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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/05/2017 TO 03/05/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	04/05/2017			Bond Future	127.9872	127.9872	128.2491	128.2491	0.205	0.0000	0.0000	2,817
2017/05/03	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	04/05/2017	132.56	Put	Bond Future	4,572.8400	4.5728	4,310.9200	4.3109	(5.728)	0	0	0
2017/05/03	2025	04/05/2017	132.58	Put	Bond Future	4,592.8400	4.5928	4,330.9200	4.3309	(5.703)	0	0	0
2017/05/03	2025	04/05/2017	132.57	Put	Bond Future	4,582.8400	4.5828	4,320.9200	4.3209	(5.715)	0	0	0
2017/05/03	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	03/08/2017			Bond Future	129.1128	129.1128	129.3791	129.3791	0.206	0.0000	0.0000	2,414
2017/05/03	2025	03/08/2017	133.96	Put	Bond Future	4,847.2100	4.8472	4,580.9100	4.5809	(5.494)	0	0	0
2017/05/03	2025	03/08/2017	133.98	Put	Bond Future	4,867.2100	4.8672	4,600.9100	4.6009	(5.471)	0	0	0
2017/05/03	2025	03/08/2017	133.97	Put	Bond Future	4,857.2100	4.8572	4,590.9100	4.5909	(5.483)	0	0	0
2017/05/03	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	02/11/2017			Bond Future	131.6473	131.6473	131.9177	131.9177	0.205	0.0000	0.0000	0
2017/05/03	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	02/11/2017	132.96	Put	Bond Future	1,312.6700	1.3127	1,042.3000	1.0423	(20.597)	0	0	0
2017/05/03	2025	02/11/2017	132.98	Put	Bond Future	1,332.6700	1.3327	1,062.3000	1.0623	(20.288)	0	0	0
2017/05/03	2025	02/11/2017	132.97	Put	Bond Future	1,322.6700	1.3227	1,052.3000	1.0523	(20.441)	0	0	0
2017/05/03	2025	01/02/2018	133.89	Put	Bond Future	938.2100	0.9382	665.0100	0.6650	(29.119)	0	0	0
2017/05/03	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	01/02/2018			Bond Future	132.9518	132.9518	133.2250	133.2250	0.205	0.0000	0.0000	0
2017/05/03	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2025	01/02/2018	133.88	Put	Bond Future	928.2100	0.9282	655.0100	0.6550	(29.433)	0	0	0
2017/05/03	2025	01/02/2018	133.90	Put	Bond Future	948.2100	0.9482	675.0100	0.6750	(28.812)	0	0	0
2017/05/03	2029	04/05/2017	100.66	Put	Bond Future	1,697.8500	1.6978	1,635.3000	1.6353	(3.684)	0	0	0
2017/05/03	2029	04/05/2017			Bond Future	98.9622	98.9622	99.0247	99.0247	0.063	0.0000	0.0000	1,772
2017/05/03	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2029	04/05/2017	100.65	Put	Bond Future	1,687.8500	1.6878	1,625.3000	1.6253	(3.706)	0	0	0
2017/05/03	2029	04/05/2017	100.67	Put	Bond Future	1,707.8500	1.7078	1,645.3000	1.6453	(3.662)	0	0	0
2017/05/03	2029	01/02/2018			Bond Future	103.8882	103.8882	103.9511	103.9511	0.061	0.0000	0.0000	0
2017/05/03	2030	04/05/2017	9.33	Call	Bond Future	1,474.4300	1.4744	1,662.5500	1.6625	12.759	0	0	0
2017/05/03	2030	04/05/2017			Bond Future	9.1174	93.8278	9.0906	94.0159	(0.294)	0.0000	0.0000	10,910

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2017/05/03	2030	04/05/2017	9.34	Call	Bond Future	1,542.9600	1.5430	1,731.0800	1.7311	12.192	0	0	0
2017/05/03	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	04/05/2017	9.32	Call	Bond Future	1,405.8300	1.4058	1,593.9500	1.5940	13.381	0	0	0
2017/05/03	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	03/08/2017	9.33	Call	Bond Future	1,120.6500	1.1206	1,311.5300	1.3115	17.033	0	0	0
2017/05/03	2030	03/08/2017			Bond Future	9.1663	91.6044	9.1388	91.7953	(0.301)	0.0000	0.0000	31,346
2017/05/03	2030	03/08/2017	9.34	Call	Bond Future	1,188.5200	1.1885	1,379.4000	1.3794	16.060	0	0	0
2017/05/03	2030	03/08/2017	9.35	Call	Bond Future	1,256.3100	1.2563	1,447.1900	1.4472	15.194	0	0	0
2017/05/03	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	02/11/2017			Bond Future	9.2069	93.3805	9.1785	93.5744	(0.309)	0.0000	0.0000	0
2017/05/03	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	02/11/2017	9.34	Call	Bond Future	900.4300	0.9004	1,094.2900	1.0943	21.530	0	0	0
2017/05/03	2030	02/11/2017	9.35	Call	Bond Future	967.5900	0.9676	1,161.4500	1.1614	20.035	0	0	0
2017/05/03	2030	02/11/2017	9.36	Call	Bond Future	1,034.6700	1.0347	1,228.5300	1.2285	18.736	0	0	0
2017/05/03	2030	01/02/2018			Bond Future	9.2423	91.2403	9.2131	91.4369	(0.316)	0.0000	0.0000	0
2017/05/03	2030	01/02/2018	9.38	Call	Bond Future	918.1200	0.9181	1,114.6400	1.1146	21.405	0	0	0
2017/05/03	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2030	01/02/2018	9.39	Call	Bond Future	984.3200	0.9843	1,180.8400	1.1808	19.965	0	0	0
2017/05/03	2030	01/02/2018	9.37	Call	Bond Future	851.8600	0.8519	1,048.3800	1.0484	23.070	0	0	0
2017/05/03	2032	04/05/2017	9.45	Call	Bond Future	1,306.2500	1.3063	1,448.1700	1.4482	10.865	0	0	0
2017/05/03	2032	04/05/2017			Bond Future	9.2773	92.6594	9.2556	92.8226	(0.234)	0.0000	0.0000	9,586
2017/05/03	2032	04/05/2017	9.46	Call	Bond Future	1,375.7300	1.3757	1,521.5900	1.5216	10.602	0	0	0
2017/05/03	2032	04/05/2017	9.44	Put	Bond Future	26.5900	0.0266	0.6600	0.0007	(97.518)	0	0	0
2017/05/03	2032	04/05/2017	9.46	Put	Bond Future	17.6200	0.0176	0.2600	0.0003	(98.524)	0	0	0
2017/05/03	2032	04/05/2017	9.45	Put	Bond Future	21.7100	0.0217	0.4100	0.0004	(98.111)	0	0	0
2017/05/03	2032	04/05/2017	9.44	Call	Bond Future	1,237.4800	1.2375	1,374.7700	1.3748	11.094	0	0	0
2017/05/03	2032	03/08/2017	9.43	Put	Bond Future	1,963.2800	1.9633	1,690.3500	1.6903	(13.902)	0	0	0
2017/05/03	2032	03/08/2017			Bond Future	9.3246	94.4205	9.3023	94.5861	(0.239)	0.0000	0.0000	21,380
2017/05/03	2032	03/08/2017	9.45	Put	Bond Future	1,898.6300	1.8986	1,629.5400	1.6295	(14.173)	0	0	0
2017/05/03	2032	03/08/2017	9.44	Put	Bond Future	1,930.7600	1.9308	1,659.7300	1.6597	(14.037)	0	0	0
2017/05/03	2032	03/08/2017	9.44	Call	Bond Future	2,781.3000	2.7813	2,675.8100	2.6758	(3.793)	0	0	0
2017/05/03	2032	03/08/2017	9.45	Call	Bond Future	2,822.3100	2.8223	2,718.7600	2.7188	(3.669)	0	0	0
2017/05/03	2032	03/08/2017	9.43	Call	Bond Future	2,740.5900	2.7406	2,633.2000	2.6332	(3.918)	0	0	0
2017/05/03	2032	02/11/2017			Bond Future	9.3698	92.0928	9.3469	92.2608	(0.245)	0.0000	0.0000	0
2017/05/03	2032	02/11/2017	9.48	Put	Bond Future	2,816.3300	2.8163	2,530.9300	2.5309	(10.134)	0	0	0
2017/05/03	2032	02/11/2017	9.50	Put	Bond Future	2,750.4200	2.7504	2,466.9100	2.4669	(10.308)	0	0	0
2017/05/03	2032	02/11/2017	9.49	Put	Bond Future	2,783.2300	2.7832	2,498.7700	2.4988	(10.220)	0	0	0
2017/05/03	2032	02/11/2017	9.48	Call	Bond Future	3,618.1800	3.6182	3,500.7900	3.5008	(3.244)	0	0	0
2017/05/03	2032	02/11/2017	9.49	Call	Bond Future	3,657.3500	3.6574	3,540.9000	3.5409	(3.184)	0	0	0
2017/05/03	2032	02/11/2017	9.50	Call	Bond Future	3,696.7400	3.6967	3,581.2400	3.5812	(3.124)	0	0	0

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2017/05/03	2032	01/02/2018	9.55	Put	Bond Future	3,521.6900	3.5217	3,186.5600	3.1866	(9.516)	0	0	0
2017/05/03	2032	01/02/2018			Bond Future	9.4102	93.9323	9.3867	94.1024	(0.250)	0.0000	0.0000	0
2017/05/03	2032	01/02/2018	9.57	Put	Bond Future	3,458.7100	3.4587	3,124.8800	3.1249	(9.652)	0	0	0
2017/05/03	2032	01/02/2018	9.56	Put	Bond Future	3,490.0800	3.4901	3,155.7600	3.1558	(9.579)	0	0	0
2017/05/03	2032	01/02/2018	9.55	Call	Bond Future	4,525.0500	4.5250	4,360.0300	4.3600	(3.647)	0	0	0
2017/05/03	2032	01/02/2018	9.56	Call	Bond Future	4,564.6200	4.5646	4,400.4100	4.4004	(3.597)	0	0	0
2017/05/03	2032	01/02/2018	9.57	Call	Bond Future	4,604.3500	4.6044	4,440.6300	4.4406	(3.556)	0	0	0
2017/05/03	2033	04/05/2017			Bond Future	105.3086	105.3086	105.3745	105.3745	0.063	0.0000	0.0000	5,704
2017/05/03	2033	04/05/2017	110.83	Put	Bond Future	5,521.4300	5.5214	5,455.5400	5.4555	(1.193)	0	0	0
2017/05/03	2033	04/05/2017	110.85	Put	Bond Future	5,541.4300	5.5414	5,475.5400	5.4755	(1.189)	0	0	0
2017/05/03	2033	04/05/2017	110.84	Put	Bond Future	5,531.4300	5.5314	5,465.5400	5.4655	(1.191)	0	0	0
2017/05/03	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2033	03/08/2017	113.14	Put	Bond Future	5,810.6200	5.8106	5,744.0600	5.7441	(1.145)	0	0	0
2017/05/03	2033	03/08/2017			Bond Future	107.3294	107.3294	107.3959	107.3959	0.062	0.0000	0.0000	6,134
2017/05/03	2033	03/08/2017	113.13	Put	Bond Future	5,800.6200	5.8006	5,734.0600	5.7341	(1.147)	0	0	0
2017/05/03	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2033	03/08/2017	113.12	Put	Bond Future	5,790.6200	5.7906	5,724.0600	5.7241	(1.149)	0	0	0
2017/05/03	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2033	02/11/2017			Bond Future	108.3592	108.3592	108.4262	108.4262	0.062	0.0000	0.0000	0
2017/05/03	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2033	02/11/2017	110.07	Put	Bond Future	1,710.7600	1.7108	1,643.8400	1.6438	(3.912)	0	0	0
2017/05/03	2033	02/11/2017	110.09	Put	Bond Future	1,730.7600	1.7308	1,663.8400	1.6638	(3.867)	0	0	0
2017/05/03	2033	02/11/2017	110.08	Put	Bond Future	1,720.7600	1.7208	1,653.8400	1.6538	(3.889)	0	0	0
2017/05/03	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2033	01/02/2018	109.66	Call	Bond Future	885.8000	0.8858	952.0000	0.9520	7.473	0	0	0
2017/05/03	2033	01/02/2018			Bond Future	110.5458	110.5458	110.6120	110.6120	0.060	0.0000	0.0000	0
2017/05/03	2033	01/02/2018	109.64	Call	Bond Future	905.8000	0.9058	972.0000	0.9720	7.308	0	0	0
2017/05/03	2033	01/02/2018	109.65	Call	Bond Future	895.8000	0.8958	962.0000	0.9620	7.390	0	0	0
2017/05/03	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2037	04/05/2017			Bond Future	9.5425	93.0881	9.5156	93.3085	(0.282)	0.0000	0.0000	26,774
2017/05/03	2037	04/05/2017	9.58	Put	Bond Future	241.0200	0.2410	59.5500	0.0596	(75.293)	0	0	0
2017/05/03	2037	04/05/2017	9.60	Put	Bond Future	185.7200	0.1857	35.0100	0.0350	(81.149)	0	0	0
2017/05/03	2037	04/05/2017	9.59	Put	Bond Future	212.0500	0.2120	45.9600	0.0460	(78.326)	0	0	0
2017/05/03	2037	04/05/2017	9.60	Call	Bond Future	654.0300	0.6540	723.7900	0.7238	10.666	0	0	0
2017/05/03	2037	04/05/2017	9.58	Call	Bond Future	546.8100	0.5468	585.8100	0.5858	7.132	0	0	0
2017/05/03	2037	04/05/2017	9.59	Call	Bond Future	599.1600	0.5992	653.5400	0.6535	9.076	0	0	0
2017/05/03	2037	03/08/2017	9.57	Call	Bond Future	2,540.5700	2.5406	2,421.1700	2.4212	(4.700)	0	0	0
2017/05/03	2037	03/08/2017			Bond Future	9.5959	90.6002	9.5683	90.8242	(0.288)	0.0000	0.0000	58,042
2017/05/03	2037	03/08/2017	9.58	Call	Bond Future	2,580.2100	2.5802	2,462.7500	2.4628	(4.552)	0	0	0
2017/05/03	2037	03/08/2017	9.56	Put	Bond Future	2,792.2100	2.7922	2,447.1600	2.4472	(12.358)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	2037	03/08/2017	9.57	Put	Bond Future	2,750.3000	2.7503	2,406.9700	2.4070	(12.483)	0	0	0
2017/05/03	2037	03/08/2017	9.58	Put	Bond Future	2,708.8400	2.7088	2,367.4500	2.3675	(12.603)	0	0	0
2017/05/03	2037	03/08/2017	9.56	Call	Bond Future	2,501.2700	2.5013	2,380.1500	2.3801	(4.842)	0	0	0
2017/05/03	2037	02/11/2017			Bond Future	9.6417	92.3568	9.6133	92.5843	(0.294)	0.0000	0.0000	233
2017/05/03	2037	02/11/2017	9.66	Call	Bond Future	3,898.8000	3.8988	3,774.9000	3.7749	(3.178)	0	0	0
2017/05/03	2037	02/11/2017	9.65	Put	Bond Future	3,792.0100	3.7920	3,439.6700	3.4397	(9.292)	0	0	0
2017/05/03	2037	02/11/2017	9.67	Put	Bond Future	3,712.6800	3.7127	3,362.2200	3.3622	(9.440)	0	0	0
2017/05/03	2037	02/11/2017	9.66	Put	Bond Future	3,752.3100	3.7523	3,400.9100	3.4009	(9.365)	0	0	0
2017/05/03	2037	02/11/2017	9.67	Call	Bond Future	3,938.9700	3.9390	3,816.0100	3.8160	(3.122)	0	0	0
2017/05/03	2037	02/11/2017	9.65	Call	Bond Future	3,858.5800	3.8586	3,733.7400	3.7337	(3.235)	0	0	0
2017/05/03	2037	01/02/2018			Bond Future	9.6835	89.9459	9.6544	90.1768	(0.300)	0.0000	0.0000	0
2017/05/03	2037	01/02/2018	9.81	Put	Bond Future	4,083.6000	4.0836	3,698.2600	3.6983	(9.436)	0	0	0
2017/05/03	2037	01/02/2018	9.83	Put	Bond Future	4,013.1700	4.0132	3,629.7700	3.6298	(9.554)	0	0	0
2017/05/03	2037	01/02/2018	9.82	Put	Bond Future	4,048.2600	4.0483	3,663.8800	3.6639	(9.495)	0	0	0
2017/05/03	2037	01/02/2018	9.82	Call	Bond Future	5,120.1800	5.1202	4,966.6900	4.9667	(2.998)	0	0	0
2017/05/03	2037	01/02/2018	9.83	Call	Bond Future	5,162.8400	5.1628	5,010.3300	5.0103	(2.954)	0	0	0
2017/05/03	2037	01/02/2018	9.81	Call	Bond Future	5,077.6600	5.0777	4,923.2100	4.9232	(3.042)	0	0	0
2017/05/03	2038	04/05/2017	139.77	Put	Bond Future	8,486.7500	8.4867	8,404.8700	8.4049	(0.965)	0	0	0
2017/05/03	2038	04/05/2017			Bond Future	131.2833	131.2833	131.3651	131.3651	0.062	0.0000	0.0000	2,693
2017/05/03	2038	04/05/2017	139.79	Put	Bond Future	8,506.7500	8.5067	8,424.8700	8.4249	(0.963)	0	0	0
2017/05/03	2038	04/05/2017	139.78	Put	Bond Future	8,496.7500	8.4967	8,414.8700	8.4149	(0.964)	0	0	0
2017/05/03	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	03/08/2017			Bond Future	132.3059	132.3059	132.3888	132.3888	0.063	0.0000	0.0000	22,422
2017/05/03	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	03/08/2017	141.16	Put	Bond Future	8,854.1300	8.8541	8,771.2100	8.7712	(0.937)	0	0	0
2017/05/03	2038	03/08/2017	141.18	Put	Bond Future	8,874.1300	8.8741	8,791.2100	8.7912	(0.934)	0	0	0
2017/05/03	2038	03/08/2017	141.17	Put	Bond Future	8,864.1300	8.8641	8,781.2100	8.7812	(0.935)	0	0	0
2017/05/03	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	02/11/2017			Bond Future	134.9030	134.9030	134.9864	134.9864	0.062	0.0000	0.0000	0
2017/05/03	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	02/11/2017	136.82	Put	Bond Future	1,916.9600	1.9170	1,833.6400	1.8336	(4.346)	0	0	0
2017/05/03	2038	02/11/2017	136.80	Put	Bond Future	1,896.9600	1.8970	1,813.6400	1.8136	(4.392)	0	0	0
2017/05/03	2038	02/11/2017	136.81	Put	Bond Future	1,906.9600	1.9070	1,823.6400	1.8236	(4.369)	0	0	0
2017/05/03	2038	01/02/2018	136.95	Put	Bond Future	845.9000	0.8459	763.3700	0.7634	(9.756)	0	0	0
2017/05/03	2038	01/02/2018			Bond Future	136.1041	136.1041	136.1866	136.1866	0.061	0.0000	0.0000	0
2017/05/03	2038	01/02/2018	136.94	Put	Bond Future	835.9000	0.8359	753.3700	0.7534	(9.873)	0	0	0
2017/05/03	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2038	01/02/2018	136.93	Put	Bond Future	825.9000	0.8259	743.3700	0.7434	(9.993)	0	0	0
2017/05/03	2040	04/05/2017			Bond Future	9.6275	96.6609	9.6056	96.8527	(0.228)	0.0000	0.0000	10,425

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	2040	04/05/2017	9.62	Put	Bond Future	442.0800	0.4421	195.0500	0.1950	(55.879)	0	0	0
2017/05/03	2040	04/05/2017	9.64	Put	Bond Future	356.1700	0.3562	130.6500	0.1306	(63.318)	0	0	0
2017/05/03	2040	04/05/2017	9.63	Put	Bond Future	397.6300	0.3976	160.5700	0.1606	(59.618)	0	0	0
2017/05/03	2040	04/05/2017	9.62	Call	Bond Future	376.1000	0.3761	320.8300	0.3208	(14.696)	0	0	0
2017/05/03	2040	04/05/2017	9.63	Call	Bond Future	419.0200	0.4190	373.7200	0.3737	(10.811)	0	0	0
2017/05/03	2040	04/05/2017	9.64	Call	Bond Future	464.8000	0.4648	431.0400	0.4310	(7.263)	0	0	0
2017/05/03	2040	03/08/2017			Bond Future	9.6817	93.9906	9.6592	94.1852	(0.232)	0.0000	0.0000	13,816
2017/05/03	2040	03/08/2017	9.61	Put	Bond Future	3,207.0900	3.2071	2,827.6200	2.8276	(11.832)	0	0	0
2017/05/03	2040	03/08/2017	9.63	Put	Bond Future	3,114.4000	3.1144	2,736.7000	2.7367	(12.128)	0	0	0
2017/05/03	2040	03/08/2017	9.62	Put	Bond Future	3,160.5000	3.1605	2,781.9000	2.7819	(11.979)	0	0	0
2017/05/03	2040	03/08/2017	9.61	Call	Bond Future	2,584.3100	2.5843	2,399.3800	2.3994	(7.156)	0	0	0
2017/05/03	2040	03/08/2017	9.62	Call	Bond Future	2,624.9400	2.6249	2,440.8800	2.4409	(7.012)	0	0	0
2017/05/03	2040	03/08/2017	9.63	Call	Bond Future	2,665.9400	2.6659	2,482.7800	2.4828	(6.870)	0	0	0
2017/05/03	2040	02/11/2017			Bond Future	9.7285	95.8129	9.7054	96.0106	(0.237)	0.0000	0.0000	0
2017/05/03	2040	02/11/2017	9.66	Call	Bond Future	3,856.3300	3.8563	3,732.9300	3.7329	(3.200)	0	0	0
2017/05/03	2040	02/11/2017	9.65	Put	Bond Future	4,490.4500	4.4905	4,168.7000	4.1687	(7.165)	0	0	0
2017/05/03	2040	02/11/2017	9.67	Put	Bond Future	4,399.4200	4.3994	4,079.0300	4.0790	(7.283)	0	0	0
2017/05/03	2040	02/11/2017	9.66	Put	Bond Future	4,444.8900	4.4449	4,123.8200	4.1238	(7.223)	0	0	0
2017/05/03	2040	02/11/2017	9.67	Call	Bond Future	3,897.2000	3.8972	3,774.4800	3.7745	(3.149)	0	0	0
2017/05/03	2040	02/11/2017	9.65	Call	Bond Future	3,815.4200	3.8154	3,691.3400	3.6913	(3.252)	0	0	0
2017/05/03	2040	01/02/2018	9.89	Call	Bond Future	5,441.5200	5.4415	5,312.8900	5.3129	(2.364)	0	0	0
2017/05/03	2040	01/02/2018			Bond Future	9.7714	93.2207	9.7478	93.4210	(0.242)	0.0000	0.0000	0
2017/05/03	2040	01/02/2018	9.87	Call	Bond Future	5,354.1500	5.3541	5,221.7000	5.2217	(2.474)	0	0	0
2017/05/03	2040	01/02/2018	9.88	Call	Bond Future	5,397.9200	5.3979	5,267.2200	5.2672	(2.421)	0	0	0
2017/05/03	2040	01/02/2018	9.87	Put	Bond Future	4,524.8500	4.5249	4,192.0200	4.1920	(7.356)	0	0	0
2017/05/03	2040	01/02/2018	9.88	Put	Bond Future	4,485.1800	4.4852	4,154.1000	4.1541	(7.382)	0	0	0
2017/05/03	2040	01/02/2018	9.89	Put	Bond Future	4,445.4700	4.4455	4,116.4600	4.1165	(7.401)	0	0	0
2017/05/03	2044	04/05/2017			Bond Future	9.6925	93.3935	9.6706	93.5860	(0.226)	0.0000	0.0000	16,954
2017/05/03	2044	04/05/2017	9.67	Call	Bond Future	322.4300	0.3224	254.1700	0.2542	(21.170)	0	0	0
2017/05/03	2044	04/05/2017	9.66	Put	Bond Future	572.6400	0.5726	306.4000	0.3064	(46.493)	0	0	0
2017/05/03	2044	04/05/2017	9.68	Put	Bond Future	471.2300	0.4712	217.7300	0.2177	(53.795)	0	0	0
2017/05/03	2044	04/05/2017	9.67	Put	Bond Future	520.4400	0.5204	259.6300	0.2596	(50.113)	0	0	0
2017/05/03	2044	04/05/2017	9.68	Call	Bond Future	361.2000	0.3612	300.2500	0.3002	(16.874)	0	0	0
2017/05/03	2044	04/05/2017	9.66	Call	Bond Future	286.5200	0.2865	212.8300	0.2128	(25.719)	0	0	0
2017/05/03	2044	03/08/2017			Bond Future	9.7463	90.7863	9.7238	90.9816	(0.231)	0.0000	0.0000	22,344
2017/05/03	2044	03/08/2017	9.62	Put	Bond Future	3,514.8000	3.5148	3,131.7000	3.1317	(10.900)	0	0	0
2017/05/03	2044	03/08/2017	9.64	Put	Bond Future	3,415.9600	3.4160	3,034.1600	3.0342	(11.177)	0	0	0
2017/05/03	2044	03/08/2017	9.63	Put	Bond Future	3,465.1300	3.4651	3,082.6600	3.0827	(11.038)	0	0	0
2017/05/03	2044	03/08/2017	9.64	Call	Bond Future	2,485.4000	2.4854	2,298.9500	2.2990	(7.502)	0	0	0
2017/05/03	2044	03/08/2017	9.62	Call	Bond Future	2,407.3400	2.4073	2,219.5900	2.2196	(7.799)	0	0	0
2017/05/03	2044	03/08/2017	9.63	Call	Bond Future	2,446.1900	2.4462	2,259.0700	2.2591	(7.649)	0	0	0
2017/05/03	2044	02/11/2017	9.68	Call	Bond Future	3,739.4700	3.7395	3,617.4600	3.6175	(3.263)	0	0	0
2017/05/03	2044	02/11/2017			Bond Future	9.7928	92.5465	9.7698	92.7449	(0.235)	0.0000	0.0000	200
2017/05/03	2044	02/11/2017	9.66	Call	Bond Future	3,659.5900	3.6596	3,536.1100	3.5361	(3.374)	0	0	0
2017/05/03	2044	02/11/2017	9.67	Call	Bond Future	3,699.4200	3.6994	3,576.8000	3.5768	(3.315)	0	0	0
2017/05/03	2044	02/11/2017	9.66	Put	Bond Future	4,814.2400	4.8142	4,492.3200	4.4923	(6.687)	0	0	0
2017/05/03	2044	02/11/2017	9.68	Put	Bond Future	4,718.6400	4.7186	4,398.1900	4.3982	(6.791)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	2044	02/11/2017	9.67	Put	Bond Future	4,766.2600	4.7663	4,445.2000	4.4452	(6.736)	0	0	0
2017/05/03	2044	01/02/2018			Bond Future	9.8357	90.0141	9.8121	90.2154	(0.240)	0.0000	0.0000	0
2017/05/03	2044	01/02/2018	9.89	Put	Bond Future	4,776.9300	4.7769	4,447.6800	4.4477	(6.893)	0	0	0
2017/05/03	2044	01/02/2018	9.91	Put	Bond Future	4,694.5000	4.6945	4,368.5900	4.3686	(6.942)	0	0	0
2017/05/03	2044	01/02/2018	9.90	Put	Bond Future	4,735.5600	4.7356	4,407.9800	4.4080	(6.917)	0	0	0
2017/05/03	2044	01/02/2018	9.89	Call	Bond Future	5,237.7800	5.2378	5,109.7500	5.1098	(2.444)	0	0	0
2017/05/03	2044	01/02/2018	9.90	Call	Bond Future	5,280.8500	5.2809	5,154.4900	5.1545	(2.393)	0	0	0
2017/05/03	2044	01/02/2018	9.91	Call	Bond Future	5,324.0800	5.3241	5,199.3900	5.1994	(2.342)	0	0	0
2017/05/03	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	04/05/2017			Bond Future	125.2476	125.2476	125.3274	125.3274	0.064	0.0000	0.0000	19,136
2017/05/03	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	04/05/2017	138.32	Put	Bond Future	13,072.3700	13.0724	12,992.6000	12.9926	(0.610)	0	0	0
2017/05/03	2046	04/05/2017	138.34	Put	Bond Future	13,092.3700	13.0924	13,012.6000	13.0126	(0.609)	0	0	0
2017/05/03	2046	04/05/2017	138.33	Put	Bond Future	13,082.3700	13.0824	13,002.6000	13.0026	(0.610)	0	0	0
2017/05/03	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	03/08/2017	141.17	Put	Bond Future	13,519.0400	13.5190	13,438.3800	13.4384	(0.597)	0	0	0
2017/05/03	2046	03/08/2017			Bond Future	127.6510	127.6510	127.7316	127.7316	0.063	0.0000	0.0000	22,790
2017/05/03	2046	03/08/2017	141.19	Put	Bond Future	13,539.0400	13.5390	13,458.3800	13.4584	(0.596)	0	0	0
2017/05/03	2046	03/08/2017	141.18	Put	Bond Future	13,529.0400	13.5290	13,448.3800	13.4484	(0.596)	0	0	0
2017/05/03	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	02/11/2017			Bond Future	128.5734	128.5734	128.6547	128.6547	0.063	0.0000	0.0000	0
2017/05/03	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	02/11/2017	136.30	Put	Bond Future	7,726.6400	7.7266	7,645.3400	7.6453	(1.052)	0	0	0
2017/05/03	2046	02/11/2017	136.32	Put	Bond Future	7,746.6400	7.7466	7,665.3400	7.6653	(1.049)	0	0	0
2017/05/03	2046	02/11/2017	136.31	Put	Bond Future	7,736.6400	7.7366	7,655.3400	7.6553	(1.051)	0	0	0
2017/05/03	2046	01/02/2018	132.92	Put	Bond Future	1,752.1500	1.7522	1,671.9000	1.6719	(4.580)	0	0	0
2017/05/03	2046	01/02/2018			Bond Future	131.1678	131.1678	131.2481	131.2481	0.061	0.0000	0.0000	0
2017/05/03	2046	01/02/2018	132.91	Put	Bond Future	1,742.1500	1.7422	1,661.9000	1.6619	(4.606)	0	0	0
2017/05/03	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2046	01/02/2018	132.90	Put	Bond Future	1,732.1500	1.7322	1,651.9000	1.6519	(4.633)	0	0	0
2017/05/03	2050	04/05/2017			Bond Future	136.3158	136.3158	136.4019	136.4019	0.063	0.0000	0.0000	4,750
2017/05/03	2050	04/05/2017	147.83	Put	Bond Future	11,514.2200	11.5142	11,428.0700	11.4281	(0.748)	0	0	0
2017/05/03	2050	04/05/2017	147.85	Put	Bond Future	11,534.2200	11.5342	11,448.0700	11.4481	(0.747)	0	0	0
2017/05/03	2050	04/05/2017	147.84	Put	Bond Future	11,524.2200	11.5242	11,438.0700	11.4381	(0.748)	0	0	0
2017/05/03	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2050	03/08/2017			Bond Future	137.2728	137.2728	137.3598	137.3598	0.063	0.0000	0.0000	26,009
2017/05/03	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2050	03/08/2017	149.22	Put	Bond Future	11,947.1800	11.9472	11,860.2300	11.8602	(0.728)	0	0	0
2017/05/03	2050	03/08/2017	149.24	Put	Bond Future	11,967.1800	11.9672	11,880.2300	11.8802	(0.727)	0	0	0
2017/05/03	2050	03/08/2017	149.23	Put	Bond Future	11,957.1800	11.9572	11,870.2300	11.8702	(0.727)	0	0	0
2017/05/03	2050	02/11/2017	144.66	Put	Bond Future	4,692.5200	4.6925	4,604.7600	4.6048	(1.870)	0	0	0
2017/05/03	2050	02/11/2017	144.67	Put	Bond Future	4,702.5200	4.7025	4,614.7600	4.6148	(1.866)	0	0	0
2017/05/03	2050	02/11/2017			Bond Future	139.9675	139.9675	140.0552	140.0552	0.063	0.0000	0.0000	0
2017/05/03	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2050	02/11/2017	144.65	Put	Bond Future	4,682.5200	4.6825	4,594.7600	4.5948	(1.874)	0	0	0
2017/05/03	2050	01/02/2018	140.24	Call	Bond Future	859.5700	0.8596	946.4300	0.9464	10.105	0	0	0
2017/05/03	2050	01/02/2018			Bond Future	141.0996	141.0996	141.1864	141.1864	0.062	0.0000	0.0000	0
2017/05/03	2050	01/02/2018	140.25	Call	Bond Future	849.5700	0.8496	936.4300	0.9364	10.224	0	0	0
2017/05/03	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2050	01/02/2018	140.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	2050	01/02/2018	140.23	Call	Bond Future	869.5700	0.8696	956.4300	0.9564	9.989	0	0	0
2017/05/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	AL37	04/05/2017			Index Future	533.9980	533.9980	534.5450	534.5450	0.102	0.0000	0.0000	1
2017/05/03	AL37	03/08/2017			Index Future	544.1440	544.1440	544.7000	544.7000	0.102	0.0000	0.0000	0
2017/05/03	AL37	02/11/2017			Index Future	554.6940	554.6940	555.2570	555.2570	0.101	0.0000	0.0000	0
2017/05/03	AL37	01/02/2018			Index Future	565.7700	565.7700	566.3380	566.3380	0.100	0.0000	0.0000	0
2017/05/03	AL7T	04/05/2017			Index Future	613.3640	613.3640	614.3070	614.3070	0.154	0.0000	0.0000	0
2017/05/03	AL7T	03/08/2017			Index Future	625.0180	625.0180	625.9780	625.9780	0.154	0.0000	0.0000	0
2017/05/03	AL7T	02/11/2017			Index Future	637.1360	637.1360	638.1090	638.1090	0.153	0.0000	0.0000	0
2017/05/03	AL7T	01/02/2018			Index Future	649.8580	649.8580	650.8440	650.8440	0.152	0.0000	0.0000	0
2017/05/03	ALBI	04/05/2017			Index Future	555.0350	555.0350	555.9860	555.9860	0.171	0.0000	0.0000	34
2017/05/03	ALBI	03/08/2017			Index Future	565.5810	565.5810	566.5490	566.5490	0.171	0.0000	0.0000	640
2017/05/03	ALBI	02/11/2017			Index Future	576.5470	576.5470	577.5290	577.5290	0.170	0.0000	0.0000	0
2017/05/03	ALBI	01/02/2018			Index Future	588.0590	588.0590	589.0550	589.0550	0.169	0.0000	0.0000	0
2017/05/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	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 ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/03	EL28	04/05/2017			Bond Future	126.6806	126.6806	126.7672	126.7672	0.068	0.0000	0.0000	0
2017/05/03	EL28	04/05/2017	137.90	Put	Bond Future	11,219.4200	11.2194	11,132.8200	11.1328	(0.772)	0	0	0
2017/05/03	EL28	04/05/2017	137.92	Put	Bond Future	11,239.4200	11.2394	11,152.8200	11.1528	(0.771)	0	0	0
2017/05/03	EL28	04/05/2017	137.91	Put	Bond Future	11,229.4200	11.2294	11,142.8200	11.1428	(0.771)	0	0	0
2017/05/03	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	03/08/2017			Bond Future	129.1115	129.1115	129.1990	129.1990	0.068	0.0000	0.0000	0
2017/05/03	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	03/08/2017	135.16	Put	Bond Future	6,048.5000	6.0485	5,960.9800	5.9610	(1.447)	0	0	0
2017/05/03	EL28	03/08/2017	135.18	Put	Bond Future	6,068.5000	6.0685	5,980.9800	5.9810	(1.442)	0	0	0
2017/05/03	EL28	03/08/2017	135.17	Put	Bond Future	6,058.5000	6.0585	5,970.9800	5.9710	(1.445)	0	0	0
2017/05/03	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	02/11/2017			Bond Future	129.9022	129.9022	129.9904	129.9904	0.068	0.0000	0.0000	0
2017/05/03	EL28	02/11/2017	133.87	Put	Bond Future	3,967.8100	3.9678	3,879.6300	3.8796	(2.222)	0	0	0
2017/05/03	EL28	02/11/2017	133.89	Put	Bond Future	3,987.8100	3.9878	3,899.6300	3.8996	(2.211)	0	0	0
2017/05/03	EL28	02/11/2017	133.88	Put	Bond Future	3,977.8100	3.9778	3,889.6300	3.8896	(2.217)	0	0	0
2017/05/03	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	01/02/2018			Bond Future	132.5235	132.5235	132.6109	132.6109	0.066	0.0000	0.0000	0
2017/05/03	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	EL28	01/02/2018	132.31	Call	Bond Future	213.5100	0.2135	300.8600	0.3009	40.911	0	0	0
2017/05/03	EL28	01/02/2018	132.29	Call	Bond Future	233.5100	0.2335	320.8600	0.3209	37.407	0	0	0
2017/05/03	EL28	01/02/2018	132.30	Call	Bond Future	223.5100	0.2235	310.8600	0.3109	39.081	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	ES33	04/05/2017			Bond Future	10.5838	77.3599	10.5510	77.5674	(0.311)	0.0000	0.0000	0
2017/05/03	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	ES33	04/05/2017	10.54	Put	Bond Future	276.7300	0.2767	69.2600	0.0693	(74.972)	0	0	0
2017/05/03	ES33	04/05/2017	10.56	Put	Bond Future	150.3000	0.1503	0.0000	0.0000	(100.000)	0	0	0
2017/05/03	ES33	04/05/2017	10.55	Put	Bond Future	213.4800	0.2135	6.0100	0.0060	(97.185)	0	0	0
2017/05/03	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	57.1700	0.0572	100.000	0	0	0
2017/05/03	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	ES33	03/08/2017			Bond Future	10.6685	78.8302	10.6346	79.0410	(0.318)	0.0000	0.0000	9,466
2017/05/03	ES33	03/08/2017	10.53	Put	Bond Future	866.7100	0.8667	655.9300	0.6559	(24.320)	0	0	0
2017/05/03	ES33	03/08/2017	10.55	Put	Bond Future	740.6100	0.7406	529.8300	0.5298	(28.460)	0	0	0
2017/05/03	ES33	03/08/2017	10.54	Put	Bond Future	803.6200	0.8036	592.8400	0.5928	(26.229)	0	0	0
2017/05/03	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	ES33	02/11/2017	10.66	Put	Bond Future	581.1700	0.5812	366.9000	0.3669	(36.869)	0	0	0
2017/05/03	ES33	02/11/2017			Bond Future	10.7544	76.5663	10.7195	76.7806	(0.325)	0.0000	0.0000	0
2017/05/03	ES33	02/11/2017	10.68	Put	Bond Future	457.5300	0.4575	243.2600	0.2433	(46.832)	0	0	0
2017/05/03	ES33	02/11/2017	10.67	Put	Bond Future	519.3100	0.5193	305.0400	0.3050	(41.261)	0	0	0
2017/05/03	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	ES33	01/02/2018	10.99	Call	Bond Future	902.1600	0.9022	1,119.7200	1.1197	24.115	0	0	0
2017/05/03	ES33	01/02/2018			Bond Future	10.8391	78.0956	10.8032	78.3132	(0.332)	0.0000	0.0000	0
2017/05/03	ES33	01/02/2018	11.00	Call	Bond Future	961.3900	0.9614	1,178.9500	1.1789	22.630	0	0	0
2017/05/03	ES33	01/02/2018	11.01	Call	Bond Future	1,020.5400	1.0205	1,238.1000	1.2381	21.318	0	0	0
2017/05/03	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	ES42	04/05/2017			Bond Future	10.8439	80.2509	10.8160	80.4491	(0.258)	0.0000	0.0000	0
2017/05/03	ES42	03/08/2017			Bond Future	10.9307	81.7762	10.9019	81.9775	(0.263)	0.0000	0.0000	7,957
2017/05/03	ES42	02/11/2017			Bond Future	11.0180	79.0999	10.9883	79.3045	(0.269)	0.0000	0.0000	0
2017/05/03	ES42	01/02/2018			Bond Future	11.1014	80.6800	11.0709	80.8877	(0.275)	0.0000	0.0000	0
2017/05/03	GOVI	04/05/2017			GOVI	553.3700	553.3700	554.3150	554.3150	0.171	0.0000	0.0000	21
2017/05/03	GOVI	04/05/2017	262.19	Call	GOVI	2,911,800.0000	291.1800	2,921,250.0000	292.1250	0.325	0	0	0
2017/05/03	GOVI	04/05/2017	262.20	Call	GOVI	2,911,700.0000	291.1700	2,921,150.0000	292.1150	0.325	0	0	0
2017/05/03	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	04/05/2017	262.18	Call	GOVI	2,911,900.0000	291.1900	2,921,350.0000	292.1350	0.325	0	0	0
2017/05/03	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	03/08/2017			GOVI	563.8840	563.8840	564.8460	564.8460	0.171	0.0000	0.0000	401
2017/05/03	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	03/08/2017	561.09	Call	GOVI	27,940.0000	2.7940	37,560.0000	3.7560	34.431	0	0	0
2017/05/03	GOVI	03/08/2017	561.10	Call	GOVI	27,840.0000	2.7840	37,460.0000	3.7460	34.555	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	GOVI	03/08/2017	561.11	Call	GOVI	27,740.0000	2.7740	37,360.0000	3.7360	34.679	0	0	0
2017/05/03	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	02/11/2017			GOVI	574.8170	574.8170	575.7930	575.7930	0.170	0.0000	0.0000	0
2017/05/03	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	02/11/2017	572.44	Call	GOVI	23,770.0000	2.3770	33,530.0000	3.3530	41.060	0	0	0
2017/05/03	GOVI	02/11/2017	572.45	Call	GOVI	23,670.0000	2.3670	33,430.0000	3.3430	41.234	0	0	0
2017/05/03	GOVI	02/11/2017	572.46	Call	GOVI	23,570.0000	2.3570	33,330.0000	3.3330	41.409	0	0	0
2017/05/03	GOVI	01/02/2018			GOVI	586.2950	586.2950	587.2840	587.2840	0.169	0.0000	0.0000	0
2017/05/03	GOVI	01/02/2018	581.03	Call	GOVI	52,650.0000	5.2650	62,540.0000	6.2540	18.784	0	0	0
2017/05/03	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	GOVI	01/02/2018	581.04	Call	GOVI	52,550.0000	5.2550	62,440.0000	6.2440	18.820	0	0	0
2017/05/03	GOVI	01/02/2018	581.02	Call	GOVI	52,750.0000	5.2750	62,640.0000	6.2640	18.749	0	0	0
2017/05/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/03	IGOV	04/05/2017			Index Future	246.9750	246.9750	247.0550	247.0550	0.032	0.0000	0.0000	65
2017/05/03	IGOV	03/08/2017			Index Future	251.7130	251.7130	251.7950	251.7950	0.033	0.0000	0.0000	1,252
2017/05/03	IGOV	02/11/2017			Index Future	256.6540	256.6540	256.7350	256.7350	0.032	0.0000	0.0000	0
2017/05/03	IGOV	01/02/2018			Index Future	261.8320	261.8320	261.9110	261.9110	0.030	0.0000	0.0000	0
2017/05/03	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/05/03	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/03	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/03	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/03	IS01	21/09/2017			Interest Rate Swap	99.6093	99.6093	99.6098	99.6098	0.000	0.0000	0.0000	0
2017/05/03	IS01	21/12/2017			Interest Rate Swap	99.8051	99.8051	99.8050	99.8050	0.000	0.0000	0.0000	0
2017/05/03	IS01	15/03/2018			Interest Rate Swap	99.7536	99.7536	99.7524	99.7524	(0.001)	0.0000	0.0000	0
2017/05/03	IS01	21/06/2018			Interest Rate Swap	99.9352	99.9352	99.9359	99.9359	0.001	0.0000	0.0000	0
2017/05/03	IS02	18/12/2017			Interest Rate Swap	99.8347	99.8347	99.8344	99.8344	0.000	0.0000	0.0000	0
2017/05/03	IS02	16/03/2018			Interest Rate Swap	99.0353	99.0353	99.0347	99.0347	(0.001)	0.0000	0.0000	0
2017/05/03	IS02	15/06/2018			Interest Rate Swap	98.6252	98.6252	98.6257	98.6257	0.001	0.0000	0.0000	0
2017/05/03	IS02	21/09/2018			Interest Rate Swap	98.5826	98.5826	98.5821	98.5821	0.000	0.0000	0.0000	0
2017/05/03	IS02	21/12/2018			Interest Rate Swap	98.9900	98.9900	98.9900	98.9900	0.000	0.0000	0.0000	0
2017/05/03	IS02	15/03/2019			Interest Rate Swap	99.4197	99.4197	99.4161	99.4161	(0.004)	0.0000	0.0000	0
2017/05/03	IS02	21/06/2019			Interest Rate Swap	99.8514	99.8514	99.8451	99.8451	(0.006)	0.0000	0.0000	0
2017/05/03	IS05	17/12/2020			Interest Rate Swap	96.7044	96.7044	96.6673	96.6673	(0.038)	0.0000	0.0000	0
2017/05/03	IS05	16/03/2021			Interest Rate Swap	95.9840	95.9840	95.9422	95.9422	(0.044)	0.0000	0.0000	0
2017/05/03	IS05	15/06/2021			Interest Rate Swap	95.2295	95.2295	95.1816	95.1816	(0.050)	0.0000	0.0000	0
2017/05/03	IS05	21/09/2021			Interest Rate Swap	95.4454	95.4454	95.3908	95.3908	(0.057)	0.0000	0.0000	0
2017/05/03	IS05	21/12/2021			Interest Rate Swap	97.6625	97.6625	97.6020	97.6020	(0.062)	0.0000	0.0000	51
2017/05/03	IS05	15/03/2022			Interest Rate Swap	97.8319	97.8319	97.7658	97.7658	(0.068)	0.0000	0.0000	0
2017/05/03	IS05	21/06/2022			Interest Rate Swap	99.0535	99.0535	98.9833	98.9833	(0.071)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	IS10	17/12/2025			Interest Rate Swap	96.0608	96.0608	95.9543	95.9543	(0.111)	0.0000	0.0000	0
2017/05/03	IS10	16/03/2026			Interest Rate Swap	93.0977	93.0977	92.9873	92.9873	(0.119)	0.0000	0.0000	0
2017/05/03	IS10	15/06/2026			Interest Rate Swap	91.8570	91.8570	91.7434	91.7434	(0.124)	0.0000	0.0000	0
2017/05/03	IS10	21/09/2026			Interest Rate Swap	93.9883	93.9883	93.8740	93.8740	(0.122)	0.0000	0.0000	0
2017/05/03	IS10	21/12/2026			Interest Rate Swap	97.7235	97.7235	97.6094	97.6094	(0.117)	0.0000	0.0000	0
2017/05/03	IS10	15/03/2027			Interest Rate Swap	96.3089	96.3089	96.1914	96.1914	(0.122)	0.0000	0.0000	0
2017/05/03	IS10	21/06/2027			Interest Rate Swap	98.3483	98.3483	98.2302	98.2302	(0.120)	0.0000	0.0000	0
2017/05/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/03	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/03	JBAF	21/06/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/05/03	JBAF	19/07/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/05/03	JBAF	16/08/2017			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2017/05/03	JBAF	20/09/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/03	JBAF	18/10/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/03	JBAF	20/12/2017			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2017/05/03	JBAF	20/03/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/03	JBAF	20/06/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/05/03	JBAF	19/09/2018			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2017/05/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/03	JBAF	19/12/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/03	JBAF	20/03/2019			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/03	R023	04/05/2017	8.61	Call	Bond Future	2,402.5500	2.4025	2,519.7900	2.5198	4.880	0	0	0
2017/05/03	R023	04/05/2017			Bond Future	8.0712	99.9898	8.0453	100.1070	(0.321)	0.0000	0.0000	9,456
2017/05/03	R023	04/05/2017	8.59	Call	Bond Future	2,314.6700	2.3147	2,431.9100	2.4319	5.065	0	0	0
2017/05/03	R023	04/05/2017	8.60	Call	Bond Future	2,358.6200	2.3586	2,475.8600	2.4759	4.971	0	0	0
2017/05/03	R023	04/05/2017	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R023	04/05/2017	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R023	04/05/2017	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R023	03/08/2017	8.60	Put	Bond Future	417.6200	0.4176	312.8500	0.3129	(25.087)	0	0	0
2017/05/03	R023	03/08/2017			Bond Future	8.0884	101.8902	8.0612	102.0089	(0.335)	0.0000	0.0000	31,918
2017/05/03	R023	03/08/2017	8.59	Put	Bond Future	427.2500	0.4273	321.1000	0.3211	(24.845)	0	0	0
2017/05/03	R023	03/08/2017	8.60	Call	Bond Future	2,622.5400	2.6225	2,636.4100	2.6364	0.529	0	0	0
2017/05/03	R023	03/08/2017	8.58	Call	Bond Future	2,557.0900	2.5571	2,568.1800	2.5682	0.434	0	0	0
2017/05/03	R023	03/08/2017	8.59	Call	Bond Future	2,589.6600	2.5897	2,602.1500	2.6021	0.482	0	0	0
2017/05/03	R023	03/08/2017	8.58	Put	Bond Future	437.2200	0.4372	329.6700	0.3297	(24.599)	0	0	0
2017/05/03	R023	02/11/2017	8.56	Call	Bond Future	2,672.5300	2.6725	2,661.3000	2.6613	(0.420)	0	0	0
2017/05/03	R023	02/11/2017			Bond Future	8.1038	99.9346	8.0753	100.0547	(0.352)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	R023	02/11/2017	8.57	Call	Bond Future	2,701.3600	2.7014	2,691.1400	2.6911	(0.378)	0	0	0
2017/05/03	R023	02/11/2017	8.58	Call	Bond Future	2,730.0800	2.7301	2,720.9000	2.7209	(0.336)	0	0	0
2017/05/03	R023	02/11/2017	8.56	Put	Bond Future	774.4300	0.7744	643.0600	0.6431	(16.963)	0	0	0
2017/05/03	R023	02/11/2017	8.58	Put	Bond Future	749.7900	0.7498	620.4700	0.6205	(17.247)	0	0	0
2017/05/03	R023	02/11/2017	8.57	Put	Bond Future	762.1600	0.7622	631.8000	0.6318	(17.104)	0	0	0
2017/05/03	R023	01/02/2018			Bond Future	8.1087	101.9306	8.0788	102.0518	(0.369)	0.0000	0.0000	0
2017/05/03	R023	01/02/2018	8.32	Call	Bond Future	2,361.2200	2.3612	2,301.0100	2.3010	(2.550)	0	0	0
2017/05/03	R023	01/02/2018	8.33	Call	Bond Future	2,385.1500	2.3851	2,324.9200	2.3249	(2.525)	0	0	0
2017/05/03	R023	01/02/2018	8.31	Put	Bond Future	1,526.9100	1.5269	1,344.8700	1.3449	(11.922)	0	0	0
2017/05/03	R023	01/02/2018	8.33	Put	Bond Future	1,494.1900	1.4942	1,312.7800	1.3128	(12.141)	0	0	0
2017/05/03	R023	01/02/2018	8.32	Put	Bond Future	1,510.3100	1.5103	1,328.9200	1.3289	(12.010)	0	0	0
2017/05/03	R023	01/02/2018	8.31	Call	Bond Future	2,337.7500	2.3378	2,276.8900	2.2769	(2.603)	0	0	0
2017/05/03	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R035	04/05/2017			Bond Future	9.4673	96.6122	9.4406	96.8320	(0.283)	0.0000	0.0000	7,824
2017/05/03	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R035	04/05/2017	9.55	Call	Bond Future	674.5200	0.6745	894.3300	0.8943	32.588	0	0	0
2017/05/03	R035	04/05/2017	9.53	Call	Bond Future	512.0300	0.5120	731.8400	0.7318	42.929	0	0	0
2017/05/03	R035	04/05/2017	9.54	Call	Bond Future	593.3300	0.5933	813.1400	0.8131	37.047	0	0	0
2017/05/03	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R035	03/08/2017			Bond Future	9.5164	98.4485	9.4889	98.6717	(0.289)	0.0000	0.0000	9,853
2017/05/03	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R035	03/08/2017	9.50	Put	Bond Future	133.0200	0.1330	0.0000	0.0000	(100.000)	0	0	0
2017/05/03	R035	03/08/2017	9.51	Put	Bond Future	51.8300	0.0518	0.0000	0.0000	(100.000)	0	0	0
2017/05/03	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	90.1700	0.0902	100.000	0	0	0
2017/05/03	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	171.3600	0.1714	100.000	0	0	0
2017/05/03	R035	03/08/2017	9.52	Call	Bond Future	29.2500	0.0292	252.4400	0.2524	763.043	0	0	0
2017/05/03	R035	02/11/2017			Bond Future	9.5656	95.8555	9.5374	96.0822	(0.295)	0.0000	0.0000	0
2017/05/03	R035	02/11/2017	9.60	Call	Bond Future	275.1600	0.2752	501.9000	0.5019	82.403	0	0	0
2017/05/03	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R035	02/11/2017	9.61	Call	Bond Future	354.9000	0.3549	581.6400	0.5816	63.888	0	0	0
2017/05/03	R035	02/11/2017	9.59	Call	Bond Future	195.3200	0.1953	422.0600	0.4221	116.086	0	0	0
2017/05/03	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R035	01/02/2018			Bond Future	9.6113	97.7700	9.5824	98.0001	(0.302)	0.0000	0.0000	0
2017/05/03	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R035	01/02/2018	9.75	Call	Bond Future	1,088.9400	1.0889	1,318.9700	1.3190	21.124	0	0	0
2017/05/03	R035	01/02/2018	9.73	Call	Bond Future	933.0400	0.9330	1,163.0700	1.1631	24.654	0	0	0
2017/05/03	R035	01/02/2018	9.74	Call	Bond Future	1,011.0400	1.0110	1,241.0700	1.2411	22.752	0	0	0
2017/05/03	R186	04/05/2017	8.95	Put	Bond Future	1.2500	0.0013	0.0000	0.0000	(100.000)	0	0	5,209
2017/05/03	R186	04/05/2017			Bond Future	8.6821	115.6823	8.6555	115.8667	(0.306)	0.0000	0.0000	71,815
2017/05/03	R186	04/05/2017	8.89	Put	Bond Future	6.3600	0.0064	0.0100	0.0000	(99.843)	0	0	0
2017/05/03	R186	04/05/2017	8.94	Put	Bond Future	1.6700	0.0017	0.0000	0.0000	(100.000)	0	0	500
2017/05/03	R186	04/05/2017	9.20	Call	Bond Future	3,512.5400	3.5125	3,696.9900	3.6970	5.251	0	0	0
2017/05/03	R186	04/05/2017	8.91	Put	Bond Future	3.8000	0.0038	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	R186	04/05/2017	8.70	Put	Bond Future	227.4800	0.2275	62.1600	0.0622	(72.675)	0	0	0
2017/05/03	R186	04/05/2017	8.90	Put	Bond Future	4.9400	0.0049	0.0100	0.0000	(99.798)	0	0	0
2017/05/03	R186	04/05/2017	8.44	Put	Bond Future	1,696.5400	1.6965	1,510.0600	1.5101	(10.992)	0	0	0
2017/05/03	R186	04/05/2017	8.91	Call	Bond Future	1,568.0500	1.5681	1,748.7000	1.7487	11.521	0	0	0
2017/05/03	R186	04/05/2017	8.98	Call	Bond Future	2,039.3200	2.0393	2,223.2600	2.2233	9.020	0	0	0
2017/05/03	R186	04/05/2017	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,209
2017/05/03	R186	04/05/2017	8.70	Call	Bond Future	351.4100	0.3514	370.5400	0.3705	5.444	0	0	500
2017/05/03	R186	04/05/2017	8.89	Call	Bond Future	1,434.5200	1.4345	1,612.6200	1.6126	12.415	0	0	0
2017/05/03	R186	04/05/2017	8.94	Call	Bond Future	1,769.6400	1.7696	1,952.4200	1.9524	10.329	0	0	0
2017/05/03	R186	04/05/2017	8.98	Put	Bond Future	0.5100	0.0005	0.0000	0.0000	(100.000)	0	0	0
2017/05/03	R186	04/05/2017	8.95	Call	Bond Future	1,837.0200	1.8370	2,020.2200	2.0202	9.973	0	0	0
2017/05/03	R186	04/05/2017	8.90	Call	Bond Future	1,501.1700	1.5012	1,680.6900	1.6807	11.959	0	0	0
2017/05/03	R186	04/05/2017	8.44	Call	Bond Future	2.0600	0.0021	0.0300	0.0000	(98.544)	0	0	500
2017/05/03	R186	03/08/2017	8.93	Put	Bond Future	1,389.4000	1.3894	1,120.1300	1.1201	(19.380)	0	0	0
2017/05/03	R186	03/08/2017	9.35	Call	Bond Future	4,753.8400	4.7538	4,764.2000	4.7642	0.218	0	0	0
2017/05/03	R186	03/08/2017			Bond Future	8.7222	112.5784	8.6946	112.7653	(0.316)	0.0000	0.0000	84,301
2017/05/03	R186	03/08/2017	8.85	Put	Bond Future	1,603.5700	1.6036	1,320.0500	1.3200	(17.681)	0	0	750
2017/05/03	R186	03/08/2017	8.92	Put	Bond Future	1,414.9100	1.4149	1,143.7600	1.1438	(19.164)	0	0	0
2017/05/03	R186	03/08/2017	9.50	Call	Bond Future	5,545.1300	5.5451	5,588.7100	5.5887	0.786	0	0	0
2017/05/03	R186	03/08/2017	8.91	Call	Bond Future	2,704.5600	2.7046	2,618.4800	2.6185	(3.183)	0	0	0
2017/05/03	R186	03/08/2017	8.93	Call	Bond Future	2,786.6200	2.7866	2,704.2700	2.7043	(2.955)	0	0	0
2017/05/03	R186	03/08/2017	9.00	Put	Bond Future	0.0000	0.0000	965.2100	0.9652	100.000	0	0	2,604
2017/05/03	R186	03/08/2017	8.85	Call	Bond Future	2,465.7700	2.4658	2,369.1700	2.3692	(3.918)	0	0	0
2017/05/03	R186	03/08/2017	8.92	Call	Bond Future	2,745.4400	2.7454	2,661.2100	2.6612	(3.068)	0	0	0
2017/05/03	R186	03/08/2017	9.50	Put	Bond Future	434.6000	0.4346	291.2600	0.2913	(32.982)	0	0	6,500
2017/05/03	R186	03/08/2017	9.35	Put	Bond Future	603.9700	0.6040	427.4100	0.4274	(29.233)	0	0	750
2017/05/03	R186	03/08/2017	8.91	Put	Bond Future	1,440.7700	1.4408	1,167.7700	1.1678	(18.948)	0	0	0
2017/05/03	R186	03/08/2017	9.00	Call	Bond Future	0.0000	0.0000	3,014.6500	3.0146	100.000	0	0	0
2017/05/03	R186	02/11/2017	8.88	Call	Bond Future	3,238.9100	3.2389	3,188.2200	3.1882	(1.565)	0	0	0
2017/05/03	R186	02/11/2017	8.89	Put	Bond Future	2,398.9900	2.3990	2,159.8700	2.1599	(9.968)	0	0	0
2017/05/03	R186	02/11/2017			Bond Future	8.7572	114.7611	8.7286	114.9508	(0.326)	0.0000	0.0000	4
2017/05/03	R186	02/11/2017	8.89	Call	Bond Future	3,275.3400	3.2753	3,225.9300	3.2259	(1.509)	0	0	0
2017/05/03	R186	02/11/2017	8.90	Call	Bond Future	3,311.9800	3.3120	3,264.1800	3.2642	(1.443)	0	0	0
2017/05/03	R186	02/11/2017	8.88	Put	Bond Future	2,428.2100	2.4282	2,187.8100	2.1878	(9.900)	0	0	0
2017/05/03	R186	02/11/2017	8.90	Put	Bond Future	2,370.0300	2.3700	2,132.5200	2.1325	(10.021)	0	0	0
2017/05/03	R186	01/02/2018	8.96	Call	Bond Future	3,951.1600	3.9512	3,881.6600	3.8817	(1.759)	0	0	0
2017/05/03	R186	01/02/2018			Bond Future	8.7852	111.7492	8.7557	111.9413	(0.336)	0.0000	0.0000	0
2017/05/03	R186	01/02/2018	8.97	Call	Bond Future	3,987.2100	3.9872	3,919.3200	3.9193	(1.703)	0	0	0
2017/05/03	R186	01/02/2018	8.98	Call	Bond Future	4,023.4300	4.0234	3,957.1600	3.9572	(1.647)	0	0	0
2017/05/03	R186	01/02/2018	8.96	Put	Bond Future	2,824.9800	2.8250	2,563.4700	2.5635	(9.257)	0	0	0
2017/05/03	R186	01/02/2018	8.97	Put	Bond Future	2,797.0500	2.7970	2,537.1500	2.5372	(9.292)	0	0	0
2017/05/03	R186	01/02/2018	8.98	Put	Bond Future	2,769.3300	2.7693	2,511.0500	2.5110	(9.326)	0	0	0
2017/05/03	R197	04/05/2017	308.58	Put	Bond Future	10,189.2200	10.1892	10,001.8300	10.0018	(1.839)	0	0	0
2017/05/03	R197	04/05/2017			Bond Future	298.3908	298.3908	298.5782	298.5782	0.063	0.0000	0.0000	113
2017/05/03	R197	04/05/2017	308.60	Put	Bond Future	10,209.2200	10.2092	10,021.8300	10.0218	(1.835)	0	0	0
2017/05/03	R197	04/05/2017	308.59	Put	Bond Future	10,199.2200	10.1992	10,011.8300	10.0118	(1.837)	0	0	0
2017/05/03	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R197	03/08/2017			Bond Future	297.2270	297.2270	297.4165	297.4165	0.064	0.0000	0.0000	2,350
2017/05/03	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R197	03/08/2017	308.05	Put	Bond Future	10,823.0000	10.8230	10,633.4700	10.6335	(1.751)	0	0	0
2017/05/03	R197	03/08/2017	308.07	Put	Bond Future	10,843.0000	10.8430	10,653.4700	10.6535	(1.748)	0	0	0
2017/05/03	R197	03/08/2017	308.06	Put	Bond Future	10,833.0000	10.8330	10,643.4700	10.6435	(1.750)	0	0	0
2017/05/03	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R197	02/11/2017			Bond Future	303.0617	303.0617	303.2523	303.2523	0.063	0.0000	0.0000	0
2017/05/03	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R197	02/11/2017	305.15	Put	Bond Future	2,088.3400	2.0883	1,897.6900	1.8977	(9.129)	0	0	0
2017/05/03	R197	02/11/2017	305.17	Put	Bond Future	2,108.3400	2.1083	1,917.6900	1.9177	(9.043)	0	0	0
2017/05/03	R197	02/11/2017	305.16	Put	Bond Future	2,098.3400	2.0983	1,907.6900	1.9077	(9.086)	0	0	0
2017/05/03	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R197	01/02/2018			Bond Future	302.1225	302.1225	302.3109	302.3109	0.062	0.0000	0.0000	0
2017/05/03	R197	01/02/2018	301.67	Call	Bond Future	452.4700	0.4525	640.8800	0.6409	41.640	0	0	0
2017/05/03	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R197	01/02/2018	301.68	Call	Bond Future	442.4700	0.4425	630.8800	0.6309	42.581	0	0	0
2017/05/03	R197	01/02/2018	301.66	Call	Bond Future	462.4700	0.4625	650.8800	0.6509	40.740	0	0	0
2017/05/03	R202	04/05/2017	256.73	Put	Bond Future	13,400.9500	13.4010	13,247.9900	13.2480	(1.141)	0	0	0
2017/05/03	R202	04/05/2017			Bond Future	243.3290	243.3290	243.4820	243.4820	0.063	0.0000	0.0000	19,709
2017/05/03	R202	04/05/2017	256.72	Put	Bond Future	13,390.9500	13.3910	13,237.9900	13.2380	(1.142)	0	0	0
2017/05/03	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R202	04/05/2017	256.71	Put	Bond Future	13,380.9500	13.3810	13,227.9900	13.2280	(1.143)	0	0	0
2017/05/03	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R202	03/08/2017			Bond Future	244.3388	244.3388	244.4936	244.4936	0.063	0.0000	0.0000	30,577
2017/05/03	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R202	03/08/2017	258.35	Put	Bond Future	14,011.2500	14.0113	13,856.4300	13.8564	(1.105)	0	0	0
2017/05/03	R202	03/08/2017	258.37	Put	Bond Future	14,031.2500	14.0313	13,876.4300	13.8764	(1.103)	0	0	0
2017/05/03	R202	03/08/2017	258.36	Put	Bond Future	14,021.2500	14.0213	13,866.4300	13.8664	(1.104)	0	0	0
2017/05/03	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R202	02/11/2017			Bond Future	249.1355	249.1355	249.2910	249.2910	0.062	0.0000	0.0000	0
2017/05/03	R202	02/11/2017	253.89	Put	Bond Future	4,754.5400	4.7545	4,599.0400	4.5990	(3.271)	0	0	0
2017/05/03	R202	02/11/2017	253.91	Put	Bond Future	4,774.5400	4.7745	4,619.0400	4.6190	(3.257)	0	0	0
2017/05/03	R202	02/11/2017	253.90	Put	Bond Future	4,764.5400	4.7645	4,609.0400	4.6090	(3.264)	0	0	0
2017/05/03	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R202	01/02/2018			Bond Future	250.4155	250.4155	250.5691	250.5691	0.061	0.0000	0.0000	0
2017/05/03	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/05/03	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R202	01/02/2018	249.06	Call	Bond Future	1,355.5200	1.3555	1,509.1400	1.5091	11.333	0	0	0
2017/05/03	R202	01/02/2018	249.07	Call	Bond Future	1,345.5200	1.3455	1,499.1400	1.4991	11.417	0	0	0
2017/05/03	R202	01/02/2018	249.08	Call	Bond Future	1,335.5200	1.3355	1,489.1400	1.4891	11.503	0	0	0
2017/05/03	R203	04/05/2017	6.92	Put	Bond Future	191.4000	0.1914	188.6900	0.1887	(1.416)	0	0	0
2017/05/03	R203	04/05/2017	6.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R203	04/05/2017			Bond Future	7.4669	101.4478	7.4591	101.4505	(0.104)	0.0000	0.0000	25,507
2017/05/03	R203	04/05/2017	6.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R203	04/05/2017	6.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R203	04/05/2017	6.91	Put	Bond Future	194.9100	0.1949	192.2000	0.1922	(1.390)	0	0	0
2017/05/03	R203	04/05/2017	6.93	Put	Bond Future	187.8900	0.1879	185.1800	0.1852	(1.442)	0	0	0
2017/05/03	R203	03/08/2017	4.89	Call	Bond Future	0.2400	0.0002	0.2300	0.0002	(4.167)	0	0	0
2017/05/03	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/05/03	R203	03/08/2017	4.87	Call	Bond Future	0.2100	0.0002	0.2000	0.0002	(4.762)	0	0	0
2017/05/03	R203	03/08/2017	4.88	Call	Bond Future	0.2200	0.0002	0.2100	0.0002	(4.545)	0	0	0
2017/05/03	R203	03/08/2017	4.87	Put	Bond Future	118.7100	0.1187	118.7000	0.1187	(0.008)	0	0	0
2017/05/03	R203	03/08/2017	4.89	Put	Bond Future	116.5900	0.1166	116.5800	0.1166	(0.009)	0	0	0
2017/05/03	R203	03/08/2017	4.88	Put	Bond Future	117.6400	0.1176	117.6300	0.1176	(0.009)	0	0	0
2017/05/03	R204	04/05/2017	7.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R204	04/05/2017			Bond Future	7.4396	103.8814	7.4299	103.8961	(0.131)	0.0000	0.0000	7,365
2017/05/03	R204	04/05/2017	7.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R204	04/05/2017	7.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R204	04/05/2017	7.90	Call	Bond Future	691.3200	0.6913	706.0400	0.7060	2.129	0	0	0
2017/05/03	R204	04/05/2017	7.91	Call	Bond Future	706.2700	0.7063	720.9900	0.7210	2.084	0	0	0
2017/05/03	R204	04/05/2017	7.92	Call	Bond Future	721.2100	0.7212	735.9300	0.7359	2.041	0	0	0
2017/05/03	R204	03/08/2017	7.77	Put	Bond Future	95.2000	0.0952	55.7700	0.0558	(41.418)	0	0	0
2017/05/03	R204	03/08/2017			Bond Future	7.3900	101.8158	7.3790	101.8299	(0.148)	0.0000	0.0000	41,363
2017/05/03	R204	03/08/2017	7.76	Put	Bond Future	98.1200	0.0981	58.0300	0.0580	(40.858)	0	0	0
2017/05/03	R204	03/08/2017	7.75	Call	Bond Future	563.5000	0.5635	536.8600	0.5369	(4.728)	0	0	0
2017/05/03	R204	03/08/2017	7.76	Call	Bond Future	573.3000	0.5733	547.3300	0.5473	(4.530)	0	0	0
2017/05/03	R204	03/08/2017	7.77	Call	Bond Future	583.1700	0.5832	557.8600	0.5579	(4.340)	0	0	0
2017/05/03	R204	03/08/2017	7.75	Put	Bond Future	101.1200	0.1011	60.3600	0.0604	(40.309)	0	0	0
2017/05/03	R204	02/11/2017	7.76	Put	Bond Future	89.9100	0.0899	67.3800	0.0674	(25.058)	0	0	0
2017/05/03	R204	02/11/2017			Bond Future	7.2769	103.7898	7.2641	103.8034	(0.175)	0.0000	0.0000	0
2017/05/03	R204	02/11/2017	7.75	Put	Bond Future	92.1200	0.0921	69.2900	0.0693	(24.783)	0	0	0
2017/05/03	R204	02/11/2017	7.76	Call	Bond Future	602.5500	0.6026	593.6200	0.5936	(1.482)	0	0	0
2017/05/03	R204	02/11/2017	7.74	Call	Bond Future	585.8700	0.5859	576.3300	0.5763	(1.628)	0	0	0
2017/05/03	R204	02/11/2017	7.75	Call	Bond Future	594.1900	0.5942	584.9600	0.5850	(1.553)	0	0	0
2017/05/03	R204	02/11/2017	7.74	Put	Bond Future	94.3800	0.0944	71.2400	0.0712	(24.518)	0	0	0
2017/05/03	R204	01/02/2018	7.27	Call	Bond Future	422.0300	0.4220	395.6100	0.3956	(6.260)	0	0	0
2017/05/03	R204	01/02/2018			Bond Future	7.0347	101.8216	7.0197	101.8341	(0.213)	0.0000	0.0000	0
2017/05/03	R204	01/02/2018	7.25	Call	Bond Future	411.7800	0.4118	384.7000	0.3847	(6.576)	0	0	0
2017/05/03	R204	01/02/2018	7.26	Call	Bond Future	416.7200	0.4167	390.1400	0.3901	(6.378)	0	0	0
2017/05/03	R204	01/02/2018	7.25	Put	Bond Future	231.6700	0.2317	192.0400	0.1920	(17.106)	0	0	0
2017/05/03	R204	01/02/2018	7.27	Put	Bond Future	225.2100	0.2252	186.2400	0.1862	(17.304)	0	0	0
2017/05/03	R204	01/02/2018	7.26	Put	Bond Future	228.2500	0.2282	189.1200	0.1891	(17.143)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	R207	04/05/2017	8.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R207	04/05/2017			Bond Future	7.4902	101.6930	7.4700	101.7412	(0.269)	0.0000	0.0000	56,260
2017/05/03	R207	04/05/2017	8.22	Call	Bond Future	1,722.1800	1.7222	1,770.3200	1.7703	2.795	0	0	0
2017/05/03	R207	04/05/2017	8.20	Call	Bond Future	1,675.4800	1.6755	1,723.6200	1.7236	2.873	0	0	0
2017/05/03	R207	04/05/2017	8.21	Call	Bond Future	1,698.8400	1.6988	1,746.9800	1.7470	2.834	0	0	0
2017/05/03	R207	04/05/2017	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R207	04/05/2017	8.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R207	03/08/2017	8.19	Call	Bond Future	1,609.9200	1.6099	1,627.5000	1.6275	1.092	0	0	51
2017/05/03	R207	03/08/2017			Bond Future	7.4705	99.9827	7.4484	100.0309	(0.295)	0.0000	0.0000	45,809
2017/05/03	R207	03/08/2017	8.39	Put	Bond Future	25.6900	0.0257	8.8800	0.0089	(65.434)	0	0	0
2017/05/03	R207	03/08/2017	8.19	Put	Bond Future	54.3400	0.0543	23.7400	0.0237	(56.312)	0	0	0
2017/05/03	R207	03/08/2017	8.41	Put	Bond Future	23.7800	0.0238	8.0200	0.0080	(66.274)	0	0	0
2017/05/03	R207	03/08/2017	8.40	Put	Bond Future	24.7200	0.0247	8.4400	0.0084	(65.858)	0	0	0
2017/05/03	R207	03/08/2017	8.41	Call	Bond Future	2,048.8600	2.0489	2,081.2800	2.0813	1.582	0	0	0
2017/05/03	R207	03/08/2017	8.39	Call	Bond Future	2,008.2100	2.0082	2,039.5800	2.0396	1.562	0	0	0
2017/05/03	R207	03/08/2017	8.40	Call	Bond Future	2,028.5200	2.0285	2,060.4200	2.0604	1.573	0	0	0
2017/05/03	R207	02/11/2017			Bond Future	7.4157	101.9212	7.3913	101.9695	(0.328)	0.0000	0.0000	0
2017/05/03	R207	02/11/2017	8.03	Put	Bond Future	170.3100	0.1703	119.6200	0.1196	(29.763)	0	0	0
2017/05/03	R207	02/11/2017	8.05	Put	Bond Future	163.1400	0.1631	113.7700	0.1138	(30.262)	0	0	0
2017/05/03	R207	02/11/2017	8.03	Call	Bond Future	1,379.4000	1.3794	1,377.0400	1.3770	(0.171)	0	0	0
2017/05/03	R207	02/11/2017	8.04	Put	Bond Future	166.6900	0.1667	116.6600	0.1167	(30.014)	0	0	0
2017/05/03	R207	02/11/2017	8.04	Call	Bond Future	1,395.3100	1.3953	1,393.6100	1.3936	(0.122)	0	0	0
2017/05/03	R207	02/11/2017	8.05	Call	Bond Future	1,411.2800	1.4113	1,410.2400	1.4102	(0.074)	0	0	0
2017/05/03	R207	01/02/2018			Bond Future	7.3171	100.3144	7.2901	100.3623	(0.369)	0.0000	0.0000	0
2017/05/03	R207	01/02/2018	7.60	Put	Bond Future	463.0900	0.4631	373.3000	0.3733	(19.389)	0	0	0
2017/05/03	R207	01/02/2018	7.62	Put	Bond Future	450.5100	0.4505	361.9500	0.3620	(19.658)	0	0	0
2017/05/03	R207	01/02/2018	7.60	Call	Bond Future	964.2400	0.9642	922.4200	0.9224	(4.337)	0	0	0
2017/05/03	R207	01/02/2018	7.61	Put	Bond Future	456.9300	0.4569	367.5900	0.3676	(19.552)	0	0	0
2017/05/03	R207	01/02/2018	7.61	Call	Bond Future	975.7300	0.9757	934.3600	0.9344	(4.240)	0	0	0
2017/05/03	R207	01/02/2018	7.62	Call	Bond Future	986.9600	0.9870	946.3700	0.9464	(4.113)	0	0	0
2017/05/03	R208	04/05/2017	8.39	Call	Bond Future	2,338.2600	2.3383	2,420.6900	2.4207	3.525	0	0	0
2017/05/03	R208	04/05/2017			Bond Future	7.6604	97.6930	7.6351	97.7755	(0.331)	0.0000	0.0000	6,937
2017/05/03	R208	04/05/2017	8.37	Call	Bond Future	2,275.0800	2.2751	2,357.5100	2.3575	3.623	0	0	0
2017/05/03	R208	04/05/2017	8.38	Call	Bond Future	2,306.6800	2.3067	2,389.1100	2.3891	3.574	0	0	0
2017/05/03	R208	04/05/2017	8.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R208	04/05/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R208	04/05/2017	8.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R208	03/08/2017	8.32	Call	Bond Future	2,152.6600	2.1527	2,176.4100	2.1764	1.103	0	0	0
2017/05/03	R208	03/08/2017			Bond Future	7.6560	99.5499	7.6289	99.6330	(0.353)	0.0000	0.0000	30,891
2017/05/03	R208	03/08/2017	8.30	Call	Bond Future	2,100.9400	2.1009	2,122.1900	2.1222	1.011	0	0	0
2017/05/03	R208	03/08/2017	8.31	Call	Bond Future	2,126.7000	2.1267	2,149.2100	2.1492	1.058	0	0	0
2017/05/03	R208	03/08/2017	8.30	Put	Bond Future	144.0500	0.1440	82.1400	0.0821	(42.978)	0	0	0
2017/05/03	R208	03/08/2017	8.32	Put	Bond Future	135.7800	0.1358	76.3700	0.0764	(43.755)	0	0	0
2017/05/03	R208	03/08/2017	8.31	Put	Bond Future	139.8100	0.1398	79.1600	0.0792	(43.380)	0	0	0
2017/05/03	R208	02/11/2017	8.18	Put	Bond Future	342.5600	0.3426	251.9800	0.2520	(26.442)	0	0	0
2017/05/03	R208	02/11/2017			Bond Future	7.6394	98.0776	7.6104	98.1616	(0.379)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	R208	02/11/2017	8.20	Put	Bond Future	329.2500	0.3292	240.6500	0.2407	(26.910)	0	0	0
2017/05/03	R208	02/11/2017	8.19	Put	Bond Future	335.8500	0.3359	246.2600	0.2463	(26.676)	0	0	0
2017/05/03	R208	02/11/2017	8.18	Call	Bond Future	1,892.9000	1.8929	1,886.3200	1.8863	(0.348)	0	0	0
2017/05/03	R208	02/11/2017	8.19	Call	Bond Future	1,914.5900	1.9146	1,909.0000	1.9090	(0.292)	0	0	0
2017/05/03	R208	02/11/2017	8.20	Call	Bond Future	1,936.3700	1.9364	1,931.7700	1.9318	(0.238)	0	0	0
2017/05/03	R208	01/02/2018	7.85	Put	Bond Future	819.1900	0.8192	678.6100	0.6786	(17.161)	0	0	0
2017/05/03	R208	01/02/2018			Bond Future	7.6013	100.0366	7.5702	100.1210	(0.409)	0.0000	0.0000	0
2017/05/03	R208	01/02/2018	7.84	Put	Bond Future	829.6400	0.8296	688.4300	0.6884	(17.021)	0	0	0
2017/05/03	R208	01/02/2018	7.85	Call	Bond Future	1,491.2600	1.4913	1,435.1000	1.4351	(3.766)	0	0	0
2017/05/03	R208	01/02/2018	7.83	Call	Bond Future	1,458.0800	1.4581	1,401.3600	1.4014	(3.890)	0	0	0
2017/05/03	R208	01/02/2018	7.84	Call	Bond Future	1,474.8000	1.4748	1,418.0100	1.4180	(3.851)	0	0	0
2017/05/03	R208	01/02/2018	7.83	Put	Bond Future	839.8400	0.8398	698.7000	0.6987	(16.806)	0	0	0
2017/05/03	R209	04/05/2017	9.48	Put	Bond Future	169.4800	0.1695	29.0500	0.0290	(82.859)	0	0	0
2017/05/03	R209	04/05/2017			Bond Future	9.4321	72.8308	9.4005	73.0480	(0.335)	0.0000	0.0000	50,816
2017/05/03	R209	04/05/2017	9.47	Put	Bond Future	193.4300	0.1934	38.5800	0.0386	(80.055)	0	0	0
2017/05/03	R209	04/05/2017	9.63	Call	Bond Future	1,351.5500	1.3516	1,556.2300	1.5562	15.144	0	0	0
2017/05/03	R209	04/05/2017	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,130
2017/05/03	R209	04/05/2017	9.33	Put	Bond Future	779.9400	0.7799	525.2900	0.5253	(32.650)	0	0	1,130
2017/05/03	R209	04/05/2017	9.46	Call	Bond Future	410.6800	0.4107	458.7500	0.4588	11.705	0	0	0
2017/05/03	R209	04/05/2017	9.47	Call	Bond Future	452.7300	0.4527	515.1400	0.5151	13.785	0	0	0
2017/05/03	R209	04/05/2017	9.33	Call	Bond Future	74.1100	0.0741	36.7200	0.0367	(50.452)	0	0	0
2017/05/03	R209	04/05/2017	9.48	Call	Bond Future	496.9800	0.4970	573.8100	0.5738	15.459	0	0	0
2017/05/03	R209	04/05/2017	9.63	Put	Bond Future	12.6400	0.0126	0.0600	0.0001	(99.525)	0	0	1,130
2017/05/03	R209	04/05/2017	8.93	Put	Bond Future	3,572.7800	3.5728	3,355.5200	3.3555	(6.081)	0	0	0
2017/05/03	R209	04/05/2017	9.46	Put	Bond Future	219.6800	0.2197	50.4900	0.0505	(77.017)	0	0	0
2017/05/03	R209	03/08/2017			Bond Future	9.4767	74.2150	9.4443	74.4358	(0.342)	0.0000	0.0000	71,099
2017/05/03	R209	03/08/2017	9.44	Call	Bond Future	2,046.9100	2.0469	1,937.6300	1.9376	(5.339)	0	0	0
2017/05/03	R209	03/08/2017	9.43	Put	Bond Future	2,332.7600	2.3328	2,001.3700	2.0014	(14.206)	0	0	0
2017/05/03	R209	03/08/2017	9.45	Put	Bond Future	2,261.5400	2.2615	1,932.6800	1.9327	(14.541)	0	0	0
2017/05/03	R209	03/08/2017	9.44	Put	Bond Future	2,296.8800	2.2969	1,966.8100	1.9668	(14.370)	0	0	0
2017/05/03	R209	03/08/2017	9.45	Call	Bond Future	2,079.8800	2.0799	1,971.8100	1.9718	(5.196)	0	0	0
2017/05/03	R209	03/08/2017	9.43	Call	Bond Future	2,014.3700	2.0144	1,903.7700	1.9038	(5.491)	0	0	0
2017/05/03	R209	02/11/2017	9.52	Put	Bond Future	2,994.8200	2.9948	2,720.1200	2.7201	(9.173)	0	0	0
2017/05/03	R209	02/11/2017	8.30	Put	Bond Future	9,441.0100	9.4410	9,140.1600	9.1402	(3.187)	0	0	0
2017/05/03	R209	02/11/2017			Bond Future	9.5193	72.5036	9.4861	72.7281	(0.349)	0.0000	0.0000	476
2017/05/03	R209	02/11/2017	10.00	Call	Bond Future	4,825.7900	4.8258	4,847.8100	4.8478	0.456	0	0	0
2017/05/03	R209	02/11/2017	9.54	Put	Bond Future	2,927.4900	2.9275	2,656.3000	2.6563	(9.264)	0	0	0
2017/05/03	R209	02/11/2017	9.53	Put	Bond Future	2,961.1200	2.9611	2,688.1600	2.6882	(9.218)	0	0	0
2017/05/03	R209	02/11/2017	9.54	Call	Bond Future	3,066.7700	3.0668	3,020.0700	3.0201	(1.523)	0	0	0
2017/05/03	R209	02/11/2017	10.60	Put	Bond Future	774.9200	0.7749	634.6000	0.6346	(18.108)	0	0	1,300
2017/05/03	R209	02/11/2017	9.00	Put	Bond Future	5,166.9900	5.1670	4,862.3400	4.8623	(5.896)	0	0	0
2017/05/03	R209	02/11/2017	9.52	Call	Bond Future	2,999.4700	2.9995	2,949.2600	2.9493	(1.674)	0	0	0
2017/05/03	R209	02/11/2017	10.00	Put	Bond Future	1,691.5900	1.6916	1,489.1200	1.4891	(11.969)	0	0	3,360
2017/05/03	R209	02/11/2017	10.60	Call	Bond Future	7,539.2100	7.5392	7,623.3800	7.6234	1.116	0	0	0
2017/05/03	R209	02/11/2017	8.30	Call	Bond Future	468.2900	0.4683	391.9300	0.3919	(16.306)	0	0	2,800
2017/05/03	R209	02/11/2017	9.00	Call	Bond Future	1,534.6800	1.5347	1,454.5200	1.4545	(5.223)	0	0	4,100
2017/05/03	R209	02/11/2017	9.53	Call	Bond Future	3,033.1300	3.0331	2,984.6600	2.9847	(1.598)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	R209	01/02/2018	9.72	Call	Bond Future	4,299.0400	4.2990	4,245.2300	4.2452	(1.252)	0	0	0
2017/05/03	R209	01/02/2018	9.73	Call	Bond Future	4,334.6300	4.3346	4,282.4700	4.2825	(1.203)	0	0	0
2017/05/03	R209	01/02/2018			Bond Future	9.5577	73.9519	9.5237	74.1798	(0.356)	0.0000	0.0000	0
2017/05/03	R209	01/02/2018	9.71	Call	Bond Future	4,263.8300	4.2638	4,207.8800	4.2079	(1.312)	0	0	0
2017/05/03	R209	01/02/2018	9.71	Put	Bond Future	3,255.7500	3.2557	2,971.8100	2.9718	(8.721)	0	0	0
2017/05/03	R209	01/02/2018	9.73	Put	Bond Future	3,195.7800	3.1958	2,915.6300	2.9156	(8.766)	0	0	0
2017/05/03	R209	01/02/2018	9.72	Put	Bond Future	3,225.5300	3.2255	2,943.7300	2.9437	(8.737)	0	0	0
2017/05/03	R210	04/05/2017			Bond Future	184.0132	184.0132	184.1288	184.1288	0.063	0.0000	0.0000	248
2017/05/03	R210	04/05/2017	192.31	Put	Bond Future	8,296.7800	8.2968	8,181.1700	8.1812	(1.393)	0	0	0
2017/05/03	R210	04/05/2017	192.33	Put	Bond Future	8,316.7800	8.3168	8,201.1700	8.2012	(1.390)	0	0	0
2017/05/03	R210	04/05/2017	192.32	Put	Bond Future	8,306.7800	8.3068	8,191.1700	8.1912	(1.392)	0	0	0
2017/05/03	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	03/08/2017	196.29	Put	Bond Future	8,745.6100	8.7456	8,628.7400	8.6287	(1.336)	0	0	0
2017/05/03	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	03/08/2017			Bond Future	187.5444	187.5444	187.6613	187.6613	0.062	0.0000	0.0000	1,675
2017/05/03	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	03/08/2017	196.28	Put	Bond Future	8,735.6100	8.7356	8,618.7400	8.6187	(1.338)	0	0	0
2017/05/03	R210	03/08/2017	196.30	Put	Bond Future	8,755.6100	8.7556	8,638.7400	8.6387	(1.335)	0	0	0
2017/05/03	R210	02/11/2017	192.08	Put	Bond Future	3,254.4300	3.2544	3,136.8700	3.1369	(3.612)	0	0	0
2017/05/03	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	02/11/2017			Bond Future	188.8256	188.8256	188.9431	188.9431	0.062	0.0000	0.0000	0
2017/05/03	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	02/11/2017	192.07	Put	Bond Future	3,244.4300	3.2444	3,126.8700	3.1269	(3.623)	0	0	0
2017/05/03	R210	02/11/2017	192.09	Put	Bond Future	3,264.4300	3.2644	3,146.8700	3.1469	(3.601)	0	0	0
2017/05/03	R210	01/02/2018			Bond Future	192.6358	192.6358	192.7521	192.7521	0.060	0.0000	0.0000	0
2017/05/03	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R210	01/02/2018	192.36	Call	Bond Future	275.8300	0.2758	392.1200	0.3921	42.160	0	0	0
2017/05/03	R210	01/02/2018	192.37	Call	Bond Future	265.8300	0.2658	382.1200	0.3821	43.746	0	0	0
2017/05/03	R210	01/02/2018	192.38	Call	Bond Future	255.8300	0.2558	372.1200	0.3721	45.456	0	0	0
2017/05/03	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R212	04/05/2017			Bond Future	148.5618	148.5618	148.6541	148.6541	0.062	0.0000	0.0000	3,268
2017/05/03	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R212	04/05/2017	152.23	Put	Bond Future	3,668.2200	3.6682	3,575.8800	3.5759	(2.517)	0	0	0
2017/05/03	R212	04/05/2017	152.25	Put	Bond Future	3,688.2200	3.6882	3,595.8800	3.5959	(2.504)	0	0	0
2017/05/03	R212	04/05/2017	152.24	Put	Bond Future	3,678.2200	3.6782	3,585.8800	3.5859	(2.510)	0	0	0
2017/05/03	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R212	03/08/2017			Bond Future	149.3856	149.3856	149.4789	149.4789	0.063	0.0000	0.0000	4,858
2017/05/03	R212	03/08/2017	153.34	Put	Bond Future	3,954.4500	3.9544	3,861.0800	3.8611	(2.361)	0	0	0
2017/05/03	R212	03/08/2017	153.36	Put	Bond Future	3,974.4500	3.9744	3,881.0800	3.8811	(2.349)	0	0	0
2017/05/03	R212	03/08/2017	153.35	Put	Bond Future	3,964.4500	3.9644	3,871.0800	3.8711	(2.355)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R212	02/11/2017			Bond Future	152.3181	152.3181	152.4120	152.4120	0.062	0.0000	0.0000	0
2017/05/03	R212	02/11/2017	152.40	Put	Bond Future	81.9500	0.0820	0.0000	0.0000	(100.000)	0	0	0
2017/05/03	R212	02/11/2017	152.42	Put	Bond Future	101.9500	0.1020	7.9900	0.0080	(92.163)	0	0	0
2017/05/03	R212	02/11/2017	152.41	Put	Bond Future	91.9500	0.0920	0.0000	0.0000	(100.000)	0	0	0
2017/05/03	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	12.0100	0.0120	100.000	0	0	0
2017/05/03	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	2.0100	0.0020	100.000	0	0	0
2017/05/03	R212	01/02/2018	154.71	Put	Bond Future	1,378.5000	1.3785	1,285.7300	1.2857	(6.730)	0	0	0
2017/05/03	R212	01/02/2018			Bond Future	153.3315	153.3315	153.4243	153.4243	0.061	0.0000	0.0000	0
2017/05/03	R212	01/02/2018	154.70	Put	Bond Future	1,368.5000	1.3685	1,275.7300	1.2757	(6.779)	0	0	0
2017/05/03	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/03	R212	01/02/2018	154.69	Put	Bond Future	1,358.5000	1.3585	1,265.7300	1.2657	(6.829)	0	0	0
2017/05/03	R213	04/05/2017			Bond Future	9.1520	84.6320	9.1305	84.7794	(0.235)	0.0000	0.0000	37,858
2017/05/03	R213	04/05/2017	9.35	Put	Bond Future	10.6300	0.0106	0.0700	0.0001	(99.341)	0	0	0
2017/05/03	R213	04/05/2017	9.37	Put	Bond Future	6.7000	0.0067	0.0200	0.0000	(99.701)	0	0	0
2017/05/03	R213	04/05/2017	9.35	Call	Bond Future	1,348.1700	1.3482	1,484.9800	1.4850	10.148	0	0	0
2017/05/03	R213	04/05/2017	9.36	Put	Bond Future	8.4600	0.0085	0.0400	0.0000	(99.527)	0	0	0
2017/05/03	R213	04/05/2017	9.36	Call	Bond Future	1,412.7700	1.4128	1,551.7200	1.5517	9.835	0	0	0
2017/05/03	R213	04/05/2017	9.37	Call	Bond Future	1,477.7100	1.4777	1,618.4000	1.6184	9.521	0	0	0
2017/05/03	R213	03/08/2017	9.33	Put	Bond Future	1,670.0700	1.6701	1,397.7600	1.3978	(16.305)	0	0	0
2017/05/03	R213	03/08/2017			Bond Future	9.1942	86.2406	9.1721	86.3900	(0.240)	0.0000	0.0000	55,492
2017/05/03	R213	03/08/2017	9.35	Put	Bond Future	1,614.4100	1.6144	1,345.1400	1.3451	(16.679)	0	0	0
2017/05/03	R213	03/08/2017	9.34	Put	Bond Future	1,641.9800	1.6420	1,371.2600	1.3713	(16.487)	0	0	0
2017/05/03	R213	03/08/2017	9.33	Call	Bond Future	2,579.8100	2.5798	2,456.9100	2.4569	(4.764)	0	0	0
2017/05/03	R213	03/08/2017	9.34	Call	Bond Future	2,618.1500	2.6181	2,496.8400	2.4968	(4.633)	0	0	0
2017/05/03	R213	03/08/2017	9.35	Call	Bond Future	2,656.9500	2.6569	2,537.0900	2.5371	(4.511)	0	0	0
2017/05/03	R213	02/11/2017	9.36	Put	Bond Future	2,474.4800	2.4745	2,250.9100	2.2509	(9.035)	0	0	0
2017/05/03	R213	02/11/2017			Bond Future	9.2363	84.3619	9.2136	84.5136	(0.246)	0.0000	0.0000	0
2017/05/03	R213	02/11/2017	9.35	Put	Bond Future	2,504.4600	2.5045	2,279.3700	2.2794	(8.988)	0	0	0
2017/05/03	R213	02/11/2017	9.36	Call	Bond Future	3,293.2400	3.2932	3,221.3300	3.2213	(2.184)	0	0	0
2017/05/03	R213	02/11/2017	9.34	Call	Bond Future	3,221.7900	3.2218	3,146.8700	3.1469	(2.325)	0	0	0
2017/05/03	R213	02/11/2017	9.35	Call	Bond Future	3,257.4200	3.2574	3,183.9900	3.1840	(2.254)	0	0	0
2017/05/03	R213	02/11/2017	9.34	Put	Bond Future	2,534.7000	2.5347	2,308.1200	2.3081	(8.939)	0	0	0
2017/05/03	R213	01/02/2018	9.42	Call	Bond Future	4,073.8200	4.0738	3,971.6000	3.9716	(2.509)	0	0	0
2017/05/03	R213	01/02/2018			Bond Future	9.2745	86.0470	9.2512	86.2005	(0.251)	0.0000	0.0000	0
2017/05/03	R213	01/02/2018	9.43	Call	Bond Future	4,108.8700	4.1089	4,008.5000	4.0085	(2.443)	0	0	0
2017/05/03	R213	01/02/2018	9.41	Put	Bond Future	3,152.8900	3.1529	2,895.8300	2.8958	(8.153)	0	0	0
2017/05/03	R213	01/02/2018	9.43	Put	Bond Future	3,093.4900	3.0935	2,839.5500	2.8395	(8.209)	0	0	0
2017/05/03	R213	01/02/2018	9.42	Put	Bond Future	3,123.2200	3.1232	2,867.4300	2.8674	(8.190)	0	0	0
2017/05/03	R213	01/02/2018	9.41	Call	Bond Future	4,038.6300	4.0386	3,935.1400	3.9351	(2.563)	0	0	0
2017/05/03	R214	04/05/2017	9.58	Put	Bond Future	365.1900	0.3652	153.0800	0.1531	(58.082)	0	0	0

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2017/05/03	R214	04/05/2017			Bond Future	9.5922	72.4458	9.5655	72.6351	(0.278)	0.0000	0.0000	3,422
2017/05/03	R214	04/05/2017	9.57	Put	Bond Future	405.0800	0.4051	184.8000	0.1848	(54.379)	0	0	0
2017/05/03	R214	04/05/2017	9.58	Call	Bond Future	278.9100	0.2789	256.0600	0.2561	(8.193)	0	0	0
2017/05/03	R214	04/05/2017	9.56	Call	Bond Future	218.8200	0.2188	181.1700	0.1812	(17.206)	0	0	0
2017/05/03	R214	04/05/2017	9.57	Call	Bond Future	247.6600	0.2477	216.6400	0.2166	(12.525)	0	0	0
2017/05/03	R214	04/05/2017	9.56	Put	Bond Future	447.5000	0.4475	220.5900	0.2206	(50.706)	0	0	0
2017/05/03	R214	03/08/2017	9.51	Call	Bond Future	1,846.0900	1.8461	1,733.7900	1.7338	(6.083)	0	0	0
2017/05/03	R214	03/08/2017			Bond Future	9.6376	73.8228	9.6104	74.0150	(0.283)	0.0000	0.0000	35,526
2017/05/03	R214	03/08/2017	9.52	Call	Bond Future	1,877.4100	1.8774	1,766.2700	1.7663	(5.920)	0	0	0
2017/05/03	R214	03/08/2017	9.53	Call	Bond Future	1,909.0300	1.9090	1,799.2400	1.7992	(5.751)	0	0	0
2017/05/03	R214	03/08/2017	9.51	Put	Bond Future	2,753.1200	2.7531	2,448.5900	2.4486	(11.061)	0	0	0
2017/05/03	R214	03/08/2017	9.53	Put	Bond Future	2,672.6800	2.6727	2,370.6600	2.3707	(11.300)	0	0	0
2017/05/03	R214	03/08/2017	9.52	Put	Bond Future	2,712.6900	2.7127	2,409.3200	2.4093	(11.183)	0	0	0
2017/05/03	R214	02/11/2017	9.60	Call	Bond Future	2,885.2400	2.8852	2,782.2700	2.7823	(3.569)	0	0	0
2017/05/03	R214	02/11/2017			Bond Future	9.6831	71.9570	9.6551	72.1524	(0.289)	0.0000	0.0000	0
2017/05/03	R214	02/11/2017	9.58	Call	Bond Future	2,819.7200	2.8197	2,715.3900	2.7154	(3.700)	0	0	0
2017/05/03	R214	02/11/2017	9.59	Call	Bond Future	2,852.3800	2.8524	2,748.7300	2.7487	(3.634)	0	0	0
2017/05/03	R214	02/11/2017	9.60	Put	Bond Future	3,468.5300	3.4685	3,170.1500	3.1701	(8.602)	0	0	0
2017/05/03	R214	02/11/2017	9.58	Put	Bond Future	3,544.6200	3.5446	3,244.8800	3.2449	(8.456)	0	0	0
2017/05/03	R214	02/11/2017	9.59	Put	Bond Future	3,506.4200	3.5064	3,207.3600	3.2074	(8.529)	0	0	0
2017/05/03	R214	01/02/2018			Bond Future	9.7253	73.3943	9.6968	73.5926	(0.294)	0.0000	0.0000	0
2017/05/03	R214	01/02/2018	9.82	Put	Bond Future	3,638.9700	3.6390	3,307.6500	3.3076	(9.105)	0	0	0
2017/05/03	R214	01/02/2018	9.84	Put	Bond Future	3,575.6700	3.5757	3,245.9800	3.2460	(9.220)	0	0	0
2017/05/03	R214	01/02/2018	9.83	Put	Bond Future	3,607.2000	3.6072	3,276.6900	3.2767	(9.163)	0	0	0
2017/05/03	R214	01/02/2018	9.84	Call	Bond Future	4,361.9000	4.3619	4,230.5100	4.2305	(3.012)	0	0	0
2017/05/03	R214	01/02/2018	9.82	Call	Bond Future	4,289.0700	4.2891	4,156.0500	4.1561	(3.101)	0	0	0
2017/05/03	R214	01/02/2018	9.83	Call	Bond Future	4,325.4200	4.3254	4,193.2100	4.1932	(3.057)	0	0	0
2017/05/03	R248	04/05/2017	9.66	Call	Bond Future	332.5900	0.3326	261.7200	0.2617	(21.309)	0	0	0
2017/05/03	R248	04/05/2017			Bond Future	9.6823	92.5344	9.6606	92.7297	(0.224)	0.0000	0.0000	62,947
2017/05/03	R248	04/05/2017	9.67	Call	Bond Future	372.3800	0.3724	308.9300	0.3089	(17.039)	0	0	0
2017/05/03	R248	04/05/2017	9.65	Put	Bond Future	586.3300	0.5863	314.6400	0.3146	(46.337)	0	0	0
2017/05/03	R248	04/05/2017	9.67	Put	Bond Future	482.6300	0.4826	223.8800	0.2239	(53.612)	0	0	0
2017/05/03	R248	04/05/2017	9.66	Put	Bond Future	532.9400	0.5329	266.7700	0.2668	(49.944)	0	0	0
2017/05/03	R248	04/05/2017	9.65	Call	Bond Future	295.7200	0.2957	219.3300	0.2193	(25.832)	0	0	0
2017/05/03	R248	03/08/2017			Bond Future	9.7304	94.2932	9.7082	94.4914	(0.229)	0.0000	0.0000	74,837
2017/05/03	R248	03/08/2017	9.57	Call	Bond Future	2,344.5800	2.3446	2,150.4900	2.1505	(8.278)	0	0	0
2017/05/03	R248	03/08/2017	9.56	Put	Bond Future	3,845.2700	3.8453	3,452.4900	3.4525	(10.215)	0	0	0
2017/05/03	R248	03/08/2017	9.58	Put	Bond Future	3,739.2800	3.7393	3,347.4100	3.3474	(10.480)	0	0	0
2017/05/03	R248	03/08/2017	9.57	Put	Bond Future	3,792.0100	3.7920	3,399.6600	3.3997	(10.347)	0	0	0
2017/05/03	R248	03/08/2017	9.58	Call	Bond Future	2,383.2700	2.3833	2,189.6600	2.1897	(8.124)	0	0	0
2017/05/03	R248	03/08/2017	9.56	Call	Bond Future	2,306.2600	2.3063	2,111.7400	2.1117	(8.434)	0	0	0
2017/05/03	R248	02/11/2017	9.66	Put	Bond Future	4,672.9800	4.6730	4,358.4400	4.3584	(6.731)	0	0	0
2017/05/03	R248	02/11/2017			Bond Future	9.7786	91.6830	9.7558	91.8844	(0.233)	0.0000	0.0000	226
2017/05/03	R248	02/11/2017	9.65	Put	Bond Future	4,722.2700	4.7223	4,407.0900	4.4071	(6.674)	0	0	0
2017/05/03	R248	02/11/2017	9.64	Call	Bond Future	3,535.7700	3.5358	3,421.3500	3.4213	(3.236)	0	0	0
2017/05/03	R248	02/11/2017	9.65	Call	Bond Future	3,576.3000	3.5763	3,462.5000	3.4625	(3.182)	0	0	0
2017/05/03	R248	02/11/2017	9.66	Call	Bond Future	3,617.0700	3.6171	3,503.9100	3.5039	(3.128)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/03	R248	02/11/2017	9.64	Put	Bond Future	4,771.9600	4.7720	4,456.1600	4.4562	(6.618)	0	0	0
2017/05/03	R248	01/02/2018	9.90	Put	Bond Future	4,813.0200	4.8130	4,482.2300	4.4822	(6.873)	0	0	0
2017/05/03	R248	01/02/2018	9.89	Call	Bond Future	5,431.0400	5.4310	5,302.7300	5.3027	(2.363)	0	0	0
2017/05/03	R248	01/02/2018			Bond Future	9.8237	93.5142	9.8003	93.7184	(0.237)	0.0000	0.0000	0
2017/05/03	R248	01/02/2018	9.90	Call	Bond Future	5,475.3900	5.4754	5,348.8100	5.3488	(2.312)	0	0	0
2017/05/03	R248	01/02/2018	9.91	Call	Bond Future	5,519.8900	5.5199	5,395.0400	5.3950	(2.262)	0	0	0
2017/05/03	R248	01/02/2018	9.89	Put	Bond Future	4,854.9700	4.8550	4,522.4500	4.5225	(6.849)	0	0	0
2017/05/03	R248	01/02/2018	9.91	Put	Bond Future	4,771.3800	4.7714	4,442.3200	4.4423	(6.897)	0	0	0

Total **1280862**