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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/04/2017 TO 11/04/2017

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
2017/04/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	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
2017/04/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2025	04/05/2017			Bond Future	127.1169	127.1169	127.1535	127.1535	0.029	0.0000	0.0000	3,234
2017/04/11	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2025	04/05/2017	132.56	Put	Bond Future	5,443.0800	5.4431	5,406.5100	5.4065	(0.672)	0	0	0
2017/04/11	2025	04/05/2017	132.58	Put	Bond Future	5,463.0800	5.4631	5,426.5100	5.4265	(0.669)	0	0	0
2017/04/11	2025	04/05/2017	132.57	Put	Bond Future	5,453.0800	5.4531	5,416.5100	5.4165	(0.671)	0	0	0
2017/04/11	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2025	03/08/2017			Bond Future	128.2298	128.2298	128.2670	128.2670	0.029	0.0000	0.0000	0
2017/04/11	2025	03/08/2017	133.96	Put	Bond Future	5,730.2300	5.7302	5,692.9900	5.6930	(0.650)	0	0	0
2017/04/11	2025	03/08/2017	133.98	Put	Bond Future	5,750.2300	5.7502	5,712.9900	5.7130	(0.648)	0	0	0
2017/04/11	2025	03/08/2017	133.97	Put	Bond Future	5,740.2300	5.7402	5,702.9900	5.7030	(0.649)	0	0	0
2017/04/11	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2025	02/11/2017			Bond Future	130.7669	130.7669	130.8034	130.8034	0.028	0.0000	0.0000	0
2017/04/11	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2025	02/11/2017	132.96	Put	Bond Future	2,193.0700	2.1931	2,156.6200	2.1566	(1.662)	0	0	0
2017/04/11	2025	02/11/2017	132.98	Put	Bond Future	2,213.0700	2.2131	2,176.6200	2.1766	(1.647)	0	0	0
2017/04/11	2025	02/11/2017	132.97	Put	Bond Future	2,203.0700	2.2031	2,166.6200	2.1666	(1.655)	0	0	0
2017/04/11	2029	04/05/2017	100.66	Put	Bond Future	1,250.1400	1.2501	1,222.5900	1.2226	(2.204)	0	0	0
2017/04/11	2029	04/05/2017			Bond Future	99.4099	99.4099	99.4374	99.4374	0.028	0.0000	0.0000	1,772
2017/04/11	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2029	04/05/2017	100.65	Put	Bond Future	1,240.1400	1.2401	1,212.5900	1.2126	(2.222)	0	0	0
2017/04/11	2029	04/05/2017	100.67	Put	Bond Future	1,260.1400	1.2601	1,232.5900	1.2326	(2.186)	0	0	0
2017/04/11	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2030	04/05/2017			Bond Future	9.3973	91.8933	9.3335	92.3291	(0.679)	0.0000	0.0000	31,709
2017/04/11	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	44.3300	0.0443	100.000	0	0	0
2017/04/11	2030	04/05/2017	9.32	Put	Bond Future	528.6500	0.5287	92.8000	0.0928	(82.446)	0	0	0
2017/04/11	2030	04/05/2017	9.34	Put	Bond Future	391.5200	0.3915	0.0000	0.0000	(100.000)	0	0	0
2017/04/11	2030	04/05/2017	9.33	Put	Bond Future	460.0500	0.4601	24.2000	0.0242	(94.740)	0	0	0
2017/04/11	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2030	03/08/2017	9.34	Put	Bond Future	776.7300	0.7767	332.7900	0.3328	(57.155)	0	0	0
2017/04/11	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2030	03/08/2017			Bond Future	9.4552	89.6392	9.3892	90.0831	(0.698)	0.0000	0.0000	3,410

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2017/04/11	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2030	03/08/2017	9.33	Put	Bond Future	844.6000	0.8446	400.6600	0.4007	(52.562)	0	0	0
2017/04/11	2030	03/08/2017	9.35	Put	Bond Future	708.9400	0.7089	265.0000	0.2650	(62.620)	0	0	0
2017/04/11	2030	02/11/2017			Bond Future	9.5033	91.3919	9.4352	91.8434	(0.716)	0.0000	0.0000	0
2017/04/11	2030	02/11/2017	9.34	Put	Bond Future	1,088.2200	1.0882	636.7000	0.6367	(41.492)	0	0	0
2017/04/11	2030	02/11/2017	9.36	Put	Bond Future	953.9800	0.9540	502.4600	0.5025	(47.330)	0	0	0
2017/04/11	2030	02/11/2017	9.35	Put	Bond Future	1,021.0600	1.0211	569.5400	0.5695	(44.221)	0	0	0
2017/04/11	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2032	04/05/2017	9.45	Call	Bond Future	781.5900	0.7816	950.8300	0.9508	21.653	0	0	0
2017/04/11	2032	04/05/2017			Bond Future	9.5716	90.4862	9.5080	90.9496	(0.665)	0.0000	0.0000	22,637
2017/04/11	2032	04/05/2017	9.46	Call	Bond Future	810.2400	0.8102	983.9400	0.9839	21.438	0	0	0
2017/04/11	2032	04/05/2017	9.44	Put	Bond Future	1,715.8500	1.7159	1,417.2600	1.4173	(17.402)	0	0	0
2017/04/11	2032	04/05/2017	9.46	Put	Bond Future	1,625.3500	1.6253	1,335.6400	1.3356	(17.824)	0	0	0
2017/04/11	2032	04/05/2017	9.45	Put	Bond Future	1,670.2700	1.6703	1,376.1000	1.3761	(17.612)	0	0	0
2017/04/11	2032	04/05/2017	9.44	Call	Bond Future	753.5200	0.7535	918.3400	0.9183	21.873	0	0	0
2017/04/11	2032	03/08/2017	9.43	Put	Bond Future	3,378.9000	3.3789	3,103.8600	3.1039	(8.140)	0	0	0
2017/04/11	2032	03/08/2017			Bond Future	9.6276	92.2119	9.5619	92.6839	(0.682)	0.0000	0.0000	0
2017/04/11	2032	03/08/2017	9.45	Put	Bond Future	3,295.1000	3.2951	3,024.2300	3.0242	(8.220)	0	0	0
2017/04/11	2032	03/08/2017	9.44	Put	Bond Future	3,336.7100	3.3367	3,063.7600	3.0638	(8.180)	0	0	0
2017/04/11	2032	03/08/2017	9.44	Call	Bond Future	1,978.5700	1.9786	2,177.6900	2.1777	10.064	0	0	0
2017/04/11	2032	03/08/2017	9.45	Call	Bond Future	2,010.1000	2.0101	2,211.3000	2.2113	10.009	0	0	0
2017/04/11	2032	03/08/2017	9.43	Call	Bond Future	1,947.5300	1.9475	2,144.5600	2.1446	10.117	0	0	0
2017/04/11	2032	02/11/2017			Bond Future	9.6807	89.8560	9.6130	90.3363	(0.699)	0.0000	0.0000	0
2017/04/11	2032	02/11/2017	9.48	Put	Bond Future	4,094.4300	4.0944	3,827.7100	3.8277	(6.514)	0	0	0
2017/04/11	2032	02/11/2017	9.50	Put	Bond Future	4,014.5000	4.0145	3,751.0800	3.7511	(6.562)	0	0	0
2017/04/11	2032	02/11/2017	9.49	Put	Bond Future	4,054.3200	4.0543	3,789.2500	3.7893	(6.538)	0	0	0
2017/04/11	2032	02/11/2017	9.48	Call	Bond Future	2,659.5400	2.6595	2,873.0900	2.8731	8.030	0	0	0
2017/04/11	2032	02/11/2017	9.49	Call	Bond Future	2,691.7000	2.6917	2,906.9000	2.9069	7.995	0	0	0
2017/04/11	2032	02/11/2017	9.50	Call	Bond Future	2,724.0800	2.7241	2,940.9300	2.9409	7.960	0	0	0
2017/04/11	2033	04/05/2017			Bond Future	104.2690	104.2690	104.0165	104.0165	(0.242)	0.0000	0.0000	5,778
2017/04/11	2033	04/05/2017	110.83	Put	Bond Future	6,561.0400	6.5610	6,813.4800	6.8135	3.848	0	0	0
2017/04/11	2033	04/05/2017	110.85	Put	Bond Future	6,581.0400	6.5810	6,833.4800	6.8335	3.836	0	0	0
2017/04/11	2033	04/05/2017	110.84	Put	Bond Future	6,571.0400	6.5710	6,823.4800	6.8235	3.842	0	0	0
2017/04/11	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2033	03/08/2017	113.14	Put	Bond Future	6,863.7600	6.8638	7,121.1400	7.1211	3.750	0	0	0
2017/04/11	2033	03/08/2017			Bond Future	106.2762	106.2762	106.0189	106.0189	(0.242)	0.0000	0.0000	356
2017/04/11	2033	03/08/2017	113.13	Put	Bond Future	6,853.7600	6.8538	7,111.1400	7.1111	3.755	0	0	0
2017/04/11	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2033	03/08/2017	113.12	Put	Bond Future	6,843.7600	6.8438	7,101.1400	7.1011	3.761	0	0	0

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2017/04/11	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2033	02/11/2017			Bond Future	107.2978	107.2978	107.0342	107.0342	(0.246)	0.0000	0.0000	0
2017/04/11	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2033	02/11/2017	110.07	Put	Bond Future	2,772.2100	2.7722	3,035.8500	3.0358	9.510	0	0	0
2017/04/11	2033	02/11/2017	110.09	Put	Bond Future	2,792.2100	2.7922	3,055.8500	3.0558	9.442	0	0	0
2017/04/11	2033	02/11/2017	110.08	Put	Bond Future	2,782.2100	2.7822	3,045.8500	3.0458	9.476	0	0	0
2017/04/11	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2037	04/05/2017			Bond Future	9.8182	90.8764	9.7643	91.3018	(0.548)	0.0000	0.0000	55,012
2017/04/11	2037	04/05/2017	9.58	Put	Bond Future	2,489.0600	2.4891	2,170.9500	2.1709	(12.780)	0	0	0
2017/04/11	2037	04/05/2017	9.60	Put	Bond Future	2,374.3200	2.3743	2,063.1400	2.0631	(13.106)	0	0	0
2017/04/11	2037	04/05/2017	9.59	Put	Bond Future	2,431.3000	2.4313	2,116.6300	2.1166	(12.942)	0	0	0
2017/04/11	2037	04/05/2017	9.60	Call	Bond Future	630.9100	0.6309	745.1500	0.7452	18.107	0	0	0
2017/04/11	2037	04/05/2017	9.58	Call	Bond Future	583.1300	0.5831	690.4400	0.6904	18.402	0	0	0
2017/04/11	2037	04/05/2017	9.59	Call	Bond Future	606.6900	0.6067	717.4400	0.7174	18.255	0	0	0
2017/04/11	2037	03/08/2017	9.57	Call	Bond Future	1,873.7500	1.8738	2,033.2000	2.0332	8.510	0	0	0
2017/04/11	2037	03/08/2017			Bond Future	9.8794	88.3524	9.8239	88.7857	(0.562)	0.0000	0.0000	160
2017/04/11	2037	03/08/2017	9.58	Call	Bond Future	1,904.5300	1.9045	2,065.7900	2.0658	8.467	0	0	0
2017/04/11	2037	03/08/2017	9.56	Put	Bond Future	4,382.2000	4.3822	4,106.5400	4.1065	(6.290)	0	0	0
2017/04/11	2037	03/08/2017	9.57	Put	Bond Future	4,331.2700	4.3313	4,057.4300	4.0574	(6.322)	0	0	0
2017/04/11	2037	03/08/2017	9.58	Put	Bond Future	4,280.9500	4.2810	4,008.9200	4.0089	(6.354)	0	0	0
2017/04/11	2037	03/08/2017	9.56	Call	Bond Future	1,843.4700	1.8435	2,001.1000	2.0011	8.551	0	0	0
2017/04/11	2037	02/11/2017			Bond Future	9.9318	90.0800	9.8747	90.5207	(0.575)	0.0000	0.0000	0
2017/04/11	2037	02/11/2017	9.66	Call	Bond Future	2,986.3700	2.9864	3,173.1100	3.1731	6.253	0	0	0
2017/04/11	2037	02/11/2017	9.65	Put	Bond Future	5,162.8800	5.1629	4,907.5200	4.9075	(4.946)	0	0	0
2017/04/11	2037	02/11/2017	9.67	Put	Bond Future	5,070.8900	5.0709	4,818.3200	4.8183	(4.981)	0	0	0
2017/04/11	2037	02/11/2017	9.66	Put	Bond Future	5,116.7200	5.1167	4,862.7600	4.8628	(4.963)	0	0	0
2017/04/11	2037	02/11/2017	9.67	Call	Bond Future	3,020.3400	3.0203	3,208.4700	3.2085	6.229	0	0	0
2017/04/11	2037	02/11/2017	9.65	Call	Bond Future	2,952.6100	2.9526	3,137.9500	3.1380	6.277	0	0	0
2017/04/11	2038	04/05/2017	139.77	Put	Bond Future	9,152.2800	9.1523	9,116.5200	9.1165	(0.391)	0	0	0
2017/04/11	2038	04/05/2017			Bond Future	130.6177	130.6177	130.6535	130.6535	0.027	0.0000	0.0000	20,616
2017/04/11	2038	04/05/2017	139.79	Put	Bond Future	9,172.2800	9.1723	9,136.5200	9.1365	(0.390)	0	0	0
2017/04/11	2038	04/05/2017	139.78	Put	Bond Future	9,162.2800	9.1623	9,126.5200	9.1265	(0.390)	0	0	0
2017/04/11	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2038	03/08/2017			Bond Future	131.6311	131.6311	131.6676	131.6676	0.028	0.0000	0.0000	201
2017/04/11	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2038	03/08/2017	141.16	Put	Bond Future	9,528.8700	9.5289	9,492.4100	9.4924	(0.383)	0	0	0
2017/04/11	2038	03/08/2017	141.18	Put	Bond Future	9,548.8700	9.5489	9,512.4100	9.5124	(0.382)	0	0	0
2017/04/11	2038	03/08/2017	141.17	Put	Bond Future	9,538.8700	9.5389	9,502.4100	9.5024	(0.382)	0	0	0
2017/04/11	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2038	02/11/2017			Bond Future	134.2357	134.2357	134.2713	134.2713	0.026	0.0000	0.0000	0
2017/04/11	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	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
2017/04/11	2038	02/11/2017	136.82	Put	Bond Future	2,584.2700	2.5843	2,548.7200	2.5487	(1.376)	0	0	0
2017/04/11	2038	02/11/2017	136.80	Put	Bond Future	2,564.2700	2.5643	2,528.7200	2.5287	(1.386)	0	0	0
2017/04/11	2038	02/11/2017	136.81	Put	Bond Future	2,574.2700	2.5743	2,538.7200	2.5387	(1.381)	0	0	0
2017/04/11	2040	04/05/2017			Bond Future	9.8731	94.5557	9.8192	95.0107	(0.545)	0.0000	0.0000	9,600
2017/04/11	2040	04/05/2017	9.62	Put	Bond Future	2,783.0600	2.7831	2,438.6500	2.4387	(12.375)	0	0	0
2017/04/11	2040	04/05/2017	9.64	Put	Bond Future	2,658.2600	2.6583	2,321.0000	2.3210	(12.687)	0	0	0
2017/04/11	2040	04/05/2017	9.63	Put	Bond Future	2,720.2900	2.7203	2,379.4400	2.3794	(12.530)	0	0	0
2017/04/11	2040	04/05/2017	9.62	Call	Bond Future	611.8800	0.6119	722.3800	0.7224	18.059	0	0	0
2017/04/11	2040	04/05/2017	9.63	Call	Bond Future	636.4800	0.6365	750.5400	0.7505	17.920	0	0	0
2017/04/11	2040	04/05/2017	9.64	Call	Bond Future	661.6900	0.6617	779.3400	0.7793	17.780	0	0	0
2017/04/11	2040	03/08/2017			Bond Future	9.9341	91.8516	9.8786	92.3150	(0.559)	0.0000	0.0000	0
2017/04/11	2040	03/08/2017	9.61	Put	Bond Future	4,781.0700	4.7811	4,486.5200	4.4865	(6.161)	0	0	0
2017/04/11	2040	03/08/2017	9.63	Put	Bond Future	4,672.1600	4.6722	4,381.4200	4.3814	(6.223)	0	0	0
2017/04/11	2040	03/08/2017	9.62	Put	Bond Future	4,726.3000	4.7263	4,433.6500	4.4337	(6.192)	0	0	0
2017/04/11	2040	03/08/2017	9.61	Call	Bond Future	2,019.2500	2.0193	2,188.0800	2.1881	8.361	0	0	0
2017/04/11	2040	03/08/2017	9.62	Call	Bond Future	2,051.7000	2.0517	2,222.4300	2.2224	8.321	0	0	0
2017/04/11	2040	03/08/2017	9.63	Call	Bond Future	2,084.6600	2.0847	2,257.3000	2.2573	8.281	0	0	0
2017/04/11	2040	02/11/2017			Bond Future	9.9865	93.6476	9.9295	94.1189	(0.571)	0.0000	0.0000	0
2017/04/11	2040	02/11/2017	9.66	Call	Bond Future	3,094.6500	3.0946	3,287.4000	3.2874	6.228	0	0	0
2017/04/11	2040	02/11/2017	9.65	Put	Bond Future	5,899.6900	5.8997	5,619.6500	5.6197	(4.747)	0	0	0
2017/04/11	2040	02/11/2017	9.67	Put	Bond Future	5,797.4400	5.7974	5,520.3300	5.5203	(4.780)	0	0	0
2017/04/11	2040	02/11/2017	9.66	Put	Bond Future	5,848.5300	5.8485	5,569.9600	5.5700	(4.763)	0	0	0
2017/04/11	2040	02/11/2017	9.67	Call	Bond Future	3,129.9000	3.1299	3,324.1100	3.3241	6.205	0	0	0
2017/04/11	2040	02/11/2017	9.65	Call	Bond Future	3,059.3400	3.0593	3,250.6200	3.2506	6.252	0	0	0
2017/04/11	2044	04/05/2017			Bond Future	9.8976	91.6248	9.8388	92.1256	(0.594)	0.0000	0.0000	23,891
2017/04/11	2044	04/05/2017	9.67	Call	Bond Future	671.9400	0.6719	806.8000	0.8068	20.070	0	0	0
2017/04/11	2044	04/05/2017	9.66	Put	Bond Future	2,701.0200	2.7010	2,331.0800	2.3311	(13.696)	0	0	0
2017/04/11	2044	04/05/2017	9.68	Put	Bond Future	2,577.0700	2.5771	2,215.3100	2.2153	(14.038)	0	0	0
2017/04/11	2044	04/05/2017	9.67	Put	Bond Future	2,638.5900	2.6386	2,272.7100	2.2727	(13.866)	0	0	0
2017/04/11	2044	04/05/2017	9.68	Call	Bond Future	698.4000	0.6984	837.3800	0.8374	19.900	0	0	0
2017/04/11	2044	04/05/2017	9.66	Call	Bond Future	646.2600	0.6463	777.0600	0.7771	20.240	0	0	0
2017/04/11	2044	03/08/2017			Bond Future	9.9569	88.9899	9.8963	89.5001	(0.608)	0.0000	0.0000	0
2017/04/11	2044	03/08/2017	9.62	Put	Bond Future	4,877.0100	4.8770	4,551.6000	4.5516	(6.672)	0	0	0
2017/04/11	2044	03/08/2017	9.64	Put	Bond Future	4,765.3000	4.7653	4,444.1300	4.4441	(6.740)	0	0	0
2017/04/11	2044	03/08/2017	9.63	Put	Bond Future	4,820.9300	4.8209	4,497.6400	4.4976	(6.706)	0	0	0
2017/04/11	2044	03/08/2017	9.64	Call	Bond Future	2,038.3300	2.0383	2,227.3600	2.2274	9.274	0	0	0
2017/04/11	2044	03/08/2017	9.62	Call	Bond Future	1,973.1400	1.9731	2,157.9300	2.1579	9.365	0	0	0
2017/04/11	2044	03/08/2017	9.63	Call	Bond Future	2,005.5800	2.0056	2,192.4900	2.1925	9.319	0	0	0
2017/04/11	2044	02/11/2017	9.68	Call	Bond Future	3,157.8900	3.1579	3,372.1800	3.3722	6.786	0	0	0
2017/04/11	2044	02/11/2017			Bond Future	10.0077	90.7299	9.9455	91.2490	(0.621)	0.0000	0.0000	0
2017/04/11	2044	02/11/2017	9.66	Call	Bond Future	3,087.1400	3.0871	3,298.2200	3.2982	6.837	0	0	0
2017/04/11	2044	02/11/2017	9.67	Call	Bond Future	3,122.2700	3.1223	3,334.9600	3.3350	6.812	0	0	0
2017/04/11	2044	02/11/2017	9.66	Put	Bond Future	6,058.3700	6.0584	5,750.3200	5.7503	(5.085)	0	0	0
2017/04/11	2044	02/11/2017	9.68	Put	Bond Future	5,953.6400	5.9536	5,648.8000	5.6488	(5.120)	0	0	0
2017/04/11	2044	02/11/2017	9.67	Put	Bond Future	6,005.6900	6.0057	5,699.2500	5.6992	(5.102)	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
2017/04/11	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2046	04/05/2017			Bond Future	126.8324	126.8324	126.8682	126.8682	0.028	0.0000	0.0000	20,203
2017/04/11	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2046	04/05/2017	138.32	Put	Bond Future	11,487.6100	11.4876	11,451.8000	11.4518	(0.312)	0	0	0
2017/04/11	2046	04/05/2017	138.34	Put	Bond Future	11,507.6100	11.5076	11,471.8000	11.4718	(0.311)	0	0	0
2017/04/11	2046	04/05/2017	138.33	Put	Bond Future	11,497.6100	11.4976	11,461.8000	11.4618	(0.311)	0	0	0
2017/04/11	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2046	03/08/2017	141.17	Put	Bond Future	11,896.0500	11.8961	11,859.5700	11.8596	(0.307)	0	0	0
2017/04/11	2046	03/08/2017			Bond Future	129.2740	129.2740	129.3104	129.3104	0.028	0.0000	0.0000	637
2017/04/11	2046	03/08/2017	141.19	Put	Bond Future	11,916.0500	11.9161	11,879.5700	11.8796	(0.306)	0	0	0
2017/04/11	2046	03/08/2017	141.18	Put	Bond Future	11,906.0500	11.9061	11,869.5700	11.8696	(0.306)	0	0	0
2017/04/11	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2046	02/11/2017			Bond Future	130.2766	130.2766	130.2766	130.2766	0.027	0.0000	0.0000	0
2017/04/11	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2046	02/11/2017	136.30	Put	Bond Future	6,059.1400	6.0591	6,023.4500	6.0235	(0.589)	0	0	0
2017/04/11	2046	02/11/2017	136.32	Put	Bond Future	6,079.1400	6.0791	6,043.4500	6.0435	(0.587)	0	0	0
2017/04/11	2046	02/11/2017	136.31	Put	Bond Future	6,069.1400	6.0691	6,033.4500	6.0335	(0.588)	0	0	0
2017/04/11	2050	04/05/2017			Bond Future	135.4458	135.4458	135.4845	135.4845	0.029	0.0000	0.0000	24,114
2017/04/11	2050	04/05/2017	147.83	Put	Bond Future	12,384.1900	12.3842	12,345.4700	12.3455	(0.313)	0	0	0
2017/04/11	2050	04/05/2017	147.85	Put	Bond Future	12,404.1900	12.4042	12,365.4700	12.3655	(0.312)	0	0	0
2017/04/11	2050	04/05/2017	147.84	Put	Bond Future	12,394.1900	12.3942	12,355.4700	12.3555	(0.312)	0	0	0
2017/04/11	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2050	03/08/2017			Bond Future	136.3883	136.3883	136.4278	136.4278	0.029	0.0000	0.0000	302
2017/04/11	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2050	03/08/2017	149.22	Put	Bond Future	12,831.7100	12.8317	12,792.1900	12.7922	(0.308)	0	0	0
2017/04/11	2050	03/08/2017	149.24	Put	Bond Future	12,851.7100	12.8517	12,812.1900	12.8122	(0.308)	0	0	0
2017/04/11	2050	03/08/2017	149.23	Put	Bond Future	12,841.7100	12.8417	12,802.1900	12.8022	(0.308)	0	0	0
2017/04/11	2050	02/11/2017	144.66	Put	Bond Future	5,573.2500	5.5733	5,534.6200	5.5346	(0.693)	0	0	0
2017/04/11	2050	02/11/2017	144.67	Put	Bond Future	5,583.2500	5.5833	5,544.6200	5.5446	(0.692)	0	0	0
2017/04/11	2050	02/11/2017			Bond Future	139.0867	139.0867	139.1254	139.1254	0.028	0.0000	0.0000	0
2017/04/11	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	2050	02/11/2017	144.65	Put	Bond Future	5,563.2500	5.5633	5,524.6200	5.5246	(0.694)	0	0	0
2017/04/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	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
2017/04/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	AL37	04/05/2017			Index Future	527.6440	527.6440	528.6250	528.6250	0.186	0.0000	0.0000	1
2017/04/11	AL37	03/08/2017			Index Future	537.7060	537.7060	538.7060	538.7060	0.186	0.0000	0.0000	0
2017/04/11	AL37	02/11/2017			Index Future	548.2180	548.2180	549.2320	549.2320	0.185	0.0000	0.0000	0
2017/04/11	AL7T	04/05/2017			Index Future	601.5400	601.5400	603.7440	603.7440	0.366	0.0000	0.0000	0
2017/04/11	AL7T	03/08/2017			Index Future	613.0110	613.0110	615.2580	615.2580	0.367	0.0000	0.0000	0
2017/04/11	AL7T	02/11/2017			Index Future	624.9950	624.9950	627.2800	627.2800	0.366	0.0000	0.0000	0
2017/04/11	ALBI	04/05/2017			Index Future	544.4900	544.4900	546.6170	546.6170	0.391	0.0000	0.0000	594
2017/04/11	ALBI	03/08/2017			Index Future	554.8740	554.8740	557.0420	557.0420	0.391	0.0000	0.0000	33
2017/04/11	ALBI	02/11/2017			Index Future	565.7210	565.7210	567.9260	567.9260	0.390	0.0000	0.0000	0
2017/04/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	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
2017/04/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/11	EL28	04/05/2017			Bond Future	125.7929	125.7929	125.8415	125.8415	0.039	0.0000	0.0000	0
2017/04/11	EL28	04/05/2017	137.90	Put	Bond Future	12,107.1200	12.1071	12,058.4600	12.0585	(0.402)	0	0	0
2017/04/11	EL28	04/05/2017	137.92	Put	Bond Future	12,127.1200	12.1271	12,078.4600	12.0785	(0.401)	0	0	0
2017/04/11	EL28	04/05/2017	137.91	Put	Bond Future	12,117.1200	12.1171	12,068.4600	12.0685	(0.402)	0	0	0
2017/04/11	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	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
2017/04/11	EL28	03/08/2017			Bond Future	128.2144		128.2144	128.2641	0.039	0.0000	0.0000	0
2017/04/11	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	EL28	03/08/2017	135.16	Put	Bond Future	6,945.5700	6.9456	6,895.9400	6.8959	(0.715)	0	0	0
2017/04/11	EL28	03/08/2017	135.18	Put	Bond Future	6,965.5700	6.9656	6,915.9400	6.9159	(0.713)	0	0	0
2017/04/11	EL28	03/08/2017	135.17	Put	Bond Future	6,955.5700	6.9556	6,905.9400	6.9059	(0.714)	0	0	0
2017/04/11	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	EL28	02/11/2017			Bond Future	128.9988		128.9988	129.0478	0.038	0.0000	0.0000	0
2017/04/11	EL28	02/11/2017	133.87	Put	Bond Future	4,871.2000	4.8712	4,822.1800	4.8222	(1.006)	0	0	0
2017/04/11	EL28	02/11/2017	133.89	Put	Bond Future	4,891.2000	4.8912	4,842.1800	4.8422	(1.002)	0	0	0
2017/04/11	EL28	02/11/2017	133.88	Put	Bond Future	4,881.2000	4.8812	4,832.1800	4.8322	(1.004)	0	0	0
2017/04/11	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	ES33	04/05/2017			Bond Future	10.8971	75.4254	10.8365	75.7940	(0.556)	0.0000	0.0000	2,000
2017/04/11	ES33	04/05/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	ES33	04/05/2017	10.54	Put	Bond Future	2,211.2500	2.2113	1,842.6200	1.8426	(16.671)	0	0	0
2017/04/11	ES33	04/05/2017	10.56	Put	Bond Future	2,084.8200	2.0848	1,716.1900	1.7162	(17.682)	0	0	0
2017/04/11	ES33	04/05/2017	10.55	Put	Bond Future	2,148.0000	2.1480	1,779.3700	1.7794	(17.162)	0	0	0
2017/04/11	ES33	04/05/2017	10.56	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	ES33	04/05/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	ES33	03/08/2017			Bond Future	10.9916	76.8639	10.9289	77.2394	(0.570)	0.0000	0.0000	7,466
2017/04/11	ES33	03/08/2017	10.53	Put	Bond Future	2,833.0400	2.8330	2,457.5500	2.4575	(13.254)	0	0	0
2017/04/11	ES33	03/08/2017	10.55	Put	Bond Future	2,706.9400	2.7069	2,331.4500	2.3315	(13.871)	0	0	0
2017/04/11	ES33	03/08/2017	10.54	Put	Bond Future	2,769.9500	2.7700	2,394.4600	2.3945	(13.556)	0	0	0
2017/04/11	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	ES33	02/11/2017	10.66	Put	Bond Future	2,573.4000	2.5734	2,191.5300	2.1915	(14.839)	0	0	0
2017/04/11	ES33	02/11/2017			Bond Future	11.0866	74.5741	11.0219	74.9560	(0.584)	0.0000	0.0000	0
2017/04/11	ES33	02/11/2017	10.68	Put	Bond Future	2,449.7600	2.4498	2,067.8900	2.0679	(15.588)	0	0	0
2017/04/11	ES33	02/11/2017	10.67	Put	Bond Future	2,511.5400	2.5115	2,129.6700	2.1297	(15.205)	0	0	0
2017/04/11	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/11	ES42	04/05/2017			Bond Future	11.0475	78.8318	10.9913	79.2196	(0.509)	0.0000	0.0000	8,777
2017/04/11	ES42	03/08/2017			Bond Future	11.1404	80.3353	11.0823	80.7303	(0.522)	0.0000	0.0000	0
2017/04/11	ES42	02/11/2017			Bond Future	11.2331	77.6440	11.1730	78.0458	(0.534)	0.0000	0.0000	0
2017/04/11	GOVI	04/05/2017			GOVI	542.8300	542.8300	544.9660	544.9660	0.393	0.0000	0.0000	405
2017/04/11	GOVI	04/05/2017	262.19	Call	GOVI	2,806,400.0000	280.6400	2,827,760.0000	282.7760	0.761	0	0	0
2017/04/11	GOVI	04/05/2017	262.20	Call	GOVI	2,806,300.0000	280.6300	2,827,660.0000	282.7660	0.761	0	0	0
2017/04/11	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	GOVI	04/05/2017	262.18	Call	GOVI	2,806,500.0000	280.6500	2,827,860.0000	282.7860	0.761	0	0	0
2017/04/11	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	GOVI	03/08/2017			GOVI	553.1820	553.1820	555.3590	555.3590	0.394	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
2017/04/11	GOVI	03/08/2017	561.11	Put	GOVI	79,280.0000	7.9280	57,510.0000	5.7510	(27.460)	0	0	0
2017/04/11	GOVI	03/08/2017	561.09	Put	GOVI	79,080.0000	7.9080	57,310.0000	5.7310	(27.529)	0	0	0
2017/04/11	GOVI	03/08/2017	561.10	Put	GOVI	79,180.0000	7.9180	57,410.0000	5.7410	(27.494)	0	0	0
2017/04/11	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	GOVI	02/11/2017	572.44	Put	GOVI	84,440.0000	8.4440	62,290.0000	6.2290	(26.232)	0	0	0
2017/04/11	GOVI	02/11/2017			GOVI	563.9960	563.9960	566.2110	566.2110	0.393	0.0000	0.0000	0
2017/04/11	GOVI	02/11/2017	572.46	Put	GOVI	84,640.0000	8.4640	62,490.0000	6.2490	(26.170)	0	0	0
2017/04/11	GOVI	02/11/2017	572.45	Put	GOVI	84,540.0000	8.4540	62,390.0000	6.2390	(26.201)	0	0	0
2017/04/11	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/11	IGOV	04/05/2017			Index Future	246.0730	246.0730	246.0780	246.0780	0.002	0.0000	0.0000	925
2017/04/11	IGOV	03/08/2017			Index Future	250.8100	250.8100	250.8150	250.8150	0.002	0.0000	0.0000	297
2017/04/11	IGOV	02/11/2017			Index Future	255.7720	255.7720	255.7750	255.7750	0.001	0.0000	0.0000	0
2017/04/11	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/11	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/11	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/11	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/11	IS01	21/09/2017			Interest Rate Swap	99.6303	99.6303	99.6250	99.6250	(0.005)	0.0000	0.0000	0
2017/04/11	IS01	21/12/2017			Interest Rate Swap	99.8895	99.8895	99.8755	99.8755	(0.014)	0.0000	0.0000	0
2017/04/11	IS01	15/03/2018			Interest Rate Swap	99.9253	99.9253	99.9015	99.9015	(0.024)	0.0000	0.0000	0
2017/04/11	IS01	21/06/2018			Interest Rate Swap	100.2066	100.2066	100.1722	100.1722	(0.034)	0.0000	0.0000	0
2017/04/11	IS02	18/12/2017			Interest Rate Swap	99.9158	99.9158	99.9019	99.9019	(0.014)	0.0000	0.0000	0
2017/04/11	IS02	16/03/2018			Interest Rate Swap	99.2074	99.2074	99.1836	99.1836	(0.024)	0.0000	0.0000	0
2017/04/11	IS02	15/06/2018			Interest Rate Swap	98.8912	98.8912	98.8575	98.8575	(0.034)	0.0000	0.0000	0
2017/04/11	IS02	21/09/2018			Interest Rate Swap	98.9664	98.9664	98.9202	98.9202	(0.047)	0.0000	0.0000	0
2017/04/11	IS02	21/12/2018			Interest Rate Swap	99.4800	99.4800	99.4300	99.4300	(0.050)	0.0000	0.0000	0
2017/04/11	IS02	15/03/2019			Interest Rate Swap	100.0072	100.0072	99.9424	99.9424	(0.065)	0.0000	0.0000	0
2017/04/11	IS02	21/06/2019			Interest Rate Swap	100.5454	100.5454	100.4723	100.4723	(0.073)	0.0000	0.0000	0
2017/04/11	IS05	17/12/2020			Interest Rate Swap	97.9279	97.9279	97.7930	97.7930	(0.138)	0.0000	0.0000	0
2017/04/11	IS05	16/03/2021			Interest Rate Swap	97.2817	97.2817	97.1343	97.1343	(0.152)	0.0000	0.0000	0
2017/04/11	IS05	15/06/2021			Interest Rate Swap	96.6033	96.6033	96.4452	96.4452	(0.164)	0.0000	0.0000	0
2017/04/11	IS05	21/09/2021			Interest Rate Swap	96.8908	96.8908	96.7240	96.7240	(0.172)	0.0000	0.0000	0
2017/04/11	IS05	21/12/2021			Interest Rate Swap	99.1545	99.1545	98.9824	98.9824	(0.174)	0.0000	0.0000	51
2017/04/11	IS05	15/03/2022			Interest Rate Swap	99.3776	99.3776	99.1992	99.1992	(0.180)	0.0000	0.0000	0
2017/04/11	IS05	21/06/2022			Interest Rate Swap	100.6450	100.6450	100.4609	100.4609	(0.183)	0.0000	0.0000	0
2017/04/11	IS10	17/12/2025			Interest Rate Swap	98.2243	98.2243	97.9044	97.9044	(0.326)	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
2017/04/11	IS10	16/03/2026			Interest Rate Swap	95.3313	95.3313	95.0099	95.0099	(0.337)	0.0000	0.0000	0
2017/04/11	IS10	15/06/2026			Interest Rate Swap	94.1464	94.1464	93.8176	93.8176	(0.349)	0.0000	0.0000	0
2017/04/11	IS10	21/09/2026			Interest Rate Swap	96.2873	96.2873	95.9512	95.9512	(0.349)	0.0000	0.0000	0
2017/04/11	IS10	21/12/2026			Interest Rate Swap	100.0025	100.0025	99.6612	99.6612	(0.341)	0.0000	0.0000	0
2017/04/11	IS10	15/03/2027			Interest Rate Swap	98.6433	98.6433	98.2877	98.2877	(0.361)	0.0000	0.0000	0
2017/04/11	IS10	21/06/2027			Interest Rate Swap	100.6897	100.6897	100.3264	100.3264	(0.361)	0.0000	0.0000	0
2017/04/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/11	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/04/11	JBAF	17/05/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/04/11	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/04/11	JBAF	19/07/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/04/11	JBAF	16/08/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/11	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/11	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/04/11	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/11	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/11	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/04/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/11	JBAF	19/12/2018			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/04/11	JBAF	20/03/2019			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/04/11	R023	04/05/2017	8.61	Call	Bond Future	1,308.1200	1.3081	1,463.8400	1.4638	11.904	0	0	0
2017/04/11	R023	04/05/2017			Bond Future	8.3657	98.6674	8.3181	98.8796	(0.569)	0.0000	0.0000	19,743
2017/04/11	R023	04/05/2017	8.59	Call	Bond Future	1,242.1600	1.2422	1,393.8800	1.3939	12.214	0	0	0
2017/04/11	R023	04/05/2017	8.60	Call	Bond Future	1,274.9600	1.2750	1,428.6900	1.4287	12.058	0	0	0
2017/04/11	R023	04/05/2017	8.59	Put	Bond Future	249.9200	0.2499	189.3900	0.1894	(24.220)	0	0	0
2017/04/11	R023	04/05/2017	8.61	Put	Bond Future	228.0000	0.2280	171.4700	0.1715	(24.794)	0	0	0
2017/04/11	R023	04/05/2017	8.60	Put	Bond Future	238.7700	0.2388	180.2500	0.1802	(24.509)	0	0	0
2017/04/11	R023	03/08/2017	8.60	Put	Bond Future	960.5600	0.9606	872.7600	0.8728	(9.141)	0	0	0
2017/04/11	R023	03/08/2017			Bond Future	8.3979	100.5491	8.3476	100.7652	(0.598)	0.0000	0.0000	0
2017/04/11	R023	03/08/2017	8.59	Put	Bond Future	977.0400	0.9770	888.2000	0.8882	(9.093)	0	0	0
2017/04/11	R023	03/08/2017	8.60	Call	Bond Future	1,824.3600	1.8244	1,952.6000	1.9526	7.029	0	0	0
2017/04/11	R023	03/08/2017	8.58	Call	Bond Future	1,772.7000	1.7727	1,898.8400	1.8988	7.116	0	0	0
2017/04/11	R023	03/08/2017	8.59	Call	Bond Future	1,798.3300	1.7983	1,925.5300	1.9255	7.073	0	0	0
2017/04/11	R023	03/08/2017	8.58	Put	Bond Future	993.9500	0.9939	904.0500	0.9041	(9.045)	0	0	0
2017/04/11	R023	02/11/2017	8.56	Call	Bond Future	1,884.3200	1.8843	2,006.0900	2.0061	6.462	0	0	0
2017/04/11	R023	02/11/2017			Bond Future	8.4274	98.5834	8.3746	98.8025	(0.627)	0.0000	0.0000	0
2017/04/11	R023	02/11/2017	8.57	Call	Bond Future	1,907.7300	1.9077	2,030.3900	2.0304	6.430	0	0	0
2017/04/11	R023	02/11/2017	8.58	Call	Bond Future	1,931.0100	1.9310	2,054.5500	2.0546	6.398	0	0	0
2017/04/11	R023	02/11/2017	8.56	Put	Bond Future	1,337.3800	1.3374	1,240.0300	1.2400	(7.279)	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
2017/04/11	R023	02/11/2017	8.58	Put	Bond Future	1,301.8800	1.3019	1,206.3000	1.2063	(7.342)	0	0	0
2017/04/11	R023	02/11/2017	8.57	Put	Bond Future	1,319.6900	1.3197	1,223.2300	1.2232	(7.309)	0	0	0
2017/04/11	R035	04/05/2017	9.55	Put	Bond Future	1,497.1200	1.4971	1,071.3600	1.0714	(28.439)	0	0	0
2017/04/11	R035	04/05/2017			Bond Future	9.7368	94.4406	9.6832	94.8663	(0.550)	0.0000	0.0000	8,780
2017/04/11	R035	04/05/2017	9.54	Put	Bond Future	1,578.3100	1.5783	1,152.5500	1.1525	(26.976)	0	0	0
2017/04/11	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R035	04/05/2017	9.53	Put	Bond Future	1,659.6100	1.6596	1,233.8500	1.2339	(25.654)	0	0	0
2017/04/11	R035	03/08/2017			Bond Future	9.7935	96.2417	9.7383	96.6754	(0.564)	0.0000	0.0000	0
2017/04/11	R035	03/08/2017	9.52	Put	Bond Future	2,177.5100	2.1775	1,743.8400	1.7438	(19.916)	0	0	0
2017/04/11	R035	03/08/2017	9.50	Put	Bond Future	2,339.7800	2.3398	1,906.1100	1.9061	(18.535)	0	0	0
2017/04/11	R035	03/08/2017	9.51	Put	Bond Future	2,258.5900	2.2586	1,824.9200	1.8249	(19.201)	0	0	0
2017/04/11	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R035	02/11/2017			Bond Future	9.8495	93.6212	9.7926	94.0622	(0.577)	0.0000	0.0000	0
2017/04/11	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R035	02/11/2017	9.59	Put	Bond Future	2,038.9700	2.0390	1,597.9500	1.5979	(21.630)	0	0	0
2017/04/11	R035	02/11/2017	9.61	Put	Bond Future	1,879.3900	1.8794	1,438.3700	1.4384	(23.466)	0	0	0
2017/04/11	R035	02/11/2017	9.60	Put	Bond Future	1,959.1300	1.9591	1,518.1100	1.5181	(22.511)	0	0	0
2017/04/11	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R186	04/05/2017	8.95	Put	Bond Future	1,212.8800	1.2129	966.6400	0.9666	(20.302)	0	0	5,209
2017/04/11	R186	04/05/2017			Bond Future	9.0065	113.4644	8.9428	113.8955	(0.708)	0.0000	0.0000	106,788
2017/04/11	R186	04/05/2017	8.89	Put	Bond Future	1,451.6700	1.4517	1,178.2400	1.1782	(18.836)	0	0	0
2017/04/11	R186	04/05/2017	8.94	Put	Bond Future	1,250.8100	1.2508	999.9900	1.0000	(20.053)	0	0	500
2017/04/11	R186	04/05/2017	9.20	Call	Bond Future	1,795.5400	1.7955	2,091.4400	2.0914	16.480	0	0	0
2017/04/11	R186	04/05/2017	8.91	Put	Bond Future	1,369.0900	1.3691	1,104.6200	1.1046	(19.317)	0	0	0
2017/04/11	R186	04/05/2017	8.70	Put	Bond Future	2,377.0300	2.3770	2,028.4700	2.0285	(14.664)	0	0	0
2017/04/11	R186	04/05/2017	8.90	Put	Bond Future	1,410.0100	1.4100	1,141.0500	1.1411	(19.075)	0	0	0
2017/04/11	R186	04/05/2017	8.44	Put	Bond Future	3,973.3200	3.9733	3,564.7100	3.5647	(10.284)	0	0	0
2017/04/11	R186	04/05/2017	8.91	Call	Bond Future	715.4500	0.7155	882.1100	0.8821	23.294	0	0	0
2017/04/11	R186	04/05/2017	8.98	Call	Bond Future	924.5200	0.9245	1,123.2300	1.1232	21.493	0	0	0
2017/04/11	R186	04/05/2017	9.20	Put	Bond Future	500.8900	0.5009	365.6600	0.3657	(26.998)	0	0	5,209
2017/04/11	R186	04/05/2017	8.70	Call	Bond Future	283.0700	0.2831	365.6400	0.3656	29.169	0	0	500
2017/04/11	R186	04/05/2017	8.89	Call	Bond Future	661.9400	0.6619	819.6400	0.8196	23.824	0	0	0
2017/04/11	R186	04/05/2017	8.94	Call	Bond Future	800.8900	0.8009	981.2000	0.9812	22.514	0	0	0
2017/04/11	R186	04/05/2017	8.98	Put	Bond Future	1,103.6000	1.1036	871.1800	0.8712	(21.060)	0	0	0
2017/04/11	R186	04/05/2017	8.95	Call	Bond Future	830.7600	0.8308	1,015.6500	1.0156	22.256	0	0	0
2017/04/11	R186	04/05/2017	8.90	Call	Bond Future	688.3500	0.6883	850.5200	0.8505	23.559	0	0	0
2017/04/11	R186	04/05/2017	8.44	Call	Bond Future	60.9500	0.0609	83.4700	0.0835	36.948	0	0	500
2017/04/11	R186	03/08/2017	8.93	Put	Bond Future	2,677.0600	2.6771	2,432.3500	2.4324	(9.141)	0	0	0
2017/04/11	R186	03/08/2017	9.35	Call	Bond Future	3,333.1100	3.3331	3,611.6500	3.6117	8.357	0	0	0
2017/04/11	R186	03/08/2017			Bond Future	9.0590	110.3257	8.9926	110.7647	(0.733)	0.0000	0.0000	35,360
2017/04/11	R186	03/08/2017	8.92	Put	Bond Future	2,713.8200	2.7138	2,467.0300	2.4670	(9.094)	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
2017/04/11	R186	03/08/2017	9.50	Call	Bond Future	3,981.3900	3.9814	4,286.5300	4.2865	7.664	0	0	0
2017/04/11	R186	03/08/2017	8.85	Put	Bond Future	2,980.1800	2.9802	2,718.8400	2.7188	(8.769)	0	0	750
2017/04/11	R186	03/08/2017	8.93	Call	Bond Future	1,821.5600	1.8216	2,015.8500	2.0159	10.666	0	0	0
2017/04/11	R186	03/08/2017	8.91	Call	Bond Future	1,762.0000	1.7620	1,952.1200	1.9521	10.790	0	0	0
2017/04/11	R186	03/08/2017	8.92	Call	Bond Future	1,791.6300	1.7916	1,983.8400	1.9838	10.728	0	0	0
2017/04/11	R186	03/08/2017	9.50	Put	Bond Future	1,123.5800	1.1236	989.7200	0.9897	(11.914)	0	0	6,500
2017/04/11	R186	03/08/2017	9.35	Put	Bond Future	1,435.9600	1.4360	1,275.5000	1.2755	(11.174)	0	0	750
2017/04/11	R186	03/08/2017	8.85	Call	Bond Future	1,589.6600	1.5897	1,767.3200	1.7673	11.176	0	0	0
2017/04/11	R186	03/08/2017	8.91	Put	Bond Future	2,750.9300	2.7509	2,502.0500	2.5021	(9.047)	0	0	0
2017/04/11	R186	02/11/2017	8.89	Put	Bond Future	3,732.5100	3.7325	3,479.9900	3.4800	(6.765)	0	0	0
2017/04/11	R186	02/11/2017	8.88	Call	Bond Future	2,301.4700	2.3015	2,493.7600	2.4938	8.355	0	0	0
2017/04/11	R186	02/11/2017			Bond Future	9.1055	112.4827	9.0365	112.9290	(0.758)	0.0000	0.0000	1
2017/04/11	R186	02/11/2017	8.89	Call	Bond Future	2,330.4500	2.3304	2,524.3000	2.5243	8.318	0	0	0
2017/04/11	R186	02/11/2017	8.90	Call	Bond Future	2,359.6300	2.3596	2,555.0300	2.5550	8.281	0	0	0
2017/04/11	R186	02/11/2017	8.88	Put	Bond Future	3,769.1800	3.7692	3,515.1000	3.5151	(6.741)	0	0	0
2017/04/11	R186	02/11/2017	8.90	Put	Bond Future	3,696.0900	3.6961	3,445.1200	3.4451	(6.790)	0	0	0
2017/04/11	R197	04/05/2017	308.58	Put	Bond Future	10,730.2500	10.7303	10,647.8300	10.6478	(0.768)	0	0	0
2017/04/11	R197	04/05/2017			Bond Future	297.8497	297.8497	297.9322	297.9322	0.028	0.0000	0.0000	1,063
2017/04/11	R197	04/05/2017	308.60	Put	Bond Future	10,750.2500	10.7503	10,667.8300	10.6678	(0.767)	0	0	0
2017/04/11	R197	04/05/2017	308.59	Put	Bond Future	10,740.2500	10.7403	10,657.8300	10.6578	(0.767)	0	0	0
2017/04/11	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R197	03/08/2017			Bond Future	296.6884	296.6884	296.7724	296.7724	0.028	0.0000	0.0000	0
2017/04/11	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R197	03/08/2017	308.05	Put	Bond Future	11,361.6300	11.3616	11,277.6400	11.2776	(0.739)	0	0	0
2017/04/11	R197	03/08/2017	308.07	Put	Bond Future	11,381.6300	11.3816	11,297.6400	11.2976	(0.738)	0	0	0
2017/04/11	R197	03/08/2017	308.06	Put	Bond Future	11,371.6300	11.3716	11,287.6400	11.2876	(0.739)	0	0	0
2017/04/11	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R197	02/11/2017			Bond Future	302.5589	302.5589	302.6408	302.6408	0.027	0.0000	0.0000	0
2017/04/11	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R197	02/11/2017	305.15	Put	Bond Future	2,591.0900	2.5911	2,509.1800	2.5092	(3.161)	0	0	0
2017/04/11	R197	02/11/2017	305.17	Put	Bond Future	2,611.0900	2.6111	2,529.1800	2.5292	(3.137)	0	0	0
2017/04/11	R197	02/11/2017	305.16	Put	Bond Future	2,601.0900	2.6011	2,519.1800	2.5192	(3.149)	0	0	0
2017/04/11	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R202	04/05/2017	256.73	Put	Bond Future	15,397.7400	15.3977	15,328.8000	15.3288	(0.448)	0	0	0
2017/04/11	R202	04/05/2017			Bond Future	241.3323	241.3323	241.4012	241.4012	0.029	0.0000	0.0000	33,327
2017/04/11	R202	04/05/2017	256.72	Put	Bond Future	15,387.7400	15.3877	15,318.8000	15.3188	(0.448)	0	0	0
2017/04/11	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R202	04/05/2017	256.71	Put	Bond Future	15,377.7400	15.3777	15,308.8000	15.3088	(0.448)	0	0	0
2017/04/11	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R202	03/08/2017			Bond Future	242.3158	242.3158	242.3858	242.3858	0.029	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/11	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R202	03/08/2017	258.35	Put	Bond Future	16,034.2300		16.0342	15,964.2500	15.9642	(0.436)	0	0	0
2017/04/11	R202	03/08/2017	258.37	Put	Bond Future	16,054.2300		16.0542	15,984.2500	15.9842	(0.436)	0	0	0
2017/04/11	R202	03/08/2017	258.36	Put	Bond Future	16,044.2300		16.0442	15,974.2500	15.9742	(0.436)	0	0	0
2017/04/11	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R202	02/11/2017			Bond Future	247.1103		247.1103	247.1788	247.1788	0.028	0.0000	0.0000	0
2017/04/11	R202	02/11/2017	253.89	Put	Bond Future	6,779.6700		6.7797	6,711.2200	6.7112	(1.010)	0	0	0
2017/04/11	R202	02/11/2017	253.91	Put	Bond Future	6,799.6700		6.7997	6,731.2200	6.7312	(1.007)	0	0	0
2017/04/11	R202	02/11/2017	253.90	Put	Bond Future	6,789.6700		6.7897	6,721.2200	6.7212	(1.008)	0	0	0
2017/04/11	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R202	02/11/2017	253.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R203	04/05/2017	6.92	Put	Bond Future	187.9500		0.1880	184.3600	0.1844	(1.910)	0	0	0
2017/04/11	R203	04/05/2017	6.91	Call	Bond Future	0.1200		0.0001	0.1200	0.0001	0.000	0	0	0
2017/04/11	R203	04/05/2017			Bond Future	7.4566		101.4514	7.4463	101.4550	(0.138)	0.0000	0.0000	31,101
2017/04/11	R203	04/05/2017	6.92	Call	Bond Future	0.1400		0.0001	0.1400	0.0001	0.000	0	0	0
2017/04/11	R203	04/05/2017	6.93	Call	Bond Future	0.1700		0.0002	0.1600	0.0002	(5.882)	0	0	0
2017/04/11	R203	04/05/2017	6.91	Put	Bond Future	191.4400		0.1914	187.8500	0.1879	(1.875)	0	0	0
2017/04/11	R203	04/05/2017	6.93	Put	Bond Future	184.4700		0.1845	180.8700	0.1809	(1.952)	0	0	0
2017/04/11	R203	03/08/2017	4.89	Call	Bond Future	0.4900		0.0005	0.4800	0.0005	(2.041)	0	0	0
2017/04/11	R203	03/08/2017			Bond Future	5.9755		103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/11	R203	03/08/2017	4.87	Call	Bond Future	0.4400		0.0004	0.4300	0.0004	(2.273)	0	0	0
2017/04/11	R203	03/08/2017	4.88	Call	Bond Future	0.4700		0.0005	0.4500	0.0005	(4.255)	0	0	0
2017/04/11	R203	03/08/2017	4.87	Put	Bond Future	118.9400		0.1189	118.9300	0.1189	(0.008)	0	0	0
2017/04/11	R203	03/08/2017	4.89	Put	Bond Future	116.8400		0.1168	116.8300	0.1168	(0.009)	0	0	0
2017/04/11	R203	03/08/2017	4.88	Put	Bond Future	117.8900		0.1179	117.8700	0.1179	(0.017)	0	0	0
2017/04/11	R204	04/05/2017	7.90	Put	Bond Future	23.2000		0.0232	15.6100	0.0156	(32.716)	0	0	0
2017/04/11	R204	04/05/2017			Bond Future	7.6282		103.5975	7.5912	103.6531	(0.484)	0.0000	0.0000	28,589
2017/04/11	R204	04/05/2017	7.92	Put	Bond Future	19.6900		0.0197	13.0600	0.0131	(33.672)	0	0	0
2017/04/11	R204	04/05/2017	7.91	Put	Bond Future	21.3900		0.0214	14.2800	0.0143	(33.240)	0	0	0
2017/04/11	R204	04/05/2017	7.90	Call	Bond Future	430.6300		0.4306	478.5800	0.4786	11.135	0	0	0
2017/04/11	R204	04/05/2017	7.91	Call	Bond Future	443.7700		0.4438	492.2000	0.4922	10.913	0	0	0
2017/04/11	R204	04/05/2017	7.92	Call	Bond Future	457.0100		0.4570	505.9200	0.5059	10.702	0	0	0
2017/04/11	R204	03/08/2017	7.77	Put	Bond Future	210.8900		0.2109	188.3700	0.1884	(10.679)	0	0	0
2017/04/11	R204	03/08/2017			Bond Future	7.6098		101.5331	7.5659	101.5895	(0.576)	0.0000	0.0000	0
2017/04/11	R204	03/08/2017	7.76	Put	Bond Future	215.7600		0.2158	192.8800	0.1929	(10.604)	0	0	0
2017/04/11	R204	03/08/2017	7.75	Call	Bond Future	400.4800		0.4005	433.5600	0.4336	8.260	0	0	0
2017/04/11	R204	03/08/2017	7.76	Call	Bond Future	408.3300		0.4083	441.7700	0.4418	8.189	0	0	0
2017/04/11	R204	03/08/2017	7.77	Call	Bond Future	416.2500		0.4163	450.0500	0.4501	8.120	0	0	0
2017/04/11	R204	03/08/2017	7.75	Put	Bond Future	220.7100		0.2207	197.4700	0.1975	(10.530)	0	0	0
2017/04/11	R204	02/11/2017	7.76	Put	Bond Future	175.0600		0.1751	154.8100	0.1548	(11.567)	0	0	0
2017/04/11	R204	02/11/2017			Bond Future	7.5323		103.5183	7.4793	103.5745	(0.704)	0.0000	0.0000	0
2017/04/11	R204	02/11/2017	7.75	Put	Bond Future	178.6700		0.1787	158.1100	0.1581	(11.507)	0	0	0
2017/04/11	R204	02/11/2017	7.76	Call	Bond Future	416.1700		0.4162	452.1700	0.4522	8.650	0	0	0
2017/04/11	R204	02/11/2017	7.74	Call	Bond Future	402.3000		0.4023	437.6800	0.4377	8.794	0	0	0
2017/04/11	R204	02/11/2017	7.75	Call	Bond Future	409.2100		0.4092	444.9000	0.4449	8.722	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
2017/04/11	R204	02/11/2017	7.74	Put	Bond Future	182.3400	0.1823	161.4700	0.1615	(11.446)	0	0	0
2017/04/11	R207	04/05/2017	8.21	Put	Bond Future	20.1400	0.0201	11.9800	0.0120	(40.516)	0	0	0
2017/04/11	R207	04/05/2017			Bond Future	7.8187	100.9132	7.7710	101.0260	(0.611)	0.0000	0.0000	76,368
2017/04/11	R207	04/05/2017	8.22	Call	Bond Future	960.9300	0.9609	1,066.1700	1.0662	10.952	0	0	0
2017/04/11	R207	04/05/2017	8.20	Call	Bond Future	917.4700	0.9175	1,021.5900	1.0216	11.349	0	0	0
2017/04/11	R207	04/05/2017	8.21	Call	Bond Future	939.1600	0.9392	1,043.8500	1.0439	11.147	0	0	0
2017/04/11	R207	04/05/2017	8.20	Put	Bond Future	21.8100	0.0218	13.0800	0.0131	(40.028)	0	0	0
2017/04/11	R207	04/05/2017	8.22	Put	Bond Future	18.5700	0.0186	10.9600	0.0110	(40.980)	0	0	0
2017/04/11	R207	03/08/2017	8.19	Call	Bond Future	1,009.7100	1.0097	1,091.5900	1.0916	8.109	0	0	51
2017/04/11	R207	03/08/2017			Bond Future	7.8332	99.1946	7.7802	99.3093	(0.677)	0.0000	0.0000	0
2017/04/11	R207	03/08/2017	8.39	Put	Bond Future	145.8200	0.1458	123.7300	0.1237	(15.149)	0	0	0
2017/04/11	R207	03/08/2017	8.19	Put	Bond Future	242.2200	0.2422	209.3800	0.2094	(13.558)	0	0	0
2017/04/11	R207	03/08/2017	8.41	Put	Bond Future	138.3200	0.1383	117.1500	0.1171	(15.305)	0	0	0
2017/04/11	R207	03/08/2017	8.40	Put	Bond Future	142.0300	0.1420	120.4000	0.1204	(15.229)	0	0	0
2017/04/11	R207	03/08/2017	8.41	Call	Bond Future	1,375.3100	1.3753	1,468.8600	1.4689	6.802	0	0	0
2017/04/11	R207	03/08/2017	8.39	Call	Bond Future	1,340.2500	1.3403	1,432.8800	1.4329	6.911	0	0	0
2017/04/11	R207	03/08/2017	8.40	Call	Bond Future	1,357.7400	1.3577	1,450.8300	1.4508	6.856	0	0	0
2017/04/11	R207	02/11/2017			Bond Future	7.8145	101.1341	7.7556	101.2499	(0.754)	0.0000	0.0000	0
2017/04/11	R207	02/11/2017	8.03	Put	Bond Future	418.9900	0.4190	374.3600	0.3744	(10.652)	0	0	0
2017/04/11	R207	02/11/2017	8.05	Put	Bond Future	404.9700	0.4050	361.4400	0.3614	(10.749)	0	0	0
2017/04/11	R207	02/11/2017	8.03	Call	Bond Future	840.9200	0.8409	912.1000	0.9121	8.465	0	0	0
2017/04/11	R207	02/11/2017	8.04	Put	Bond Future	411.9300	0.4119	367.8600	0.3679	(10.698)	0	0	0
2017/04/11	R207	02/11/2017	8.04	Call	Bond Future	853.3900	0.8534	925.1300	0.9251	8.406	0	0	0
2017/04/11	R207	02/11/2017	8.05	Call	Bond Future	865.9500	0.8659	938.2300	0.9382	8.347	0	0	0
2017/04/11	R208	04/05/2017	8.39	Call	Bond Future	1,395.9100	1.3959	1,535.2100	1.5352	9.979	0	0	0
2017/04/11	R208	04/05/2017			Bond Future	7.9623	96.7171	7.9151	96.8687	(0.592)	0.0000	0.0000	23,301
2017/04/11	R208	04/05/2017	8.37	Call	Bond Future	1,337.8100	1.3378	1,475.5400	1.4755	10.295	0	0	0
2017/04/11	R208	04/05/2017	8.38	Call	Bond Future	1,366.7700	1.3668	1,505.3100	1.5053	10.136	0	0	0
2017/04/11	R208	04/05/2017	8.37	Put	Bond Future	38.6700	0.0387	24.7600	0.0248	(35.971)	0	0	0
2017/04/11	R208	04/05/2017	8.39	Put	Bond Future	33.5900	0.0336	21.2500	0.0213	(36.737)	0	0	0
2017/04/11	R208	04/05/2017	8.38	Put	Bond Future	36.0300	0.0360	22.9300	0.0229	(36.359)	0	0	0
2017/04/11	R208	03/08/2017	8.32	Call	Bond Future	1,454.8200	1.4548	1,560.1700	1.5602	7.241	0	0	0
2017/04/11	R208	03/08/2017			Bond Future	7.9792	98.5617	7.9285	98.7160	(0.636)	0.0000	0.0000	0
2017/04/11	R208	03/08/2017	8.30	Call	Bond Future	1,413.1500	1.4131	1,516.9700	1.5170	7.347	0	0	0
2017/04/11	R208	03/08/2017	8.31	Call	Bond Future	1,433.8200	1.4338	1,538.4100	1.5384	7.295	0	0	0
2017/04/11	R208	03/08/2017	8.30	Put	Bond Future	444.4200	0.4444	393.9900	0.3940	(11.347)	0	0	0
2017/04/11	R208	03/08/2017	8.32	Put	Bond Future	426.1000	0.4261	377.2000	0.3772	(11.476)	0	0	0
2017/04/11	R208	03/08/2017	8.31	Put	Bond Future	435.0900	0.4351	385.4300	0.3854	(11.414)	0	0	0
2017/04/11	R208	02/11/2017	8.18	Put	Bond Future	695.1000	0.6951	632.0300	0.6320	(9.074)	0	0	0
2017/04/11	R208	02/11/2017			Bond Future	7.9839	97.0861	7.9294	97.2423	(0.683)	0.0000	0.0000	0
2017/04/11	R208	02/11/2017	8.20	Put	Bond Future	672.8300	0.6728	611.1800	0.6112	(9.163)	0	0	0
2017/04/11	R208	02/11/2017	8.19	Put	Bond Future	683.7600	0.6838	621.4000	0.6214	(9.120)	0	0	0
2017/04/11	R208	02/11/2017	8.18	Call	Bond Future	1,253.9100	1.2539	1,347.0200	1.3470	7.426	0	0	0
2017/04/11	R208	02/11/2017	8.19	Call	Bond Future	1,270.9700	1.2710	1,364.7900	1.3648	7.382	0	0	0
2017/04/11	R208	02/11/2017	8.20	Call	Bond Future	1,288.4200	1.2884	1,382.9500	1.3829	7.337	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
2017/04/11	R209	04/05/2017	9.48	Put	Bond Future	2,134.4000	2.1344	1,842.0300	1.8420	(13.698)	0	0	0
2017/04/11	R209	04/05/2017			Bond Future	9.7355	70.7931	9.6772	71.1781	(0.599)	0.0000	0.0000	61,996
2017/04/11	R209	04/05/2017	9.47	Put	Bond Future	2,184.8600	2.1849	1,889.4000	1.8894	(13.523)	0	0	0
2017/04/11	R209	04/05/2017	9.63	Call	Bond Future	758.2400	0.7582	902.4000	0.9024	19.012	0	0	0
2017/04/11	R209	04/05/2017	8.93	Call	Bond Future	17.2900	0.0173	22.7200	0.0227	31.405	0	0	1,130
2017/04/11	R209	04/05/2017	9.33	Put	Bond Future	2,954.8100	2.9548	2,622.0800	2.6221	(11.261)	0	0	1,130
2017/04/11	R209	04/05/2017	9.46	Call	Bond Future	389.3100	0.3893	475.8000	0.4758	22.216	0	0	0
2017/04/11	R209	04/05/2017	9.47	Call	Bond Future	406.4600	0.4065	495.9800	0.4960	22.024	0	0	0
2017/04/11	R209	04/05/2017	9.33	Call	Bond Future	211.2800	0.2113	263.5300	0.2635	24.730	0	0	0
2017/04/11	R209	04/05/2017	9.48	Call	Bond Future	424.2000	0.4242	516.8100	0.5168	21.832	0	0	0
2017/04/11	R209	04/05/2017	9.63	Put	Bond Future	1,457.0300	1.4570	1,216.2100	1.2162	(16.528)	0	0	1,130
2017/04/11	R209	04/05/2017	8.93	Put	Bond Future	5,627.7700	5.6278	5,248.2200	5.2482	(6.744)	0	0	0
2017/04/11	R209	04/05/2017	9.46	Put	Bond Future	2,236.0100	2.2360	1,937.5200	1.9375	(13.349)	0	0	0
2017/04/11	R209	03/08/2017			Bond Future	9.7880	72.1432	9.7280	72.5354	(0.613)	0.0000	0.0000	0
2017/04/11	R209	03/08/2017	9.44	Call	Bond Future	1,403.3300	1.4033	1,541.2100	1.5412	9.825	0	0	0
2017/04/11	R209	03/08/2017	9.43	Put	Bond Future	3,769.4300	3.7694	3,513.4700	3.5135	(6.790)	0	0	0
2017/04/11	R209	03/08/2017	9.45	Put	Bond Future	3,681.1100	3.6811	3,428.5000	3.4285	(6.862)	0	0	0
2017/04/11	R209	03/08/2017	9.44	Put	Bond Future	3,725.0900	3.7251	3,470.8000	3.4708	(6.826)	0	0	0
2017/04/11	R209	03/08/2017	9.45	Call	Bond Future	1,427.6600	1.4277	1,567.2200	1.5672	9.775	0	0	0
2017/04/11	R209	03/08/2017	9.43	Call	Bond Future	1,379.2500	1.3793	1,515.4600	1.5155	9.876	0	0	0
2017/04/11	R209	02/11/2017	9.52	Put	Bond Future	4,306.2800	4.3063	4,070.0800	4.0701	(5.485)	0	0	0
2017/04/11	R209	02/11/2017	8.30	Put	Bond Future	11,361.8900	11.3619	10,996.9900	10.9970	(3.212)	0	0	0
2017/04/11	R209	02/11/2017			Bond Future	9.8379	70.4032	9.7763	70.8022	(0.626)	0.0000	0.0000	901
2017/04/11	R209	02/11/2017	9.54	Put	Bond Future	4,226.1800	4.2262	3,992.6500	3.9926	(5.526)	0	0	0
2017/04/11	R209	02/11/2017	10.00	Call	Bond Future	3,717.2000	3.7172	3,942.5300	3.9425	6.062	0	0	0
2017/04/11	R209	02/11/2017	9.53	Put	Bond Future	4,266.0900	4.2661	4,031.2200	4.0312	(5.506)	0	0	0
2017/04/11	R209	02/11/2017	9.54	Call	Bond Future	2,265.0500	2.2650	2,430.5000	2.4305	7.304	0	0	0
2017/04/11	R209	02/11/2017	9.00	Put	Bond Future	6,802.0500	6.8021	6,500.0600	6.5001	(4.440)	0	0	0
2017/04/11	R209	02/11/2017	9.52	Call	Bond Future	2,210.5200	2.2105	2,373.3000	2.3733	7.364	0	0	0
2017/04/11	R209	02/11/2017	10.00	Put	Bond Future	2,683.4100	2.6834	2,509.7600	2.5098	(6.471)	0	0	3,360
2017/04/11	R209	02/11/2017	8.30	Call	Bond Future	288.7600	0.2888	322.8400	0.3228	11.802	0	0	2,800
2017/04/11	R209	02/11/2017	9.00	Call	Bond Future	1,069.3300	1.0693	1,166.3200	1.1663	9.070	0	0	2,800
2017/04/11	R209	02/11/2017	9.53	Call	Bond Future	2,237.6900	2.2377	2,401.8000	2.4018	7.334	0	0	0
2017/04/11	R210	04/05/2017			Bond Future	182.8071	182.8071	182.8592	182.8592	0.028	0.0000	0.0000	1,698
2017/04/11	R210	04/05/2017	192.31	Put	Bond Future	9,502.9200	9.5029	9,450.8200	9.4508	(0.548)	0	0	0
2017/04/11	R210	04/05/2017	192.33	Put	Bond Future	9,522.9200	9.5229	9,470.8200	9.4708	(0.547)	0	0	0
2017/04/11	R210	04/05/2017	192.32	Put	Bond Future	9,512.9200	9.5129	9,460.8200	9.4608	(0.548)	0	0	0
2017/04/11	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R210	03/08/2017	196.29	Put	Bond Future	9,963.8100	9.9638	9,910.8100	9.9108	(0.532)	0	0	0
2017/04/11	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R210	03/08/2017			Bond Future	186.3262	186.3262	186.3792	186.3792	0.028	0.0000	0.0000	0
2017/04/11	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R210	03/08/2017	196.28	Put	Bond Future	9,953.8100	9.9538	9,900.8100	9.9008	(0.532)	0	0	0
2017/04/11	R210	03/08/2017	196.30	Put	Bond Future	9,973.8100	9.9738	9,920.8100	9.9208	(0.531)	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
2017/04/11	R210	02/11/2017	192.08	Put	Bond Future	4,478.8300	4.4788	4,427.0700	4.4271	(1.156)	0	0	0
2017/04/11	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R210	02/11/2017			Bond Future	187.6012	187.6012	187.6529	187.6529	0.028	0.0000	0.0000	0
2017/04/11	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R210	02/11/2017	192.07	Put	Bond Future	4,468.8300	4.4688	4,417.0700	4.4171	(1.158)	0	0	0
2017/04/11	R210	02/11/2017	192.09	Put	Bond Future	4,488.8300	4.4888	4,437.0700	4.4371	(1.153)	0	0	0
2017/04/11	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R212	04/05/2017			Bond Future	147.8368	147.8368	147.9433	147.9433	0.072	0.0000	0.0000	3,268
2017/04/11	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R212	04/05/2017	152.23	Put	Bond Future	4,393.1900	4.3932	4,286.7000	4.2867	(2.424)	0	0	0
2017/04/11	R212	04/05/2017	152.25	Put	Bond Future	4,413.1900	4.4132	4,306.7000	4.3067	(2.413)	0	0	0
2017/04/11	R212	04/05/2017	152.24	Put	Bond Future	4,403.1900	4.4032	4,296.7000	4.2967	(2.418)	0	0	0
2017/04/11	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R212	03/08/2017			Bond Future	148.6497	148.6497	148.7583	148.7583	0.073	0.0000	0.0000	0
2017/04/11	R212	03/08/2017	153.34	Put	Bond Future	4,690.2600	4.6903	4,581.7000	4.5817	(2.315)	0	0	0
2017/04/11	R212	03/08/2017	153.36	Put	Bond Future	4,710.2600	4.7103	4,601.7000	4.6017	(2.305)	0	0	0
2017/04/11	R212	03/08/2017	153.35	Put	Bond Future	4,700.2600	4.7003	4,591.7000	4.5917	(2.310)	0	0	0
2017/04/11	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R212	02/11/2017			Bond Future	151.5911	151.5911	151.7000	151.7000	0.072	0.0000	0.0000	0
2017/04/11	R212	02/11/2017	152.40	Put	Bond Future	808.9000	0.8089	700.0400	0.7000	(13.458)	0	0	0
2017/04/11	R212	02/11/2017	152.42	Put	Bond Future	828.9000	0.8289	720.0400	0.7200	(13.133)	0	0	0
2017/04/11	R212	02/11/2017	152.41	Put	Bond Future	818.9000	0.8189	710.0400	0.7100	(13.293)	0	0	0
2017/04/11	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/11	R213	04/05/2017			Bond Future	9.4401	82.6957	9.3768	83.1160	(0.671)	0.0000	0.0000	45,201
2017/04/11	R213	04/05/2017	9.35	Put	Bond Future	1,363.7600	1.3638	1,109.4400	1.1094	(18.648)	0	0	0
2017/04/11	R213	04/05/2017	9.37	Put	Bond Future	1,286.8000	1.2868	1,040.9800	1.0410	(19.103)	0	0	0
2017/04/11	R213	04/05/2017	9.35	Call	Bond Future	764.9400	0.7649	930.9300	0.9309	21.700	0	0	0
2017/04/11	R213	04/05/2017	9.36	Put	Bond Future	1,324.8800	1.3249	1,074.8000	1.0748	(18.876)	0	0	0
2017/04/11	R213	04/05/2017	9.36	Call	Bond Future	792.8300	0.7928	963.0600	0.9631	21.471	0	0	0
2017/04/11	R213	04/05/2017	9.37	Call	Bond Future	821.4500	0.8214	995.9400	0.9959	21.242	0	0	0
2017/04/11	R213	03/08/2017	9.33	Put	Bond Future	2,875.0700	2.8751	2,631.9800	2.6320	(8.455)	0	0	0
2017/04/11	R213	03/08/2017			Bond Future	9.4906	84.2728	9.4253	84.7009	(0.688)	0.0000	0.0000	0
2017/04/11	R213	03/08/2017	9.35	Put	Bond Future	2,800.8400	2.8008	2,561.6500	2.5617	(8.540)	0	0	0
2017/04/11	R213	03/08/2017	9.34	Put	Bond Future	2,837.7900	2.8378	2,596.6500	2.5967	(8.497)	0	0	0
2017/04/11	R213	03/08/2017	9.33	Call	Bond Future	1,816.9900	1.8170	2,002.0000	2.0020	10.182	0	0	0
2017/04/11	R213	03/08/2017	9.34	Call	Bond Future	1,846.1400	1.8461	2,033.1000	2.0331	10.127	0	0	0
2017/04/11	R213	03/08/2017	9.35	Call	Bond Future	1,875.5600	1.8756	2,064.4700	2.0645	10.072	0	0	0
2017/04/11	R213	02/11/2017	9.36	Put	Bond Future	3,639.9100	3.6399	3,400.8300	3.4008	(6.568)	0	0	0
2017/04/11	R213	02/11/2017			Bond Future	9.5403	82.3693	9.4730	82.8049	(0.706)	0.0000	0.0000	0
2017/04/11	R213	02/11/2017	9.35	Put	Bond Future	3,676.2000	3.6762	3,435.6000	3.4356	(6.545)	0	0	0
2017/04/11	R213	02/11/2017	9.36	Call	Bond Future	2,466.0700	2.4661	2,662.5600	2.6626	7.968	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
2017/04/11	R213	02/11/2017	9.34	Call	Bond Future	2,407.2400	2.4072	2,600.7100	2.6007	8.037	0	0	0
2017/04/11	R213	02/11/2017	9.35	Call	Bond Future	2,436.5600	2.4366	2,631.5300	2.6315	8.002	0	0	0
2017/04/11	R213	02/11/2017	9.34	Put	Bond Future	3,712.7500	3.7127	3,470.6500	3.4706	(6.521)	0	0	0
2017/04/11	R214	04/05/2017	9.58	Put	Bond Future	2,187.0800	2.1871	1,911.0700	1.9111	(12.620)	0	0	0
2017/04/11	R214	04/05/2017			Bond Future	9.8252	70.8233	9.7720	71.1886	(0.542)	0.0000	0.0000	35,332
2017/04/11	R214	04/05/2017	9.57	Put	Bond Future	2,238.8900	2.2389	1,959.9700	1.9600	(12.458)	0	0	0
2017/04/11	R214	04/05/2017	9.58	Call	Bond Future	478.3200	0.4783	567.5900	0.5676	18.663	0	0	0
2017/04/11	R214	04/05/2017	9.56	Call	Bond Future	440.1600	0.4402	523.6500	0.5237	18.968	0	0	0
2017/04/11	R214	04/05/2017	9.57	Call	Bond Future	458.9900	0.4590	545.3500	0.5453	18.815	0	0	0
2017/04/11	R214	04/05/2017	9.56	Put	Bond Future	2,291.3200	2.2913	2,009.5300	2.0095	(12.298)	0	0	0
2017/04/11	R214	03/08/2017	9.51	Call	Bond Future	1,455.1300	1.4551	1,582.6800	1.5827	8.766	0	0	0
2017/04/11	R214	03/08/2017			Bond Future	9.8766	72.1740	9.8218	72.5461	(0.554)	0.0000	0.0000	0
2017/04/11	R214	03/08/2017	9.52	Call	Bond Future	1,480.3100	1.4803	1,609.4200	1.6094	8.722	0	0	0
2017/04/11	R214	03/08/2017	9.53	Call	Bond Future	1,505.7600	1.5058	1,636.4300	1.6364	8.678	0	0	0
2017/04/11	R214	03/08/2017	9.51	Put	Bond Future	4,010.9100	4.0109	3,766.3700	3.7664	(6.097)	0	0	0
2017/04/11	R214	03/08/2017	9.53	Put	Bond Future	3,918.1600	3.9182	3,676.7400	3.6767	(6.162)	0	0	0
2017/04/11	R214	03/08/2017	9.52	Put	Bond Future	3,964.3400	3.9643	3,721.3600	3.7214	(6.129)	0	0	0
2017/04/11	R214	02/11/2017	9.60	Call	Bond Future	2,281.3200	2.2813	2,433.9300	2.4339	6.690	0	0	0
2017/04/11	R214	02/11/2017			Bond Future	9.9270	70.2877	9.8709	70.6663	(0.566)	0.0000	0.0000	0
2017/04/11	R214	02/11/2017	9.58	Call	Bond Future	2,225.2300	2.2252	2,375.3100	2.3753	6.744	0	0	0
2017/04/11	R214	02/11/2017	9.59	Call	Bond Future	2,253.1800	2.2532	2,404.5300	2.4045	6.717	0	0	0
2017/04/11	R214	02/11/2017	9.60	Put	Bond Future	4,533.8500	4.5338	4,307.9000	4.3079	(4.984)	0	0	0
2017/04/11	R214	02/11/2017	9.58	Put	Bond Future	4,619.3700	4.6194	4,390.8900	4.3909	(4.946)	0	0	0
2017/04/11	R214	02/11/2017	9.59	Put	Bond Future	4,576.4600	4.5765	4,349.2500	4.3493	(4.965)	0	0	0
2017/04/11	R248	04/05/2017	9.66	Call	Bond Future	719.3800	0.7194	842.7700	0.8428	17.152	0	0	0
2017/04/11	R248	04/05/2017			Bond Future	9.8858	90.7383	9.8324	91.2032	(0.540)	0.0000	0.0000	77,183
2017/04/11	R248	04/05/2017	9.67	Call	Bond Future	746.8900	0.7469	874.0200	0.8740	17.021	0	0	0
2017/04/11	R248	04/05/2017	9.65	Put	Bond Future	2,779.2500	2.7793	2,434.0700	2.4341	(12.420)	0	0	0
2017/04/11	R248	04/05/2017	9.67	Put	Bond Future	2,653.2100	2.6532	2,315.4600	2.3155	(12.730)	0	0	0
2017/04/11	R248	04/05/2017	9.66	Put	Bond Future	2,715.8000	2.7158	2,374.3100	2.3743	(12.574)	0	0	0
2017/04/11	R248	04/05/2017	9.65	Call	Bond Future	692.5700	0.6926	812.2700	0.8123	17.283	0	0	0
2017/04/11	R248	03/08/2017			Bond Future	9.9392	92.4690	9.8843	92.9424	(0.552)	0.0000	0.0000	170
2017/04/11	R248	03/08/2017	9.57	Call	Bond Future	1,930.7500	1.9307	2,094.2400	2.0942	8.468	0	0	0
2017/04/11	R248	03/08/2017	9.56	Put	Bond Future	5,262.1300	5.2621	4,950.2600	4.9503	(5.927)	0	0	0
2017/04/11	R248	03/08/2017	9.58	Put	Bond Future	5,143.3500	5.1434	4,835.3500	4.8354	(5.988)	0	0	0
2017/04/11	R248	03/08/2017	9.57	Put	Bond Future	5,202.4100	5.2024	4,892.4600	4.8925	(5.958)	0	0	0
2017/04/11	R248	03/08/2017	9.58	Call	Bond Future	1,963.1100	1.9631	2,128.5500	2.1285	8.427	0	0	0
2017/04/11	R248	03/08/2017	9.56	Call	Bond Future	1,898.8900	1.8989	2,060.4600	2.0605	8.509	0	0	0
2017/04/11	R248	02/11/2017	9.66	Put	Bond Future	5,933.4400	5.9334	5,646.9400	5.6469	(4.829)	0	0	0
2017/04/11	R248	02/11/2017			Bond Future	9.9917	89.8380	9.9353	90.3197	(0.565)	0.0000	0.0000	0
2017/04/11	R248	02/11/2017	9.65	Put	Bond Future	5,987.5100	5.9875	5,699.4500	5.6995	(4.811)	0	0	0
2017/04/11	R248	02/11/2017	9.64	Call	Bond Future	2,960.8100	2.9608	3,152.8700	3.1529	6.487	0	0	0
2017/04/11	R248	02/11/2017	9.65	Call	Bond Future	2,996.5700	2.9966	3,190.1800	3.1902	6.461	0	0	0
2017/04/11	R248	02/11/2017	9.66	Call	Bond Future	3,032.5600	3.0326	3,227.7300	3.2277	6.436	0	0	0
2017/04/11	R248	02/11/2017	9.64	Put	Bond Future	6,041.9700	6.0420	5,752.3600	5.7524	(4.793)	0	0	0

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Total												866670
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