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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2017/04/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	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
2017/04/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2025	04/05/2017			Bond Future	127.3469	127.3469	127.3686	127.3686	0.017	0.0000	0.0000	3,234
2017/04/05	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2025	04/05/2017	132.56	Put	Bond Future	5,213.0500	5.2130	5,191.3500	5.1913	(0.416)	0	0	0
2017/04/05	2025	04/05/2017	132.58	Put	Bond Future	5,233.0500	5.2330	5,211.3500	5.2113	(0.415)	0	0	0
2017/04/05	2025	04/05/2017	132.57	Put	Bond Future	5,223.0500	5.2230	5,201.3500	5.2013	(0.415)	0	0	0
2017/04/05	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2025	03/08/2017			Bond Future	128.4663	128.4663	128.4881	128.4881	0.017	0.0000	0.0000	0
2017/04/05	2025	03/08/2017	133.96	Put	Bond Future	5,493.7400	5.4937	5,471.9000	5.4719	(0.398)	0	0	0
2017/04/05	2025	03/08/2017	133.98	Put	Bond Future	5,513.7400	5.5137	5,491.9000	5.4919	(0.396)	0	0	0
2017/04/05	2025	03/08/2017	133.97	Put	Bond Future	5,503.7400	5.5037	5,481.9000	5.4819	(0.397)	0	0	0
2017/04/05	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2025	02/11/2017			Bond Future	131.0129	131.0129	131.0342	131.0342	0.016	0.0000	0.0000	0
2017/04/05	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2025	02/11/2017	132.96	Put	Bond Future	1,947.0700	1.9471	1,925.8500	1.9259	(1.090)	0	0	0
2017/04/05	2025	02/11/2017	132.98	Put	Bond Future	1,967.0700	1.9671	1,945.8500	1.9459	(1.079)	0	0	0
2017/04/05	2025	02/11/2017	132.97	Put	Bond Future	1,957.0700	1.9571	1,935.8500	1.9359	(1.084)	0	0	0
2017/04/05	2029	04/05/2017	100.66	Put	Bond Future	1,598.6800	1.5987	1,582.0900	1.5821	(1.038)	0	0	0
2017/04/05	2029	04/05/2017			Bond Future	99.0613	99.0613	99.0779	99.0779	0.017	0.0000	0.0000	1,772
2017/04/05	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2029	04/05/2017	100.65	Put	Bond Future	1,588.6800	1.5887	1,572.0900	1.5721	(1.044)	0	0	0
2017/04/05	2029	04/05/2017	100.67	Put	Bond Future	1,608.6800	1.6087	1,592.0900	1.5921	(1.031)	0	0	0
2017/04/05	2030	04/05/2017	9.33	Call	Bond Future	32.0300	0.0320	0.0000	0.0000	(100.000)	0	0	0
2017/04/05	2030	04/05/2017			Bond Future	9.3253	92.3854	9.4043	91.8460	0.847	0.0000	0.0000	31,531
2017/04/05	2030	04/05/2017	9.34	Call	Bond Future	100.5600	0.1006	0.0000	0.0000	(100.000)	0	0	0
2017/04/05	2030	04/05/2017	9.32	Put	Bond Future	36.5700	0.0366	575.9500	0.5759	1474.925	0	0	0
2017/04/05	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	438.8200	0.4388	100.000	0	0	0
2017/04/05	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	507.3500	0.5073	100.000	0	0	0
2017/04/05	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2030	03/08/2017	9.34	Put	Bond Future	273.9200	0.2739	823.7700	0.8238	200.734	0	0	0
2017/04/05	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2030	03/08/2017			Bond Future	9.3805	90.1420	9.4622	89.5921	0.871	0.0000	0.0000	3,410

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2017/04/05	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2030	03/08/2017	9.33	Put	Bond Future	341.7900	0.3418	891.6400	0.8916	160.874	0	0	0
2017/04/05	2030	03/08/2017	9.35	Put	Bond Future	206.1300	0.2061	755.9800	0.7560	266.749	0	0	0
2017/04/05	2030	02/11/2017			Bond Future	9.4255	91.9082	9.5102	91.3466	0.898	0.0000	0.0000	0
2017/04/05	2030	02/11/2017	9.34	Put	Bond Future	571.8600	0.5719	1,133.4700	1.1335	98.208	0	0	0
2017/04/05	2030	02/11/2017	9.36	Put	Bond Future	437.6200	0.4376	999.2300	0.9992	128.333	0	0	0
2017/04/05	2030	02/11/2017	9.35	Put	Bond Future	504.7000	0.5047	1,066.3100	1.0663	111.276	0	0	0
2017/04/05	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2032	04/05/2017	9.45	Call	Bond Future	1,101.4300	1.1014	902.6000	0.9026	(18.052)	0	0	0
2017/04/05	2032	04/05/2017			Bond Future	9.4944	91.0486	9.5684	90.5096	0.779	0.0000	0.0000	22,637
2017/04/05	2032	04/05/2017	9.46	Call	Bond Future	1,135.8600	1.1359	932.2300	0.9322	(17.927)	0	0	0
2017/04/05	2032	04/05/2017	9.44	Put	Bond Future	1,467.4900	1.4675	1,812.3700	1.8124	23.501	0	0	0
2017/04/05	2032	04/05/2017	9.46	Put	Bond Future	1,388.5700	1.3886	1,723.9000	1.7239	24.149	0	0	0
2017/04/05	2032	04/05/2017	9.45	Put	Bond Future	1,427.7100	1.4277	1,767.8400	1.7678	23.823	0	0	0
2017/04/05	2032	04/05/2017	9.44	Call	Bond Future	1,067.5600	1.0676	873.4800	0.8735	(18.180)	0	0	0
2017/04/05	2032	03/08/2017	9.43	Put	Bond Future	3,012.3300	3.0123	3,419.2100	3.4192	13.507	0	0	0
2017/04/05	2032	03/08/2017			Bond Future	9.5477	92.7863	9.6241	92.2369	0.800	0.0000	0.0000	0
2017/04/05	2032	03/08/2017	9.45	Put	Bond Future	2,933.4500	2.9335	3,335.9200	3.3359	13.720	0	0	0
2017/04/05	2032	03/08/2017	9.44	Put	Bond Future	2,972.7000	2.9727	3,377.2800	3.3773	13.610	0	0	0
2017/04/05	2032	03/08/2017	9.44	Call	Bond Future	2,189.0400	2.1890	2,044.2100	2.0442	(6.616)	0	0	0
2017/04/05	2032	03/08/2017	9.45	Call	Bond Future	2,222.9300	2.2229	2,075.9900	2.0760	(6.610)	0	0	0
2017/04/05	2032	03/08/2017	9.43	Call	Bond Future	2,155.4400	2.1554	2,012.9100	2.0129	(6.613)	0	0	0
2017/04/05	2032	02/11/2017			Bond Future	9.5977	90.4455	9.6767	89.8844	0.823	0.0000	0.0000	0
2017/04/05	2032	02/11/2017	9.48	Put	Bond Future	3,724.8800	3.7249	4,118.4200	4.1184	10.565	0	0	0
2017/04/05	2032	02/11/2017	9.50	Put	Bond Future	3,649.0400	3.6490	4,038.8100	4.0388	10.681	0	0	0
2017/04/05	2032	02/11/2017	9.49	Put	Bond Future	3,686.8100	3.6868	4,078.4700	4.0785	10.623	0	0	0
2017/04/05	2032	02/11/2017	9.48	Call	Bond Future	2,879.4800	2.8795	2,711.8800	2.7119	(5.820)	0	0	0
2017/04/05	2032	02/11/2017	9.49	Call	Bond Future	2,913.6800	2.9137	2,744.2000	2.7442	(5.817)	0	0	0
2017/04/05	2032	02/11/2017	9.50	Call	Bond Future	2,948.1100	2.9481	2,776.7400	2.7767	(5.813)	0	0	0
2017/04/05	2033	04/05/2017			Bond Future	104.2347	104.2347	104.2521	104.2521	0.017	0.0000	0.0000	5,778
2017/04/05	2033	04/05/2017	110.83	Put	Bond Future	6,595.2800	6.5953	6,577.8800	6.5779	(0.264)	0	0	0
2017/04/05	2033	04/05/2017	110.85	Put	Bond Future	6,615.2800	6.6153	6,597.8800	6.5979	(0.263)	0	0	0
2017/04/05	2033	04/05/2017	110.84	Put	Bond Future	6,605.2800	6.6053	6,587.8800	6.5879	(0.263)	0	0	0
2017/04/05	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2033	03/08/2017	113.14	Put	Bond Future	6,897.1300	6.8971	6,879.4600	6.8795	(0.256)	0	0	0
2017/04/05	2033	03/08/2017			Bond Future	106.2429	106.2429	106.2605	106.2605	0.017	0.0000	0.0000	0
2017/04/05	2033	03/08/2017	113.13	Put	Bond Future	6,887.1300	6.8871	6,869.4600	6.8695	(0.257)	0	0	0
2017/04/05	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2033	03/08/2017	113.12	Put	Bond Future	6,877.1300	6.8771	6,859.4600	6.8595	(0.257)	0	0	0

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2017/04/05	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2033	02/11/2017			Bond Future	107.2678	107.2678	107.2849	107.2849	0.016	0.0000	0.0000	0
2017/04/05	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2033	02/11/2017	110.07	Put	Bond Future	2,802.2400	2.8022	2,785.1200	2.7851	(0.611)	0	0	0
2017/04/05	2033	02/11/2017	110.09	Put	Bond Future	2,822.2400	2.8222	2,805.1200	2.8051	(0.607)	0	0	0
2017/04/05	2033	02/11/2017	110.08	Put	Bond Future	2,812.2400	2.8122	2,795.1200	2.7951	(0.609)	0	0	0
2017/04/05	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2037	04/05/2017			Bond Future	9.7464	91.4437	9.8151	90.9004	0.705	0.0000	0.0000	55,012
2017/04/05	2037	04/05/2017	9.58	Put	Bond Future	2,195.8600	2.1959	2,585.4900	2.5855	17.744	0	0	0
2017/04/05	2037	04/05/2017	9.60	Put	Bond Future	2,092.8900	2.0929	2,473.9900	2.4740	18.209	0	0	0
2017/04/05	2037	04/05/2017	9.59	Put	Bond Future	2,143.9900	2.1440	2,529.3800	2.5294	17.975	0	0	0
2017/04/05	2037	04/05/2017	9.60	Call	Bond Future	916.7900	0.9168	754.5900	0.7546	(17.692)	0	0	0
2017/04/05	2037	04/05/2017	9.58	Call	Bond Future	857.2400	0.8572	703.5700	0.7036	(17.926)	0	0	0
2017/04/05	2037	04/05/2017	9.59	Call	Bond Future	886.6900	0.8867	728.7800	0.7288	(17.809)	0	0	0
2017/04/05	2037	03/08/2017	9.57	Call	Bond Future	2,067.4600	2.0675	1,943.5600	1.9436	(5.993)	0	0	0
2017/04/05	2037	03/08/2017			Bond Future	9.8052	88.9319	9.8761	88.3780	0.723	0.0000	0.0000	160
2017/04/05	2037	03/08/2017	9.58	Call	Bond Future	2,100.6800	2.1007	1,974.6700	1.9747	(5.999)	0	0	0
2017/04/05	2037	03/08/2017	9.56	Put	Bond Future	3,994.0500	3.9940	4,426.0800	4.4261	10.817	0	0	0
2017/04/05	2037	03/08/2017	9.57	Put	Bond Future	3,945.5500	3.9456	4,375.4900	4.3755	10.897	0	0	0
2017/04/05	2037	03/08/2017	9.58	Put	Bond Future	3,897.6700	3.8977	4,325.5000	4.3255	10.977	0	0	0
2017/04/05	2037	03/08/2017	9.56	Call	Bond Future	2,034.7500	2.0347	1,912.9400	1.9129	(5.986)	0	0	0
2017/04/05	2037	02/11/2017			Bond Future	9.8549	90.6744	9.9280	90.1088	0.742	0.0000	0.0000	0
2017/04/05	2037	02/11/2017	9.66	Call	Bond Future	3,217.4500	3.2175	3,045.6400	3.0456	(5.340)	0	0	0
2017/04/05	2037	02/11/2017	9.65	Put	Bond Future	4,797.6200	4.7976	5,193.1900	5.1932	8.245	0	0	0
2017/04/05	2037	02/11/2017	9.67	Put	Bond Future	4,709.1700	4.7092	5,101.5500	5.1015	8.332	0	0	0
2017/04/05	2037	02/11/2017	9.66	Put	Bond Future	4,753.3700	4.7534	5,147.2100	5.1472	8.285	0	0	0
2017/04/05	2037	02/11/2017	9.67	Call	Bond Future	3,253.0500	3.2531	3,079.7800	3.0798	(5.326)	0	0	0
2017/04/05	2037	02/11/2017	9.65	Call	Bond Future	3,181.7800	3.1818	3,011.7000	3.0117	(5.345)	0	0	0
2017/04/05	2038	04/05/2017	139.77	Put	Bond Future	9,838.0700	9.8381	10,456.5600	10.4566	6.287	0	0	0
2017/04/05	2038	04/05/2017			Bond Future	129.9319	129.9319	129.3134	129.3134	(0.476)	0.0000	0.0000	20,616
2017/04/05	2038	04/05/2017	139.79	Put	Bond Future	9,858.0700	9.8581	10,476.5600	10.4766	6.274	0	0	0
2017/04/05	2038	04/05/2017	139.78	Put	Bond Future	9,848.0700	9.8481	10,466.5600	10.4666	6.280	0	0	0
2017/04/05	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2038	03/08/2017			Bond Future	130.9342	130.9342	130.3037	130.3037	(0.482)	0.0000	0.0000	0
2017/04/05	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2038	03/08/2017	141.16	Put	Bond Future	10,225.8200	10.2258	10,856.3400	10.8563	6.166	0	0	0
2017/04/05	2038	03/08/2017	141.18	Put	Bond Future	10,245.8200	10.2458	10,876.3400	10.8763	6.154	0	0	0
2017/04/05	2038	03/08/2017	141.17	Put	Bond Future	10,235.8200	10.2358	10,866.3400	10.8663	6.160	0	0	0
2017/04/05	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2038	02/11/2017			Bond Future	133.5298	133.5298	132.8857	132.8857	(0.482)	0.0000	0.0000	0
2017/04/05	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	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
2017/04/05	2038	02/11/2017	136.82	Put	Bond Future	3,290.2400	3.2902	3,934.3500	3.9344	19.576	0	0	0
2017/04/05	2038	02/11/2017	136.80	Put	Bond Future	3,270.2400	3.2702	3,914.3500	3.9144	19.696	0	0	0
2017/04/05	2038	02/11/2017	136.81	Put	Bond Future	3,280.2400	3.2802	3,924.3500	3.9244	19.636	0	0	0
2017/04/05	2040	04/05/2017			Bond Future	9.7811	95.3350	9.8549	94.7091	0.754	0.0000	0.0000	9,640
2017/04/05	2040	04/05/2017	9.62	Put	Bond Future	2,362.6100	2.3626	2,798.5500	2.7986	18.452	0	0	0
2017/04/05	2040	04/05/2017	9.64	Put	Bond Future	2,253.2500	2.2532	2,679.3300	2.6793	18.910	0	0	0
2017/04/05	2040	04/05/2017	9.63	Put	Bond Future	2,307.5700	2.3076	2,738.6000	2.7386	18.679	0	0	0
2017/04/05	2040	04/05/2017	9.62	Call	Bond Future	970.6400	0.9706	780.7600	0.7808	(19.562)	0	0	0
2017/04/05	2040	04/05/2017	9.63	Call	Bond Future	1,002.9700	1.0030	808.1800	0.8082	(19.421)	0	0	0
2017/04/05	2040	04/05/2017	9.64	Call	Bond Future	1,035.8900	1.0359	836.1500	0.8361	(19.282)	0	0	0
2017/04/05	2040	03/08/2017			Bond Future	9.8392	92.6470	9.9152	92.0091	0.773	0.0000	0.0000	0
2017/04/05	2040	03/08/2017	9.61	Put	Bond Future	4,277.1600	4.2772	4,750.0600	4.7501	11.056	0	0	0
2017/04/05	2040	03/08/2017	9.63	Put	Bond Future	4,174.9400	4.1749	4,642.9300	4.6429	11.210	0	0	0
2017/04/05	2040	03/08/2017	9.62	Put	Bond Future	4,225.7300	4.2257	4,696.1800	4.6962	11.133	0	0	0
2017/04/05	2040	03/08/2017	9.61	Call	Bond Future	2,310.7500	2.3107	2,145.7200	2.1457	(7.142)	0	0	0
2017/04/05	2040	03/08/2017	9.62	Call	Bond Future	2,346.5400	2.3465	2,179.0600	2.1791	(7.137)	0	0	0
2017/04/05	2040	03/08/2017	9.63	Call	Bond Future	2,382.8500	2.3828	2,212.9100	2.2129	(7.132)	0	0	0
2017/04/05	2040	02/11/2017			Bond Future	9.8882	94.4623	9.9667	93.8110	0.793	0.0000	0.0000	0
2017/04/05	2040	02/11/2017	9.66	Call	Bond Future	3,425.1300	3.4251	3,214.9500	3.2150	(6.136)	0	0	0
2017/04/05	2040	02/11/2017	9.65	Put	Bond Future	5,413.1200	5.4131	5,855.9500	5.8560	8.181	0	0	0
2017/04/05	2040	02/11/2017	9.67	Put	Bond Future	5,315.7500	5.3158	5,754.9400	5.7549	8.262	0	0	0
2017/04/05	2040	02/11/2017	9.66	Put	Bond Future	5,364.2600	5.3643	5,805.4200	5.8054	8.224	0	0	0
2017/04/05	2040	02/11/2017	9.67	Call	Bond Future	3,462.9600	3.4630	3,250.8100	3.2508	(6.126)	0	0	0
2017/04/05	2040	02/11/2017	9.65	Call	Bond Future	3,387.5200	3.3875	3,179.0100	3.1790	(6.155)	0	0	0
2017/04/05	2044	04/05/2017			Bond Future	9.8106	92.3678	9.8844	91.7369	0.752	0.0000	0.0000	23,891
2017/04/05	2044	04/05/2017	9.67	Call	Bond Future	1,066.7400	1.0667	833.9200	0.8339	(21.825)	0	0	0
2017/04/05	2044	04/05/2017	9.66	Put	Bond Future	2,345.0700	2.3451	2,748.4800	2.7485	17.202	0	0	0
2017/04/05	2044	04/05/2017	9.68	Put	Bond Future	2,236.5700	2.2366	2,629.3600	2.6294	17.562	0	0	0
2017/04/05	2044	04/05/2017	9.67	Put	Bond Future	2,290.4100	2.2904	2,688.4800	2.6885	17.380	0	0	0
2017/04/05	2044	04/05/2017	9.68	Call	Bond Future	1,100.8800	1.1009	862.7800	0.8628	(21.628)	0	0	0
2017/04/05	2044	04/05/2017	9.66	Call	Bond Future	1,033.2900	1.0333	805.8100	0.8058	(22.015)	0	0	0
2017/04/05	2044	03/08/2017			Bond Future	9.8671	89.7484	9.9431	89.1053	0.771	0.0000	0.0000	0
2017/04/05	2044	03/08/2017	9.62	Put	Bond Future	4,455.8300	4.4558	4,870.6300	4.8706	9.309	0	0	0
2017/04/05	2044	03/08/2017	9.64	Put	Bond Future	4,350.8400	4.3508	4,760.3900	4.7604	9.413	0	0	0
2017/04/05	2044	03/08/2017	9.63	Put	Bond Future	4,403.1000	4.4031	4,815.2900	4.8153	9.361	0	0	0
2017/04/05	2044	03/08/2017	9.64	Call	Bond Future	2,382.4500	2.3825	2,148.8600	2.1489	(9.805)	0	0	0
2017/04/05	2044	03/08/2017	9.62	Call	Bond Future	2,310.5400	2.3105	2,082.2000	2.0822	(9.883)	0	0	0
2017/04/05	2044	03/08/2017	9.63	Call	Bond Future	2,346.3300	2.3463	2,115.3800	2.1154	(9.843)	0	0	0
2017/04/05	2044	02/11/2017	9.68	Call	Bond Future	3,493.9100	3.4939	3,260.9000	3.2609	(6.669)	0	0	0
2017/04/05	2044	02/11/2017			Bond Future	9.9149	91.5070	9.9932	90.8503	0.790	0.0000	0.0000	0
2017/04/05	2044	02/11/2017	9.66	Call	Bond Future	3,417.9500	3.4180	3,189.1900	3.1892	(6.693)	0	0	0
2017/04/05	2044	02/11/2017	9.67	Call	Bond Future	3,455.8200	3.4558	3,224.8000	3.2248	(6.685)	0	0	0
2017/04/05	2044	02/11/2017	9.66	Put	Bond Future	5,612.0700	5.6121	6,039.9900	6.0400	7.625	0	0	0
2017/04/05	2044	02/11/2017	9.68	Put	Bond Future	5,512.5500	5.5125	5,936.2200	5.9362	7.686	0	0	0
2017/04/05	2044	02/11/2017	9.67	Put	Bond Future	5,562.1300	5.5621	5,987.7900	5.9878	7.653	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
2017/04/05	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2046	04/05/2017			Bond Future	126.2667	126.2667	126.2883	126.2883	0.017	0.0000	0.0000	20,203
2017/04/05	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2046	04/05/2017	138.32	Put	Bond Future	12,053.2800	12.0533	12,031.7100	12.0317	(0.179)	0	0	0
2017/04/05	2046	04/05/2017	138.34	Put	Bond Future	12,073.2800	12.0733	12,051.7100	12.0517	(0.179)	0	0	0
2017/04/05	2046	04/05/2017	138.33	Put	Bond Future	12,063.2800	12.0633	12,041.7100	12.0417	(0.179)	0	0	0
2017/04/05	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2046	03/08/2017	141.17	Put	Bond Future	12,470.5600	12.4706	12,448.6500	12.4487	(0.176)	0	0	0
2017/04/05	2046	03/08/2017			Bond Future	128.6994	128.6994	128.7214	128.7214	0.017	0.0000	0.0000	0
2017/04/05	2046	03/08/2017	141.19	Put	Bond Future	12,490.5600	12.4906	12,468.6500	12.4687	(0.175)	0	0	0
2017/04/05	2046	03/08/2017	141.18	Put	Bond Future	12,480.5600	12.4806	12,458.6500	12.4587	(0.176)	0	0	0
2017/04/05	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2046	02/11/2017			Bond Future	129.6598	129.6598	129.6809	129.6809	0.016	0.0000	0.0000	0
2017/04/05	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2046	02/11/2017	136.30	Put	Bond Future	6,640.1700	6.6402	6,619.1400	6.6191	(0.317)	0	0	0
2017/04/05	2046	02/11/2017	136.32	Put	Bond Future	6,660.1700	6.6602	6,639.1400	6.6391	(0.316)	0	0	0
2017/04/05	2046	02/11/2017	136.31	Put	Bond Future	6,650.1700	6.6502	6,629.1400	6.6291	(0.316)	0	0	0
2017/04/05	2050	04/05/2017			Bond Future	136.0188	136.0188	134.8081	134.8081	(0.890)	0.0000	0.0000	24,114
2017/04/05	2050	04/05/2017	147.83	Put	Bond Future	11,811.1800	11.8112	13,021.8900	13.0219	10.251	0	0	0
2017/04/05	2050	04/05/2017	147.85	Put	Bond Future	11,831.1800	11.8312	13,041.8900	13.0419	10.233	0	0	0
2017/04/05	2050	04/05/2017	147.84	Put	Bond Future	11,821.1800	11.8212	13,031.8900	13.0319	10.242	0	0	0
2017/04/05	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2050	03/08/2017			Bond Future	136.9745	136.9745	135.7402	135.7402	(0.901)	0.0000	0.0000	0
2017/04/05	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2050	03/08/2017	149.22	Put	Bond Future	12,245.4500	12.2455	13,479.8100	13.4798	10.080	0	0	0
2017/04/05	2050	03/08/2017	149.24	Put	Bond Future	12,265.4500	12.2655	13,499.8100	13.4998	10.064	0	0	0
2017/04/05	2050	03/08/2017	149.23	Put	Bond Future	12,255.4500	12.2555	13,489.8100	13.4898	10.072	0	0	0
2017/04/05	2050	02/11/2017	144.66	Put	Bond Future	4,970.1800	4.9702	6,229.9400	6.2299	25.346	0	0	0
2017/04/05	2050	02/11/2017	144.67	Put	Bond Future	4,980.1800	4.9802	6,239.9400	6.2399	25.295	0	0	0
2017/04/05	2050	02/11/2017			Bond Future	139.6898	139.6898	138.4301	138.4301	(0.902)	0.0000	0.0000	0
2017/04/05	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	2050	02/11/2017	144.65	Put	Bond Future	4,960.1800	4.9602	6,219.9400	6.2199	25.397	0	0	0
2017/04/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/04/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	AL37	04/05/2017			Index Future	529.2200	529.2200	527.4760	527.4760	(0.330)	0.0000	0.0000	1
2017/04/05	AL37	03/08/2017			Index Future	539.3200	539.3200	537.5420	537.5420	(0.330)	0.0000	0.0000	0
2017/04/05	AL37	02/11/2017			Index Future	549.8840	549.8840	548.0670	548.0670	(0.330)	0.0000	0.0000	0
2017/04/05	AL7T	04/05/2017			Index Future	605.0130	605.0130	601.4760	601.4760	(0.585)	0.0000	0.0000	0
2017/04/05	AL7T	03/08/2017			Index Future	616.5600	616.5600	612.9550	612.9550	(0.585)	0.0000	0.0000	0
2017/04/05	AL7T	02/11/2017			Index Future	628.6370	628.6370	624.9570	624.9570	(0.585)	0.0000	0.0000	0
2017/04/05	ALBI	04/05/2017			Index Future	547.8070	547.8070	544.6130	544.6130	(0.583)	0.0000	0.0000	594
2017/04/05	ALBI	03/08/2017			Index Future	558.2620	558.2620	555.0070	555.0070	(0.583)	0.0000	0.0000	33
2017/04/05	ALBI	02/11/2017			Index Future	569.1970	569.1970	565.8730	565.8730	(0.584)	0.0000	0.0000	0
2017/04/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	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
2017/04/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/05	EL28	04/05/2017			Bond Future	126.0960	126.0960	125.7645	125.7645	(0.263)	0.0000	0.0000	0
2017/04/05	EL28	04/05/2017	137.90	Put	Bond Future	11,804.0200	11.8040	12,135.5400	12.1355	2.809	0	0	0
2017/04/05	EL28	04/05/2017	137.92	Put	Bond Future	11,824.0200	11.8240	12,155.5400	12.1555	2.804	0	0	0
2017/04/05	EL28	04/05/2017	137.91	Put	Bond Future	11,814.0200	11.8140	12,145.5400	12.1455	2.806	0	0	0
2017/04/05	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017/04/05	EL28	03/08/2017			Bond Future	128.5254		128.5254	128.1872	128.1872	(0.263)	0.0000	0.0000	0
2017/04/05	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	EL28	03/08/2017	135.16	Put	Bond Future	6,634.5700		6.6346	6,972.7900	6.9728	5.098	0	0	0
2017/04/05	EL28	03/08/2017	135.18	Put	Bond Future	6,654.5700		6.6546	6,992.7900	6.9928	5.083	0	0	0
2017/04/05	EL28	03/08/2017	135.17	Put	Bond Future	6,644.5700		6.6446	6,982.7900	6.9828	5.090	0	0	0
2017/04/05	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	EL28	02/11/2017			Bond Future	129.3207		129.3207	128.9748	128.9748	(0.267)	0.0000	0.0000	0
2017/04/05	EL28	02/11/2017	133.87	Put	Bond Future	4,549.2700		4.5493	4,895.1800	4.8952	7.604	0	0	0
2017/04/05	EL28	02/11/2017	133.89	Put	Bond Future	4,569.2700		4.5693	4,915.1800	4.9152	7.570	0	0	0
2017/04/05	EL28	02/11/2017	133.88	Put	Bond Future	4,559.2700		4.5593	4,905.1800	4.9052	7.587	0	0	0
2017/04/05	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	ES33	04/05/2017			Bond Future	10.7010		76.6279	10.8749	75.5603	1.625	0.0000	0.0000	9,466
2017/04/05	ES33	04/05/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	ES33	04/05/2017	10.54	Put	Bond Future	1,008.7600		1.0088	2,076.3700	2.0764	105.834	0	0	0
2017/04/05	ES33	04/05/2017	10.56	Put	Bond Future	882.3300		0.8823	1,949.9400	1.9499	120.999	0	0	0
2017/04/05	ES33	04/05/2017	10.55	Put	Bond Future	945.5100		0.9455	2,013.1200	2.0131	112.914	0	0	0
2017/04/05	ES33	04/05/2017	10.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	ES33	04/05/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	ES33	03/08/2017			Bond Future	10.7885		78.0904	10.9684	77.0023	1.667	0.0000	0.0000	0
2017/04/05	ES33	03/08/2017	10.53	Put	Bond Future	1,606.5700		1.6066	2,694.6600	2.6947	67.728	0	0	0
2017/04/05	ES33	03/08/2017	10.55	Put	Bond Future	1,480.4700		1.4805	2,568.5600	2.5686	73.496	0	0	0
2017/04/05	ES33	03/08/2017	10.54	Put	Bond Future	1,543.4800		1.5435	2,631.5700	2.6316	70.496	0	0	0
2017/04/05	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	ES33	02/11/2017	10.66	Put	Bond Future	1,319.8400		1.3198	2,430.0900	2.4301	84.120	0	0	0
2017/04/05	ES33	02/11/2017			Bond Future	10.8760		75.8276	11.0622	74.7174	1.712	0.0000	0.0000	0
2017/04/05	ES33	02/11/2017	10.68	Put	Bond Future	1,196.2000		1.1962	2,306.4500	2.3065	92.815	0	0	0
2017/04/05	ES33	02/11/2017	10.67	Put	Bond Future	1,257.9800		1.2580	2,368.2300	2.3682	88.257	0	0	0
2017/04/05	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	ES42	04/05/2017			Bond Future	10.8517		80.1961	11.0103	79.0880	1.462	0.0000	0.0000	8,777
2017/04/05	ES42	03/08/2017			Bond Future	10.9378		81.7269	11.1018	80.5974	1.500	0.0000	0.0000	0
2017/04/05	ES42	02/11/2017			Bond Future	11.0229		79.0661	11.1927	77.9137	1.540	0.0000	0.0000	0
2017/04/05	GOVI	04/05/2017			GOVI	545.9030		545.9030	542.8740	542.8740	(0.555)	0.0000	0.0000	401
2017/04/05	GOVI	04/05/2017	262.19	Call	GOVI	2,837,130.0000		283.7130	2,806,840.0000	280.6840	(1.068)	0	0	0
2017/04/05	GOVI	04/05/2017	262.20	Call	GOVI	2,837,030.0000		283.7030	2,806,740.0000	280.6740	(1.068)	0	0	0
2017/04/05	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	GOVI	04/05/2017	262.18	Call	GOVI	2,837,230.0000		283.7230	2,806,940.0000	280.6940	(1.068)	0	0	0
2017/04/05	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	GOVI	03/08/2017			GOVI	556.3220		556.3220	553.2340	553.2340	(0.555)	0.0000	0.0000	0

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2017/04/05	GOVI	03/08/2017	561.11	Put	GOVI	47,880.0000	4.7880	78,760.0000	7.8760	64.495	0	0	0
2017/04/05	GOVI	03/08/2017	561.09	Put	GOVI	47,680.0000	4.7680	78,560.0000	7.8560	64.765	0	0	0
2017/04/05	GOVI	03/08/2017	561.10	Put	GOVI	47,780.0000	4.7780	78,660.0000	7.8660	64.630	0	0	0
2017/04/05	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	GOVI	02/11/2017	572.44	Put	GOVI	52,210.0000	5.2210	83,740.0000	8.3740	60.391	0	0	0
2017/04/05	GOVI	02/11/2017			GOVI	567.2190	567.2190	564.0660	564.0660	(0.556)	0.0000	0.0000	0
2017/04/05	GOVI	02/11/2017	572.46	Put	GOVI	52,410.0000	5.2410	83,940.0000	8.3940	60.160	0	0	0
2017/04/05	GOVI	02/11/2017	572.45	Put	GOVI	52,310.0000	5.2310	83,840.0000	8.3840	60.275	0	0	0
2017/04/05	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/05	IGOV	04/05/2017			Index Future	245.6610	245.6610	245.5870	245.5870	(0.030)	0.0000	0.0000	925
2017/04/05	IGOV	03/08/2017			Index Future	250.3940	250.3940	250.3180	250.3180	(0.030)	0.0000	0.0000	295
2017/04/05	IGOV	02/11/2017			Index Future	255.3570	255.3570	255.2780	255.2780	(0.031)	0.0000	0.0000	0
2017/04/05	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/05	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/05	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/05	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/04/05	IS01	21/09/2017			Interest Rate Swap	99.6272	99.6272	99.6291	99.6291	0.002	0.0000	0.0000	0
2017/04/05	IS01	21/12/2017			Interest Rate Swap	99.8757	99.8757	99.8835	99.8835	0.008	0.0000	0.0000	0
2017/04/05	IS01	15/03/2018			Interest Rate Swap	99.8934	99.8934	99.9100	99.9100	0.017	0.0000	0.0000	0
2017/04/05	IS01	21/06/2018			Interest Rate Swap	100.1556	100.1556	100.1802	100.1802	0.025	0.0000	0.0000	0
2017/04/05	IS02	18/12/2017			Interest Rate Swap	99.9022	99.9022	99.9098	99.9098	0.008	0.0000	0.0000	0
2017/04/05	IS02	16/03/2018			Interest Rate Swap	99.1755	99.1755	99.1922	99.1922	0.017	0.0000	0.0000	0
2017/04/05	IS02	15/06/2018			Interest Rate Swap	98.8414	98.8414	98.8654	98.8654	0.024	0.0000	0.0000	0
2017/04/05	IS02	21/09/2018			Interest Rate Swap	98.8929	98.8929	98.9252	98.9252	0.033	0.0000	0.0000	0
2017/04/05	IS02	21/12/2018			Interest Rate Swap	99.3800	99.3800	99.4200	99.4200	0.040	0.0000	0.0000	0
2017/04/05	IS02	15/03/2019			Interest Rate Swap	99.8931	99.8931	99.9374	99.9374	0.044	0.0000	0.0000	0
2017/04/05	IS02	21/06/2019			Interest Rate Swap	100.4118	100.4118	100.4699	100.4699	0.058	0.0000	0.0000	0
2017/04/05	IS05	17/12/2020			Interest Rate Swap	97.6836	97.6836	97.8392	97.8392	0.159	0.0000	0.0000	0
2017/04/05	IS05	16/03/2021			Interest Rate Swap	97.0210	97.0210	97.1888	97.1888	0.173	0.0000	0.0000	0
2017/04/05	IS05	15/06/2021			Interest Rate Swap	96.3293	96.3293	96.5117	96.5117	0.189	0.0000	0.0000	0
2017/04/05	IS05	21/09/2021			Interest Rate Swap	96.6083	96.6083	96.8064	96.8064	0.205	0.0000	0.0000	0
2017/04/05	IS05	21/12/2021			Interest Rate Swap	98.8671	98.8671	99.0786	99.0786	0.214	0.0000	0.0000	51
2017/04/05	IS05	15/03/2022			Interest Rate Swap	99.0807	99.0807	99.3067	99.3067	0.228	0.0000	0.0000	0
2017/04/05	IS05	21/06/2022			Interest Rate Swap	100.3328	100.3328	100.5790	100.5790	0.245	0.0000	0.0000	0
2017/04/05	IS10	17/12/2025			Interest Rate Swap	97.7345	97.7345	98.1319	98.1319	0.407	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/05	IS10	16/03/2026			Interest Rate Swap	94.8135	94.8135	95.2359	95.2359	0.446	0.0000	0.0000	0
2017/04/05	IS10	15/06/2026			Interest Rate Swap	93.6198	93.6198	94.0531	94.0531	0.463	0.0000	0.0000	0
2017/04/05	IS10	21/09/2026			Interest Rate Swap	95.7750	95.7750	96.2023	96.2023	0.446	0.0000	0.0000	0
2017/04/05	IS10	21/12/2026			Interest Rate Swap	99.5123	99.5123	99.9265	99.9265	0.416	0.0000	0.0000	0
2017/04/05	IS10	15/03/2027			Interest Rate Swap	98.1545	98.1545	98.5704	98.5704	0.424	0.0000	0.0000	0
2017/04/05	IS10	21/06/2027			Interest Rate Swap	100.2030	100.2030	100.6214	100.6214	0.418	0.0000	0.0000	0
2017/04/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/05	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/04/05	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/05	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/05	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/05	JBAF	16/08/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/05	JBAF	20/09/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/04/05	JBAF	20/12/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/04/05	JBAF	20/03/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/04/05	JBAF	20/06/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/04/05	JBAF	19/09/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/04/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/05	JBAF	19/12/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/04/05	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/04/05	R023	04/05/2017	8.61	Call	Bond Future	1,561.1100	1.5611	1,321.4800	1.3215	(15.350)	0	0	0
2017/04/05	R023	04/05/2017			Bond Future	8.3018	98.9524	8.3770	98.6174	0.905	0.0000	0.0000	19,643
2017/04/05	R023	04/05/2017	8.59	Call	Bond Future	1,491.6900	1.4917	1,258.0100	1.2580	(15.665)	0	0	0
2017/04/05	R023	04/05/2017	8.60	Call	Bond Future	1,526.2400	1.5262	1,289.5700	1.2896	(15.507)	0	0	0
2017/04/05	R023	04/05/2017	8.59	Put	Bond Future	214.4000	0.2144	315.7600	0.3158	47.276	0	0	0
2017/04/05	R023	04/05/2017	8.61	Put	Bond Future	195.9400	0.1959	291.3500	0.2914	48.693	0	0	0
2017/04/05	R023	04/05/2017	8.60	Put	Bond Future	205.0000	0.2050	303.3700	0.3034	47.985	0	0	0
2017/04/05	R023	03/08/2017	8.60	Put	Bond Future	824.9100	0.8249	1,008.3800	1.0084	22.241	0	0	0
2017/04/05	R023	03/08/2017			Bond Future	8.3300	100.8410	8.4094	100.4995	0.953	0.0000	0.0000	0
2017/04/05	R023	03/08/2017	8.59	Put	Bond Future	839.8700	0.8399	1,025.1700	1.0252	22.063	0	0	0
2017/04/05	R023	03/08/2017	8.60	Call	Bond Future	1,980.6100	1.9806	1,822.5200	1.8225	(7.982)	0	0	0
2017/04/05	R023	03/08/2017	8.58	Call	Bond Future	1,925.9100	1.9259	1,771.4800	1.7715	(8.019)	0	0	0
2017/04/05	R023	03/08/2017	8.59	Call	Bond Future	1,953.0600	1.9531	1,796.8000	1.7968	(8.001)	0	0	0
2017/04/05	R023	03/08/2017	8.58	Put	Bond Future	855.2600	0.8553	1,042.3900	1.0424	21.880	0	0	0
2017/04/05	R023	02/11/2017	8.56	Call	Bond Future	2,002.6200	2.0026	1,876.7200	1.8767	(6.287)	0	0	0
2017/04/05	R023	02/11/2017			Bond Future	8.3547	98.8851	8.4390	98.5357	1.008	0.0000	0.0000	0
2017/04/05	R023	02/11/2017	8.57	Call	Bond Future	2,027.3900	2.0274	1,899.9200	1.8999	(6.287)	0	0	0
2017/04/05	R023	02/11/2017	8.58	Call	Bond Future	2,052.6100	2.0526	1,922.9800	1.9230	(6.315)	0	0	0
2017/04/05	R023	02/11/2017	8.56	Put	Bond Future	1,154.0300	1.1540	1,377.4600	1.3775	19.361	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
2017/04/05	R023	02/11/2017	8.58	Put	Bond Future	1,121.8300	1.1218	1,341.5300	1.3415	19.584	0	0	0
2017/04/05	R023	02/11/2017	8.57	Put	Bond Future	1,137.7000	1.1377	1,359.5600	1.3596	19.501	0	0	0
2017/04/05	R035	04/05/2017	9.55	Put	Bond Future	924.0600	0.9241	1,471.7000	1.4717	59.265	0	0	0
2017/04/05	R035	04/05/2017			Bond Future	9.6647	95.0136	9.7336	94.4660	0.712	0.0000	0.0000	8,780
2017/04/05	R035	04/05/2017	9.54	Put	Bond Future	1,005.2500	1.0053	1,552.8900	1.5529	54.478	0	0	0
2017/04/05	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R035	04/05/2017	9.53	Put	Bond Future	1,086.5500	1.0866	1,634.1900	1.6342	50.402	0	0	0
2017/04/05	R035	03/08/2017			Bond Future	9.7190	96.8272	9.7900	96.2689	0.731	0.0000	0.0000	0
2017/04/05	R035	03/08/2017	9.52	Put	Bond Future	1,592.0900	1.5921	2,150.3600	2.1504	35.065	0	0	0
2017/04/05	R035	03/08/2017	9.50	Put	Bond Future	1,754.3600	1.7544	2,312.6300	2.3126	31.822	0	0	0
2017/04/05	R035	03/08/2017	9.51	Put	Bond Future	1,673.1700	1.6732	2,231.4400	2.2314	33.366	0	0	0
2017/04/05	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R035	02/11/2017			Bond Future	9.7721	94.2218	9.8455	93.6516	0.751	0.0000	0.0000	0
2017/04/05	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R035	02/11/2017	9.59	Put	Bond Future	1,438.3100	1.4383	2,008.5100	2.0085	39.644	0	0	0
2017/04/05	R035	02/11/2017	9.61	Put	Bond Future	1,278.7300	1.2787	1,848.9300	1.8489	44.591	0	0	0
2017/04/05	R035	02/11/2017	9.60	Put	Bond Future	1,358.4700	1.3585	1,928.6700	1.9287	41.974	0	0	0
2017/04/05	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R186	04/05/2017	8.95	Put	Bond Future	972.9500	0.9730	1,318.6900	1.3187	35.535	0	0	5,209
2017/04/05	R186	04/05/2017			Bond Future	8.9189	114.0576	9.0083	113.4524	1.002	8.8630	8.8630	106,079
2017/04/05	R186	04/05/2017	8.89	Put	Bond Future	1,173.5400	1.1735	1,554.6100	1.5546	32.472	0	0	0
2017/04/05	R186	04/05/2017	8.94	Put	Bond Future	1,004.6100	1.0046	1,356.3000	1.3563	35.008	0	0	500
2017/04/05	R186	04/05/2017	9.20	Call	Bond Future	2,281.6400	2.2816	1,877.5100	1.8775	(17.712)	0	0	0
2017/04/05	R186	04/05/2017	8.91	Put	Bond Future	1,103.8400	1.1038	1,473.2400	1.4732	33.465	0	0	0
2017/04/05	R186	04/05/2017	8.70	Put	Bond Future	1,978.1400	1.9781	2,458.5400	2.4585	24.285	0	0	0
2017/04/05	R186	04/05/2017	8.90	Put	Bond Future	1,138.3300	1.1383	1,513.5800	1.5136	32.965	0	0	0
2017/04/05	R186	04/05/2017	8.44	Put	Bond Future	3,450.6600	3.4507	4,016.1300	4.0161	16.387	0	0	0
2017/04/05	R186	04/05/2017	8.91	Call	Bond Future	1,043.4200	1.0434	807.6600	0.8077	(22.595)	0	0	0
2017/04/05	R186	04/05/2017	8.98	Call	Bond Future	1,296.3100	1.2963	1,018.9600	1.0190	(21.395)	0	0	0
2017/04/05	R186	04/05/2017	9.20	Put	Bond Future	393.7700	0.3938	594.8000	0.5948	51.053	0	0	5,209
2017/04/05	R186	04/05/2017	8.70	Call	Bond Future	477.4000	0.4774	352.6400	0.3526	(26.133)	0	0	500
2017/04/05	R186	04/05/2017	8.89	Call	Bond Future	977.0300	0.9770	752.9400	0.7529	(22.936)	0	0	0
2017/04/05	R186	04/05/2017	8.94	Call	Bond Future	1,147.9100	1.1479	894.4400	0.8944	(22.081)	0	0	0
2017/04/05	R186	04/05/2017	8.98	Put	Bond Future	882.1700	0.8822	1,209.9800	1.2100	37.160	0	0	0
2017/04/05	R186	04/05/2017	8.95	Call	Bond Future	1,184.0500	1.1841	924.6300	0.9246	(21.910)	0	0	0
2017/04/05	R186	04/05/2017	8.90	Call	Bond Future	1,009.8900	1.0099	779.9800	0.7800	(22.766)	0	0	0
2017/04/05	R186	04/05/2017	8.44	Call	Bond Future	131.5100	0.1315	91.8200	0.0918	(30.180)	0	0	500
2017/04/05	R186	03/08/2017	8.93	Put	Bond Future	2,297.1100	2.2971	2,730.2700	2.7303	18.857	0	0	0
2017/04/05	R186	03/08/2017	9.35	Call	Bond Future	3,680.4300	3.6804	3,372.1800	3.3722	(8.375)	0	0	0
2017/04/05	R186	03/08/2017			Bond Future	8.9675	110.9318	9.0607	110.3149	1.039	0.0000	0.0000	9,133
2017/04/05	R186	03/08/2017	8.92	Put	Bond Future	2,330.9500	2.3309	2,766.9700	2.7670	18.706	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
2017/04/05	R186	03/08/2017	9.50	Call	Bond Future	4,368.2100	4.3682	4,017.0400	4.0170	(8.039)	0	0	0
2017/04/05	R186	03/08/2017	8.85	Put	Bond Future	2,577.8700	2.5779	3,032.7400	3.0327	17.645	0	0	750
2017/04/05	R186	03/08/2017	8.93	Call	Bond Future	2,047.7100	2.0477	1,863.9500	1.8640	(8.974)	0	0	0
2017/04/05	R186	03/08/2017	8.91	Call	Bond Future	1,982.3200	1.9823	1,804.2700	1.8043	(8.982)	0	0	0
2017/04/05	R186	03/08/2017	8.92	Call	Bond Future	2,014.8600	2.0149	1,833.9600	1.8340	(8.978)	0	0	0
2017/04/05	R186	03/08/2017	9.50	Put	Bond Future	904.3000	0.9043	1,170.0500	1.1700	29.387	0	0	6,500
2017/04/05	R186	03/08/2017	9.35	Put	Bond Future	1,177.1800	1.1772	1,485.8500	1.4859	26.221	0	0	750
2017/04/05	R186	03/08/2017	8.85	Call	Bond Future	1,793.4500	1.7934	1,631.4000	1.6314	(9.036)	0	0	0
2017/04/05	R186	03/08/2017	8.91	Put	Bond Future	2,365.1500	2.3651	2,804.0200	2.8040	18.556	0	0	0
2017/04/05	R186	02/11/2017	8.89	Put	Bond Future	3,276.3900	3.2764	3,772.0800	3.7721	15.129	0	0	0
2017/04/05	R186	02/11/2017	8.88	Call	Bond Future	2,466.1200	2.4661	2,333.3900	2.3334	(5.382)	0	0	0
2017/04/05	R186	02/11/2017			Bond Future	9.0093	113.1052	9.1066	112.4751	1.080	0.0000	0.0000	0
2017/04/05	R186	02/11/2017	8.89	Call	Bond Future	2,496.8800	2.4969	2,362.4100	2.3624	(5.386)	0	0	0
2017/04/05	R186	02/11/2017	8.90	Call	Bond Future	2,528.2000	2.5282	2,391.6300	2.3916	(5.402)	0	0	0
2017/04/05	R186	02/11/2017	8.88	Put	Bond Future	3,311.2800	3.3113	3,808.7100	3.8087	15.022	0	0	0
2017/04/05	R186	02/11/2017	8.90	Put	Bond Future	3,242.1100	3.2421	3,735.7000	3.7357	15.224	0	0	0
2017/04/05	R197	04/05/2017	308.58	Put	Bond Future	12,329.5800	12.3296	11,945.7700	11.9458	(3.113)	0	0	0
2017/04/05	R197	04/05/2017			Bond Future	296.2504	296.2504	296.6342	296.6342	0.130	0.0000	0.0000	1,063
2017/04/05	R197	04/05/2017	308.60	Put	Bond Future	12,349.5800	12.3496	11,965.7700	11.9658	(3.108)	0	0	0
2017/04/05	R197	04/05/2017	308.59	Put	Bond Future	12,339.5800	12.3396	11,955.7700	11.9558	(3.110)	0	0	0
2017/04/05	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R197	03/08/2017			Bond Future	295.0629	295.0629	295.4536	295.4536	0.132	0.0000	0.0000	0
2017/04/05	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R197	03/08/2017	308.05	Put	Bond Future	12,987.0800	12.9871	12,596.3800	12.5964	(3.008)	0	0	0
2017/04/05	R197	03/08/2017	308.07	Put	Bond Future	13,007.0800	13.0071	12,616.3800	12.6164	(3.004)	0	0	0
2017/04/05	R197	03/08/2017	308.06	Put	Bond Future	12,997.0800	12.9971	12,606.3800	12.6064	(3.006)	0	0	0
2017/04/05	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R197	02/11/2017			Bond Future	300.9121	300.9121	301.3084	301.3084	0.132	0.0000	0.0000	0
2017/04/05	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R197	02/11/2017	305.15	Put	Bond Future	4,237.9100	4.2379	3,841.6200	3.8416	(9.351)	0	0	0
2017/04/05	R197	02/11/2017	305.17	Put	Bond Future	4,257.9100	4.2579	3,861.6200	3.8616	(9.307)	0	0	0
2017/04/05	R197	02/11/2017	305.16	Put	Bond Future	4,247.9100	4.2479	3,851.6200	3.8516	(9.329)	0	0	0
2017/04/05	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R202	04/05/2017	256.73	Put	Bond Future	15,168.3600	15.1684	14,194.6900	14.1947	(6.419)	0	0	0
2017/04/05	R202	04/05/2017			Bond Future	241.5616	241.5616	242.5353	242.5353	0.403	0.0000	0.0000	33,327
2017/04/05	R202	04/05/2017	256.72	Put	Bond Future	15,158.3600	15.1584	14,184.6900	14.1847	(6.423)	0	0	0
2017/04/05	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R202	04/05/2017	256.71	Put	Bond Future	15,148.3600	15.1484	14,174.6900	14.1747	(6.428)	0	0	0
2017/04/05	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R202	03/08/2017			Bond Future	242.5531	242.5531	243.5454	243.5454	0.409	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/05	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R202	03/08/2017	258.35	Put	Bond Future	15,796.8800	15.7969	14,804.5500	14.8045	(6.282)	0	0	0
2017/04/05	R202	03/08/2017	258.37	Put	Bond Future	15,816.8800	15.8169	14,824.5500	14.8245	(6.274)	0	0	0
2017/04/05	R202	03/08/2017	258.36	Put	Bond Future	15,806.8800	15.8069	14,814.5500	14.8145	(6.278)	0	0	0
2017/04/05	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R202	02/11/2017			Bond Future	247.3615	247.3615	248.3713	248.3713	0.408	0.0000	0.0000	0
2017/04/05	R202	02/11/2017	253.89	Put	Bond Future	6,528.4700	6.5285	5,518.7400	5.5187	(15.467)	0	0	0
2017/04/05	R202	02/11/2017	253.91	Put	Bond Future	6,548.4700	6.5485	5,538.7400	5.5387	(15.419)	0	0	0
2017/04/05	R202	02/11/2017	253.90	Put	Bond Future	6,538.4700	6.5385	5,528.7400	5.5287	(15.443)	0	0	0
2017/04/05	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R203	04/05/2017	6.92	Put	Bond Future	162.8000	0.1628	187.9200	0.1879	15.430	0	0	0
2017/04/05	R203	04/05/2017	6.91	Call	Bond Future	0.4500	0.0005	0.2700	0.0003	(40.000)	0	0	0
2017/04/05	R203	04/05/2017			Bond Future	7.3836	101.4769	7.4560	101.4516	0.981	0.0000	0.0000	31,101
2017/04/05	R203	04/05/2017	6.92	Call	Bond Future	0.5200	0.0005	0.3200	0.0003	(38.462)	0	0	0
2017/04/05	R203	04/05/2017	6.93	Call	Bond Future	0.5900	0.0006	0.3600	0.0004	(38.983)	0	0	0
2017/04/05	R203	04/05/2017	6.91	Put	Bond Future	166.2400	0.1662	191.3800	0.1914	15.123	0	0	0
2017/04/05	R203	04/05/2017	6.93	Put	Bond Future	159.3600	0.1594	184.4500	0.1845	15.744	0	0	0
2017/04/05	R203	03/08/2017	4.89	Call	Bond Future	0.5800	0.0006	0.5600	0.0006	(3.448)	0	0	0
2017/04/05	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/05	R203	03/08/2017	4.87	Call	Bond Future	0.5200	0.0005	0.5100	0.0005	(1.923)	0	0	0
2017/04/05	R203	03/08/2017	4.88	Call	Bond Future	0.5500	0.0006	0.5300	0.0005	(3.636)	0	0	0
2017/04/05	R203	03/08/2017	4.87	Put	Bond Future	119.0200	0.1190	119.0100	0.1190	(0.008)	0	0	0
2017/04/05	R203	03/08/2017	4.89	Put	Bond Future	116.9300	0.1169	116.9100	0.1169	(0.017)	0	0	0
2017/04/05	R203	03/08/2017	4.88	Put	Bond Future	117.9700	0.1180	117.9500	0.1180	(0.017)	0	0	0
2017/04/05	R204	04/05/2017	7.90	Put	Bond Future	21.2400	0.0212	36.2100	0.0362	70.480	0	0	0
2017/04/05	R204	04/05/2017			Bond Future	7.5966	103.6450	7.6490	103.5661	0.690	0.0000	0.0000	28,589
2017/04/05	R204	04/05/2017	7.92	Put	Bond Future	18.1200	0.0181	31.5000	0.0315	73.841	0	0	0
2017/04/05	R204	04/05/2017	7.91	Put	Bond Future	19.6200	0.0196	33.7800	0.0338	72.171	0	0	0
2017/04/05	R204	04/05/2017	7.90	Call	Bond Future	476.1200	0.4761	412.2800	0.4123	(13.408)	0	0	0
2017/04/05	R204	04/05/2017	7.91	Call	Bond Future	489.4500	0.4895	424.8000	0.4248	(13.209)	0	0	0
2017/04/05	R204	04/05/2017	7.92	Call	Bond Future	502.8900	0.5029	437.4600	0.4375	(13.011)	0	0	0
2017/04/05	R204	03/08/2017	7.77	Put	Bond Future	192.7600	0.1928	229.4900	0.2295	19.055	0	0	0
2017/04/05	R204	03/08/2017			Bond Future	7.5710	101.5829	7.6337	101.5025	0.828	0.0000	0.0000	0
2017/04/05	R204	03/08/2017	7.76	Put	Bond Future	197.3100	0.1973	234.5700	0.2346	18.884	0	0	0
2017/04/05	R204	03/08/2017	7.75	Call	Bond Future	431.5100	0.4315	388.8400	0.3888	(9.889)	0	0	0
2017/04/05	R204	03/08/2017	7.76	Call	Bond Future	439.6700	0.4397	396.4600	0.3965	(9.828)	0	0	0
2017/04/05	R204	03/08/2017	7.77	Call	Bond Future	447.9100	0.4479	404.1700	0.4042	(9.765)	0	0	0
2017/04/05	R204	03/08/2017	7.75	Put	Bond Future	201.9500	0.2020	239.7500	0.2398	18.718	0	0	0
2017/04/05	R204	02/11/2017	7.76	Put	Bond Future	150.9400	0.1509	188.7500	0.1888	25.050	0	0	0
2017/04/05	R204	02/11/2017			Bond Future	7.4806	103.5732	7.5589	103.4901	1.047	0.0000	0.0000	0
2017/04/05	R204	02/11/2017	7.75	Put	Bond Future	154.2100	0.1542	192.5300	0.1925	24.849	0	0	0
2017/04/05	R204	02/11/2017	7.76	Call	Bond Future	447.0000	0.4470	401.6700	0.4017	(10.141)	0	0	0
2017/04/05	R204	02/11/2017	7.74	Call	Bond Future	432.4600	0.4325	388.1400	0.3881	(10.248)	0	0	0
2017/04/05	R204	02/11/2017	7.75	Call	Bond Future	439.7000	0.4397	394.8800	0.3949	(10.193)	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
2017/04/05	R204	02/11/2017	7.74	Put	Bond Future	157.5500	0.1576	196.3700	0.1964	24.640	0	0	0
2017/04/05	R207	04/05/2017	8.21	Put	Bond Future	16.3900	0.0164	30.8600	0.0309	88.286	0	0	0
2017/04/05	R207	04/05/2017			Bond Future	7.7634	101.0440	7.8245	100.8994	0.788	0.0000	0.0000	76,368
2017/04/05	R207	04/05/2017	8.22	Call	Bond Future	1,088.3200	1.0883	957.3900	0.9574	(12.030)	0	0	0
2017/04/05	R207	04/05/2017	8.20	Call	Bond Future	1,044.2000	1.0442	914.9800	0.9150	(12.375)	0	0	0
2017/04/05	R207	04/05/2017	8.21	Call	Bond Future	1,066.2200	1.0662	936.1300	0.9361	(12.201)	0	0	0
2017/04/05	R207	04/05/2017	8.20	Put	Bond Future	17.7300	0.0177	33.0700	0.0331	86.520	0	0	0
2017/04/05	R207	04/05/2017	8.22	Put	Bond Future	15.1500	0.0151	28.7800	0.0288	89.967	0	0	0
2017/04/05	R207	03/08/2017	8.19	Call	Bond Future	1,096.4100	1.0964	1,010.6100	1.0106	(7.826)	0	0	51
2017/04/05	R207	03/08/2017			Bond Future	7.7709	99.3294	7.8391	99.1819	0.877	0.0000	0.0000	0
2017/04/05	R207	03/08/2017	8.39	Put	Bond Future	113.2500	0.1132	156.4700	0.1565	38.163	0	0	0
2017/04/05	R207	03/08/2017	8.19	Put	Bond Future	194.1700	0.1942	255.8700	0.2559	31.776	0	0	0
2017/04/05	R207	03/08/2017	8.41	Put	Bond Future	107.0500	0.1071	148.6700	0.1487	38.879	0	0	0
2017/04/05	R207	03/08/2017	8.40	Put	Bond Future	110.1100	0.1101	152.5300	0.1525	38.525	0	0	0
2017/04/05	R207	03/08/2017	8.41	Call	Bond Future	1,478.7900	1.4788	1,372.9100	1.3729	(7.160)	0	0	0
2017/04/05	R207	03/08/2017	8.39	Call	Bond Future	1,442.4300	1.4424	1,338.1500	1.3381	(7.229)	0	0	0
2017/04/05	R207	03/08/2017	8.40	Call	Bond Future	1,460.5700	1.4606	1,355.4900	1.3555	(7.194)	0	0	0
2017/04/05	R207	02/11/2017			Bond Future	7.7425	101.2755	7.8196	101.1241	0.995	0.0000	0.0000	0
2017/04/05	R207	02/11/2017	8.03	Put	Bond Future	343.3400	0.3433	429.9400	0.4299	25.223	0	0	0
2017/04/05	R207	02/11/2017	8.05	Put	Bond Future	330.9000	0.3309	415.7800	0.4158	25.651	0	0	0
2017/04/05	R207	02/11/2017	8.03	Call	Bond Future	906.7300	0.9067	841.8700	0.8419	(7.153)	0	0	0
2017/04/05	R207	02/11/2017	8.04	Put	Bond Future	337.0800	0.3371	422.8100	0.4228	25.433	0	0	0
2017/04/05	R207	02/11/2017	8.04	Call	Bond Future	920.0000	0.9200	854.2700	0.8543	(7.145)	0	0	0
2017/04/05	R207	02/11/2017	8.05	Call	Bond Future	933.3400	0.9333	866.7600	0.8668	(7.134)	0	0	0
2017/04/05	R208	04/05/2017	8.39	Call	Bond Future	1,583.7400	1.5837	1,394.5600	1.3946	(11.945)	0	0	0
2017/04/05	R208	04/05/2017			Bond Future	7.9022	96.9104	7.9680	96.6988	0.833	0.0000	0.0000	23,301
2017/04/05	R208	04/05/2017	8.37	Call	Bond Future	1,524.6900	1.5247	1,337.9200	1.3379	(12.250)	0	0	0
2017/04/05	R208	04/05/2017	8.38	Call	Bond Future	1,554.1500	1.5541	1,366.1400	1.3661	(12.097)	0	0	0
2017/04/05	R208	04/05/2017	8.37	Put	Bond Future	32.2800	0.0323	57.1200	0.0571	76.952	0	0	0
2017/04/05	R208	04/05/2017	8.39	Put	Bond Future	28.1500	0.0282	50.5800	0.0506	79.680	0	0	0
2017/04/05	R208	04/05/2017	8.38	Put	Bond Future	30.1400	0.0301	53.7400	0.0537	78.301	0	0	0
2017/04/05	R208	03/08/2017	8.32	Call	Bond Future	1,577.2400	1.5772	1,458.9500	1.4590	(7.500)	0	0	0
2017/04/05	R208	03/08/2017			Bond Future	7.9140	98.7600	7.9849	98.5442	0.897	0.0000	0.0000	0
2017/04/05	R208	03/08/2017	8.30	Call	Bond Future	1,533.3400	1.5333	1,417.6500	1.4176	(7.545)	0	0	0
2017/04/05	R208	03/08/2017	8.31	Call	Bond Future	1,555.1300	1.5551	1,438.1300	1.4381	(7.523)	0	0	0
2017/04/05	R208	03/08/2017	8.30	Put	Bond Future	366.3000	0.3663	466.4200	0.4664	27.333	0	0	0
2017/04/05	R208	03/08/2017	8.32	Put	Bond Future	350.2100	0.3502	447.7300	0.4477	27.846	0	0	0
2017/04/05	R208	03/08/2017	8.31	Put	Bond Future	358.0900	0.3581	456.9000	0.4569	27.594	0	0	0
2017/04/05	R208	02/11/2017	8.18	Put	Bond Future	580.2900	0.5803	712.2600	0.7123	22.742	0	0	0
2017/04/05	R208	02/11/2017			Bond Future	7.9119	97.2923	7.9891	97.0712	0.976	0.0000	0.0000	0
2017/04/05	R208	02/11/2017	8.20	Put	Bond Future	560.4500	0.5605	689.7900	0.6898	23.078	0	0	0
2017/04/05	R208	02/11/2017	8.19	Put	Bond Future	570.3000	0.5703	700.8200	0.7008	22.886	0	0	0
2017/04/05	R208	02/11/2017	8.18	Call	Bond Future	1,345.2700	1.3453	1,256.1700	1.2562	(6.623)	0	0	0
2017/04/05	R208	02/11/2017	8.19	Call	Bond Future	1,363.6800	1.3637	1,273.1300	1.2731	(6.640)	0	0	0
2017/04/05	R208	02/11/2017	8.20	Call	Bond Future	1,382.2100	1.3822	1,290.4800	1.2905	(6.636)	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
2017/04/05	R209	04/05/2017	9.48	Put	Bond Future	1,883.7900	1.8838	2,230.5100	2.2305	18.405	0	0	0
2017/04/05	R209	04/05/2017			Bond Future	9.6633	71.2702	9.7373	70.7818	0.765	0.0000	0.0000	62,286
2017/04/05	R209	04/05/2017	9.47	Put	Bond Future	1,929.1700	1.9292	2,279.7100	2.2797	18.171	0	0	0
2017/04/05	R209	04/05/2017	9.63	Call	Bond Future	1,061.1400	1.0611	856.7000	0.8567	(19.266)	0	0	0
2017/04/05	R209	04/05/2017	8.93	Call	Bond Future	43.7800	0.0438	31.2800	0.0313	(28.552)	0	0	1,130
2017/04/05	R209	04/05/2017	9.33	Put	Bond Future	2,629.7700	2.6298	3,029.4900	3.0295	15.200	0	0	1,130
2017/04/05	R209	04/05/2017	9.46	Call	Bond Future	605.5800	0.6056	471.6400	0.4716	(22.118)	0	0	0
2017/04/05	R209	04/05/2017	9.47	Call	Bond Future	627.9400	0.6279	490.0700	0.4901	(21.956)	0	0	0
2017/04/05	R209	04/05/2017	9.33	Call	Bond Future	363.4100	0.3634	274.7200	0.2747	(24.405)	0	0	0
2017/04/05	R209	04/05/2017	9.48	Call	Bond Future	650.7600	0.6508	509.0700	0.5091	(21.773)	0	0	0
2017/04/05	R209	04/05/2017	9.63	Put	Bond Future	1,282.7600	1.2828	1,566.7300	1.5667	22.137	0	0	1,130
2017/04/05	R209	04/05/2017	8.93	Put	Bond Future	5,177.0900	5.1771	5,653.0000	5.6530	9.193	0	0	0
2017/04/05	R209	04/05/2017	9.46	Put	Bond Future	1,975.1100	1.9751	2,329.5800	2.3296	17.947	0	0	0
2017/04/05	R209	03/08/2017			Bond Future	9.7136	72.6305	9.7897	72.1327	0.783	0.0000	0.0000	0
2017/04/05	R209	03/08/2017	9.44	Call	Bond Future	1,540.9800	1.5410	1,447.1200	1.4471	(6.091)	0	0	0
2017/04/05	R209	03/08/2017	9.43	Put	Bond Future	3,417.8300	3.4178	3,823.5900	3.8236	11.872	0	0	0
2017/04/05	R209	03/08/2017	9.45	Put	Bond Future	3,333.5500	3.3336	3,735.6100	3.7356	12.061	0	0	0
2017/04/05	R209	03/08/2017	9.44	Put	Bond Future	3,375.5000	3.3755	3,779.4200	3.7794	11.966	0	0	0
2017/04/05	R209	03/08/2017	9.45	Call	Bond Future	1,567.3400	1.5673	1,471.6200	1.4716	(6.107)	0	0	0
2017/04/05	R209	03/08/2017	9.43	Call	Bond Future	1,514.8900	1.5149	1,422.8700	1.4229	(6.074)	0	0	0
2017/04/05	R209	02/11/2017	9.52	Put	Bond Future	3,918.7100	3.9187	4,347.9100	4.3479	10.953	0	0	0
2017/04/05	R209	02/11/2017	8.30	Put	Bond Future	10,865.9000	10.8659	11,384.0800	11.3841	4.769	0	0	0
2017/04/05	R209	02/11/2017			Bond Future	9.7608	70.9029	9.8392	70.3946	0.803	0.0000	0.0000	901
2017/04/05	R209	02/11/2017	9.54	Put	Bond Future	3,841.7900	3.8418	4,267.9300	4.2679	11.092	0	0	0
2017/04/05	R209	02/11/2017	10.00	Call	Bond Future	3,909.0700	3.9091	3,750.2100	3.7502	(4.064)	0	0	0
2017/04/05	R209	02/11/2017	9.53	Put	Bond Future	3,880.1100	3.8801	4,307.7800	4.3078	11.022	0	0	0
2017/04/05	R209	02/11/2017	9.54	Call	Bond Future	2,380.3600	2.3804	2,298.2200	2.2982	(3.451)	0	0	0
2017/04/05	R209	02/11/2017	9.00	Put	Bond Future	6,349.6500	6.3497	6,837.5400	6.8375	7.684	0	0	0
2017/04/05	R209	02/11/2017	9.52	Call	Bond Future	2,322.6500	2.3226	2,243.5700	2.2436	(3.405)	0	0	0
2017/04/05	R209	02/11/2017	10.00	Put	Bond Future	2,375.5800	2.3756	2,725.0000	2.7250	14.709	0	0	3,360
2017/04/05	R209	02/11/2017	8.30	Call	Bond Future	292.4700	0.2925	302.3700	0.3024	3.385	0	0	2,800
2017/04/05	R209	02/11/2017	9.00	Call	Bond Future	1,116.6300	1.1166	1,096.2400	1.0962	(1.826)	0	0	2,800
2017/04/05	R209	02/11/2017	9.53	Call	Bond Future	2,351.4100	2.3514	2,270.8000	2.2708	(3.428)	0	0	0
2017/04/05	R210	04/05/2017			Bond Future	182.7458	182.7458	182.7771	182.7771	0.017	0.0000	0.0000	1,698
2017/04/05	R210	04/05/2017	192.31	Put	Bond Future	9,564.1500	9.5641	9,532.9400	9.5329	(0.326)	0	0	0
2017/04/05	R210	04/05/2017	192.33	Put	Bond Future	9,584.1500	9.5841	9,552.9400	9.5529	(0.326)	0	0	0
2017/04/05	R210	04/05/2017	192.32	Put	Bond Future	9,574.1500	9.5741	9,542.9400	9.5429	(0.326)	0	0	0
2017/04/05	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R210	03/08/2017	196.29	Put	Bond Future	10,023.2900	10.0233	9,991.8400	9.9918	(0.314)	0	0	0
2017/04/05	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R210	03/08/2017			Bond Future	186.2667	186.2667	186.2982	186.2982	0.017	0.0000	0.0000	0
2017/04/05	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R210	03/08/2017	196.28	Put	Bond Future	10,013.2900	10.0133	9,981.8400	9.9818	(0.314)	0	0	0
2017/04/05	R210	03/08/2017	196.30	Put	Bond Future	10,033.2900	10.0333	10,001.8400	10.0018	(0.313)	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
2017/04/05	R210	02/11/2017	192.08	Put	Bond Future	4,532.6100	4.5326	4,502.0700	4.5021	(0.674)	0	0	0
2017/04/05	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R210	02/11/2017			Bond Future	187.5474	187.5474	187.5779	187.5779	0.016	0.0000	0.0000	0
2017/04/05	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R210	02/11/2017	192.07	Put	Bond Future	4,522.6100	4.5226	4,492.0700	4.4921	(0.675)	0	0	0
2017/04/05	R210	02/11/2017	192.09	Put	Bond Future	4,542.6100	4.5426	4,512.0700	4.5121	(0.672)	0	0	0
2017/04/05	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R212	04/05/2017			Bond Future	147.0631	147.0631	147.2859	147.2859	0.152	0.0000	0.0000	3,268
2017/04/05	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R212	04/05/2017	152.23	Put	Bond Future	5,166.8800	5.1669	4,944.0600	4.9441	(4.312)	0	0	0
2017/04/05	R212	04/05/2017	152.25	Put	Bond Future	5,186.8800	5.1869	4,964.0600	4.9641	(4.296)	0	0	0
2017/04/05	R212	04/05/2017	152.24	Put	Bond Future	5,176.8800	5.1769	4,954.0600	4.9541	(4.304)	0	0	0
2017/04/05	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R212	03/08/2017			Bond Future	147.8636	147.8636	148.0904	148.0904	0.153	0.0000	0.0000	0
2017/04/05	R212	03/08/2017	153.34	Put	Bond Future	5,476.3800	5.4764	5,249.5900	5.2496	(4.141)	0	0	0
2017/04/05	R212	03/08/2017	153.36	Put	Bond Future	5,496.3800	5.4964	5,269.5900	5.2696	(4.126)	0	0	0
2017/04/05	R212	03/08/2017	153.35	Put	Bond Future	5,486.3800	5.4864	5,259.5900	5.2596	(4.134)	0	0	0
2017/04/05	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R212	02/11/2017			Bond Future	150.7948	150.7948	151.0250	151.0250	0.153	0.0000	0.0000	0
2017/04/05	R212	02/11/2017	152.40	Put	Bond Future	1,605.2200	1.6052	1,375.0500	1.3750	(14.339)	0	0	0
2017/04/05	R212	02/11/2017	152.42	Put	Bond Future	1,625.2200	1.6252	1,395.0500	1.3950	(14.162)	0	0	0
2017/04/05	R212	02/11/2017	152.41	Put	Bond Future	1,615.2200	1.6152	1,385.0500	1.3850	(14.250)	0	0	0
2017/04/05	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/05	R213	04/05/2017			Bond Future	9.3677	83.1766	9.4468	82.6514	0.845	0.0000	0.0000	45,201
2017/04/05	R213	04/05/2017	9.35	Put	Bond Future	1,186.4500	1.1864	1,489.8600	1.4899	25.573	0	0	0
2017/04/05	R213	04/05/2017	9.37	Put	Bond Future	1,119.4700	1.1195	1,413.1200	1.4131	26.231	0	0	0
2017/04/05	R213	04/05/2017	9.35	Call	Bond Future	1,068.5800	1.0686	846.7500	0.8467	(20.759)	0	0	0
2017/04/05	R213	04/05/2017	9.36	Put	Bond Future	1,152.6800	1.1527	1,451.1200	1.4511	25.891	0	0	0
2017/04/05	R213	04/05/2017	9.36	Call	Bond Future	1,101.5800	1.1016	874.7800	0.8748	(20.589)	0	0	0
2017/04/05	R213	04/05/2017	9.37	Call	Bond Future	1,135.0700	1.1351	903.4800	0.9035	(20.403)	0	0	0
2017/04/05	R213	03/08/2017	9.33	Put	Bond Future	2,553.3000	2.5533	2,948.4800	2.9485	15.477	0	0	0
2017/04/05	R213	03/08/2017			Bond Future	9.4157	84.7641	9.4974	84.2287	0.868	0.0000	0.0000	0
2017/04/05	R213	03/08/2017	9.35	Put	Bond Future	2,483.5900	2.4836	2,874.0900	2.8741	15.723	0	0	0
2017/04/05	R213	03/08/2017	9.34	Put	Bond Future	2,518.2700	2.5183	2,911.1200	2.9111	15.600	0	0	0
2017/04/05	R213	03/08/2017	9.33	Call	Bond Future	1,986.5500	1.9866	1,846.3500	1.8463	(7.057)	0	0	0
2017/04/05	R213	03/08/2017	9.34	Call	Bond Future	2,017.9500	2.0179	1,875.4200	1.8754	(7.063)	0	0	0
2017/04/05	R213	03/08/2017	9.35	Call	Bond Future	2,049.6400	2.0496	1,904.7600	1.9048	(7.069)	0	0	0
2017/04/05	R213	02/11/2017	9.36	Put	Bond Future	3,263.7300	3.2637	3,698.9400	3.6989	13.335	0	0	0
2017/04/05	R213	02/11/2017			Bond Future	9.4624	82.8737	9.5469	82.3269	0.893	0.0000	0.0000	0
2017/04/05	R213	02/11/2017	9.35	Put	Bond Future	3,298.5300	3.2985	3,735.3200	3.7353	13.242	0	0	0
2017/04/05	R213	02/11/2017	9.36	Call	Bond Future	2,594.2100	2.5942	2,482.6300	2.4826	(4.301)	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
2017/04/05	R213	02/11/2017	9.34	Call	Bond Future	2,532.1600	2.5322	2,423.9700	2.4240	(4.273)	0	0	0
2017/04/05	R213	02/11/2017	9.35	Call	Bond Future	2,563.2100	2.5632	2,453.2100	2.4532	(4.291)	0	0	0
2017/04/05	R213	02/11/2017	9.34	Put	Bond Future	3,333.3500	3.3333	3,771.9500	3.7719	13.158	0	0	0
2017/04/05	R214	04/05/2017	9.58	Put	Bond Future	1,838.2600	1.8383	2,218.5300	2.2185	20.686	0	0	0
2017/04/05	R214	04/05/2017			Bond Future	9.7327	71.4599	9.8117	70.9154	0.812	0.0000	0.0000	35,332
2017/04/05	R214	04/05/2017	9.57	Put	Bond Future	1,883.6200	1.8836	2,268.2700	2.2683	20.421	0	0	0
2017/04/05	R214	04/05/2017	9.58	Call	Bond Future	766.1000	0.7661	601.8200	0.6018	(21.444)	0	0	0
2017/04/05	R214	04/05/2017	9.56	Call	Bond Future	715.1100	0.7151	559.4700	0.5595	(21.764)	0	0	0
2017/04/05	R214	04/05/2017	9.57	Call	Bond Future	740.3200	0.7403	580.4200	0.5804	(21.599)	0	0	0
2017/04/05	R214	04/05/2017	9.56	Put	Bond Future	1,929.6700	1.9297	2,318.5800	2.3186	20.154	0	0	0
2017/04/05	R214	03/08/2017	9.51	Call	Bond Future	1,675.0700	1.6751	1,540.0200	1.5400	(8.062)	0	0	0
2017/04/05	R214	03/08/2017			Bond Future	9.7813	72.8239	9.8626	72.2688	0.831	0.0000	0.0000	0
2017/04/05	R214	03/08/2017	9.52	Call	Bond Future	1,703.0400	1.7030	1,565.8300	1.5658	(8.057)	0	0	0
2017/04/05	R214	03/08/2017	9.53	Call	Bond Future	1,731.2700	1.7313	1,591.9000	1.5919	(8.050)	0	0	0
2017/04/05	R214	03/08/2017	9.51	Put	Bond Future	3,581.0400	3.5810	4,001.0600	4.0011	11.729	0	0	0
2017/04/05	R214	03/08/2017	9.53	Put	Bond Future	3,493.8600	3.4939	3,909.5600	3.9096	11.898	0	0	0
2017/04/05	R214	03/08/2017	9.52	Put	Bond Future	3,537.2600	3.5373	3,955.1200	3.9551	11.813	0	0	0
2017/04/05	R214	02/11/2017	9.60	Call	Bond Future	2,528.3100	2.5283	2,360.7700	2.3608	(6.627)	0	0	0
2017/04/05	R214	02/11/2017			Bond Future	9.8286	70.9532	9.9124	70.3864	0.852	0.0000	0.0000	0
2017/04/05	R214	02/11/2017	9.58	Call	Bond Future	2,467.9600	2.4680	2,303.8300	2.3038	(6.650)	0	0	0
2017/04/05	R214	02/11/2017	9.59	Call	Bond Future	2,497.9300	2.4979	2,332.2000	2.3322	(6.635)	0	0	0
2017/04/05	R214	02/11/2017	9.60	Put	Bond Future	4,115.4200	4.1154	4,514.6200	4.5146	9.700	0	0	0
2017/04/05	R214	02/11/2017	9.58	Put	Bond Future	4,196.6800	4.1967	4,599.2900	4.5993	9.594	0	0	0
2017/04/05	R214	02/11/2017	9.59	Put	Bond Future	4,155.7900	4.1558	4,556.8000	4.5568	9.649	0	0	0
2017/04/05	R248	04/05/2017	9.66	Call	Bond Future	1,146.8100	1.1468	904.7400	0.9047	(21.108)	0	0	0
2017/04/05	R248	04/05/2017			Bond Future	9.7883	91.5905	9.8673	90.8986	0.807	0.0000	0.0000	77,443
2017/04/05	R248	04/05/2017	9.67	Call	Bond Future	1,182.7900	1.1828	935.0200	0.9350	(20.948)	0	0	0
2017/04/05	R248	04/05/2017	9.65	Put	Bond Future	2,346.1900	2.3462	2,801.5800	2.8016	19.410	0	0	0
2017/04/05	R248	04/05/2017	9.67	Put	Bond Future	2,237.0000	2.2370	2,681.1200	2.6811	19.853	0	0	0
2017/04/05	R248	04/05/2017	9.66	Put	Bond Future	2,291.1200	2.2911	2,740.9400	2.7409	19.633	0	0	0
2017/04/05	R248	04/05/2017	9.65	Call	Bond Future	1,111.6200	1.1116	875.1200	0.8751	(21.275)	0	0	0
2017/04/05	R248	03/08/2017			Bond Future	9.8387	93.3386	9.9201	92.6334	0.827	0.0000	0.0000	170
2017/04/05	R248	03/08/2017	9.57	Call	Bond Future	2,317.2800	2.3173	2,057.6500	2.0576	(11.204)	0	0	0
2017/04/05	R248	03/08/2017	9.56	Put	Bond Future	4,775.1400	4.7751	5,223.6500	5.2237	9.393	0	0	0
2017/04/05	R248	03/08/2017	9.58	Put	Bond Future	4,664.0800	4.6641	5,106.7900	5.1068	9.492	0	0	0
2017/04/05	R248	03/08/2017	9.57	Put	Bond Future	4,719.2600	4.7193	5,164.8800	5.1649	9.443	0	0	0
2017/04/05	R248	03/08/2017	9.58	Call	Bond Future	2,353.5200	2.3535	2,090.9800	2.0910	(11.155)	0	0	0
2017/04/05	R248	03/08/2017	9.56	Call	Bond Future	2,281.5800	2.2816	2,024.8400	2.0248	(11.253)	0	0	0
2017/04/05	R248	02/11/2017	9.66	Put	Bond Future	5,451.8800	5.4519	5,885.4000	5.8854	7.952	0	0	0
2017/04/05	R248	02/11/2017			Bond Future	9.8879	90.7284	9.9717	90.0083	0.848	0.0000	0.0000	0
2017/04/05	R248	02/11/2017	9.65	Put	Bond Future	5,502.9600	5.5030	5,938.8000	5.9388	7.920	0	0	0
2017/04/05	R248	02/11/2017	9.64	Call	Bond Future	3,363.6300	3.3636	3,081.7500	3.0818	(8.380)	0	0	0
2017/04/05	R248	02/11/2017	9.65	Call	Bond Future	3,402.3800	3.4024	3,118.1900	3.1182	(8.353)	0	0	0
2017/04/05	R248	02/11/2017	9.66	Call	Bond Future	3,441.3600	3.4414	3,154.8500	3.1549	(8.325)	0	0	0
2017/04/05	R248	02/11/2017	9.64	Put	Bond Future	5,554.4300	5.5544	5,992.5800	5.9926	7.888	0	0	0

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Total											838543	