0.4324	350.2100	0.3502	(19.010)	0	0	0
2017/04/04	R208	03/08/2017	8.31	Put	Bond Future	441.6300	0.4416	358.0900	0.3581	(18.916)	0	0	0
2017/04/04	R208	02/11/2017	8.18	Put	Bond Future	688.8800	0.6889	580.2900	0.5803	(15.763)	0	0	0
2017/04/04	R208	02/11/2017			Bond Future	8.0080	97.0173	7.9119	97.2923	(1.199)	0.0000	0.0000	0
2017/04/04	R208	02/11/2017	8.20	Put	Bond Future	666.4700	0.6665	560.4500	0.5605	(15.908)	0	0	0
2017/04/04	R208	02/11/2017	8.19	Put	Bond Future	677.6000	0.6776	570.3000	0.5703	(15.835)	0	0	0
2017/04/04	R208	02/11/2017	8.18	Call	Bond Future	1,178.9100	1.1789	1,345.2700	1.3453	14.111	0	0	0
2017/04/04	R208	02/11/2017	8.19	Call	Bond Future	1,196.0300	1.1960	1,363.6800	1.3637	14.017	0	0	0
2017/04/04	R208	02/11/2017	8.20	Call	Bond Future	1,213.2800	1.2133	1,382.2100	1.3822	13.923	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	R209	04/05/2017	9.48	Put	Bond Future	2,106.1800	2.1062	1,883.7900	1.8838	(10.559)	0	0	0
2017/04/04	R209	04/05/2017			Bond Future	9.7093	70.9657	9.6633	71.2702	(0.474)	0.0000	0.0000	62,286
2017/04/04	R209	04/05/2017	9.47	Put	Bond Future	2,153.9000	2.1539	1,929.1700	1.9292	(10.434)	0	0	0
2017/04/04	R209	04/05/2017	9.63	Call	Bond Future	940.8400	0.9408	1,061.1400	1.0611	12.786	0	0	0
2017/04/04	R209	04/05/2017	8.93	Call	Bond Future	36.3900	0.0364	43.7800	0.0438	20.308	0	0	1,130
2017/04/04	R209	04/05/2017	9.33	Put	Bond Future	2,883.8000	2.8838	2,629.7700	2.6298	(8.809)	0	0	1,130
2017/04/04	R209	04/05/2017	9.46	Call	Bond Future	528.1000	0.5281	605.5800	0.6056	14.671	0	0	0
2017/04/04	R209	04/05/2017	9.47	Call	Bond Future	548.1300	0.5481	627.9400	0.6279	14.560	0	0	0
2017/04/04	R209	04/05/2017	9.33	Call	Bond Future	312.9000	0.3129	363.4100	0.3634	16.143	0	0	0
2017/04/04	R209	04/05/2017	9.48	Call	Bond Future	568.6100	0.5686	650.7600	0.6508	14.448	0	0	0
2017/04/04	R209	04/05/2017	9.63	Put	Bond Future	1,467.0000	1.4670	1,282.7600	1.2828	(12.559)	0	0	1,130
2017/04/04	R209	04/05/2017	8.93	Put	Bond Future	5,474.2400	5.4742	5,177.0900	5.1771	(5.428)	0	0	0
2017/04/04	R209	04/05/2017	9.46	Put	Bond Future	2,202.1700	2.2022	1,975.1100	1.9751	(10.311)	0	0	0
2017/04/04	R209	03/08/2017			Bond Future	9.7608	72.3207	9.7136	72.6305	(0.484)	0.0000	0.0000	0
2017/04/04	R209	03/08/2017	9.44	Call	Bond Future	1,431.4800	1.4315	1,540.9800	1.5410	7.649	0	0	0
2017/04/04	R209	03/08/2017	9.43	Put	Bond Future	3,619.4800	3.6195	3,417.8300	3.4178	(5.571)	0	0	0
2017/04/04	R209	03/08/2017	9.45	Put	Bond Future	3,532.5000	3.5325	3,333.5500	3.3336	(5.632)	0	0	0
2017/04/04	R209	03/08/2017	9.44	Put	Bond Future	3,575.8000	3.5758	3,375.5000	3.3755	(5.602)	0	0	0
2017/04/04	R209	03/08/2017	9.45	Call	Bond Future	1,456.4900	1.4565	1,567.3400	1.5673	7.611	0	0	0
2017/04/04	R209	03/08/2017	9.43	Call	Bond Future	1,406.7400	1.4067	1,514.8900	1.5149	7.688	0	0	0
2017/04/04	R209	02/11/2017	9.52	Put	Bond Future	4,105.9500	4.1060	3,918.7100	3.9187	(4.560)	0	0	0
2017/04/04	R209	02/11/2017	8.30	Put	Bond Future	11,157.0300	11.1570	10,865.9000	10.8659	(2.609)	0	0	0
2017/04/04	R209	02/11/2017			Bond Future	9.8095	70.5865	9.7608	70.9029	(0.497)	0.0000	0.0000	1,118
2017/04/04	R209	02/11/2017	9.54	Put	Bond Future	4,026.8600	4.0269	3,841.7900	3.8418	(4.596)	0	0	0
2017/04/04	R209	02/11/2017	10.00	Call	Bond Future	3,728.8300	3.7288	3,909.0700	3.9091	4.834	0	0	0
2017/04/04	R209	02/11/2017	9.53	Put	Bond Future	4,066.2600	4.0663	3,880.1100	3.8801	(4.578)	0	0	0
2017/04/04	R209	02/11/2017	9.54	Call	Bond Future	2,249.0200	2.2490	2,380.3600	2.3804	5.840	0	0	0
2017/04/04	R209	02/11/2017	9.00	Put	Bond Future	6,590.4700	6.5905	6,349.6500	6.3497	(3.654)	0	0	0
2017/04/04	R209	02/11/2017	9.52	Call	Bond Future	2,193.4800	2.1935	2,322.6500	2.3226	5.889	0	0	0
2017/04/04	R209	02/11/2017	10.00	Put	Bond Future	2,511.7500	2.5118	2,375.5800	2.3756	(5.421)	0	0	3,360
2017/04/04	R209	02/11/2017	8.30	Call	Bond Future	267.1900	0.2672	292.4700	0.2925	9.461	0	0	2,800
2017/04/04	R209	02/11/2017	9.00	Call	Bond Future	1,041.0400	1.0410	1,116.6300	1.1166	7.261	0	0	2,800
2017/04/04	R209	02/11/2017	9.53	Call	Bond Future	2,221.1500	2.2212	2,351.4100	2.3514	5.865	0	0	0
2017/04/04	R210	04/05/2017			Bond Future	182.0406	182.0406	182.7458	182.7458	0.387	0.0000	0.0000	1,698
2017/04/04	R210	04/05/2017	192.31	Put	Bond Future	10,269.3900	10.2694	9,564.1500	9.5641	(6.867)	0	0	0
2017/04/04	R210	04/05/2017	192.33	Put	Bond Future	10,289.3900	10.2894	9,584.1500	9.5841	(6.854)	0	0	0
2017/04/04	R210	04/05/2017	192.32	Put	Bond Future	10,279.3900	10.2794	9,574.1500	9.5741	(6.861)	0	0	0
2017/04/04	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R210	03/08/2017	196.29	Put	Bond Future	10,740.7700	10.7408	10,023.2900	10.0233	(6.680)	0	0	0
2017/04/04	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R210	03/08/2017			Bond Future	185.5492	185.5492	186.2667	186.2667	0.387	0.0000	0.0000	0
2017/04/04	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R210	03/08/2017	196.28	Put	Bond Future	10,730.7700	10.7308	10,013.2900	10.0133	(6.686)	0	0	0
2017/04/04	R210	03/08/2017	196.30	Put	Bond Future	10,750.7700	10.7508	10,033.2900	10.0333	(6.674)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	R210	02/11/2017	192.08	Put	Bond Future	5,265.8200	5.2658	4,532.6100	4.5326	(13.924)	0	0	0
2017/04/04	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R210	02/11/2017			Bond Future	186.8142	186.8142	187.5474	187.5474	0.392	0.0000	0.0000	0
2017/04/04	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R210	02/11/2017	192.07	Put	Bond Future	5,255.8200	5.2558	4,522.6100	4.5226	(13.950)	0	0	0
2017/04/04	R210	02/11/2017	192.09	Put	Bond Future	5,275.8200	5.2758	4,542.6100	4.5426	(13.898)	0	0	0
2017/04/04	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R212	04/05/2017			Bond Future	147.0546	147.0546	147.0631	147.0631	0.006	0.0000	0.0000	3,268
2017/04/04	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R212	04/05/2017	152.23	Put	Bond Future	5,175.3900	5.1754	5,166.8800	5.1669	(0.164)	0	0	0
2017/04/04	R212	04/05/2017	152.25	Put	Bond Future	5,195.3900	5.1954	5,186.8800	5.1869	(0.164)	0	0	0
2017/04/04	R212	04/05/2017	152.24	Put	Bond Future	5,185.3900	5.1854	5,176.8800	5.1769	(0.164)	0	0	0
2017/04/04	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R212	03/08/2017			Bond Future	147.8560	147.8560	147.8636	147.8636	0.005	0.0000	0.0000	0
2017/04/04	R212	03/08/2017	153.34	Put	Bond Future	5,483.9900	5.4840	5,476.3800	5.4764	(0.139)	0	0	0
2017/04/04	R212	03/08/2017	153.36	Put	Bond Future	5,503.9900	5.5040	5,496.3800	5.4964	(0.138)	0	0	0
2017/04/04	R212	03/08/2017	153.35	Put	Bond Future	5,493.9900	5.4940	5,486.3800	5.4864	(0.139)	0	0	0
2017/04/04	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R212	02/11/2017			Bond Future	150.7859	150.7859	150.7948	150.7948	0.006	0.0000	0.0000	0
2017/04/04	R212	02/11/2017	152.40	Put	Bond Future	1,614.0700	1.6141	1,605.2200	1.6052	(0.548)	0	0	0
2017/04/04	R212	02/11/2017	152.42	Put	Bond Future	1,634.0700	1.6341	1,625.2200	1.6252	(0.542)	0	0	0
2017/04/04	R212	02/11/2017	152.41	Put	Bond Future	1,624.0700	1.6241	1,615.2200	1.6152	(0.545)	0	0	0
2017/04/04	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/04	R213	04/05/2017			Bond Future	9.4137	82.8704	9.3677	83.1766	(0.489)	0.0000	0.0000	45,201
2017/04/04	R213	04/05/2017	9.35	Put	Bond Future	1,367.5600	1.3676	1,186.4500	1.1864	(13.243)	0	0	0
2017/04/04	R213	04/05/2017	9.37	Put	Bond Future	1,294.9200	1.2949	1,119.4700	1.1195	(13.549)	0	0	0
2017/04/04	R213	04/05/2017	9.35	Call	Bond Future	943.5200	0.9435	1,068.5800	1.0686	13.255	0	0	0
2017/04/04	R213	04/05/2017	9.36	Put	Bond Future	1,330.9600	1.3310	1,152.6800	1.1527	(13.395)	0	0	0
2017/04/04	R213	04/05/2017	9.36	Call	Bond Future	973.6900	0.9737	1,101.5800	1.1016	13.135	0	0	0
2017/04/04	R213	04/05/2017	9.37	Call	Bond Future	1,004.3500	1.0044	1,135.0700	1.1351	13.015	0	0	0
2017/04/04	R213	03/08/2017	9.33	Put	Bond Future	2,729.9200	2.7299	2,553.3000	2.5533	(6.470)	0	0	0
2017/04/04	R213	03/08/2017			Bond Future	9.4631	84.4527	9.4157	84.7641	(0.501)	0.0000	0.0000	0
2017/04/04	R213	03/08/2017	9.35	Put	Bond Future	2,657.3200	2.6573	2,483.5900	2.4836	(6.538)	0	0	0
2017/04/04	R213	03/08/2017	9.34	Put	Bond Future	2,693.4500	2.6935	2,518.2700	2.5183	(6.504)	0	0	0
2017/04/04	R213	03/08/2017	9.33	Call	Bond Future	1,851.7300	1.8517	1,986.5500	1.9866	7.281	0	0	0
2017/04/04	R213	03/08/2017	9.34	Call	Bond Future	1,881.6900	1.8817	2,017.9500	2.0179	7.241	0	0	0
2017/04/04	R213	03/08/2017	9.35	Call	Bond Future	1,911.9300	1.9119	2,049.6400	2.0496	7.203	0	0	0
2017/04/04	R213	02/11/2017	9.36	Put	Bond Future	3,438.4400	3.4384	3,263.7300	3.2637	(5.081)	0	0	0
2017/04/04	R213	02/11/2017			Bond Future	9.5114	82.5555	9.4624	82.8737	(0.516)	0.0000	0.0000	0
2017/04/04	R213	02/11/2017	9.35	Put	Bond Future	3,474.3700	3.4744	3,298.5300	3.2985	(5.061)	0	0	0
2017/04/04	R213	02/11/2017	9.36	Call	Bond Future	2,450.7000	2.4507	2,594.2100	2.5942	5.856	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/04	R213	02/11/2017	9.34	Call	Bond Future	2,390.9300	2.3909	2,532.1600	2.5322	5.907	0	0	0
2017/04/04	R213	02/11/2017	9.35	Call	Bond Future	2,420.8300	2.4208	2,563.2100	2.5632	5.881	0	0	0
2017/04/04	R213	02/11/2017	9.34	Put	Bond Future	3,510.3400	3.5103	3,333.3500	3.3333	(5.042)	0	0	0
2017/04/04	R214	04/05/2017	9.58	Put	Bond Future	2,062.2800	2.0623	1,838.2600	1.8383	(10.863)	0	0	0
2017/04/04	R214	04/05/2017			Bond Future	9.7787	71.1423	9.7327	71.4599	(0.470)	0.0000	0.0000	35,332
2017/04/04	R214	04/05/2017	9.57	Put	Bond Future	2,110.1700	2.1102	1,883.6200	1.8836	(10.736)	0	0	0
2017/04/04	R214	04/05/2017	9.58	Call	Bond Future	672.4500	0.6725	766.1000	0.7661	13.927	0	0	0
2017/04/04	R214	04/05/2017	9.56	Call	Bond Future	626.4900	0.6265	715.1100	0.7151	14.145	0	0	0
2017/04/04	R214	04/05/2017	9.57	Call	Bond Future	649.2000	0.6492	740.3200	0.7403	14.036	0	0	0
2017/04/04	R214	04/05/2017	9.56	Put	Bond Future	2,158.7200	2.1587	1,929.6700	1.9297	(10.610)	0	0	0
2017/04/04	R214	03/08/2017	9.51	Call	Bond Future	1,559.4800	1.5595	1,675.0700	1.6751	7.412	0	0	0
2017/04/04	R214	03/08/2017			Bond Future	9.8285	72.5006	9.7813	72.8239	(0.480)	0.0000	0.0000	0
2017/04/04	R214	03/08/2017	9.52	Call	Bond Future	1,586.0600	1.5861	1,703.0400	1.7030	7.376	0	0	0
2017/04/04	R214	03/08/2017	9.53	Call	Bond Future	1,612.9000	1.6129	1,731.2700	1.7313	7.339	0	0	0
2017/04/04	R214	03/08/2017	9.51	Put	Bond Future	3,788.7600	3.7888	3,581.0400	3.5810	(5.483)	0	0	0
2017/04/04	R214	03/08/2017	9.53	Put	Bond Future	3,698.8000	3.6988	3,493.8600	3.4939	(5.541)	0	0	0
2017/04/04	R214	03/08/2017	9.52	Put	Bond Future	3,743.5900	3.7436	3,537.2600	3.5373	(5.512)	0	0	0
2017/04/04	R214	02/11/2017	9.60	Call	Bond Future	2,391.3100	2.3913	2,528.3100	2.5283	5.729	0	0	0
2017/04/04	R214	02/11/2017			Bond Future	9.8773	70.6229	9.8286	70.9532	(0.492)	0.0000	0.0000	0
2017/04/04	R214	02/11/2017	9.58	Call	Bond Future	2,333.2000	2.3332	2,467.9600	2.4680	5.776	0	0	0
2017/04/04	R214	02/11/2017	9.59	Call	Bond Future	2,362.0500	2.3621	2,497.9300	2.4979	5.753	0	0	0
2017/04/04	R214	02/11/2017	9.60	Put	Bond Future	4,308.6500	4.3087	4,115.4200	4.1154	(4.485)	0	0	0
2017/04/04	R214	02/11/2017	9.58	Put	Bond Future	4,392.1500	4.3921	4,196.6800	4.1967	(4.450)	0	0	0
2017/04/04	R214	02/11/2017	9.59	Put	Bond Future	4,350.1400	4.3501	4,155.7900	4.1558	(4.468)	0	0	0
2017/04/04	R248	04/05/2017	9.66	Call	Bond Future	1,002.1400	1.0021	1,146.8100	1.1468	14.436	0	0	0
2017/04/04	R248	04/05/2017			Bond Future	9.8394	91.1421	9.7883	91.5905	(0.519)	0.0000	0.0000	76,383
2017/04/04	R248	04/05/2017	9.67	Call	Bond Future	1,034.6000	1.0346	1,182.7900	1.1828	14.323	0	0	0
2017/04/04	R248	04/05/2017	9.65	Put	Bond Future	2,653.3700	2.6534	2,346.1900	2.3462	(11.577)	0	0	0
2017/04/04	R248	04/05/2017	9.67	Put	Bond Future	2,537.1700	2.5372	2,237.0000	2.2370	(11.831)	0	0	0
2017/04/04	R248	04/05/2017	9.66	Put	Bond Future	2,594.8100	2.5948	2,291.1200	2.2911	(11.704)	0	0	0
2017/04/04	R248	04/05/2017	9.65	Call	Bond Future	970.4400	0.9704	1,111.6200	1.1116	14.548	0	0	0
2017/04/04	R248	03/08/2017			Bond Future	9.8912	92.8823	9.8387	93.3386	(0.531)	0.0000	0.0000	170
2017/04/04	R248	03/08/2017	9.57	Call	Bond Future	2,150.0300	2.1500	2,317.2800	2.3173	7.779	0	0	0
2017/04/04	R248	03/08/2017	9.56	Put	Bond Future	5,066.0800	5.0661	4,775.1400	4.7751	(5.743)	0	0	0
2017/04/04	R248	03/08/2017	9.58	Put	Bond Future	4,951.2900	4.9513	4,664.0800	4.6641	(5.801)	0	0	0
2017/04/04	R248	03/08/2017	9.57	Put	Bond Future	5,008.3400	5.0083	4,719.2600	4.7193	(5.772)	0	0	0
2017/04/04	R248	03/08/2017	9.58	Call	Bond Future	2,184.4000	2.1844	2,353.5200	2.3535	7.742	0	0	0
2017/04/04	R248	03/08/2017	9.56	Call	Bond Future	2,116.1900	2.1162	2,281.5800	2.2816	7.815	0	0	0
2017/04/04	R248	02/11/2017	9.66	Put	Bond Future	5,721.7400	5.7217	5,451.8800	5.4519	(4.716)	0	0	0
2017/04/04	R248	02/11/2017			Bond Future	9.9420	90.2624	9.8879	90.7284	(0.544)	0.0000	0.0000	0
2017/04/04	R248	02/11/2017	9.65	Put	Bond Future	5,774.3300	5.7743	5,502.9600	5.5030	(4.700)	0	0	0
2017/04/04	R248	02/11/2017	9.64	Call	Bond Future	3,170.5200	3.1705	3,363.6300	3.3636	6.091	0	0	0
2017/04/04	R248	02/11/2017	9.65	Call	Bond Future	3,207.7700	3.2078	3,402.3800	3.4024	6.067	0	0	0
2017/04/04	R248	02/11/2017	9.66	Call	Bond Future	3,245.2400	3.2452	3,441.3600	3.4414	6.043	0	0	0
2017/04/04	R248	02/11/2017	9.64	Put	Bond Future	5,827.3000	5.8273	5,554.4300	5.5544	(4.683)	0	0	0

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<b>Total</b>											<b>838183</b>	