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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/04/2017 TO 19/04/2017

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
2017/04/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	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
2017/04/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2025	04/05/2017			Bond Future	127.8095	127.8095	127.8308	127.8308	0.017	0.0000	0.0000	3,234
2017/04/19	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2025	04/05/2017	132.56	Put	Bond Future	4,750.5000	4.7505	4,729.1600	4.7292	(0.449)	0	0	0
2017/04/19	2025	04/05/2017	132.58	Put	Bond Future	4,770.5000	4.7705	4,749.1600	4.7492	(0.447)	0	0	0
2017/04/19	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2025	04/05/2017	132.57	Put	Bond Future	4,760.5000	4.7605	4,739.1600	4.7392	(0.448)	0	0	0
2017/04/19	2025	03/08/2017			Bond Future	128.9347	128.9347	128.9591	128.9591	0.019	0.0000	0.0000	0
2017/04/19	2025	03/08/2017	133.96	Put	Bond Future	5,025.3300	5.0253	5,000.8600	5.0009	(0.487)	0	0	0
2017/04/19	2025	03/08/2017	133.98	Put	Bond Future	5,045.3300	5.0453	5,020.8600	5.0209	(0.485)	0	0	0
2017/04/19	2025	03/08/2017	133.97	Put	Bond Future	5,035.3300	5.0353	5,010.8600	5.0109	(0.486)	0	0	0
2017/04/19	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2025	02/11/2017			Bond Future	131.4787	131.4787	131.5016	131.5016	0.017	0.0000	0.0000	0
2017/04/19	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2025	02/11/2017	132.96	Put	Bond Future	1,481.2800	1.4813	1,458.4100	1.4584	(1.544)	0	0	0
2017/04/19	2025	02/11/2017	132.98	Put	Bond Future	1,501.2800	1.5013	1,478.4100	1.4784	(1.523)	0	0	0
2017/04/19	2025	02/11/2017	132.97	Put	Bond Future	1,491.2800	1.4913	1,468.4100	1.4684	(1.534)	0	0	0
2017/04/19	2025	01/02/2018	133.88	Call	Bond Future	207.5200	0.2075	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2025	01/02/2018	133.89	Put	Bond Future	0.0000	0.0000	1,084.9300	1.0849	100.000	0	0	0
2017/04/19	2025	01/02/2018			Bond Future	134.0875	134.0875	132.8051	132.8051	(0.956)	0.0000	0.0000	0
2017/04/19	2025	01/02/2018	133.89	Call	Bond Future	197.5200	0.1975	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2025	01/02/2018	133.90	Call	Bond Future	187.5200	0.1875	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2025	01/02/2018	133.88	Put	Bond Future	0.0000	0.0000	1,074.9300	1.0749	100.000	0	0	0
2017/04/19	2025	01/02/2018	133.90	Put	Bond Future	0.0000	0.0000	1,094.9300	1.0949	100.000	0	0	0
2017/04/19	2029	04/05/2017	100.66	Put	Bond Future	1,102.0100	1.1020	1,085.5300	1.0855	(1.495)	0	0	0
2017/04/19	2029	04/05/2017			Bond Future	99.5580	99.5580	99.5745	99.5745	0.017	0.0000	0.0000	1,772
2017/04/19	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2029	04/05/2017	100.65	Put	Bond Future	1,092.0100	1.0920	1,075.5300	1.0755	(1.509)	0	0	0
2017/04/19	2029	04/05/2017	100.67	Put	Bond Future	1,112.0100	1.1120	1,095.5300	1.0955	(1.482)	0	0	0
2017/04/19	2029	01/02/2018			Bond Future	104.5307	104.5307	104.5524	104.5524	0.021	0.0000	0.0000	0
2017/04/19	2030	04/05/2017	9.33	Call	Bond Future	299.2300	0.2992	764.3300	0.7643	155.432	0	0	0
2017/04/19	2030	04/05/2017			Bond Future	9.2865	92.6526	9.2192	93.1177	(0.724)	0.0000	0.0000	31,709

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2017/04/19	2030	04/05/2017	9.34	Call	Bond Future	367.7600	0.3678	832.8600	0.8329	126.468	0	0	0
2017/04/19	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2030	04/05/2017	9.32	Call	Bond Future	230.6300	0.2306	695.7300	0.6957	201.665	0	0	0
2017/04/19	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	401.3500	0.4013	100.000	0	0	0
2017/04/19	2030	03/08/2017	9.34	Put	Bond Future	4.0700	0.0041	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2030	03/08/2017			Bond Future	9.3406	90.4118	9.2711	90.8851	(0.744)	0.0000	0.0000	3,410
2017/04/19	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	469.2200	0.4692	100.000	0	0	0
2017/04/19	2030	03/08/2017	9.35	Call	Bond Future	63.7200	0.0637	537.0100	0.5370	742.765	0	0	0
2017/04/19	2030	03/08/2017	9.33	Put	Bond Future	71.9400	0.0719	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2030	02/11/2017			Bond Future	9.3855	92.1748	9.3139	92.6555	(0.763)	0.0000	0.0000	0
2017/04/19	2030	02/11/2017	9.34	Put	Bond Future	305.2800	0.3053	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2030	02/11/2017	9.36	Put	Bond Future	171.0400	0.1710	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	175.4100	0.1754	100.000	0	0	0
2017/04/19	2030	02/11/2017	9.35	Put	Bond Future	238.1200	0.2381	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	242.5700	0.2426	100.000	0	0	0
2017/04/19	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	309.6500	0.3096	100.000	0	0	0
2017/04/19	2030	01/02/2018			Bond Future	9.4277	90.0073	9.3533	90.4994	(0.789)	0.0000	0.0000	0
2017/04/19	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	177.2000	0.1772	100.000	0	0	0
2017/04/19	2030	01/02/2018	9.37	Put	Bond Future	381.1600	0.3812	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2030	01/02/2018	9.39	Put	Bond Future	248.7000	0.2487	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2030	01/02/2018	9.38	Put	Bond Future	314.9000	0.3149	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	243.4000	0.2434	100.000	0	0	0
2017/04/19	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	110.9400	0.1109	100.000	0	0	0
2017/04/19	2032	04/05/2017	9.45	Call	Bond Future	913.2800	0.9133	1,150.2800	1.1503	25.950	0	0	0
2017/04/19	2032	04/05/2017			Bond Future	9.4560	91.3311	9.3888	91.8270	(0.710)	0.0000	0.0000	22,637
2017/04/19	2032	04/05/2017	9.46	Call	Bond Future	949.9800	0.9500	1,193.3300	1.1933	25.616	0	0	0
2017/04/19	2032	04/05/2017	9.44	Put	Bond Future	994.8900	0.9949	729.5600	0.7296	(26.669)	0	0	0
2017/04/19	2032	04/05/2017	9.46	Put	Bond Future	920.1900	0.9202	667.5700	0.6676	(27.453)	0	0	0
2017/04/19	2032	04/05/2017	9.44	Call	Bond Future	877.4600	0.8775	1,108.1000	1.1081	26.285	0	0	0
2017/04/19	2032	04/05/2017	9.45	Put	Bond Future	957.0600	0.9571	698.0900	0.6981	(27.059)	0	0	0
2017/04/19	2032	03/08/2017	9.43	Put	Bond Future	2,794.9000	2.7949	2,523.2900	2.5233	(9.718)	0	0	0
2017/04/19	2032	03/08/2017			Bond Future	9.5083	93.0718	9.4391	93.5766	(0.728)	0.0000	0.0000	0
2017/04/19	2032	03/08/2017	9.45	Put	Bond Future	2,717.1400	2.7171	2,450.2300	2.4502	(9.823)	0	0	0
2017/04/19	2032	03/08/2017	9.44	Put	Bond Future	2,755.8200	2.7558	2,486.5700	2.4866	(9.770)	0	0	0
2017/04/19	2032	03/08/2017	9.44	Call	Bond Future	2,257.6500	2.2576	2,493.1600	2.4932	10.432	0	0	0
2017/04/19	2032	03/08/2017	9.43	Call	Bond Future	2,223.5000	2.2235	2,456.6500	2.4566	10.486	0	0	0
2017/04/19	2032	03/08/2017	9.45	Call	Bond Future	2,292.1100	2.2921	2,529.9600	2.5300	10.377	0	0	0
2017/04/19	2032	02/11/2017			Bond Future	9.5582	90.7279	9.4869	91.2407	(0.746)	0.0000	0.0000	0
2017/04/19	2032	02/11/2017	9.48	Put	Bond Future	3,617.1900	3.6172	3,348.8800	3.3489	(7.418)	0	0	0
2017/04/19	2032	02/11/2017	9.50	Put	Bond Future	3,541.6000	3.5416	3,276.8400	3.2768	(7.476)	0	0	0
2017/04/19	2032	02/11/2017	9.48	Call	Bond Future	3,054.1900	3.0542	3,298.7100	3.2987	8.006	0	0	0
2017/04/19	2032	02/11/2017	9.49	Put	Bond Future	3,579.2600	3.5793	3,312.7200	3.3127	(7.447)	0	0	0
2017/04/19	2032	02/11/2017	9.49	Call	Bond Future	3,088.5300	3.0885	3,334.8200	3.3348	7.974	0	0	0
2017/04/19	2032	02/11/2017	9.50	Call	Bond Future	3,123.0700	3.1231	3,371.1400	3.3711	7.943	0	0	0

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2017/04/19	2032	01/02/2018	9.55	Put	Bond Future	392.1100	0.3921	4,043.9700	4.0440	931.336	0	0	0
2017/04/19	2032	01/02/2018			Bond Future	9.6052	92.5369	9.5314	93.0618	(0.769)	0.0000	0.0000	0
2017/04/19	2032	01/02/2018	9.57	Put	Bond Future	249.8300	0.2498	3,975.7400	3.9757	1491.378	0	0	0
2017/04/19	2032	01/02/2018	9.56	Put	Bond Future	320.9300	0.3209	4,009.9000	4.0099	1149.462	0	0	0
2017/04/19	2032	01/02/2018	9.55	Call	Bond Future	0.0000	0.0000	4,176.7800	4.1768	100.000	0	0	0
2017/04/19	2032	01/02/2018	9.56	Call	Bond Future	0.0000	0.0000	4,213.8900	4.2139	100.000	0	0	0
2017/04/19	2032	01/02/2018	9.57	Call	Bond Future	0.0000	0.0000	4,250.8300	4.2508	100.000	0	0	0
2017/04/19	2033	04/05/2017			Bond Future	105.1643	105.1643	105.1815	105.1815	0.016	0.0000	0.0000	5,704
2017/04/19	2033	04/05/2017	110.83	Put	Bond Future	5,665.6800	5.6657	5,648.5300	5.6485	(0.303)	0	0	0
2017/04/19	2033	04/05/2017	110.85	Put	Bond Future	5,685.6800	5.6857	5,668.5300	5.6685	(0.302)	0	0	0
2017/04/19	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2033	04/05/2017	110.84	Put	Bond Future	5,675.6800	5.6757	5,658.5300	5.6585	(0.302)	0	0	0
2017/04/19	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2033	03/08/2017	113.14	Put	Bond Future	5,952.0300	5.9520	5,935.5400	5.9355	(0.277)	0	0	0
2017/04/19	2033	03/08/2017			Bond Future	107.1880	107.1880	107.2045	107.2045	0.015	0.0000	0.0000	430
2017/04/19	2033	03/08/2017	113.13	Put	Bond Future	5,942.0300	5.9420	5,925.5400	5.9255	(0.278)	0	0	0
2017/04/19	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2033	03/08/2017	113.12	Put	Bond Future	5,932.0300	5.9320	5,915.5400	5.9155	(0.278)	0	0	0
2017/04/19	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2033	02/11/2017			Bond Future	108.2217	108.2217	108.2410	108.2410	0.018	0.0000	0.0000	0
2017/04/19	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2033	02/11/2017	110.07	Put	Bond Future	1,848.2500	1.8482	1,829.0000	1.8290	(1.042)	0	0	0
2017/04/19	2033	02/11/2017	110.09	Put	Bond Future	1,868.2500	1.8682	1,849.0000	1.8490	(1.030)	0	0	0
2017/04/19	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2033	02/11/2017	110.08	Put	Bond Future	1,858.2500	1.8582	1,839.0000	1.8390	(1.036)	0	0	0
2017/04/19	2033	01/02/2018	109.66	Call	Bond Future	744.9900	0.7450	766.9000	0.7669	2.941	0	0	0
2017/04/19	2033	01/02/2018			Bond Future	110.4050	110.4050	110.4269	110.4269	0.020	0.0000	0.0000	0
2017/04/19	2033	01/02/2018	109.64	Call	Bond Future	764.9900	0.7650	786.9000	0.7869	2.864	0	0	0
2017/04/19	2033	01/02/2018	109.65	Call	Bond Future	754.9900	0.7550	776.9000	0.7769	2.902	0	0	0
2017/04/19	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2037	04/05/2017			Bond Future	9.7020	91.7977	9.6397	92.2983	(0.642)	0.0000	0.0000	54,902
2017/04/19	2037	04/05/2017	9.58	Put	Bond Future	1,620.2200	1.6202	1,283.5800	1.2836	(20.777)	0	0	0
2017/04/19	2037	04/05/2017	9.60	Put	Bond Future	1,517.1700	1.5172	1,192.1100	1.1921	(21.425)	0	0	0
2017/04/19	2037	04/05/2017	9.59	Put	Bond Future	1,568.1500	1.5681	1,237.2700	1.2373	(21.100)	0	0	0
2017/04/19	2037	04/05/2017	9.60	Call	Bond Future	695.0600	0.6951	870.6200	0.8706	25.258	0	0	0
2017/04/19	2037	04/05/2017	9.58	Call	Bond Future	635.5900	0.6356	799.5700	0.7996	25.800	0	0	0
2017/04/19	2037	04/05/2017	9.59	Call	Bond Future	664.8400	0.6648	834.5800	0.8346	25.531	0	0	0
2017/04/19	2037	03/08/2017	9.57	Call	Bond Future	2,133.9900	2.1340	2,343.6400	2.3436	9.824	0	0	0
2017/04/19	2037	03/08/2017			Bond Future	9.7597	89.2903	9.6956	89.7998	(0.657)	0.0000	0.0000	160
2017/04/19	2037	03/08/2017	9.58	Call	Bond Future	2,167.7400	2.1677	2,379.6700	2.3797	9.777	0	0	0
2017/04/19	2037	03/08/2017	9.56	Put	Bond Future	3,701.4300	3.7014	3,399.3300	3.3993	(8.162)	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
2017/04/19	2037	03/08/2017	9.57	Put	Bond Future	3,653.6600	3.6537	3,353.8300	3.3538	(8.206)	0	0	0
2017/04/19	2037	03/08/2017	9.58	Put	Bond Future	3,606.3100	3.6063	3,308.7600	3.3088	(8.251)	0	0	0
2017/04/19	2037	03/08/2017	9.56	Call	Bond Future	2,100.5500	2.1006	2,307.9300	2.3079	9.873	0	0	0
2017/04/19	2037	02/11/2017			Bond Future	9.8091	91.0314	9.7433	91.5490	(0.671)	0.0000	0.0000	0
2017/04/19	2037	02/11/2017	9.66	Call	Bond Future	3,359.1400	3.3591	3,595.2700	3.5953	7.029	0	0	0
2017/04/19	2037	02/11/2017	9.65	Put	Bond Future	4,582.0900	4.5821	4,299.2000	4.2992	(6.174)	0	0	0
2017/04/19	2037	02/11/2017	9.67	Put	Bond Future	4,494.1700	4.4942	4,214.3500	4.2144	(6.226)	0	0	0
2017/04/19	2037	02/11/2017	9.66	Put	Bond Future	4,538.1000	4.5381	4,256.6200	4.2566	(6.203)	0	0	0
2017/04/19	2037	02/11/2017	9.65	Call	Bond Future	3,323.2100	3.3232	3,557.9300	3.5579	7.063	0	0	0
2017/04/19	2037	02/11/2017	9.67	Call	Bond Future	3,395.0100	3.3950	3,632.8000	3.6328	7.004	0	0	0
2017/04/19	2037	01/02/2018			Bond Future	9.8565	88.5908	9.7884	89.1206	(0.691)	0.0000	0.0000	0
2017/04/19	2037	01/02/2018	9.81	Put	Bond Future	361.0700	0.3611	4,530.1800	4.5302	1154.654	0	0	0
2017/04/19	2037	01/02/2018	9.83	Put	Bond Future	205.4600	0.2055	4,453.1300	4.4531	2067.395	0	0	0
2017/04/19	2037	01/02/2018	9.82	Put	Bond Future	283.2100	0.2832	4,491.3700	4.4914	1485.880	0	0	0
2017/04/19	2037	01/02/2018	9.82	Call	Bond Future	0.0000	0.0000	4,738.0000	4.7380	100.000	0	0	0
2017/04/19	2037	01/02/2018	9.81	Call	Bond Future	0.0000	0.0000	4,698.9500	4.6989	100.000	0	0	0
2017/04/19	2037	01/02/2018	9.83	Call	Bond Future	0.0000	0.0000	4,777.5100	4.7775	100.000	0	0	0
2017/04/19	2038	04/05/2017	139.77	Put	Bond Future	8,666.0400	8.6660	8,212.4200	8.2124	(5.234)	0	0	0
2017/04/19	2038	04/05/2017			Bond Future	131.1040	131.1040	131.5576	131.5576	0.346	0.0000	0.0000	20,616
2017/04/19	2038	04/05/2017	139.79	Put	Bond Future	8,686.0400	8.6860	8,232.4200	8.2324	(5.222)	0	0	0
2017/04/19	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2038	04/05/2017	139.78	Put	Bond Future	8,676.0400	8.6760	8,222.4200	8.2224	(5.228)	0	0	0
2017/04/19	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2038	03/08/2017			Bond Future	132.1259	132.1259	132.5912	132.5912	0.352	0.0000	0.0000	201
2017/04/19	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2038	03/08/2017	141.16	Put	Bond Future	9,034.1100	9.0341	8,568.8300	8.5688	(5.150)	0	0	0
2017/04/19	2038	03/08/2017	141.18	Put	Bond Future	9,054.1100	9.0541	8,588.8300	8.5888	(5.139)	0	0	0
2017/04/19	2038	03/08/2017	141.17	Put	Bond Future	9,044.1100	9.0441	8,578.8300	8.5788	(5.145)	0	0	0
2017/04/19	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2038	02/11/2017			Bond Future	134.7328	134.7328	135.2054	135.2054	0.351	0.0000	0.0000	0
2017/04/19	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2038	02/11/2017	136.80	Put	Bond Future	2,067.2300	2.0672	1,594.6300	1.5946	(22.862)	0	0	0
2017/04/19	2038	02/11/2017	136.82	Put	Bond Future	2,087.2300	2.0872	1,614.6300	1.6146	(22.642)	0	0	0
2017/04/19	2038	02/11/2017	136.81	Put	Bond Future	2,077.2300	2.0772	1,604.6300	1.6046	(22.751)	0	0	0
2017/04/19	2038	01/02/2018	136.95	Put	Bond Future	0.0000	0.0000	535.3300	0.5353	100.000	0	0	0
2017/04/19	2038	01/02/2018			Bond Future	137.4019	137.4019	136.4147	136.4147	(0.718)	0.0000	0.0000	0
2017/04/19	2038	01/02/2018	136.94	Put	Bond Future	0.0000	0.0000	525.3300	0.5253	100.000	0	0	0
2017/04/19	2038	01/02/2018	136.93	Call	Bond Future	471.8700	0.4719	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2038	01/02/2018	136.94	Call	Bond Future	461.8700	0.4619	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2038	01/02/2018	136.95	Call	Bond Future	451.8700	0.4519	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2038	01/02/2018	136.93	Put	Bond Future	0.0000	0.0000	515.3300	0.5153	100.000	0	0	0
2017/04/19	2040	04/05/2017			Bond Future	9.7721	95.4123	9.7148	95.9040	(0.586)	0.0000	0.0000	11,300

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
2017/04/19	2040	04/05/2017	9.62	Put	Bond Future	1,924.4800	1.9245	1,574.6000	1.5746	(18.180)	0	0	0
2017/04/19	2040	04/05/2017	9.64	Put	Bond Future	1,808.2400	1.8082	1,469.0200	1.4690	(18.760)	0	0	0
2017/04/19	2040	04/05/2017	9.62	Call	Bond Future	609.8800	0.6099	751.6900	0.7517	23.252	0	0	0
2017/04/19	2040	04/05/2017	9.63	Put	Bond Future	1,865.8800	1.8659	1,521.2800	1.5213	(18.468)	0	0	0
2017/04/19	2040	04/05/2017	9.63	Call	Bond Future	638.6500	0.6387	785.7400	0.7857	23.031	0	0	0
2017/04/19	2040	04/05/2017	9.64	Call	Bond Future	668.2500	0.6683	820.7200	0.8207	22.816	0	0	0
2017/04/19	2040	03/08/2017			Bond Future	9.8301	92.7234	9.7711	93.2237	(0.600)	0.0000	0.0000	0
2017/04/19	2040	03/08/2017	9.61	Put	Bond Future	4,119.4100	4.1194	3,818.1300	3.8181	(7.314)	0	0	0
2017/04/19	2040	03/08/2017	9.63	Put	Bond Future	4,015.7600	4.0158	3,718.8500	3.7188	(7.394)	0	0	0
2017/04/19	2040	03/08/2017	9.61	Call	Bond Future	2,229.3900	2.2294	2,428.4600	2.4285	8.929	0	0	0
2017/04/19	2040	03/08/2017	9.62	Put	Bond Future	4,067.3600	4.0674	3,768.2600	3.7683	(7.354)	0	0	0
2017/04/19	2040	03/08/2017	9.62	Call	Bond Future	2,264.5600	2.2646	2,465.8100	2.4658	8.887	0	0	0
2017/04/19	2040	03/08/2017	9.63	Call	Bond Future	2,300.0600	2.3001	2,503.5000	2.5035	8.845	0	0	0
2017/04/19	2040	02/11/2017			Bond Future	9.8800	94.5315	9.8195	95.0397	(0.612)	0.0000	0.0000	0
2017/04/19	2040	02/11/2017	9.66	Call	Bond Future	3,410.8100	3.4108	3,632.3500	3.6324	6.495	0	0	0
2017/04/19	2040	02/11/2017	9.65	Put	Bond Future	5,330.4100	5.3304	5,042.0900	5.0421	(5.409)	0	0	0
2017/04/19	2040	02/11/2017	9.67	Put	Bond Future	5,231.2900	5.2313	4,946.2000	4.9462	(5.450)	0	0	0
2017/04/19	2040	02/11/2017	9.66	Put	Bond Future	5,280.8200	5.2808	4,994.1100	4.9941	(5.429)	0	0	0
2017/04/19	2040	02/11/2017	9.67	Call	Bond Future	3,447.6200	3.4476	3,670.7800	3.6708	6.473	0	0	0
2017/04/19	2040	02/11/2017	9.65	Call	Bond Future	3,373.9300	3.3739	3,593.8600	3.5939	6.519	0	0	0
2017/04/19	2040	01/02/2018	9.89	Call	Bond Future	0.0000	0.0000	5,134.4200	5.1344	100.000	0	0	0
2017/04/19	2040	01/02/2018			Bond Future	9.9279	91.9102	9.8653	92.4305	(0.630)	0.0000	0.0000	0
2017/04/19	2040	01/02/2018	9.87	Call	Bond Future	0.0000	0.0000	5,051.3500	5.0513	100.000	0	0	0
2017/04/19	2040	01/02/2018	9.88	Call	Bond Future	0.0000	0.0000	5,092.9700	5.0930	100.000	0	0	0
2017/04/19	2040	01/02/2018	9.87	Put	Bond Future	481.1600	0.4812	5,012.1800	5.0122	941.687	0	0	0
2017/04/19	2040	01/02/2018	9.88	Put	Bond Future	397.7200	0.3977	4,970.3600	4.9704	1149.713	0	0	0
2017/04/19	2040	01/02/2018	9.89	Put	Bond Future	314.4100	0.3144	4,928.5000	4.9285	1467.539	0	0	0
2017/04/19	2044	04/05/2017			Bond Future	9.8018	92.4438	9.7445	92.9393	(0.584)	0.0000	0.0000	23,891
2017/04/19	2044	04/05/2017	9.67	Call	Bond Future	680.4800	0.6805	834.4600	0.8345	22.628	0	0	0
2017/04/19	2044	04/05/2017	9.66	Put	Bond Future	1,886.2000	1.8862	1,539.3500	1.5394	(18.389)	0	0	0
2017/04/19	2044	04/05/2017	9.68	Put	Bond Future	1,771.1000	1.7711	1,435.1300	1.4351	(18.970)	0	0	0
2017/04/19	2044	04/05/2017	9.67	Put	Bond Future	1,828.1200	1.8281	1,486.6700	1.4867	(18.678)	0	0	0
2017/04/19	2044	04/05/2017	9.68	Call	Bond Future	711.4400	0.7114	870.9000	0.8709	22.414	0	0	0
2017/04/19	2044	04/05/2017	9.66	Call	Bond Future	650.4500	0.6505	799.0300	0.7990	22.843	0	0	0
2017/04/19	2044	03/08/2017			Bond Future	9.8583	89.8236	9.7994	90.3277	(0.597)	0.0000	0.0000	0
2017/04/19	2044	03/08/2017	9.62	Put	Bond Future	4,272.0500	4.2720	3,966.0100	3.9660	(7.164)	0	0	0
2017/04/19	2044	03/08/2017	9.64	Put	Bond Future	4,165.3000	4.1653	3,863.6500	3.8637	(7.242)	0	0	0
2017/04/19	2044	03/08/2017	9.63	Put	Bond Future	4,218.4400	4.2184	3,914.6000	3.9146	(7.203)	0	0	0
2017/04/19	2044	03/08/2017	9.64	Call	Bond Future	2,272.0200	2.2720	2,474.5200	2.4745	8.913	0	0	0
2017/04/19	2044	03/08/2017	9.62	Call	Bond Future	2,201.8700	2.2019	2,399.9800	2.4000	8.997	0	0	0
2017/04/19	2044	03/08/2017	9.63	Call	Bond Future	2,236.7800	2.2368	2,437.0900	2.4371	8.955	0	0	0
2017/04/19	2044	02/11/2017	9.68	Call	Bond Future	3,444.6400	3.4446	3,667.5100	3.6675	6.470	0	0	0
2017/04/19	2044	02/11/2017			Bond Future	9.9068	91.5750	9.8464	92.0872	(0.609)	0.0000	0.0000	0
2017/04/19	2044	02/11/2017	9.66	Call	Bond Future	3,370.7200	3.3707	3,590.3600	3.5904	6.516	0	0	0
2017/04/19	2044	02/11/2017	9.67	Call	Bond Future	3,407.5700	3.4076	3,628.8300	3.6288	6.493	0	0	0
2017/04/19	2044	02/11/2017	9.66	Put	Bond Future	5,496.8300	5.4968	5,204.2600	5.2043	(5.323)	0	0	0
2017/04/19	2044	02/11/2017	9.68	Put	Bond Future	5,395.2700	5.3953	5,105.9300	5.1059	(5.363)	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
2017/04/19	2044	02/11/2017	9.67	Put	Bond Future	5,445.8700	5.4459	5,154.9200	5.1549	(5.343)	0	0	0
2017/04/19	2044	01/02/2018			Bond Future	9.9534	89.0200	9.8911	89.5444	(0.627)	0.0000	0.0000	0
2017/04/19	2044	01/02/2018	9.89	Put	Bond Future	533.2700	0.5333	5,116.8100	5.1168	859.516	0	0	0
2017/04/19	2044	01/02/2018	9.91	Put	Bond Future	364.5400	0.3645	5,031.8200	5.0318	1280.320	0	0	0
2017/04/19	2044	01/02/2018	9.89	Call	Bond Future	0.0000	0.0000	5,107.9400	5.1079	100.000	0	0	0
2017/04/19	2044	01/02/2018	9.90	Put	Bond Future	448.8300	0.4488	5,074.1700	5.0742	1030.533	0	0	0
2017/04/19	2044	01/02/2018	9.90	Call	Bond Future	0.0000	0.0000	5,149.7400	5.1497	100.000	0	0	0
2017/04/19	2044	01/02/2018	9.91	Call	Bond Future	0.0000	0.0000	5,191.6800	5.1917	100.000	0	0	0
2017/04/19	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2046	04/05/2017			Bond Future	127.6778	127.6778	127.6991	127.6991	0.017	0.0000	0.0000	19,416
2017/04/19	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2046	04/05/2017	138.32	Put	Bond Future	10,642.2400	10.6422	10,620.8900	10.6209	(0.201)	0	0	0
2017/04/19	2046	04/05/2017	138.34	Put	Bond Future	10,662.2400	10.6622	10,640.8900	10.6409	(0.200)	0	0	0
2017/04/19	2046	04/05/2017	138.33	Put	Bond Future	10,652.2400	10.6522	10,630.8900	10.6309	(0.200)	0	0	0
2017/04/19	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2046	03/08/2017	141.17	Put	Bond Future	11,035.3500	11.0354	11,014.7100	11.0147	(0.187)	0	0	0
2017/04/19	2046	03/08/2017			Bond Future	130.1347	130.1347	130.1553	130.1553	0.016	0.0000	0.0000	6,273
2017/04/19	2046	03/08/2017	141.19	Put	Bond Future	11,055.3500	11.0554	11,034.7100	11.0347	(0.187)	0	0	0
2017/04/19	2046	03/08/2017	141.18	Put	Bond Future	11,045.3500	11.0454	11,024.7100	11.0247	(0.187)	0	0	0
2017/04/19	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2046	02/11/2017			Bond Future	131.1116	131.1116	131.1378	131.1378	0.020	0.0000	0.0000	0
2017/04/19	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2046	02/11/2017	136.30	Put	Bond Future	5,188.4400	5.1884	5,162.2200	5.1622	(0.505)	0	0	0
2017/04/19	2046	02/11/2017	136.32	Put	Bond Future	5,208.4400	5.2084	5,182.2200	5.1822	(0.503)	0	0	0
2017/04/19	2046	02/11/2017	136.31	Put	Bond Future	5,198.4400	5.1984	5,172.2200	5.1722	(0.504)	0	0	0
2017/04/19	2046	01/02/2018	132.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2046	01/02/2018			Bond Future	133.7566	133.7566	133.7861	133.7861	0.022	0.0000	0.0000	0
2017/04/19	2046	01/02/2018	132.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2046	01/02/2018	132.92	Call	Bond Future	836.5800	0.8366	866.0600	0.8661	3.524	0	0	0
2017/04/19	2046	01/02/2018	132.90	Call	Bond Future	856.5800	0.8566	886.0600	0.8861	3.442	0	0	0
2017/04/19	2046	01/02/2018	132.91	Call	Bond Future	846.5800	0.8466	876.0600	0.8761	3.482	0	0	0
2017/04/19	2046	01/02/2018	132.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2050	04/05/2017			Bond Future	135.5064	135.5064	136.4584	136.4584	0.703	0.0000	0.0000	22,203
2017/04/19	2050	04/05/2017	147.83	Put	Bond Future	12,323.6500	12.3237	11,371.6300	11.3716	(7.725)	0	0	0
2017/04/19	2050	04/05/2017	147.85	Put	Bond Future	12,343.6500	12.3437	11,391.6300	11.3916	(7.713)	0	0	0
2017/04/19	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2050	04/05/2017	147.84	Put	Bond Future	12,333.6500	12.3337	11,381.6300	11.3816	(7.719)	0	0	0
2017/04/19	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2050	03/08/2017			Bond Future	136.4488	136.4488	137.4212	137.4212	0.713	0.0000	0.0000	3,504
2017/04/19	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/19	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2050	03/08/2017	149.22	Put	Bond Future	12,771.1900	12.7712	11,798.7900	11.7988	(7.614)	0	0	0
2017/04/19	2050	03/08/2017	149.24	Put	Bond Future	12,791.1900	12.7912	11,818.7900	11.8188	(7.602)	0	0	0
2017/04/19	2050	03/08/2017	149.23	Put	Bond Future	12,781.1900	12.7812	11,808.7900	11.8088	(7.608)	0	0	0
2017/04/19	2050	02/11/2017	144.66	Put	Bond Future	5,518.7300	5.5187	4,529.5300	4.5295	(17.924)	0	0	0
2017/04/19	2050	02/11/2017	144.67	Put	Bond Future	5,528.7300	5.5287	4,539.5300	4.5395	(17.892)	0	0	0
2017/04/19	2050	02/11/2017			Bond Future	139.1413	139.1413	140.1305	140.1305	0.711	0.0000	0.0000	0
2017/04/19	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2050	02/11/2017	144.65	Put	Bond Future	5,508.7300	5.5087	4,519.5300	4.5195	(17.957)	0	0	0
2017/04/19	2050	01/02/2018	140.24	Call	Bond Future	7.0900	0.0071	1,028.2700	1.0283	14403.103	0	0	0
2017/04/19	2050	01/02/2018			Bond Future	140.2471	140.2471	141.2683	141.2683	0.728	0.0000	0.0000	0
2017/04/19	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	1,018.2700	1.0183	100.000	0	0	0
2017/04/19	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	2050	01/02/2018	140.25	Put	Bond Future	2.9100	0.0029	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	2050	01/02/2018	140.23	Call	Bond Future	17.0900	0.0171	1,038.2700	1.0383	5975.307	0	0	0
2017/04/19	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	AL37	04/05/2017			Index Future	529.4250	529.4250	530.9440	530.9440	0.287	0.0000	0.0000	1
2017/04/19	AL37	03/08/2017			Index Future	539.5140	539.5140	541.0600	541.0600	0.287	0.0000	0.0000	0
2017/04/19	AL37	02/11/2017			Index Future	550.0330	550.0330	551.5990	551.5990	0.285	0.0000	0.0000	0
2017/04/19	AL37	01/02/2018			Index Future	560.9970	560.9970	562.6060	562.6060	0.287	0.0000	0.0000	0
2017/04/19	AL7T	04/05/2017			Index Future	606.8190	606.8190	609.4090	609.4090	0.427	0.0000	0.0000	0
2017/04/19	AL7T	03/08/2017			Index Future	618.3830	618.3830	621.0200	621.0200	0.426	0.0000	0.0000	0
2017/04/19	AL7T	02/11/2017			Index Future	630.4390	630.4390	633.1160	633.1160	0.425	0.0000	0.0000	0
2017/04/19	AL7T	01/02/2018			Index Future	643.0070	643.0070	645.7500	645.7500	0.427	0.0000	0.0000	0
2017/04/19	ALBI	04/05/2017			Index Future	548.8280	548.8280	551.2750	551.2750	0.446	0.0000	0.0000	595
2017/04/19	ALBI	03/08/2017			Index Future	559.2870	559.2870	561.7790	561.7790	0.446	0.0000	0.0000	33
2017/04/19	ALBI	02/11/2017			Index Future	570.1910	570.1910	572.7200	572.7200	0.444	0.0000	0.0000	0
2017/04/19	ALBI	01/02/2018			Index Future	581.5580	581.5580	584.1490	584.1490	0.446	0.0000	0.0000	0
2017/04/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/19	EL28	04/05/2017			Bond Future	126.7102	126.7102	126.7403	126.7403	0.024	0.0000	0.0000	0
2017/04/19	EL28	04/05/2017	137.90	Put	Bond Future	11,189.8000	11.1898	11,159.6900	11.1597	(0.269)	0	0	0
2017/04/19	EL28	04/05/2017	137.92	Put	Bond Future	11,209.8000	11.2098	11,179.6900	11.1797	(0.269)	0	0	0
2017/04/19	EL28	04/05/2017	137.91	Put	Bond Future	11,199.8000	11.1998	11,169.6900	11.1697	(0.269)	0	0	0
2017/04/19	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	03/08/2017			Bond Future	129.1485	129.1485	129.1780	129.1780	0.023	0.0000	0.0000	0
2017/04/19	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	03/08/2017	135.16	Put	Bond Future	6,011.5000	6.0115	5,982.0400	5.9820	(0.490)	0	0	0
2017/04/19	EL28	03/08/2017	135.18	Put	Bond Future	6,031.5000	6.0315	6,002.0400	6.0020	(0.488)	0	0	0
2017/04/19	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	03/08/2017	135.17	Put	Bond Future	6,021.5000	6.0215	5,992.0400	5.9920	(0.489)	0	0	0
2017/04/19	EL28	02/11/2017			Bond Future	129.9442	129.9442	129.9808	129.9808	0.028	0.0000	0.0000	0
2017/04/19	EL28	02/11/2017	133.87	Put	Bond Future	3,925.7800	3.9258	3,889.1900	3.8892	(0.932)	0	0	0
2017/04/19	EL28	02/11/2017	133.89	Put	Bond Future	3,945.7800	3.9458	3,909.1900	3.9092	(0.927)	0	0	0
2017/04/19	EL28	02/11/2017	133.88	Put	Bond Future	3,935.7800	3.9358	3,899.1900	3.8992	(0.930)	0	0	0
2017/04/19	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	01/02/2018			Bond Future	132.5659	132.5659	132.6057	132.6057	0.030	0.0000	0.0000	0
2017/04/19	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	EL28	01/02/2018	132.31	Call	Bond Future	255.8600	0.2559	295.7000	0.2957	15.571	0	0	0
2017/04/19	EL28	01/02/2018	132.29	Call	Bond Future	275.8600	0.2759	315.7000	0.3157	14.442	0	0	0
2017/04/19	EL28	01/02/2018	132.30	Call	Bond Future	265.8600	0.2659	305.7000	0.3057	14.985	0	0	0

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2017/04/19	ES33	04/05/2017			Bond Future	10.7631	76.2438	10.6998	76.6353	(0.588)	0.0000	0.0000	2,000
2017/04/19	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	ES33	04/05/2017	10.54	Put	Bond Future	1,392.8400	1.3928	1,001.3200	1.0013	(28.109)	0	0	0
2017/04/19	ES33	04/05/2017	10.56	Put	Bond Future	1,266.4100	1.2664	874.8900	0.8749	(30.916)	0	0	0
2017/04/19	ES33	04/05/2017	10.55	Put	Bond Future	1,329.5900	1.3296	938.0700	0.9381	(29.447)	0	0	0
2017/04/19	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	ES33	03/08/2017			Bond Future	10.8531	77.6970	10.7877	78.0955	(0.603)	0.0000	0.0000	7,466
2017/04/19	ES33	03/08/2017	10.53	Put	Bond Future	1,999.9400	1.9999	1,601.4900	1.6015	(19.923)	0	0	0
2017/04/19	ES33	03/08/2017	10.55	Put	Bond Future	1,873.8400	1.8738	1,475.3900	1.4754	(21.264)	0	0	0
2017/04/19	ES33	03/08/2017	10.54	Put	Bond Future	1,936.8500	1.9369	1,538.4000	1.5384	(20.572)	0	0	0
2017/04/19	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	ES33	02/11/2017	10.66	Put	Bond Future	1,728.1000	1.7281	1,323.3400	1.3233	(23.422)	0	0	0
2017/04/19	ES33	02/11/2017			Bond Future	10.9440	75.4194	10.8766	75.8241	(0.616)	0.0000	0.0000	0
2017/04/19	ES33	02/11/2017	10.68	Put	Bond Future	1,604.4600	1.6045	1,199.7000	1.1997	(25.227)	0	0	0
2017/04/19	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	ES33	02/11/2017	10.67	Put	Bond Future	1,666.2400	1.6662	1,261.4800	1.2615	(24.292)	0	0	0
2017/04/19	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	143.9700	0.1440	100.000	0	0	0
2017/04/19	ES33	01/02/2018	11.00	Put	Bond Future	211.1500	0.2111	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	ES33	01/02/2018			Bond Future	11.0358	76.9231	10.9657	77.3375	(0.634)	0.0000	0.0000	0
2017/04/19	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	203.2000	0.2032	100.000	0	0	0
2017/04/19	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	262.3500	0.2623	100.000	0	0	0
2017/04/19	ES33	01/02/2018	10.99	Put	Bond Future	270.3800	0.2704	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	ES33	01/02/2018	11.01	Put	Bond Future	152.0000	0.1520	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	ES42	04/05/2017			Bond Future	10.9430	79.5546	10.8797	79.9986	(0.579)	0.0000	0.0000	8,777
2017/04/19	ES42	03/08/2017			Bond Future	11.0325	81.0710	10.9671	81.5228	(0.593)	0.0000	0.0000	0
2017/04/19	ES42	02/11/2017			Bond Future	11.1220	78.3898	11.0546	78.8488	(0.606)	0.0000	0.0000	0
2017/04/19	ES42	01/02/2018			Bond Future	11.2094	79.9528	11.1394	80.4227	(0.624)	0.0000	0.0000	0
2017/04/19	GOVI	04/05/2017			GOVI	547.2040	547.2040	549.6520	549.6520	0.447	0.0000	0.0000	406
2017/04/19	GOVI	04/05/2017	262.19	Call	GOVI	2,850,140.0000	285.0140	2,874,620.0000	287.4620	0.859	0	0	0
2017/04/19	GOVI	04/05/2017	262.20	Call	GOVI	2,850,040.0000	285.0040	2,874,520.0000	287.4520	0.859	0	0	0
2017/04/19	GOVI	04/05/2017	262.18	Call	GOVI	2,850,240.0000	285.0240	2,874,720.0000	287.4720	0.859	0	0	0
2017/04/19	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	GOVI	03/08/2017			GOVI	557.6320	557.6320	560.1250	560.1250	0.447	0.0000	0.0000	0
2017/04/19	GOVI	03/08/2017	561.09	Put	GOVI	34,580.0000	3.4580	9,650.0000	0.9650	(72.094)	0	0	0
2017/04/19	GOVI	03/08/2017	561.11	Put	GOVI	34,780.0000	3.4780	9,850.0000	0.9850	(71.679)	0	0	0
2017/04/19	GOVI	03/08/2017	561.10	Put	GOVI	34,680.0000	3.4680	9,750.0000	0.9750	(71.886)	0	0	0
2017/04/19	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	GOVI	03/08/2017	561.10	Call	GOVI	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
2017/04/19	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	GOVI	02/11/2017	572.44	Put	GOVI	39,370.0000	3.9370	14,060.0000	1.4060	(64.288)	0	0	0
2017/04/19	GOVI	02/11/2017			GOVI	568.5030	568.5030	571.0340	571.0340	0.445	0.0000	0.0000	0
2017/04/19	GOVI	02/11/2017	572.46	Put	GOVI	39,570.0000	3.9570	14,260.0000	1.4260	(63.963)	0	0	0
2017/04/19	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	GOVI	02/11/2017	572.45	Put	GOVI	39,470.0000	3.9470	14,160.0000	1.4160	(64.125)	0	0	0
2017/04/19	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	GOVI	01/02/2018			GOVI	579.8360	579.8360	582.4300	582.4300	0.447	0.0000	0.0000	0
2017/04/19	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	14,000.0000	1.4000	100.000	0	0	0
2017/04/19	GOVI	01/02/2018	581.02	Put	GOVI	11,840.0000	1.1840	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	GOVI	01/02/2018	581.04	Put	GOVI	12,040.0000	1.2040	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	GOVI	01/02/2018	581.03	Put	GOVI	11,940.0000	1.1940	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	13,900.0000	1.3900	100.000	0	0	0
2017/04/19	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	14,100.0000	1.4100	100.000	0	0	0
2017/04/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/19	IGOV	04/05/2017			Index Future	246.9840	246.9840	247.3720	247.3720	0.157	0.0000	0.0000	513
2017/04/19	IGOV	03/08/2017			Index Future	251.7360	251.7360	252.1290	252.1290	0.156	0.0000	0.0000	709
2017/04/19	IGOV	02/11/2017			Index Future	256.7030	256.7030	257.1000	257.1000	0.155	0.0000	0.0000	0
2017/04/19	IGOV	01/02/2018			Index Future	261.8810	261.8810	262.2920	262.2920	0.157	0.0000	0.0000	0
2017/04/19	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/19	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/19	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/19	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/19	IS01	21/09/2017			Interest Rate Swap	99.6227	99.6227	99.6111	99.6111	(0.012)	0.0000	0.0000	0
2017/04/19	IS01	21/12/2017			Interest Rate Swap	99.8644	99.8644	99.8359	99.8359	(0.028)	0.0000	0.0000	0
2017/04/19	IS01	15/03/2018			Interest Rate Swap	99.8734	99.8734	99.8235	99.8235	(0.050)	0.0000	0.0000	0
2017/04/19	IS01	21/06/2018			Interest Rate Swap	100.1244	100.1244	100.0507	100.0507	(0.074)	0.0000	0.0000	0
2017/04/19	IS02	18/12/2017			Interest Rate Swap	99.8915	99.8915	99.8636	99.8636	(0.028)	0.0000	0.0000	0
2017/04/19	IS02	16/03/2018			Interest Rate Swap	99.1557	99.1557	99.1057	99.1057	(0.050)	0.0000	0.0000	0
2017/04/19	IS02	15/06/2018			Interest Rate Swap	98.8113	98.8113	98.7389	98.7389	(0.073)	0.0000	0.0000	0
2017/04/19	IS02	21/09/2018			Interest Rate Swap	98.8463	98.8463	98.7440	98.7440	(0.103)	0.0000	0.0000	0
2017/04/19	IS02	21/12/2018			Interest Rate Swap	99.3200	99.3200	99.1900	99.1900	(0.131)	0.0000	0.0000	0
2017/04/19	IS02	15/03/2019			Interest Rate Swap	99.8271	99.8271	99.6604	99.6604	(0.167)	0.0000	0.0000	0
2017/04/19	IS02	21/06/2019			Interest Rate Swap	100.3423	100.3423	100.1385	100.1385	(0.203)	0.0000	0.0000	0
2017/04/19	IS05	17/12/2020			Interest Rate Swap	97.4877	97.4877	97.1878	97.1878	(0.308)	0.0000	0.0000	0
2017/04/19	IS05	16/03/2021			Interest Rate Swap	96.7958	96.7958	96.4902	96.4902	(0.316)	0.0000	0.0000	0
2017/04/19	IS05	15/06/2021			Interest Rate Swap	96.0730	96.0730	95.7609	95.7609	(0.325)	0.0000	0.0000	0
2017/04/19	IS05	21/09/2021			Interest Rate Swap	96.3160	96.3160	96.0011	96.0011	(0.327)	0.0000	0.0000	0
2017/04/19	IS05	21/12/2021			Interest Rate Swap	98.5469	98.5469	98.2333	98.2333	(0.318)	0.0000	0.0000	51
2017/04/19	IS05	15/03/2022			Interest Rate Swap	98.7380	98.7380	98.4201	98.4201	(0.322)	0.0000	0.0000	0
2017/04/19	IS05	21/06/2022			Interest Rate Swap	99.9754	99.9754	99.6512	99.6512	(0.324)	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
2017/04/19	IS10	17/12/2025			Interest Rate Swap	97.1697	97.1697	96.7408	96.7408	(0.441)	0.0000	0.0000	0
2017/04/19	IS10	16/03/2026			Interest Rate Swap	94.2418	94.2418	93.7912	93.7912	(0.478)	0.0000	0.0000	0
2017/04/19	IS10	15/06/2026			Interest Rate Swap	93.0299	93.0299	92.5670	92.5670	(0.498)	0.0000	0.0000	0
2017/04/19	IS10	21/09/2026			Interest Rate Swap	95.1650	95.1650	94.7048	94.7048	(0.484)	0.0000	0.0000	0
2017/04/19	IS10	21/12/2026			Interest Rate Swap	98.8889	98.8889	98.4389	98.4389	(0.455)	0.0000	0.0000	0
2017/04/19	IS10	15/03/2027			Interest Rate Swap	97.5052	97.5052	97.0487	97.0487	(0.468)	0.0000	0.0000	0
2017/04/19	IS10	21/06/2027			Interest Rate Swap	99.5451	99.5451	99.0911	99.0911	(0.456)	0.0000	0.0000	0
2017/04/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/19	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/04/19	JBAF	17/05/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/04/19	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/04/19	JBAF	19/07/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/04/19	JBAF	16/08/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/19	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/19	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/04/19	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/19	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/19	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/04/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/19	JBAF	19/12/2018			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/04/19	JBAF	20/03/2019			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/04/19	R023	04/05/2017	8.61	Call	Bond Future	1,552.7300	1.5527	1,837.1800	1.8372	18.319	0	0	0
2017/04/19	R023	04/05/2017			Bond Future	8.2768	99.0642	8.2051	99.3859	(0.867)	0.0000	0.0000	19,771
2017/04/19	R023	04/05/2017	8.59	Call	Bond Future	1,475.9200	1.4759	1,755.8200	1.7558	18.964	0	0	0
2017/04/19	R023	04/05/2017	8.60	Call	Bond Future	1,514.1800	1.5142	1,796.4000	1.7964	18.638	0	0	0
2017/04/19	R023	04/05/2017	8.59	Put	Bond Future	86.8500	0.0869	45.0500	0.0450	(48.129)	0	0	0
2017/04/19	R023	04/05/2017	8.61	Put	Bond Future	75.7800	0.0758	38.5300	0.0385	(49.155)	0	0	0
2017/04/19	R023	04/05/2017	8.60	Put	Bond Future	81.1600	0.0812	41.6800	0.0417	(48.645)	0	0	0
2017/04/19	R023	03/08/2017	8.60	Put	Bond Future	772.8300	0.7728	658.8800	0.6589	(14.745)	0	0	0
2017/04/19	R023	03/08/2017			Bond Future	8.3042	100.9524	8.2287	101.2794	(0.910)	0.0000	0.0000	0
2017/04/19	R023	03/08/2017	8.59	Put	Bond Future	787.2600	0.7873	671.7600	0.6718	(14.671)	0	0	0
2017/04/19	R023	03/08/2017	8.60	Call	Bond Future	2,039.8800	2.0399	2,253.0100	2.2530	10.448	0	0	0
2017/04/19	R023	03/08/2017	8.58	Call	Bond Future	1,984.0900	1.9841	2,194.1000	2.1941	10.585	0	0	0
2017/04/19	R023	03/08/2017	8.59	Call	Bond Future	2,011.8000	2.0118	2,223.3800	2.2234	10.517	0	0	0
2017/04/19	R023	03/08/2017	8.58	Put	Bond Future	802.0900	0.8021	685.0200	0.6850	(14.596)	0	0	0
2017/04/19	R023	02/11/2017	8.56	Call	Bond Future	2,110.4100	2.1104	2,308.2500	2.3082	9.374	0	0	0
2017/04/19	R023	02/11/2017			Bond Future	8.3297	98.9893	8.2501	99.3209	(0.954)	0.0000	0.0000	0

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2017/04/19	R023	02/11/2017	8.57	Call	Bond Future	2,135.4500		2.1354	2,334.6000	2.3346	9.326	0	0	0
2017/04/19	R023	02/11/2017	8.58	Call	Bond Future	2,160.9200		2.1609	2,360.8300	2.3608	9.251	0	0	0
2017/04/19	R023	02/11/2017	8.56	Put	Bond Future	1,157.5600		1.1576	1,023.8700	1.0239	(11.549)	0	0	0
2017/04/19	R023	02/11/2017	8.58	Put	Bond Future	1,125.8800		1.1259	994.2600	0.9943	(11.690)	0	0	0
2017/04/19	R023	02/11/2017	8.57	Put	Bond Future	1,141.5000		1.1415	1,009.1200	1.0091	(11.597)	0	0	0
2017/04/19	R023	01/02/2018			Bond Future	8.3492		100.9629	8.2643	101.3031	(1.017)	0.0000	0.0000	0
2017/04/19	R023	01/02/2018	8.32	Call	Bond Future	0.0000		0.0000	2,053.5600	2.0536	100.000	0	0	0
2017/04/19	R023	01/02/2018	8.33	Call	Bond Future	0.0000		0.0000	2,074.7100	2.0747	100.000	0	0	0
2017/04/19	R023	01/02/2018	8.31	Put	Bond Future	156.8800		0.1569	1,848.8400	1.8488	1078.506	0	0	0
2017/04/19	R023	01/02/2018	8.33	Put	Bond Future	76.7600		0.0768	1,811.2600	1.8113	2259.640	0	0	0
2017/04/19	R023	01/02/2018	8.32	Put	Bond Future	116.8100		0.1168	1,830.1600	1.8302	1466.784	0	0	0
2017/04/19	R023	01/02/2018	8.31	Call	Bond Future	0.0000		0.0000	2,032.1700	2.0322	100.000	0	0	0
2017/04/19	R035	04/05/2017	9.55	Put	Bond Future	614.5800		0.6146	194.6000	0.1946	(68.336)	0	0	0
2017/04/19	R035	04/05/2017			Bond Future	9.6261		95.3231	9.5740	95.7431	(0.541)	0.0000	0.0000	8,780
2017/04/19	R035	04/05/2017	9.54	Put	Bond Future	695.7700		0.6958	275.7900	0.2758	(60.362)	0	0	0
2017/04/19	R035	04/05/2017	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R035	04/05/2017	9.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R035	04/05/2017	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R035	04/05/2017	9.53	Put	Bond Future	777.0700		0.7771	357.0900	0.3571	(54.047)	0	0	0
2017/04/19	R035	03/08/2017			Bond Future	9.6795		97.1400	9.6259	97.5674	(0.554)	0.0000	0.0000	0
2017/04/19	R035	03/08/2017	9.50	Put	Bond Future	1,441.4700		1.4415	1,014.1400	1.0141	(29.645)	0	0	0
2017/04/19	R035	03/08/2017	9.52	Put	Bond Future	1,279.2000		1.2792	851.8700	0.8519	(33.406)	0	0	0
2017/04/19	R035	03/08/2017	9.51	Put	Bond Future	1,360.2800		1.3603	932.9500	0.9330	(31.415)	0	0	0
2017/04/19	R035	03/08/2017	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R035	03/08/2017	9.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R035	03/08/2017	9.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R035	02/11/2017			Bond Future	9.7325		94.5320	9.6774	94.9658	(0.566)	0.0000	0.0000	0
2017/04/19	R035	02/11/2017	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R035	02/11/2017	9.59	Put	Bond Future	1,128.1400		1.1281	694.3700	0.6944	(38.450)	0	0	0
2017/04/19	R035	02/11/2017	9.61	Put	Bond Future	968.5600		0.9686	534.7900	0.5348	(44.785)	0	0	0
2017/04/19	R035	02/11/2017	9.60	Put	Bond Future	1,048.3000		1.0483	614.5300	0.6145	(41.378)	0	0	0
2017/04/19	R035	02/11/2017	9.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R035	02/11/2017	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R035	01/02/2018	9.73	Put	Bond Future	420.2500		0.4202	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	R035	01/02/2018			Bond Future	9.7840		96.4167	9.7269	96.8611	(0.584)	0.0000	0.0000	0
2017/04/19	R035	01/02/2018	9.75	Put	Bond Future	264.3500		0.2643	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	R035	01/02/2018	9.74	Put	Bond Future	342.2500		0.3423	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	R035	01/02/2018	9.75	Call	Bond Future	0.0000		0.0000	180.0200	0.1800	100.000	0	0	0
2017/04/19	R035	01/02/2018	9.73	Call	Bond Future	0.0000		0.0000	24.1200	0.0241	100.000	0	0	0
2017/04/19	R035	01/02/2018	9.74	Call	Bond Future	0.0000		0.0000	102.1200	0.1021	100.000	0	0	0
2017/04/19	R186	04/05/2017	8.95	Put	Bond Future	538.7000		0.5387	349.4100	0.3494	(35.138)	0	0	5,209
2017/04/19	R186	04/05/2017			Bond Future	8.8605		114.4553	8.7883	114.9499	(0.815)	0.0000	0.0000	106,516
2017/04/19	R186	04/05/2017	8.89	Put	Bond Future	709.5600		0.7096	480.4800	0.4805	(32.285)	0	0	0
2017/04/19	R186	04/05/2017	8.94	Put	Bond Future	564.8800		0.5649	369.1000	0.3691	(34.659)	0	0	500
2017/04/19	R186	04/05/2017	9.20	Call	Bond Future	2,420.0200		2.4200	2,851.0200	2.8510	17.810	0	0	0
2017/04/19	R186	04/05/2017	8.70	Put	Bond Future	1,473.0600		1.4731	1,119.2000	1.1192	(24.022)	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
2017/04/19	R186	04/05/2017	8.91	Put	Bond Future	649.0000	0.6490	433.3800	0.4334	(33.223)	0	0	0
2017/04/19	R186	04/05/2017	8.44	Put	Bond Future	2,986.4300	2.9864	2,524.7900	2.5248	(15.458)	0	0	0
2017/04/19	R186	04/05/2017	8.90	Put	Bond Future	678.8200	0.6788	456.4900	0.4565	(32.752)	0	0	0
2017/04/19	R186	04/05/2017	8.70	Call	Bond Future	369.9900	0.3700	510.7300	0.5107	38.039	0	0	500
2017/04/19	R186	04/05/2017	8.91	Call	Bond Future	986.2500	0.9863	1,265.2300	1.2652	28.287	0	0	0
2017/04/19	R186	04/05/2017	8.98	Call	Bond Future	1,277.1600	1.2772	1,601.4700	1.6015	25.393	0	0	0
2017/04/19	R186	04/05/2017	9.20	Put	Bond Future	134.4800	0.1345	70.8800	0.0709	(47.293)	0	0	5,209
2017/04/19	R186	04/05/2017	8.89	Call	Bond Future	910.7200	0.9107	1,176.2400	1.1762	29.155	0	0	0
2017/04/19	R186	04/05/2017	8.94	Call	Bond Future	1,105.8500	1.1058	1,404.6700	1.4047	27.022	0	0	0
2017/04/19	R186	04/05/2017	8.95	Call	Bond Future	1,147.4700	1.1475	1,452.7800	1.4528	26.607	0	0	0
2017/04/19	R186	04/05/2017	8.98	Put	Bond Future	465.3500	0.4653	295.0600	0.2951	(36.594)	0	0	0
2017/04/19	R186	04/05/2017	8.44	Call	Bond Future	64.9500	0.0650	97.9100	0.0979	50.747	0	0	500
2017/04/19	R186	04/05/2017	8.90	Call	Bond Future	948.0500	0.9481	1,220.3200	1.2203	28.719	0	0	0
2017/04/19	R186	03/08/2017	8.93	Put	Bond Future	2,066.6300	2.0666	1,817.0900	1.8171	(12.075)	0	0	0
2017/04/19	R186	03/08/2017	9.35	Call	Bond Future	3,926.4100	3.9264	4,278.0600	4.2781	8.956	0	0	0
2017/04/19	R186	03/08/2017			Bond Future	8.9071	111.3341	8.8320	111.8373	(0.843)	0.0000	0.0000	35,368
2017/04/19	R186	03/08/2017	8.85	Put	Bond Future	2,336.8600	2.3369	2,066.5200	2.0665	(11.569)	0	0	750
2017/04/19	R186	03/08/2017	8.92	Put	Bond Future	2,099.0700	2.0991	1,847.0200	1.8470	(12.008)	0	0	0
2017/04/19	R186	03/08/2017	9.50	Call	Bond Future	4,639.4500	4.6394	5,019.9900	5.0200	8.202	0	0	0
2017/04/19	R186	03/08/2017	8.91	Call	Bond Future	2,151.6000	2.1516	2,400.0100	2.4000	11.545	0	0	0
2017/04/19	R186	03/08/2017	8.93	Call	Bond Future	2,219.5600	2.2196	2,473.2300	2.4732	11.429	0	0	0
2017/04/19	R186	03/08/2017	8.85	Call	Bond Future	1,954.7700	1.9548	2,187.6400	2.1876	11.913	0	0	0
2017/04/19	R186	03/08/2017	8.92	Call	Bond Future	2,185.3100	2.1853	2,436.4700	2.4365	11.493	0	0	0
2017/04/19	R186	03/08/2017	9.35	Put	Bond Future	1,020.8300	1.0208	869.2700	0.8693	(14.847)	0	0	750
2017/04/19	R186	03/08/2017	9.50	Put	Bond Future	773.2100	0.7732	650.5400	0.6505	(15.865)	0	0	6,500
2017/04/19	R186	03/08/2017	8.91	Put	Bond Future	2,132.1000	2.1321	1,877.3000	1.8773	(11.951)	0	0	0
2017/04/19	R186	02/11/2017	8.88	Call	Bond Future	2,731.8000	2.7318	2,967.7800	2.9678	8.638	0	0	0
2017/04/19	R186	02/11/2017	8.89	Put	Bond Future	3,143.0900	3.1431	2,870.0800	2.8701	(8.686)	0	0	0
2017/04/19	R186	02/11/2017			Bond Future	8.9480	113.5050	8.8700	114.0158	(0.871)	0.0000	0.0000	4
2017/04/19	R186	02/11/2017	8.89	Call	Bond Future	2,763.3200	2.7633	3,001.1100	3.0011	8.605	0	0	0
2017/04/19	R186	02/11/2017	8.90	Call	Bond Future	2,795.3800	2.7954	3,034.9800	3.0350	8.571	0	0	0
2017/04/19	R186	02/11/2017	8.88	Put	Bond Future	3,177.2200	3.1772	2,902.4000	2.9024	(8.650)	0	0	0
2017/04/19	R186	02/11/2017	8.90	Put	Bond Future	3,109.5500	3.1095	2,838.3500	2.8383	(8.722)	0	0	0
2017/04/19	R186	01/02/2018	8.96	Call	Bond Future	0.0000	0.0000	3,646.0000	3.6460	100.000	0	0	0
2017/04/19	R186	01/02/2018			Bond Future	8.9849	110.4640	8.9032	110.9873	(0.909)	0.0000	0.0000	0
2017/04/19	R186	01/02/2018	8.97	Call	Bond Future	0.0000	0.0000	3,679.3200	3.6793	100.000	0	0	0
2017/04/19	R186	01/02/2018	8.98	Call	Bond Future	0.0000	0.0000	3,713.2100	3.7132	100.000	0	0	0
2017/04/19	R186	01/02/2018	8.96	Put	Bond Future	159.0300	0.1590	3,281.7800	3.2818	1963.623	0	0	0
2017/04/19	R186	01/02/2018	8.97	Put	Bond Future	95.0500	0.0951	3,251.1200	3.2511	3320.431	0	0	0
2017/04/19	R186	01/02/2018	8.98	Put	Bond Future	31.1100	0.0311	3,221.0700	3.2211	10253.809	0	0	0
2017/04/19	R197	04/05/2017	308.58	Put	Bond Future	10,601.9900	10.6020	10,552.3500	10.5523	(0.468)	0	0	0
2017/04/19	R197	04/05/2017			Bond Future	297.9780	297.9780	298.0276	298.0276	0.017	0.0000	0.0000	1,063
2017/04/19	R197	04/05/2017	308.60	Put	Bond Future	10,621.9900	10.6220	10,572.3500	10.5723	(0.467)	0	0	0
2017/04/19	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R197	04/05/2017	308.59	Put	Bond Future	10,611.9900	10.6120	10,562.3500	10.5623	(0.468)	0	0	0
2017/04/19	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/19	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R197	03/08/2017			Bond Future	296.8171	296.8171	296.8678	296.8678	0.017	0.0000	0.0000	81
2017/04/19	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R197	03/08/2017	308.05	Put	Bond Future	11,232.9100	11.2329	11,182.2100	11.1822	(0.451)	0	0	0
2017/04/19	R197	03/08/2017	308.07	Put	Bond Future	11,252.9100	11.2529	11,202.2100	11.2022	(0.451)	0	0	0
2017/04/19	R197	03/08/2017	308.06	Put	Bond Future	11,242.9100	11.2429	11,192.2100	11.1922	(0.451)	0	0	0
2017/04/19	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R197	02/11/2017			Bond Future	302.6736	302.6736	302.7206	302.7206	0.016	0.0000	0.0000	0
2017/04/19	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R197	02/11/2017	305.15	Put	Bond Future	2,476.4000	2.4764	2,429.3700	2.4294	(1.899)	0	0	0
2017/04/19	R197	02/11/2017	305.17	Put	Bond Future	2,496.4000	2.4964	2,449.3700	2.4494	(1.884)	0	0	0
2017/04/19	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R197	02/11/2017	305.16	Put	Bond Future	2,486.4000	2.4864	2,439.3700	2.4394	(1.891)	0	0	0
2017/04/19	R197	01/02/2018			Bond Future	301.6884	301.6884	301.7790	301.7790	0.030	0.0000	0.0000	0
2017/04/19	R197	01/02/2018	301.67	Call	Bond Future	18.4000	0.0184	108.9500	0.1089	492.120	0	0	0
2017/04/19	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R197	01/02/2018	301.68	Call	Bond Future	8.4000	0.0084	98.9500	0.0989	1077.976	0	0	0
2017/04/19	R197	01/02/2018	301.66	Call	Bond Future	28.4000	0.0284	118.9500	0.1189	318.838	0	0	0
2017/04/19	R202	04/05/2017	256.73	Put	Bond Future	14,049.7600	14.0498	13,386.0300	13.3860	(4.724)	0	0	0
2017/04/19	R202	04/05/2017			Bond Future	242.6802	242.6802	243.3440	243.3440	0.273	0.0000	0.0000	28,185
2017/04/19	R202	04/05/2017	256.72	Put	Bond Future	14,039.7600	14.0398	13,376.0300	13.3760	(4.728)	0	0	0
2017/04/19	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R202	04/05/2017	256.71	Put	Bond Future	14,029.7600	14.0298	13,366.0300	13.3660	(4.731)	0	0	0
2017/04/19	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R202	03/08/2017			Bond Future	243.6878	243.6878	244.3636	244.3636	0.277	0.0000	0.0000	10,283
2017/04/19	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R202	03/08/2017	258.35	Put	Bond Future	14,662.1700	14.6622	13,986.4400	13.9864	(4.609)	0	0	0
2017/04/19	R202	03/08/2017	258.37	Put	Bond Future	14,682.1700	14.6822	14,006.4400	14.0064	(4.602)	0	0	0
2017/04/19	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R202	03/08/2017	258.36	Put	Bond Future	14,672.1700	14.6722	13,996.4400	13.9964	(4.606)	0	0	0
2017/04/19	R202	02/11/2017			Bond Future	248.4960	248.4960	249.1811	249.1811	0.276	0.0000	0.0000	0
2017/04/19	R202	02/11/2017	253.89	Put	Bond Future	5,393.9600	5.3940	4,708.9300	4.7089	(12.700)	0	0	0
2017/04/19	R202	02/11/2017	253.91	Put	Bond Future	5,413.9600	5.4140	4,728.9300	4.7289	(12.653)	0	0	0
2017/04/19	R202	02/11/2017	253.90	Put	Bond Future	5,403.9600	5.4040	4,718.9300	4.7189	(12.676)	0	0	0
2017/04/19	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R202	01/02/2018			Bond Future	249.7425	249.7425	250.4659	250.4659	0.290	0.0000	0.0000	0
2017/04/19	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R202	01/02/2018	249.06	Call	Bond Future	682.4800	0.6825	1,405.8800	1.4059	105.996	0	0	0
2017/04/19	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/19	R202	01/02/2018	249.07	Call	Bond Future	672.4800		0.6725	1,395.8800	1.3959	107.572	0	0	0
2017/04/19	R202	01/02/2018	249.08	Call	Bond Future	662.4800		0.6625	1,385.8800	1.3859	109.196	0	0	0
2017/04/19	R203	04/05/2017	6.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R203	04/05/2017	6.92	Put	Bond Future	198.9100		0.1989	190.2600	0.1903	(4.349)	0	0	0
2017/04/19	R203	04/05/2017			Bond Future	7.4884		101.4403	7.4636	101.4490	(0.331)	0.0000	0.0000	31,101
2017/04/19	R203	04/05/2017	6.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R203	04/05/2017	6.93	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2017/04/19	R203	04/05/2017	6.91	Put	Bond Future	202.4200		0.2024	193.7700	0.1938	(4.273)	0	0	0
2017/04/19	R203	04/05/2017	6.93	Put	Bond Future	195.4000		0.1954	186.7600	0.1868	(4.422)	0	0	0
2017/04/19	R203	03/08/2017	4.89	Call	Bond Future	0.3900		0.0004	0.3800	0.0004	(2.564)	0	0	0
2017/04/19	R203	03/08/2017			Bond Future	5.9755		103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/19	R203	03/08/2017	4.87	Call	Bond Future	0.3500		0.0004	0.3400	0.0003	(2.857)	0	0	0
2017/04/19	R203	03/08/2017	4.88	Call	Bond Future	0.3700		0.0004	0.3600	0.0004	(2.703)	0	0	0
2017/04/19	R203	03/08/2017	4.87	Put	Bond Future	118.8500		0.1188	118.8400	0.1188	(0.008)	0	0	0
2017/04/19	R203	03/08/2017	4.89	Put	Bond Future	116.7400		0.1167	116.7300	0.1167	(0.009)	0	0	0
2017/04/19	R203	03/08/2017	4.88	Put	Bond Future	117.7900		0.1178	117.7800	0.1178	(0.008)	0	0	0
2017/04/19	R204	04/05/2017	7.90	Put	Bond Future	6.7700		0.0068	1.8800	0.0019	(72.230)	0	0	0
2017/04/19	R204	04/05/2017			Bond Future	7.5971		103.6443	7.5145	103.7685	(1.086)	0.0000	0.0000	28,959
2017/04/19	R204	04/05/2017	7.92	Put	Bond Future	5.3000		0.0053	1.4200	0.0014	(73.208)	0	0	0
2017/04/19	R204	04/05/2017	7.90	Call	Bond Future	460.9600		0.4610	580.2900	0.5803	25.887	0	0	0
2017/04/19	R204	04/05/2017	7.91	Put	Bond Future	6.0000		0.0060	1.6400	0.0016	(72.667)	0	0	0
2017/04/19	R204	04/05/2017	7.91	Call	Bond Future	475.1400		0.4751	595.0000	0.5950	25.226	0	0	0
2017/04/19	R204	04/05/2017	7.92	Call	Bond Future	489.3800		0.4894	609.7200	0.6097	24.590	0	0	0
2017/04/19	R204	03/08/2017	7.77	Put	Bond Future	185.1700		0.1852	141.9700	0.1420	(23.330)	0	0	0
2017/04/19	R204	03/08/2017			Bond Future	7.5736		101.5796	7.4756	101.7055	(1.293)	0.0000	0.0000	0
2017/04/19	R204	03/08/2017	7.76	Put	Bond Future	189.7100		0.1897	145.7200	0.1457	(23.188)	0	0	0
2017/04/19	R204	03/08/2017	7.75	Call	Bond Future	420.5500		0.4205	501.6300	0.5016	19.280	0	0	0
2017/04/19	R204	03/08/2017	7.76	Call	Bond Future	428.7300		0.4287	510.6100	0.5106	19.098	0	0	0
2017/04/19	R204	03/08/2017	7.77	Call	Bond Future	436.9800		0.4370	519.6500	0.5197	18.918	0	0	0
2017/04/19	R204	03/08/2017	7.75	Put	Bond Future	194.3300		0.1943	149.5400	0.1495	(23.048)	0	0	0
2017/04/19	R204	02/11/2017	7.76	Put	Bond Future	163.6200		0.1636	126.2100	0.1262	(22.864)	0	0	0
2017/04/19	R204	02/11/2017			Bond Future	7.4928		103.5602	7.3739	103.6865	(1.586)	0.0000	0.0000	0
2017/04/19	R204	02/11/2017	7.75	Put	Bond Future	167.0200		0.1670	128.9800	0.1290	(22.776)	0	0	0
2017/04/19	R204	02/11/2017	7.76	Call	Bond Future	446.6900		0.4467	535.5700	0.5356	19.897	0	0	0
2017/04/19	R204	02/11/2017	7.74	Call	Bond Future	432.4100		0.4324	520.0200	0.5200	20.261	0	0	0
2017/04/19	R204	02/11/2017	7.75	Call	Bond Future	439.5200		0.4395	527.7700	0.5278	20.079	0	0	0
2017/04/19	R204	02/11/2017	7.74	Put	Bond Future	170.4900		0.1705	131.8100	0.1318	(22.688)	0	0	0
2017/04/19	R204	01/02/2018	7.27	Call	Bond Future	0.0000		0.0000	371.5600	0.3716	100.000	0	0	0
2017/04/19	R204	01/02/2018			Bond Future	7.3191		101.5838	7.1624	101.7147	(2.141)	0.0000	0.0000	0
2017/04/19	R204	01/02/2018	7.25	Call	Bond Future	0.0000		0.0000	362.2100	0.3622	100.000	0	0	0
2017/04/19	R204	01/02/2018	7.26	Call	Bond Future	0.0000		0.0000	366.6900	0.3667	100.000	0	0	0
2017/04/19	R204	01/02/2018	7.25	Put	Bond Future	57.7000		0.0577	288.9900	0.2890	400.849	0	0	0
2017/04/19	R204	01/02/2018	7.27	Put	Bond Future	40.9900		0.0410	281.6300	0.2816	587.070	0	0	0
2017/04/19	R204	01/02/2018	7.26	Put	Bond Future	49.3400		0.0493	285.1100	0.2851	477.848	0	0	0
2017/04/19	R207	04/05/2017	8.21	Put	Bond Future	1.9300		0.0019	0.4900	0.0005	(74.611)	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
2017/04/19	R207	04/05/2017			Bond Future	7.7298	101.1234	7.6578	101.2942	(0.931)	0.0000	0.0000	76,368
2017/04/19	R207	04/05/2017	8.22	Call	Bond Future	1,154.2900	1.1543	1,323.7400	1.3237	14.680	0	0	0
2017/04/19	R207	04/05/2017	8.20	Call	Bond Future	1,108.1000	1.1081	1,277.1900	1.2772	15.259	0	0	0
2017/04/19	R207	04/05/2017	8.21	Call	Bond Future	1,131.1900	1.1312	1,300.4700	1.3005	14.965	0	0	0
2017/04/19	R207	04/05/2017	8.20	Put	Bond Future	2.2000	0.0022	0.5700	0.0006	(74.091)	0	0	0
2017/04/19	R207	04/05/2017	8.22	Put	Bond Future	1.6900	0.0017	0.4200	0.0004	(75.148)	0	0	0
2017/04/19	R207	03/08/2017	8.19	Call	Bond Future	1,148.6300	1.1486	1,284.7000	1.2847	11.846	0	0	51
2017/04/19	R207	03/08/2017			Bond Future	7.7348	99.4077	7.6549	99.5809	(1.032)	0.0000	0.0000	0
2017/04/19	R207	03/08/2017	8.39	Put	Bond Future	95.3300	0.0953	71.6000	0.0716	(24.892)	0	0	0
2017/04/19	R207	03/08/2017	8.41	Put	Bond Future	89.8400	0.0898	67.2700	0.0673	(25.122)	0	0	0
2017/04/19	R207	03/08/2017	8.19	Put	Bond Future	168.0800	0.1681	130.9000	0.1309	(22.120)	0	0	0
2017/04/19	R207	03/08/2017	8.40	Put	Bond Future	92.5500	0.0926	69.4100	0.0694	(25.003)	0	0	0
2017/04/19	R207	03/08/2017	8.41	Call	Bond Future	1,539.8900	1.5399	1,690.5700	1.6906	9.785	0	0	0
2017/04/19	R207	03/08/2017	8.39	Call	Bond Future	1,502.8200	1.5028	1,652.3400	1.6523	9.949	0	0	0
2017/04/19	R207	03/08/2017	8.40	Call	Bond Future	1,521.3200	1.5213	1,671.4300	1.6714	9.867	0	0	0
2017/04/19	R207	02/11/2017			Bond Future	7.7067	101.3460	7.6181	101.5206	(1.150)	0.0000	0.0000	0
2017/04/19	R207	02/11/2017	8.03	Put	Bond Future	355.6900	0.3557	296.2300	0.2962	(16.717)	0	0	0
2017/04/19	R207	02/11/2017	8.05	Put	Bond Future	343.2100	0.3432	285.5700	0.2856	(16.794)	0	0	0
2017/04/19	R207	02/11/2017	8.03	Call	Bond Future	989.5500	0.9895	1,104.7300	1.1047	11.640	0	0	0
2017/04/19	R207	02/11/2017	8.04	Put	Bond Future	349.2600	0.3493	290.8600	0.2909	(16.721)	0	0	0
2017/04/19	R207	02/11/2017	8.04	Call	Bond Future	1,002.6500	1.0027	1,118.8900	1.1189	11.593	0	0	0
2017/04/19	R207	02/11/2017	8.05	Call	Bond Future	1,016.1200	1.0161	1,133.1200	1.1331	11.514	0	0	0
2017/04/19	R207	01/02/2018			Bond Future	7.6505	99.7241	7.5485	99.9043	(1.334)	0.0000	0.0000	0
2017/04/19	R207	01/02/2018	7.60	Put	Bond Future	89.1300	0.0891	667.3800	0.6674	648.771	0	0	0
2017/04/19	R207	01/02/2018	7.62	Put	Bond Future	53.8300	0.0538	651.1700	0.6512	1109.679	0	0	0
2017/04/19	R207	01/02/2018	7.60	Call	Bond Future	0.0000	0.0000	758.4300	0.7584	100.000	0	0	0
2017/04/19	R207	01/02/2018	7.61	Put	Bond Future	71.4800	0.0715	659.2400	0.6592	822.272	0	0	0
2017/04/19	R207	01/02/2018	7.61	Call	Bond Future	0.0000	0.0000	767.9400	0.7679	100.000	0	0	0
2017/04/19	R207	01/02/2018	7.62	Call	Bond Future	0.0000	0.0000	777.5200	0.7775	100.000	0	0	0
2017/04/19	R208	04/05/2017	8.39	Call	Bond Future	1,618.0100	1.6180	1,845.6800	1.8457	14.071	0	0	0
2017/04/19	R208	04/05/2017			Bond Future	7.8844	96.9679	7.8128	97.1989	(0.908)	0.0000	0.0000	23,301
2017/04/19	R208	04/05/2017	8.37	Call	Bond Future	1,556.0200	1.5560	1,782.9500	1.7829	14.584	0	0	0
2017/04/19	R208	04/05/2017	8.38	Call	Bond Future	1,586.9900	1.5870	1,814.3100	1.8143	14.324	0	0	0
2017/04/19	R208	04/05/2017	8.37	Put	Bond Future	6.0600	0.0061	2.0100	0.0020	(66.832)	0	0	0
2017/04/19	R208	04/05/2017	8.39	Put	Bond Future	4.8700	0.0049	1.5600	0.0016	(67.967)	0	0	0
2017/04/19	R208	04/05/2017	8.38	Put	Bond Future	5.4300	0.0054	1.7700	0.0018	(67.403)	0	0	0
2017/04/19	R208	03/08/2017	8.32	Call	Bond Future	1,609.4200	1.6094	1,782.7000	1.7827	10.767	0	0	0
2017/04/19	R208	03/08/2017			Bond Future	7.8956	98.8162	7.8187	99.0509	(0.974)	0.0000	0.0000	0
2017/04/19	R208	03/08/2017	8.30	Call	Bond Future	1,564.8900	1.5649	1,735.9400	1.7359	10.930	0	0	0
2017/04/19	R208	03/08/2017	8.31	Call	Bond Future	1,587.0000	1.5870	1,759.1800	1.7592	10.849	0	0	0
2017/04/19	R208	03/08/2017	8.30	Put	Bond Future	341.7000	0.3417	278.0700	0.2781	(18.622)	0	0	0
2017/04/19	R208	03/08/2017	8.32	Put	Bond Future	326.2400	0.3262	264.8400	0.2648	(18.821)	0	0	0
2017/04/19	R208	03/08/2017	8.31	Put	Bond Future	333.8100	0.3338	271.3100	0.2713	(18.723)	0	0	0
2017/04/19	R208	02/11/2017	8.18	Put	Bond Future	609.1900	0.6092	522.4900	0.5225	(14.232)	0	0	0
2017/04/19	R208	02/11/2017			Bond Future	7.8952	97.3404	7.8126	97.5777	(1.046)	0.0000	0.0000	0
2017/04/19	R208	02/11/2017	8.20	Put	Bond Future	589.3500	0.5894	504.7200	0.5047	(14.360)	0	0	0
2017/04/19	R208	02/11/2017	8.18	Call	Bond Future	1,422.2700	1.4223	1,572.9000	1.5729	10.591	0	0	0

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2017/04/19	R208	02/11/2017	8.19	Put	Bond Future	599.2000	0.5992	513.5400	0.5135	(14.296)	0	0	0
2017/04/19	R208	02/11/2017	8.19	Call	Bond Future	1,440.6800	1.4407	1,592.3500	1.5924	10.528	0	0	0
2017/04/19	R208	02/11/2017	8.20	Call	Bond Future	1,459.2100	1.4592	1,611.9100	1.6119	10.465	0	0	0
2017/04/19	R208	01/02/2018	7.85	Put	Bond Future	83.4000	0.0834	1,082.2000	1.0822	1197.602	0	0	0
2017/04/19	R208	01/02/2018			Bond Future	7.8810	99.2811	7.7903	99.5252	(1.150)	0.0000	0.0000	0
2017/04/19	R208	01/02/2018	7.84	Put	Bond Future	110.3100	0.1103	1,094.5700	1.0946	892.267	0	0	0
2017/04/19	R208	01/02/2018	7.85	Call	Bond Future	0.0000	0.0000	1,242.9000	1.2429	100.000	0	0	0
2017/04/19	R208	01/02/2018	7.83	Call	Bond Future	0.0000	0.0000	1,213.5500	1.2136	100.000	0	0	0
2017/04/19	R208	01/02/2018	7.84	Call	Bond Future	0.0000	0.0000	1,228.3600	1.2284	100.000	0	0	0
2017/04/19	R208	01/02/2018	7.83	Put	Bond Future	137.2300	0.1372	1,106.6800	1.1067	706.442	0	0	0
2017/04/19	R209	04/05/2017	9.48	Put	Bond Future	1,343.8900	1.3439	1,060.9200	1.0609	(21.056)	0	0	0
2017/04/19	R209	04/05/2017			Bond Future	9.6052	71.6576	9.5432	72.0744	(0.645)	0.0000	0.0000	61,336
2017/04/19	R209	04/05/2017	8.93	Call	Bond Future	10.3000	0.0103	14.3400	0.0143	39.223	0	0	1,130
2017/04/19	R209	04/05/2017	9.33	Put	Bond Future	2,104.2600	2.1043	1,757.6600	1.7577	(16.471)	0	0	1,130
2017/04/19	R209	04/05/2017	9.47	Put	Bond Future	1,388.8900	1.3889	1,101.0700	1.1011	(20.723)	0	0	0
2017/04/19	R209	04/05/2017	9.63	Call	Bond Future	939.8800	0.9399	1,151.9100	1.1519	22.559	0	0	0
2017/04/19	R209	04/05/2017	9.46	Call	Bond Future	452.5600	0.4526	576.7300	0.5767	27.437	0	0	0
2017/04/19	R209	04/05/2017	9.33	Call	Bond Future	225.2500	0.2252	295.4100	0.2954	31.148	0	0	0
2017/04/19	R209	04/05/2017	9.47	Call	Bond Future	475.0100	0.4750	603.9500	0.6040	27.145	0	0	0
2017/04/19	R209	04/05/2017	8.93	Put	Bond Future	4,756.2600	4.7563	4,343.5400	4.3435	(8.677)	0	0	0
2017/04/19	R209	04/05/2017	9.48	Call	Bond Future	498.2100	0.4982	632.0000	0.6320	26.854	0	0	0
2017/04/19	R209	04/05/2017	9.63	Put	Bond Future	774.1500	0.7742	569.4200	0.5694	(26.446)	0	0	1,130
2017/04/19	R209	04/05/2017	9.46	Put	Bond Future	1,434.7400	1.4347	1,142.1500	1.1422	(20.393)	0	0	0
2017/04/19	R209	03/08/2017			Bond Future	9.6541	73.0234	9.5904	73.4476	(0.660)	0.0000	0.0000	665
2017/04/19	R209	03/08/2017	9.44	Call	Bond Future	1,655.4500	1.6554	1,823.0300	1.8230	10.123	0	0	0
2017/04/19	R209	03/08/2017	9.43	Put	Bond Future	3,138.2600	3.1383	2,879.7000	2.8797	(8.239)	0	0	0
2017/04/19	R209	03/08/2017	9.45	Put	Bond Future	3,056.2200	3.0562	2,801.5400	2.8015	(8.333)	0	0	0
2017/04/19	R209	03/08/2017	9.44	Put	Bond Future	3,097.0500	3.0970	2,840.4300	2.8404	(8.286)	0	0	0
2017/04/19	R209	03/08/2017	9.45	Call	Bond Future	1,682.9300	1.6829	1,852.4500	1.8525	10.073	0	0	0
2017/04/19	R209	03/08/2017	9.43	Call	Bond Future	1,628.2400	1.6282	1,793.8800	1.7939	10.173	0	0	0
2017/04/19	R209	02/11/2017	9.52	Put	Bond Future	3,746.5400	3.7465	3,504.5200	3.5045	(6.460)	0	0	0
2017/04/19	R209	02/11/2017	8.30	Put	Bond Future	10,568.9000	10.5689	10,180.4300	10.1804	(3.676)	0	0	0
2017/04/19	R209	02/11/2017			Bond Future	9.7006	71.2968	9.6353	71.7278	(0.673)	0.0000	0.0000	377
2017/04/19	R209	02/11/2017	10.00	Call	Bond Future	4,172.7500	4.1727	4,430.4100	4.4304	6.175	0	0	0
2017/04/19	R209	02/11/2017	9.54	Put	Bond Future	3,671.0700	3.6711	3,432.0000	3.4320	(6.512)	0	0	0
2017/04/19	R209	02/11/2017	9.53	Put	Bond Future	3,708.6700	3.7087	3,468.1200	3.4681	(6.486)	0	0	0
2017/04/19	R209	02/11/2017	9.00	Put	Bond Future	6,119.1400	6.1191	5,803.3400	5.8033	(5.161)	0	0	0
2017/04/19	R209	02/11/2017	10.60	Put	Bond Future	1,114.3300	1.1143	1,010.5600	1.0106	(9.312)	0	0	1,300
2017/04/19	R209	02/11/2017	9.54	Call	Bond Future	2,603.5300	2.6035	2,795.4300	2.7954	7.371	0	0	0
2017/04/19	R209	02/11/2017	9.52	Call	Bond Future	2,544.3700	2.5444	2,733.3200	2.7333	7.426	0	0	0
2017/04/19	R209	02/11/2017	10.00	Put	Bond Future	2,245.3700	2.2454	2,072.0600	2.0721	(7.719)	0	0	3,360
2017/04/19	R209	02/11/2017	8.30	Call	Bond Future	389.3600	0.3894	431.8600	0.4319	10.915	0	0	2,800
2017/04/19	R209	02/11/2017	9.00	Call	Bond Future	1,280.0100	1.2800	1,395.1800	1.3952	8.998	0	0	4,100
2017/04/19	R209	02/11/2017	10.60	Call	Bond Future	6,671.8000	6.6718	6,999.0000	6.9990	4.904	0	0	0
2017/04/19	R209	02/11/2017	9.53	Call	Bond Future	2,573.8600	2.5739	2,764.2800	2.7643	7.398	0	0	0
2017/04/19	R209	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	4,005.4700	4.0055	100.000	0	0	0
2017/04/19	R209	01/02/2018	9.72	Call	Bond Future	0.0000	0.0000	3,972.1200	3.9721	100.000	0	0	0

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2017/04/19	R209	01/02/2018			Bond Future	9.7445	72.7183	9.6772	73.1594	(0.691)	0.0000	0.0000	0
2017/04/19	R209	01/02/2018	9.71	Call	Bond Future	0.0000	0.0000	3,938.9000	3.9389	100.000	0	0	0
2017/04/19	R209	01/02/2018	9.71	Put	Bond Future	225.4800	0.2255	3,723.3200	3.7233	1551.286	0	0	0
2017/04/19	R209	01/02/2018	9.73	Put	Bond Future	94.7100	0.0947	3,659.1200	3.6591	3763.499	0	0	0
2017/04/19	R209	01/02/2018	9.72	Put	Bond Future	160.0500	0.1600	3,691.1100	3.6911	2206.223	0	0	0
2017/04/19	R210	04/05/2017			Bond Future	184.1074	184.1074	184.1379	184.1379	0.017	0.0000	0.0000	1,503
2017/04/19	R210	04/05/2017	192.31	Put	Bond Future	8,202.5600	8.2026	8,172.1200	8.1721	(0.371)	0	0	0
2017/04/19	R210	04/05/2017	192.33	Put	Bond Future	8,222.5600	8.2226	8,192.1200	8.1921	(0.370)	0	0	0
2017/04/19	R210	04/05/2017	192.32	Put	Bond Future	8,212.5600	8.2126	8,182.1200	8.1821	(0.371)	0	0	0
2017/04/19	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	03/08/2017	196.29	Put	Bond Future	8,639.7800	8.6398	8,610.4600	8.6105	(0.339)	0	0	0
2017/04/19	R210	03/08/2017			Bond Future	187.6502	187.6502	187.6795	187.6795	0.016	0.0000	0.0000	195
2017/04/19	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	03/08/2017	196.28	Put	Bond Future	8,629.7800	8.6298	8,600.4600	8.6005	(0.340)	0	0	0
2017/04/19	R210	03/08/2017	196.30	Put	Bond Future	8,649.7800	8.6498	8,620.4600	8.6205	(0.339)	0	0	0
2017/04/19	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	02/11/2017	192.08	Put	Bond Future	3,138.9900	3.1390	3,100.7400	3.1007	(1.219)	0	0	0
2017/04/19	R210	02/11/2017			Bond Future	188.9410	188.9410	188.9793	188.9793	0.020	0.0000	0.0000	0
2017/04/19	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	02/11/2017	192.07	Put	Bond Future	3,128.9900	3.1290	3,090.7400	3.0907	(1.222)	0	0	0
2017/04/19	R210	02/11/2017	192.09	Put	Bond Future	3,148.9900	3.1490	3,110.7400	3.1107	(1.215)	0	0	0
2017/04/19	R210	01/02/2018			Bond Future	192.7529	192.7529	192.7957	192.7957	0.022	0.0000	0.0000	0
2017/04/19	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R210	01/02/2018	192.36	Call	Bond Future	392.8800	0.3929	435.6700	0.4357	10.891	0	0	0
2017/04/19	R210	01/02/2018	192.37	Call	Bond Future	382.8800	0.3829	425.6700	0.4257	11.176	0	0	0
2017/04/19	R210	01/02/2018	192.38	Call	Bond Future	372.8800	0.3729	415.6700	0.4157	11.476	0	0	0
2017/04/19	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R212	04/05/2017			Bond Future	148.0974	148.0974	148.0887	148.0887	(0.006)	0.0000	0.0000	3,268
2017/04/19	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R212	04/05/2017	152.23	Put	Bond Future	4,132.6200	4.1326	4,141.2600	4.1413	0.209	0	0	0
2017/04/19	R212	04/05/2017	152.25	Put	Bond Future	4,152.6200	4.1526	4,161.2600	4.1613	0.208	0	0	0
2017/04/19	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R212	04/05/2017	152.24	Put	Bond Future	4,142.6200	4.1426	4,151.2600	4.1513	0.209	0	0	0
2017/04/19	R212	03/08/2017			Bond Future	148.9143	148.9143	148.9099	148.9099	(0.003)	0.0000	0.0000	0
2017/04/19	R212	03/08/2017	153.34	Put	Bond Future	4,425.7100	4.4257	4,430.0800	4.4301	0.099	0	0	0
2017/04/19	R212	03/08/2017	153.36	Put	Bond Future	4,445.7100	4.4457	4,450.0800	4.4501	0.098	0	0	0
2017/04/19	R212	03/08/2017	153.35	Put	Bond Future	4,435.7100	4.4357	4,440.0800	4.4401	0.099	0	0	0
2017/04/19	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/19	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R212	02/11/2017			Bond Future	151.8525	151.8525	151.8458	151.8458	(0.004)	0.0000	0.0000	0
2017/04/19	R212	02/11/2017	152.40	Put	Bond Future	547.4900	0.5475	554.2100	0.5542	1.227	0	0	0
2017/04/19	R212	02/11/2017	152.42	Put	Bond Future	567.4900	0.5675	574.2100	0.5742	1.184	0	0	0
2017/04/19	R212	02/11/2017	152.41	Put	Bond Future	557.4900	0.5575	564.2100	0.5642	1.205	0	0	0
2017/04/19	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/19	R212	01/02/2018	154.71	Put	Bond Future	0.0000	0.0000	1,857.9600	1.8580	100.000	0	0	0
2017/04/19	R212	01/02/2018			Bond Future	154.8495	154.8495	152.8520	152.8520	(1.290)	0.0000	0.0000	0
2017/04/19	R212	01/02/2018	154.70	Put	Bond Future	0.0000	0.0000	1,847.9600	1.8480	100.000	0	0	0
2017/04/19	R212	01/02/2018	154.71	Call	Bond Future	139.5500	0.1396	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	R212	01/02/2018	154.69	Call	Bond Future	159.5500	0.1596	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	R212	01/02/2018	154.70	Call	Bond Future	149.5500	0.1496	0.0000	0.0000	(100.000)	0	0	0
2017/04/19	R212	01/02/2018	154.69	Put	Bond Future	0.0000	0.0000	1,837.9600	1.8380	100.000	0	0	0
2017/04/19	R213	04/05/2017			Bond Future	9.3249	83.4622	9.2630	83.8788	(0.664)	0.0000	0.0000	45,201
2017/04/19	R213	04/05/2017	9.35	Put	Bond Future	747.7000	0.7477	544.6300	0.5446	(27.159)	0	0	0
2017/04/19	R213	04/05/2017	9.37	Put	Bond Future	686.9900	0.6870	494.8400	0.4948	(27.970)	0	0	0
2017/04/19	R213	04/05/2017	9.35	Call	Bond Future	915.4300	0.9154	1,128.9600	1.1290	23.326	0	0	0
2017/04/19	R213	04/05/2017	9.36	Put	Bond Future	716.9100	0.7169	519.3000	0.5193	(27.564)	0	0	0
2017/04/19	R213	04/05/2017	9.36	Call	Bond Future	951.4100	0.9514	1,170.4000	1.1704	23.017	0	0	0
2017/04/19	R213	04/05/2017	9.37	Call	Bond Future	988.1900	0.9882	1,212.6400	1.2126	22.713	0	0	0
2017/04/19	R213	03/08/2017	9.33	Put	Bond Future	2,365.6800	2.3657	2,142.0300	2.1420	(9.454)	0	0	0
2017/04/19	R213	03/08/2017			Bond Future	9.3719	85.0530	9.3080	85.4770	(0.681)	0.0000	0.0000	20
2017/04/19	R213	03/08/2017	9.35	Put	Bond Future	2,297.3800	2.2974	2,077.7700	2.0778	(9.559)	0	0	0
2017/04/19	R213	03/08/2017	9.33	Call	Bond Future	2,087.8100	2.0878	2,288.1200	2.2881	9.594	0	0	0
2017/04/19	R213	03/08/2017	9.34	Put	Bond Future	2,331.3600	2.3314	2,109.7300	2.1097	(9.506)	0	0	0
2017/04/19	R213	03/08/2017	9.34	Call	Bond Future	2,119.9200	2.1199	2,322.2500	2.3222	9.544	0	0	0
2017/04/19	R213	03/08/2017	9.35	Call	Bond Future	2,152.3100	2.1523	2,356.6600	2.3567	9.494	0	0	0
2017/04/19	R213	02/11/2017	9.36	Put	Bond Future	3,175.6200	3.1756	2,949.2900	2.9493	(7.127)	0	0	0
2017/04/19	R213	02/11/2017			Bond Future	9.4184	83.1604	9.3527	83.5910	(0.697)	0.0000	0.0000	0
2017/04/19	R213	02/11/2017	9.35	Put	Bond Future	3,209.9300	3.2099	2,982.0800	2.9821	(7.098)	0	0	0
2017/04/19	R213	02/11/2017	9.36	Call	Bond Future	2,792.8500	2.7929	2,997.1200	2.9971	7.314	0	0	0
2017/04/19	R213	02/11/2017	9.34	Call	Bond Future	2,730.0600	2.7301	2,931.3000	2.9313	7.371	0	0	0
2017/04/19	R213	02/11/2017	9.35	Call	Bond Future	2,761.3600	2.7614	2,964.1100	2.9641	7.342	0	0	0
2017/04/19	R213	02/11/2017	9.34	Put	Bond Future	3,244.5000	3.2445	3,015.1400	3.0151	(7.069)	0	0	0
2017/04/19	R213	01/02/2018	9.42	Call	Bond Future	0.0000	0.0000	3,754.3300	3.7543	100.000	0	0	0
2017/04/19	R213	01/02/2018			Bond Future	9.4630	84.8184	9.3949	85.2593	(0.719)	0.0000	0.0000	0
2017/04/19	R213	01/02/2018	9.43	Call	Bond Future	0.0000	0.0000	3,787.0800	3.7871	100.000	0	0	0
2017/04/19	R213	01/02/2018	9.41	Put	Bond Future	342.7900	0.3428	3,623.3700	3.6234	957.023	0	0	0
2017/04/19	R213	01/02/2018	9.43	Put	Bond Future	213.1500	0.2132	3,559.3800	3.5594	1569.894	0	0	0
2017/04/19	R213	01/02/2018	9.41	Call	Bond Future	0.0000	0.0000	3,721.4300	3.7214	100.000	0	0	0
2017/04/19	R213	01/02/2018	9.42	Put	Bond Future	277.9300	0.2779	3,591.4100	3.5914	1192.199	0	0	0
2017/04/19	R214	04/05/2017	9.58	Put	Bond Future	1,501.0600	1.5011	1,199.4000	1.1994	(20.096)	0	0	0
2017/04/19	R214	04/05/2017			Bond Future	9.7251	71.5125	9.6632	71.9449	(0.637)	0.0000	0.0000	35,332
2017/04/19	R214	04/05/2017	9.57	Put	Bond Future	1,549.4900	1.5495	1,243.0000	1.2430	(19.780)	0	0	0

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2017/04/19	R214	04/05/2017	9.58	Call	Bond Future	481.4900	0.4815	612.1800	0.6122	27.143	0	0	0
2017/04/19	R214	04/05/2017	9.56	Call	Bond Future	436.8400	0.4368	557.8800	0.5579	27.708	0	0	0
2017/04/19	R214	04/05/2017	9.57	Call	Bond Future	458.7800	0.4588	584.6400	0.5846	27.434	0	0	0
2017/04/19	R214	04/05/2017	9.56	Put	Bond Future	1,598.8100	1.5988	1,287.5000	1.2875	(19.471)	0	0	0
2017/04/19	R214	03/08/2017	9.51	Call	Bond Future	1,614.2400	1.6142	1,782.2000	1.7822	10.405	0	0	0
2017/04/19	R214	03/08/2017			Bond Future	9.7738	72.8756	9.7101	73.3157	(0.651)	0.0000	0.0000	0
2017/04/19	R214	03/08/2017	9.52	Call	Bond Future	1,641.4900	1.6415	1,811.4300	1.8114	10.353	0	0	0
2017/04/19	R214	03/08/2017	9.53	Call	Bond Future	1,669.0100	1.6690	1,840.9300	1.8409	10.301	0	0	0
2017/04/19	R214	03/08/2017	9.51	Put	Bond Future	3,468.4900	3.4685	3,196.3500	3.1963	(7.846)	0	0	0
2017/04/19	R214	03/08/2017	9.53	Put	Bond Future	3,379.8800	3.3799	3,111.7000	3.1117	(7.935)	0	0	0
2017/04/19	R214	03/08/2017	9.52	Put	Bond Future	3,423.9900	3.4240	3,153.8300	3.1538	(7.890)	0	0	0
2017/04/19	R214	02/11/2017	9.60	Call	Bond Future	2,535.2800	2.5353	2,729.1700	2.7292	7.648	0	0	0
2017/04/19	R214	02/11/2017			Bond Future	9.8219	70.9992	9.7567	71.4464	(0.664)	0.0000	0.0000	0
2017/04/19	R214	02/11/2017	9.58	Call	Bond Future	2,476.2300	2.4762	2,667.2700	2.6673	7.715	0	0	0
2017/04/19	R214	02/11/2017	9.59	Call	Bond Future	2,505.6600	2.5057	2,698.0200	2.6980	7.677	0	0	0
2017/04/19	R214	02/11/2017	9.58	Put	Bond Future	4,158.9200	4.1589	3,902.7200	3.9027	(6.160)	0	0	0
2017/04/19	R214	02/11/2017	9.60	Put	Bond Future	4,076.3600	4.0764	3,823.0100	3.8230	(6.215)	0	0	0
2017/04/19	R214	02/11/2017	9.59	Put	Bond Future	4,117.4900	4.1175	3,862.6100	3.8626	(6.190)	0	0	0
2017/04/19	R214	01/02/2018			Bond Future	9.8685	72.4148	9.8012	72.8724	(0.682)	0.0000	0.0000	0
2017/04/19	R214	01/02/2018	9.82	Put	Bond Future	329.4300	0.3294	3,937.9300	3.9379	1095.377	0	0	0
2017/04/19	R214	01/02/2018	9.84	Put	Bond Future	193.3000	0.1933	3,870.2700	3.8703	1902.209	0	0	0
2017/04/19	R214	01/02/2018	9.83	Put	Bond Future	261.3100	0.2613	3,903.9800	3.9040	1394.003	0	0	0
2017/04/19	R214	01/02/2018	9.84	Call	Bond Future	0.0000	0.0000	4,134.6100	4.1346	100.000	0	0	0
2017/04/19	R214	01/02/2018	9.82	Call	Bond Future	0.0000	0.0000	4,066.1400	4.0661	100.000	0	0	0
2017/04/19	R214	01/02/2018	9.83	Call	Bond Future	0.0000	0.0000	4,100.3100	4.1003	100.000	0	0	0
2017/04/19	R248	04/05/2017	9.66	Call	Bond Future	703.6000	0.7036	861.6600	0.8617	22.464	0	0	0
2017/04/19	R248	04/05/2017			Bond Future	9.7905	91.5710	9.7335	92.0760	(0.582)	0.0000	0.0000	85,183
2017/04/19	R248	04/05/2017	9.67	Call	Bond Future	735.4400	0.7354	899.1400	0.8991	22.259	0	0	0
2017/04/19	R248	04/05/2017	9.65	Put	Bond Future	1,926.7700	1.9268	1,574.2800	1.5743	(18.294)	0	0	0
2017/04/19	R248	04/05/2017	9.67	Put	Bond Future	1,809.1400	1.8091	1,467.8000	1.4678	(18.868)	0	0	0
2017/04/19	R248	04/05/2017	9.65	Call	Bond Future	672.7100	0.6727	825.2600	0.8253	22.677	0	0	0
2017/04/19	R248	04/05/2017	9.66	Put	Bond Future	1,867.4000	1.8674	1,520.4200	1.5204	(18.581)	0	0	0
2017/04/19	R248	03/08/2017			Bond Future	9.8413	93.3164	9.7827	93.8304	(0.595)	0.0000	0.0000	170
2017/04/19	R248	03/08/2017	9.57	Call	Bond Future	2,145.4300	2.1454	2,339.8500	2.3399	9.062	0	0	0
2017/04/19	R248	03/08/2017	9.56	Put	Bond Future	4,626.8000	4.6268	4,304.9600	4.3050	(6.956)	0	0	0
2017/04/19	R248	03/08/2017	9.58	Put	Bond Future	4,513.0400	4.5130	4,195.6500	4.1956	(7.033)	0	0	0
2017/04/19	R248	03/08/2017	9.57	Put	Bond Future	4,569.6700	4.5697	4,250.0500	4.2500	(6.994)	0	0	0
2017/04/19	R248	03/08/2017	9.58	Call	Bond Future	2,180.2200	2.1802	2,376.8700	2.3769	9.020	0	0	0
2017/04/19	R248	03/08/2017	9.56	Call	Bond Future	2,110.9800	2.1110	2,303.1800	2.3032	9.105	0	0	0
2017/04/19	R248	02/11/2017	9.66	Put	Bond Future	5,352.9600	5.3530	5,057.0200	5.0570	(5.529)	0	0	0
2017/04/19	R248	02/11/2017			Bond Future	9.8915	90.6972	9.8314	91.2194	(0.608)	0.0000	0.0000	0
2017/04/19	R248	02/11/2017	9.65	Put	Bond Future	5,405.4300	5.4054	5,107.7500	5.1077	(5.507)	0	0	0
2017/04/19	R248	02/11/2017	9.64	Call	Bond Future	3,236.2800	3.2363	3,459.1100	3.4591	6.885	0	0	0
2017/04/19	R248	02/11/2017	9.65	Call	Bond Future	3,273.6400	3.2736	3,498.2100	3.4982	6.860	0	0	0
2017/04/19	R248	02/11/2017	9.66	Call	Bond Future	3,311.2300	3.3112	3,537.5400	3.5375	6.835	0	0	0
2017/04/19	R248	02/11/2017	9.64	Put	Bond Future	5,458.2900	5.4583	5,158.8700	5.1589	(5.486)	0	0	0
2017/04/19	R248	01/02/2018	9.89	Call	Bond Future	0.0000	0.0000	5,294.1200	5.2941	100.000	0	0	0

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2017/04/19	R248	01/02/2018	9.90	Put	Bond Future	346.4400	0.3464	5,149.0400	5.1490	1386.272	0	0	0
2017/04/19	R248	01/02/2018			Bond Future	9.9403	92.5054	9.8782	93.0400	(0.625)	0.0000	0.0000	0
2017/04/19	R248	01/02/2018	9.90	Call	Bond Future	0.0000	0.0000	5,337.1800	5.3372	100.000	0	0	0
2017/04/19	R248	01/02/2018	9.91	Call	Bond Future	0.0000	0.0000	5,380.4000	5.3804	100.000	0	0	0
2017/04/19	R248	01/02/2018	9.89	Put	Bond Future	432.7400	0.4327	5,192.2800	5.1923	1099.861	0	0	0
2017/04/19	R248	01/02/2018	9.91	Put	Bond Future	260.3000	0.2603	5,106.1200	5.1061	1861.629	0	0	0

Total **889862**