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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/04/2017 TO 06/04/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2025	04/05/2017			Bond Future	127.3686	127.3686	127.1936	127.1936	(0.137)	0.0000	0.0000	3,234
2017/04/06	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2025	04/05/2017	132.56	Put	Bond Future	5,191.3500	5.1913	5,366.4300	5.3664	3.373	0	0	0
2017/04/06	2025	04/05/2017	132.58	Put	Bond Future	5,211.3500	5.2113	5,386.4300	5.3864	3.360	0	0	0
2017/04/06	2025	04/05/2017	132.57	Put	Bond Future	5,201.3500	5.2013	5,376.4300	5.3764	3.366	0	0	0
2017/04/06	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2025	03/08/2017			Bond Future	128.4881	128.4881	128.3100	128.3100	(0.139)	0.0000	0.0000	0
2017/04/06	2025	03/08/2017	133.96	Put	Bond Future	5,471.9000	5.4719	5,650.0100	5.6500	3.255	0	0	0
2017/04/06	2025	03/08/2017	133.98	Put	Bond Future	5,491.9000	5.4919	5,670.0100	5.6700	3.243	0	0	0
2017/04/06	2025	03/08/2017	133.97	Put	Bond Future	5,481.9000	5.4819	5,660.0100	5.6600	3.249	0	0	0
2017/04/06	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2025	02/11/2017			Bond Future	131.0342	131.0342	130.8507	130.8507	(0.140)	0.0000	0.0000	0
2017/04/06	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2025	02/11/2017	132.96	Put	Bond Future	1,925.8500	1.9259	2,109.3000	2.1093	9.526	0	0	0
2017/04/06	2025	02/11/2017	132.98	Put	Bond Future	1,945.8500	1.9459	2,129.3000	2.1293	9.428	0	0	0
2017/04/06	2025	02/11/2017	132.97	Put	Bond Future	1,935.8500	1.9359	2,119.3000	2.1193	9.476	0	0	0
2017/04/06	2029	04/05/2017	100.66	Put	Bond Future	1,582.0900	1.5821	1,260.7200	1.2607	(20.313)	0	0	0
2017/04/06	2029	04/05/2017			Bond Future	99.0779	99.0779	99.3993	99.3993	0.324	0.0000	0.0000	1,772
2017/04/06	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2029	04/05/2017	100.65	Put	Bond Future	1,572.0900	1.5721	1,250.7200	1.2507	(20.442)	0	0	0
2017/04/06	2029	04/05/2017	100.67	Put	Bond Future	1,592.0900	1.5921	1,270.7200	1.2707	(20.185)	0	0	0
2017/04/06	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2030	04/05/2017			Bond Future	9.4043	91.8460	9.4138	91.7815	0.101	0.0000	0.0000	31,531
2017/04/06	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2030	04/05/2017	9.32	Put	Bond Future	575.9500	0.5759	640.4100	0.6404	11.192	0	0	0
2017/04/06	2030	04/05/2017	9.34	Put	Bond Future	438.8200	0.4388	503.2800	0.5033	14.689	0	0	0
2017/04/06	2030	04/05/2017	9.33	Put	Bond Future	507.3500	0.5073	571.8100	0.5718	12.705	0	0	0
2017/04/06	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2030	03/08/2017	9.34	Put	Bond Future	823.7700	0.8238	889.2400	0.8892	7.948	0	0	0
2017/04/06	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2030	03/08/2017			Bond Future	9.4622	89.5921	9.4720	89.5267	0.103	0.0000	0.0000	3,410

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2017/04/06	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2030	03/08/2017	9.33	Put	Bond Future	891.6400	0.8916	957.1100	0.9571	7.343	0	0	0
2017/04/06	2030	03/08/2017	9.35	Put	Bond Future	755.9800	0.7560	821.4500	0.8214	8.660	0	0	0
2017/04/06	2030	02/11/2017			Bond Future	9.5102	91.3466	9.5205	91.2786	0.108	0.0000	0.0000	0
2017/04/06	2030	02/11/2017	9.34	Put	Bond Future	1,133.4700	1.1335	1,201.5200	1.2015	6.004	0	0	0
2017/04/06	2030	02/11/2017	9.36	Put	Bond Future	999.2300	0.9992	1,067.2800	1.0673	6.810	0	0	0
2017/04/06	2030	02/11/2017	9.35	Put	Bond Future	1,066.3100	1.0663	1,134.3600	1.1344	6.382	0	0	0
2017/04/06	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2032	04/05/2017	9.45	Call	Bond Future	902.6000	0.9026	853.7400	0.8537	(5.413)	0	0	0
2017/04/06	2032	04/05/2017			Bond Future	9.5684	90.5096	9.5779	90.4407	0.099	0.0000	0.0000	22,637
2017/04/06	2032	04/05/2017	9.46	Call	Bond Future	932.2300	0.9322	882.6200	0.8826	(5.322)	0	0	0
2017/04/06	2032	04/05/2017	9.44	Put	Bond Future	1,812.3700	1.8124	1,833.2100	1.8332	1.150	0	0	0
2017/04/06	2032	04/05/2017	9.46	Put	Bond Future	1,723.9000	1.7239	1,743.2200	1.7432	1.121	0	0	0
2017/04/06	2032	04/05/2017	9.45	Put	Bond Future	1,767.8400	1.7678	1,787.9100	1.7879	1.135	0	0	0
2017/04/06	2032	04/05/2017	9.44	Call	Bond Future	873.4800	0.8735	825.3900	0.8254	(5.506)	0	0	0
2017/04/06	2032	03/08/2017	9.43	Put	Bond Future	3,419.2100	3.4192	3,448.3900	3.4484	0.853	0	0	0
2017/04/06	2032	03/08/2017			Bond Future	9.6241	92.2369	9.6339	92.1670	0.102	0.0000	0.0000	0
2017/04/06	2032	03/08/2017	9.45	Put	Bond Future	3,335.9200	3.3359	3,364.4200	3.3644	0.854	0	0	0
2017/04/06	2032	03/08/2017	9.44	Put	Bond Future	3,377.2800	3.3773	3,406.1200	3.4061	0.854	0	0	0
2017/04/06	2032	03/08/2017	9.44	Call	Bond Future	2,044.2100	2.0442	2,003.1000	2.0031	(2.011)	0	0	0
2017/04/06	2032	03/08/2017	9.45	Call	Bond Future	2,075.9900	2.0760	2,034.5400	2.0345	(1.997)	0	0	0
2017/04/06	2032	03/08/2017	9.43	Call	Bond Future	2,012.9100	2.0129	1,972.1400	1.9721	(2.025)	0	0	0
2017/04/06	2032	02/11/2017			Bond Future	9.6767	89.8844	9.6870	89.8117	0.106	0.0000	0.0000	0
2017/04/06	2032	02/11/2017	9.48	Put	Bond Future	4,118.4200	4.1184	4,150.5100	4.1505	0.779	0	0	0
2017/04/06	2032	02/11/2017	9.50	Put	Bond Future	4,038.8100	4.0388	4,070.3800	4.0704	0.782	0	0	0
2017/04/06	2032	02/11/2017	9.49	Put	Bond Future	4,078.4700	4.0785	4,110.3000	4.1103	0.780	0	0	0
2017/04/06	2032	02/11/2017	9.48	Call	Bond Future	2,711.8800	2.7119	2,671.2500	2.6713	(1.498)	0	0	0
2017/04/06	2032	02/11/2017	9.49	Call	Bond Future	2,744.2000	2.7442	2,703.3100	2.7033	(1.490)	0	0	0
2017/04/06	2032	02/11/2017	9.50	Call	Bond Future	2,776.7400	2.7767	2,735.5900	2.7356	(1.482)	0	0	0
2017/04/06	2033	04/05/2017			Bond Future	104.2521	104.2521	103.9758	103.9758	(0.265)	0.0000	0.0000	5,778
2017/04/06	2033	04/05/2017	110.83	Put	Bond Future	6,577.8800	6.5779	6,854.2000	6.8542	4.201	0	0	0
2017/04/06	2033	04/05/2017	110.85	Put	Bond Future	6,597.8800	6.5979	6,874.2000	6.8742	4.188	0	0	0
2017/04/06	2033	04/05/2017	110.84	Put	Bond Future	6,587.8800	6.5879	6,864.2000	6.8642	4.194	0	0	0
2017/04/06	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2033	03/08/2017	113.14	Put	Bond Future	6,879.4600	6.8795	7,160.8500	7.1609	4.090	0	0	0
2017/04/06	2033	03/08/2017			Bond Future	106.2605	106.2605	105.9792	105.9792	(0.265)	0.0000	0.0000	356
2017/04/06	2033	03/08/2017	113.13	Put	Bond Future	6,869.4600	6.8695	7,150.8500	7.1509	4.096	0	0	0
2017/04/06	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2033	03/08/2017	113.12	Put	Bond Future	6,859.4600	6.8595	7,140.8500	7.1409	4.102	0	0	0

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2017/04/06	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2033	02/11/2017			Bond Future	107.2849	107.2849	106.9964	106.9964	(0.269)	0.0000	0.0000	0
2017/04/06	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2033	02/11/2017	110.07	Put	Bond Future	2,785.1200	2.7851	3,073.6300	3.0736	10.359	0	0	0
2017/04/06	2033	02/11/2017	110.09	Put	Bond Future	2,805.1200	2.8051	3,093.6300	3.0936	10.285	0	0	0
2017/04/06	2033	02/11/2017	110.08	Put	Bond Future	2,795.1200	2.7951	3,083.6300	3.0836	10.322	0	0	0
2017/04/06	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2037	04/05/2017			Bond Future	9.8151	90.9004	9.8296	90.7864	0.148	0.0000	0.0000	55,012
2017/04/06	2037	04/05/2017	9.58	Put	Bond Future	2,585.4900	2.5855	2,643.0700	2.6431	2.227	0	0	0
2017/04/06	2037	04/05/2017	9.60	Put	Bond Future	2,473.9900	2.4740	2,529.2300	2.5292	2.233	0	0	0
2017/04/06	2037	04/05/2017	9.59	Put	Bond Future	2,529.3800	2.5294	2,585.7900	2.5858	2.230	0	0	0
2017/04/06	2037	04/05/2017	9.60	Call	Bond Future	754.5900	0.7546	695.8500	0.6958	(7.784)	0	0	0
2017/04/06	2037	04/05/2017	9.58	Call	Bond Future	703.5700	0.7036	647.1700	0.6472	(8.016)	0	0	0
2017/04/06	2037	04/05/2017	9.59	Call	Bond Future	728.7800	0.7288	671.2100	0.6712	(7.900)	0	0	0
2017/04/06	2037	03/08/2017	9.57	Call	Bond Future	1,943.5600	1.9436	1,886.9700	1.8870	(2.912)	0	0	0
2017/04/06	2037	03/08/2017			Bond Future	9.8761	88.3780	9.8910	88.2622	0.151	0.0000	0.0000	160
2017/04/06	2037	03/08/2017	9.58	Call	Bond Future	1,974.6700	1.9747	1,917.5500	1.9175	(2.893)	0	0	0
2017/04/06	2037	03/08/2017	9.56	Put	Bond Future	4,426.0800	4.4261	4,485.8600	4.4859	1.351	0	0	0
2017/04/06	2037	03/08/2017	9.57	Put	Bond Future	4,375.4900	4.3755	4,434.7500	4.4348	1.354	0	0	0
2017/04/06	2037	03/08/2017	9.58	Put	Bond Future	4,325.5000	4.3255	4,384.2300	4.3842	1.358	0	0	0
2017/04/06	2037	03/08/2017	9.56	Call	Bond Future	1,912.9400	1.9129	1,856.8700	1.8569	(2.931)	0	0	0
2017/04/06	2037	02/11/2017			Bond Future	9.9280	90.1088	9.9436	89.9893	0.157	0.0000	0.0000	0
2017/04/06	2037	02/11/2017	9.66	Call	Bond Future	3,045.6400	3.0456	2,984.2300	2.9842	(2.016)	0	0	0
2017/04/06	2037	02/11/2017	9.65	Put	Bond Future	5,193.1900	5.1932	5,251.6500	5.2516	1.126	0	0	0
2017/04/06	2037	02/11/2017	9.67	Put	Bond Future	5,101.5500	5.1015	5,159.2200	5.1592	1.130	0	0	0
2017/04/06	2037	02/11/2017	9.66	Put	Bond Future	5,147.2100	5.1472	5,205.2800	5.2053	1.128	0	0	0
2017/04/06	2037	02/11/2017	9.67	Call	Bond Future	3,079.7800	3.0798	3,017.9700	3.0180	(2.007)	0	0	0
2017/04/06	2037	02/11/2017	9.65	Call	Bond Future	3,011.7000	3.0117	2,950.6800	2.9507	(2.026)	0	0	0
2017/04/06	2038	04/05/2017	139.77	Put	Bond Future	10,456.5600	10.4566	10,449.5800	10.4496	(0.067)	0	0	0
2017/04/06	2038	04/05/2017			Bond Future	129.3134	129.3134	129.3204	129.3204	0.005	0.0000	0.0000	20,616
2017/04/06	2038	04/05/2017	139.79	Put	Bond Future	10,476.5600	10.4766	10,469.5800	10.4696	(0.067)	0	0	0
2017/04/06	2038	04/05/2017	139.78	Put	Bond Future	10,466.5600	10.4666	10,459.5800	10.4596	(0.067)	0	0	0
2017/04/06	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2038	03/08/2017			Bond Future	130.3037	130.3037	130.3111	130.3111	0.006	0.0000	0.0000	201
2017/04/06	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2038	03/08/2017	141.16	Put	Bond Future	10,856.3400	10.8563	10,848.9200	10.8489	(0.068)	0	0	0
2017/04/06	2038	03/08/2017	141.18	Put	Bond Future	10,876.3400	10.8763	10,868.9200	10.8689	(0.068)	0	0	0
2017/04/06	2038	03/08/2017	141.17	Put	Bond Future	10,866.3400	10.8663	10,858.9200	10.8589	(0.068)	0	0	0
2017/04/06	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2038	02/11/2017			Bond Future	132.8857	132.8857	132.8914	132.8914	0.004	0.0000	0.0000	0
2017/04/06	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/06	2038	02/11/2017	136.82	Put	Bond Future	3,934.3500	3.9344	3,928.6000	3.9286	(0.146)	0	0	0
2017/04/06	2038	02/11/2017	136.80	Put	Bond Future	3,914.3500	3.9144	3,908.6000	3.9086	(0.147)	0	0	0
2017/04/06	2038	02/11/2017	136.81	Put	Bond Future	3,924.3500	3.9244	3,918.6000	3.9186	(0.147)	0	0	0
2017/04/06	2040	04/05/2017			Bond Future	9.8549	94.7091	9.8744	94.5445	0.198	0.0000	0.0000	9,640
2017/04/06	2040	04/05/2017	9.62	Put	Bond Future	2,798.5500	2.7986	2,889.0600	2.8891	3.234	0	0	0
2017/04/06	2040	04/05/2017	9.64	Put	Bond Future	2,679.3300	2.6793	2,766.6900	2.7667	3.261	0	0	0
2017/04/06	2040	04/05/2017	9.63	Put	Bond Future	2,738.6000	2.7386	2,827.5400	2.8275	3.248	0	0	0
2017/04/06	2040	04/05/2017	9.62	Call	Bond Future	780.7600	0.7808	706.6000	0.7066	(9.498)	0	0	0
2017/04/06	2040	04/05/2017	9.63	Call	Bond Future	808.1800	0.8082	732.4500	0.7325	(9.370)	0	0	0
2017/04/06	2040	04/05/2017	9.64	Call	Bond Future	836.1500	0.8361	758.8400	0.7588	(9.246)	0	0	0
2017/04/06	2040	03/08/2017			Bond Future	9.9152	92.0091	9.9353	91.8416	0.203	0.0000	0.0000	0
2017/04/06	2040	03/08/2017	9.61	Put	Bond Future	4,750.0600	4.7501	4,839.4700	4.8395	1.882	0	0	0
2017/04/06	2040	03/08/2017	9.63	Put	Bond Future	4,642.9300	4.6429	4,730.8700	4.7309	1.894	0	0	0
2017/04/06	2040	03/08/2017	9.62	Put	Bond Future	4,696.1800	4.6962	4,784.8500	4.7849	1.888	0	0	0
2017/04/06	2040	03/08/2017	9.61	Call	Bond Future	2,145.7200	2.1457	2,067.6700	2.0677	(3.637)	0	0	0
2017/04/06	2040	03/08/2017	9.62	Call	Bond Future	2,179.0600	2.1791	2,100.2700	2.1003	(3.616)	0	0	0
2017/04/06	2040	03/08/2017	9.63	Call	Bond Future	2,212.9100	2.2129	2,133.3900	2.1334	(3.593)	0	0	0
2017/04/06	2040	02/11/2017			Bond Future	9.9667	93.8110	9.9876	93.6388	0.210	0.0000	0.0000	0
2017/04/06	2040	02/11/2017	9.66	Call	Bond Future	3,214.9500	3.2150	3,131.4300	3.1314	(2.598)	0	0	0
2017/04/06	2040	02/11/2017	9.65	Put	Bond Future	5,855.9500	5.8560	5,945.2200	5.9452	1.524	0	0	0
2017/04/06	2040	02/11/2017	9.67	Put	Bond Future	5,754.9400	5.7549	5,843.0900	5.8431	1.532	0	0	0
2017/04/06	2040	02/11/2017	9.66	Put	Bond Future	5,805.4200	5.8054	5,894.1200	5.8941	1.528	0	0	0
2017/04/06	2040	02/11/2017	9.67	Call	Bond Future	3,250.8100	3.2508	3,166.7400	3.1667	(2.586)	0	0	0
2017/04/06	2040	02/11/2017	9.65	Call	Bond Future	3,179.0100	3.1790	3,096.0600	3.0961	(2.609)	0	0	0
2017/04/06	2044	04/05/2017			Bond Future	9.8844	91.7369	9.9039	91.5709	0.198	0.0000	0.0000	23,891
2017/04/06	2044	04/05/2017	9.67	Call	Bond Future	833.9200	0.8339	756.3000	0.7563	(9.308)	0	0	0
2017/04/06	2044	04/05/2017	9.66	Put	Bond Future	2,748.4800	2.7485	2,838.4700	2.8385	3.274	0	0	0
2017/04/06	2044	04/05/2017	9.68	Put	Bond Future	2,629.3600	2.6294	2,716.1600	2.7162	3.301	0	0	0
2017/04/06	2044	04/05/2017	9.67	Put	Bond Future	2,688.4800	2.6885	2,776.8800	2.7769	3.288	0	0	0
2017/04/06	2044	04/05/2017	9.68	Call	Bond Future	862.7800	0.8628	783.5600	0.7836	(9.182)	0	0	0
2017/04/06	2044	04/05/2017	9.66	Call	Bond Future	805.8100	0.8058	729.7800	0.7298	(9.435)	0	0	0
2017/04/06	2044	03/08/2017			Bond Future	9.9431	89.1053	9.9632	88.9365	0.202	0.0000	0.0000	0
2017/04/06	2044	03/08/2017	9.62	Put	Bond Future	4,870.6300	4.8706	4,962.2800	4.9623	1.882	0	0	0
2017/04/06	2044	03/08/2017	9.64	Put	Bond Future	4,760.3900	4.7604	4,850.5400	4.8505	1.894	0	0	0
2017/04/06	2044	03/08/2017	9.63	Put	Bond Future	4,815.2900	4.8153	4,906.1800	4.9062	1.888	0	0	0
2017/04/06	2044	03/08/2017	9.64	Call	Bond Future	2,148.8600	2.1489	2,070.1800	2.0702	(3.661)	0	0	0
2017/04/06	2044	03/08/2017	9.62	Call	Bond Future	2,082.2000	2.0822	2,005.0200	2.0050	(3.707)	0	0	0
2017/04/06	2044	03/08/2017	9.63	Call	Bond Future	2,115.3800	2.1154	2,037.4400	2.0374	(3.684)	0	0	0
2017/04/06	2044	02/11/2017	9.68	Call	Bond Future	3,260.9000	3.2609	3,176.6800	3.1767	(2.583)	0	0	0
2017/04/06	2044	02/11/2017			Bond Future	9.9932	90.8503	10.0141	90.6768	0.209	0.0000	0.0000	0
2017/04/06	2044	02/11/2017	9.66	Call	Bond Future	3,189.1900	3.1892	3,106.0800	3.1061	(2.606)	0	0	0
2017/04/06	2044	02/11/2017	9.67	Call	Bond Future	3,224.8000	3.2248	3,141.1400	3.1411	(2.594)	0	0	0
2017/04/06	2044	02/11/2017	9.66	Put	Bond Future	6,039.9900	6.0400	6,130.3700	6.1304	1.496	0	0	0
2017/04/06	2044	02/11/2017	9.68	Put	Bond Future	5,936.2200	5.9362	6,025.4900	6.0255	1.504	0	0	0
2017/04/06	2044	02/11/2017	9.67	Put	Bond Future	5,987.7900	5.9878	6,077.6200	6.0776	1.500	0	0	0

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2017/04/06	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2046	04/05/2017			Bond Future	126.2883	126.2883	126.8185	126.8185	0.420	0.0000	0.0000	20,203
2017/04/06	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2046	04/05/2017	138.32	Put	Bond Future	12,031.7100	12.0317	11,501.4500	11.5014	(4.407)	0	0	0
2017/04/06	2046	04/05/2017	138.34	Put	Bond Future	12,051.7100	12.0517	11,521.4500	11.5214	(4.400)	0	0	0
2017/04/06	2046	04/05/2017	138.33	Put	Bond Future	12,041.7100	12.0417	11,511.4500	11.5114	(4.404)	0	0	0
2017/04/06	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2046	03/08/2017	141.17	Put	Bond Future	12,448.6500	12.4487	11,907.8500	11.9079	(4.344)	0	0	0
2017/04/06	2046	03/08/2017			Bond Future	128.7214	128.7214	129.2622	129.2622	0.420	0.0000	0.0000	637
2017/04/06	2046	03/08/2017	141.19	Put	Bond Future	12,468.6500	12.4687	11,927.8500	11.9279	(4.337)	0	0	0
2017/04/06	2046	03/08/2017	141.18	Put	Bond Future	12,458.6500	12.4587	11,917.8500	11.9179	(4.341)	0	0	0
2017/04/06	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2046	02/11/2017			Bond Future	129.6809	129.6809	130.2306	130.2306	0.424	0.0000	0.0000	0
2017/04/06	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2046	02/11/2017	136.30	Put	Bond Future	6,619.1400	6.6191	6,069.4500	6.0695	(8.305)	0	0	0
2017/04/06	2046	02/11/2017	136.32	Put	Bond Future	6,639.1400	6.6391	6,089.4500	6.0895	(8.280)	0	0	0
2017/04/06	2046	02/11/2017	136.31	Put	Bond Future	6,629.1400	6.6291	6,079.4500	6.0795	(8.292)	0	0	0
2017/04/06	2050	04/05/2017			Bond Future	134.8081	134.8081	134.5093	134.5093	(0.222)	0.0000	0.0000	24,114
2017/04/06	2050	04/05/2017	147.83	Put	Bond Future	13,021.8900	13.0219	13,320.7200	13.3207	2.295	0	0	0
2017/04/06	2050	04/05/2017	147.85	Put	Bond Future	13,041.8900	13.0419	13,340.7200	13.3407	2.291	0	0	0
2017/04/06	2050	04/05/2017	147.84	Put	Bond Future	13,031.8900	13.0319	13,330.7200	13.3307	2.293	0	0	0
2017/04/06	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2050	03/08/2017			Bond Future	135.7402	135.7402	135.4360	135.4360	(0.224)	0.0000	0.0000	302
2017/04/06	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2050	03/08/2017	149.22	Put	Bond Future	13,479.8100	13.4798	13,784.0300	13.7840	2.257	0	0	0
2017/04/06	2050	03/08/2017	149.24	Put	Bond Future	13,499.8100	13.4998	13,804.0300	13.8040	2.254	0	0	0
2017/04/06	2050	03/08/2017	149.23	Put	Bond Future	13,489.8100	13.4898	13,794.0300	13.7940	2.255	0	0	0
2017/04/06	2050	02/11/2017	144.66	Put	Bond Future	6,229.9400	6.2299	6,542.1200	6.5421	5.011	0	0	0
2017/04/06	2050	02/11/2017	144.67	Put	Bond Future	6,239.9400	6.2399	6,552.1200	6.5521	5.003	0	0	0
2017/04/06	2050	02/11/2017			Bond Future	138.4301	138.4301	138.1179	138.1179	(0.226)	0.0000	0.0000	0
2017/04/06	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	2050	02/11/2017	144.65	Put	Bond Future	6,219.9400	6.2199	6,532.1200	6.5321	5.019	0	0	0
2017/04/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/04/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	AL37	04/05/2017			Index Future	527.4760	527.4760	527.4850	527.4850	0.002	0.0000	0.0000	1
2017/04/06	AL37	03/08/2017			Index Future	537.5420	537.5420	537.5540	537.5540	0.002	0.0000	0.0000	0
2017/04/06	AL37	02/11/2017			Index Future	548.0670	548.0670	548.0710	548.0710	0.001	0.0000	0.0000	0
2017/04/06	AL7T	04/05/2017			Index Future	601.4760	601.4760	601.1360	601.1360	(0.057)	0.0000	0.0000	0
2017/04/06	AL7T	03/08/2017			Index Future	612.9550	612.9550	612.6100	612.6100	(0.056)	0.0000	0.0000	0
2017/04/06	AL7T	02/11/2017			Index Future	624.9570	624.9570	624.5960	624.5960	(0.058)	0.0000	0.0000	0
2017/04/06	ALBI	04/05/2017			Index Future	544.6130	544.6130	544.0970	544.0970	(0.095)	0.0000	0.0000	594
2017/04/06	ALBI	03/08/2017			Index Future	555.0070	555.0070	554.4820	554.4820	(0.095)	0.0000	0.0000	33
2017/04/06	ALBI	02/11/2017			Index Future	565.8730	565.8730	565.3310	565.3310	(0.096)	0.0000	0.0000	0
2017/04/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/06	EL28	04/05/2017			Bond Future	125.7645	125.7645	125.7739	125.7739	0.007	0.0000	0.0000	0
2017/04/06	EL28	04/05/2017	137.90	Put	Bond Future	12,135.5400	12.1355	12,126.1400	12.1261	(0.077)	0	0	0
2017/04/06	EL28	04/05/2017	137.92	Put	Bond Future	12,155.5400	12.1555	12,146.1400	12.1461	(0.077)	0	0	0
2017/04/06	EL28	04/05/2017	137.91	Put	Bond Future	12,145.5400	12.1455	12,136.1400	12.1361	(0.077)	0	0	0
2017/04/06	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/06	EL28	03/08/2017			Bond Future	128.1872		128.1872	128.1972	0.008	0.0000	0.0000	0
2017/04/06	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	EL28	03/08/2017	135.16	Put	Bond Future	6,972.7900	6.9728	6,962.7800	6.9628	(0.144)	0	0	0
2017/04/06	EL28	03/08/2017	135.18	Put	Bond Future	6,992.7900	6.9928	6,982.7800	6.9828	(0.143)	0	0	0
2017/04/06	EL28	03/08/2017	135.17	Put	Bond Future	6,982.7900	6.9828	6,972.7800	6.9728	(0.143)	0	0	0
2017/04/06	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	EL28	02/11/2017			Bond Future	128.9748	128.9748	128.9830	128.9830	0.006	0.0000	0.0000	0
2017/04/06	EL28	02/11/2017	133.87	Put	Bond Future	4,895.1800	4.8952	4,886.9900	4.8870	(0.167)	0	0	0
2017/04/06	EL28	02/11/2017	133.89	Put	Bond Future	4,915.1800	4.9152	4,906.9900	4.9070	(0.167)	0	0	0
2017/04/06	EL28	02/11/2017	133.88	Put	Bond Future	4,905.1800	4.9052	4,896.9900	4.8970	(0.167)	0	0	0
2017/04/06	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	ES33	04/05/2017			Bond Future	10.8749	75.5603	10.8890	75.4744	0.130	0.0000	0.0000	9,466
2017/04/06	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	ES33	04/05/2017	10.54	Put	Bond Future	2,076.3700	2.0764	2,162.2900	2.1623	4.138	0	0	0
2017/04/06	ES33	04/05/2017	10.56	Put	Bond Future	1,949.9400	1.9499	2,035.8600	2.0359	4.406	0	0	0
2017/04/06	ES33	04/05/2017	10.55	Put	Bond Future	2,013.1200	2.0131	2,099.0400	2.0990	4.268	0	0	0
2017/04/06	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	ES33	03/08/2017			Bond Future	10.9684	77.0023	10.9830	76.9150	0.133	0.0000	0.0000	0
2017/04/06	ES33	03/08/2017	10.53	Put	Bond Future	2,694.6600	2.6947	2,782.0000	2.7820	3.241	0	0	0
2017/04/06	ES33	03/08/2017	10.55	Put	Bond Future	2,568.5600	2.5686	2,655.9000	2.6559	3.400	0	0	0
2017/04/06	ES33	03/08/2017	10.54	Put	Bond Future	2,631.5700	2.6316	2,718.9100	2.7189	3.319	0	0	0
2017/04/06	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	ES33	02/11/2017	10.66	Put	Bond Future	2,430.0900	2.4301	2,520.2800	2.5203	3.711	0	0	0
2017/04/06	ES33	02/11/2017			Bond Future	11.0622	74.7174	11.0775	74.6272	0.138	0.0000	0.0000	0
2017/04/06	ES33	02/11/2017	10.68	Put	Bond Future	2,306.4500	2.3065	2,396.6400	2.3966	3.910	0	0	0
2017/04/06	ES33	02/11/2017	10.67	Put	Bond Future	2,368.2300	2.3682	2,458.4200	2.4584	3.808	0	0	0
2017/04/06	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	ES42	04/05/2017			Bond Future	11.0103	79.0880	11.0295	78.9559	0.174	0.0000	0.0000	8,777
2017/04/06	ES42	03/08/2017			Bond Future	11.1018	80.5974	11.1216	80.4630	0.178	0.0000	0.0000	0
2017/04/06	ES42	02/11/2017			Bond Future	11.1927	77.9137	11.2134	77.7755	0.184	0.0000	0.0000	0
2017/04/06	GOVI	04/05/2017			GOVI	542.8740	542.8740	542.3640	542.3640	(0.094)	0.0000	0.0000	401
2017/04/06	GOVI	04/05/2017	262.19	Call	GOVI	2,806,840.0000	280.6840	2,801,740.0000	280.1740	(0.182)	0	0	0
2017/04/06	GOVI	04/05/2017	262.20	Call	GOVI	2,806,740.0000	280.6740	2,801,640.0000	280.1640	(0.182)	0	0	0
2017/04/06	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	GOVI	04/05/2017	262.18	Call	GOVI	2,806,940.0000	280.6940	2,801,840.0000	280.1840	(0.182)	0	0	0
2017/04/06	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	GOVI	03/08/2017			GOVI	553.2340	553.2340	552.7160	552.7160	(0.094)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/06	GOVI	03/08/2017	561.11	Put	GOVI	78,760.0000	7.8760	83,940.0000	8.3940	6.577	0	0	0
2017/04/06	GOVI	03/08/2017	561.09	Put	GOVI	78,560.0000	7.8560	83,740.0000	8.3740	6.594	0	0	0
2017/04/06	GOVI	03/08/2017	561.10	Put	GOVI	78,660.0000	7.8660	83,840.0000	8.3840	6.585	0	0	0
2017/04/06	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	GOVI	02/11/2017	572.44	Put	GOVI	83,740.0000	8.3740	89,100.0000	8.9100	6.401	0	0	0
2017/04/06	GOVI	02/11/2017			GOVI	564.0660	564.0660	563.5300	563.5300	(0.095)	0.0000	0.0000	0
2017/04/06	GOVI	02/11/2017	572.46	Put	GOVI	83,940.0000	8.3940	89,300.0000	8.9300	6.386	0	0	0
2017/04/06	GOVI	02/11/2017	572.45	Put	GOVI	83,840.0000	8.3840	89,200.0000	8.9200	6.393	0	0	0
2017/04/06	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/06	IGOV	04/05/2017			Index Future	245.5870	245.5870	245.6180	245.6180	0.013	0.0000	0.0000	925
2017/04/06	IGOV	03/08/2017			Index Future	250.3180	250.3180	250.3500	250.3500	0.013	0.0000	0.0000	297
2017/04/06	IGOV	02/11/2017			Index Future	255.2780	255.2780	255.3070	255.3070	0.011	0.0000	0.0000	0
2017/04/06	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/06	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/06	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/06	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/04/06	IS01	21/09/2017			Interest Rate Swap	99.6291	99.6291	99.6311	99.6311	0.002	0.0000	0.0000	0
2017/04/06	IS01	21/12/2017			Interest Rate Swap	99.8835	99.8835	99.8889	99.8889	0.005	0.0000	0.0000	0
2017/04/06	IS01	15/03/2018			Interest Rate Swap	99.9100	99.9100	99.9208	99.9208	0.011	0.0000	0.0000	0
2017/04/06	IS01	21/06/2018			Interest Rate Swap	100.1802	100.1802	100.2020	100.2020	0.022	0.0000	0.0000	0
2017/04/06	IS02	18/12/2017			Interest Rate Swap	99.9098	99.9098	99.9146	99.9146	0.005	0.0000	0.0000	0
2017/04/06	IS02	16/03/2018			Interest Rate Swap	99.1922	99.1922	99.2035	99.2035	0.011	0.0000	0.0000	0
2017/04/06	IS02	15/06/2018			Interest Rate Swap	98.8654	98.8654	98.8871	98.8871	0.022	0.0000	0.0000	0
2017/04/06	IS02	21/09/2018			Interest Rate Swap	98.9252	98.9252	98.9559	98.9559	0.031	0.0000	0.0000	0
2017/04/06	IS02	21/12/2018			Interest Rate Swap	99.4200	99.4200	99.4600	99.4600	0.040	0.0000	0.0000	0
2017/04/06	IS02	15/03/2019			Interest Rate Swap	99.9374	99.9374	99.9842	99.9842	0.047	0.0000	0.0000	0
2017/04/06	IS02	21/06/2019			Interest Rate Swap	100.4699	100.4699	100.5217	100.5217	0.052	0.0000	0.0000	0
2017/04/06	IS05	17/12/2020			Interest Rate Swap	97.8392	97.8392	97.9444	97.9444	0.107	0.0000	0.0000	0
2017/04/06	IS05	16/03/2021			Interest Rate Swap	97.1888	97.1888	97.3032	97.3032	0.118	0.0000	0.0000	0
2017/04/06	IS05	15/06/2021			Interest Rate Swap	96.5117	96.5117	96.6291	96.6291	0.122	0.0000	0.0000	0
2017/04/06	IS05	21/09/2021			Interest Rate Swap	96.8064	96.8064	96.9217	96.9217	0.119	0.0000	0.0000	0
2017/04/06	IS05	21/12/2021			Interest Rate Swap	99.0786	99.0786	99.1894	99.1894	0.112	0.0000	0.0000	51
2017/04/06	IS05	15/03/2022			Interest Rate Swap	99.3067	99.3067	99.4156	99.4156	0.110	0.0000	0.0000	0
2017/04/06	IS05	21/06/2022			Interest Rate Swap	100.5790	100.5790	100.6858	100.6858	0.106	0.0000	0.0000	0
2017/04/06	IS10	17/12/2025			Interest Rate Swap	98.1319	98.1319	98.2822	98.2822	0.153	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/06	IS10	16/03/2026			Interest Rate Swap	95.2359	95.2359	95.3973	95.3973	0.169	0.0000	0.0000	0
2017/04/06	IS10	15/06/2026			Interest Rate Swap	94.0531	94.0531	94.2132	94.2132	0.170	0.0000	0.0000	0
2017/04/06	IS10	21/09/2026			Interest Rate Swap	96.2023	96.2023	96.3496	96.3496	0.153	0.0000	0.0000	0
2017/04/06	IS10	21/12/2026			Interest Rate Swap	99.9265	99.9265	100.0582	100.0582	0.132	0.0000	0.0000	0
2017/04/06	IS10	15/03/2027			Interest Rate Swap	98.5704	98.5704	98.6955	98.6955	0.127	0.0000	0.0000	0
2017/04/06	IS10	21/06/2027			Interest Rate Swap	100.6214	100.6214	100.7396	100.7396	0.118	0.0000	0.0000	0
2017/04/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/06	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3800	92.6200	0.682	0.0000	0.0000	0
2017/04/06	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3700	92.6300	0.683	0.0000	0.0000	0
2017/04/06	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.4000	92.6000	1.093	0.0000	0.0000	0
2017/04/06	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.4100	92.5900	1.230	0.0000	0.0000	0
2017/04/06	JBAF	16/08/2017			Jibar Tradeable Future	7.3200	92.6800	7.4200	92.5800	1.366	0.0000	0.0000	0
2017/04/06	JBAF	20/09/2017			Jibar Tradeable Future	7.3100	92.6900	7.4200	92.5800	1.505	0.0000	0.0000	0
2017/04/06	JBAF	20/12/2017			Jibar Tradeable Future	7.3000	92.7000	7.4500	92.5500	2.055	0.0000	0.0000	0
2017/04/06	JBAF	20/03/2018			Jibar Tradeable Future	7.2600	92.7400	7.4700	92.5300	2.893	0.0000	0.0000	0
2017/04/06	JBAF	20/06/2018			Jibar Tradeable Future	7.2500	92.7500	7.4700	92.5300	3.034	0.0000	0.0000	0
2017/04/06	JBAF	19/09/2018			Jibar Tradeable Future	7.2600	92.7400	7.4900	92.5100	3.168	0.0000	0.0000	0
2017/04/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/06	JBAF	19/12/2018			Jibar Tradeable Future	7.3000	92.7000	7.5500	92.4500	3.425	0.0000	0.0000	0
2017/04/06	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.5600	92.4400	2.997	0.0000	0.0000	0
2017/04/06	R023	04/05/2017	8.61	Call	Bond Future	1,321.4800	1.3215	1,312.6300	1.3126	(0.670)	0	0	0
2017/04/06	R023	04/05/2017			Bond Future	8.3770	98.6174	8.3766	98.6189	(0.004)	0.0000	0.0000	19,643
2017/04/06	R023	04/05/2017	8.59	Call	Bond Future	1,258.0100	1.2580	1,248.8500	1.2489	(0.728)	0	0	0
2017/04/06	R023	04/05/2017	8.60	Call	Bond Future	1,289.5700	1.2896	1,280.5600	1.2806	(0.699)	0	0	0
2017/04/06	R023	04/05/2017	8.59	Put	Bond Future	315.7600	0.3158	305.0800	0.3051	(3.382)	0	0	0
2017/04/06	R023	04/05/2017	8.61	Put	Bond Future	291.3500	0.2914	280.9800	0.2810	(3.559)	0	0	0
2017/04/06	R023	04/05/2017	8.60	Put	Bond Future	303.3700	0.3034	292.8400	0.2928	(3.471)	0	0	0
2017/04/06	R023	03/08/2017	8.60	Put	Bond Future	1,008.3800	1.0084	1,002.0700	1.0021	(0.626)	0	0	0
2017/04/06	R023	03/08/2017			Bond Future	8.4094	100.4995	8.4090	100.5013	(0.005)	0.0000	0.0000	0
2017/04/06	R023	03/08/2017	8.59	Put	Bond Future	1,025.1700	1.0252	1,018.8300	1.0188	(0.618)	0	0	0
2017/04/06	R023	03/08/2017	8.60	Call	Bond Future	1,822.5200	1.8225	1,818.0200	1.8180	(0.247)	0	0	0
2017/04/06	R023	03/08/2017	8.58	Call	Bond Future	1,771.4800	1.7715	1,766.9300	1.7669	(0.257)	0	0	0
2017/04/06	R023	03/08/2017	8.59	Call	Bond Future	1,796.8000	1.7968	1,792.2700	1.7923	(0.252)	0	0	0
2017/04/06	R023	03/08/2017	8.58	Put	Bond Future	1,042.3900	1.0424	1,036.0300	1.0360	(0.610)	0	0	0
2017/04/06	R023	02/11/2017	8.56	Call	Bond Future	1,876.7200	1.8767	1,873.1400	1.8731	(0.191)	0	0	0
2017/04/06	R023	02/11/2017			Bond Future	8.4390	98.5357	8.4389	98.5361	(0.001)	0.0000	0.0000	0
2017/04/06	R023	02/11/2017	8.57	Call	Bond Future	1,899.9200	1.8999	1,896.3500	1.8963	(0.188)	0	0	0
2017/04/06	R023	02/11/2017	8.58	Call	Bond Future	1,922.9800	1.9230	1,919.4200	1.9194	(0.185)	0	0	0
2017/04/06	R023	02/11/2017	8.56	Put	Bond Future	1,377.4600	1.3775	1,373.4700	1.3735	(0.290)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/06	R023	02/11/2017	8.58	Put	Bond Future	1,341.5300	1.3415	1,337.5600	1.3376	(0.296)	0	0	0
2017/04/06	R023	02/11/2017	8.57	Put	Bond Future	1,359.5600	1.3596	1,355.5800	1.3556	(0.293)	0	0	0
2017/04/06	R035	04/05/2017	9.55	Put	Bond Future	1,471.7000	1.4717	1,586.7700	1.5868	7.819	0	0	0
2017/04/06	R035	04/05/2017			Bond Future	9.7336	94.4660	9.7481	94.3509	0.149	0.0000	0.0000	8,780
2017/04/06	R035	04/05/2017	9.54	Put	Bond Future	1,552.8900	1.5529	1,667.9600	1.6680	7.410	0	0	0
2017/04/06	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R035	04/05/2017	9.53	Put	Bond Future	1,634.1900	1.6342	1,749.2600	1.7493	7.041	0	0	0
2017/04/06	R035	03/08/2017			Bond Future	9.7900	96.2689	9.8050	96.1519	0.153	0.0000	0.0000	0
2017/04/06	R035	03/08/2017	9.52	Put	Bond Future	2,150.3600	2.1504	2,267.3900	2.2674	5.442	0	0	0
2017/04/06	R035	03/08/2017	9.50	Put	Bond Future	2,312.6300	2.3126	2,429.6600	2.4297	5.060	0	0	0
2017/04/06	R035	03/08/2017	9.51	Put	Bond Future	2,231.4400	2.2314	2,348.4700	2.3485	5.245	0	0	0
2017/04/06	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R035	02/11/2017			Bond Future	9.8455	93.6516	9.8612	93.5310	0.159	0.0000	0.0000	0
2017/04/06	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R035	02/11/2017	9.59	Put	Bond Future	2,008.5100	2.0085	2,129.1700	2.1292	6.007	0	0	0
2017/04/06	R035	02/11/2017	9.61	Put	Bond Future	1,848.9300	1.8489	1,969.5900	1.9696	6.526	0	0	0
2017/04/06	R035	02/11/2017	9.60	Put	Bond Future	1,928.6700	1.9287	2,049.3300	2.0493	6.256	0	0	0
2017/04/06	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R186	04/05/2017	8.95	Put	Bond Future	1,318.6900	1.3187	1,335.4400	1.3354	1.270	0	0	5,209
2017/04/06	R186	04/05/2017			Bond Future	9.0083	113.4524	9.0178	113.3881	0.106	0.0000	0.0000	110,858
2017/04/06	R186	04/05/2017	8.89	Put	Bond Future	1,554.6100	1.5546	1,575.7600	1.5758	1.360	0	0	0
2017/04/06	R186	04/05/2017	8.94	Put	Bond Future	1,356.3000	1.3563	1,373.7600	1.3738	1.287	0	0	500
2017/04/06	R186	04/05/2017	9.20	Call	Bond Future	1,877.5100	1.8775	1,816.2500	1.8163	(3.263)	0	0	0
2017/04/06	R186	04/05/2017	8.91	Put	Bond Future	1,473.2400	1.4732	1,492.8900	1.4929	1.334	0	0	0
2017/04/06	R186	04/05/2017	8.70	Put	Bond Future	2,458.5400	2.4585	2,494.6600	2.4947	1.469	0	0	0
2017/04/06	R186	04/05/2017	8.90	Put	Bond Future	1,513.5800	1.5136	1,533.9800	1.5340	1.348	0	0	0
2017/04/06	R186	04/05/2017	8.44	Put	Bond Future	4,016.1300	4.0161	4,069.3000	4.0693	1.324	0	0	0
2017/04/06	R186	04/05/2017	8.91	Call	Bond Future	807.6600	0.8077	762.9300	0.7629	(5.538)	0	0	0
2017/04/06	R186	04/05/2017	8.98	Call	Bond Future	1,018.9600	1.0190	969.2600	0.9693	(4.878)	0	0	0
2017/04/06	R186	04/05/2017	9.20	Put	Bond Future	594.8000	0.5948	597.9200	0.5979	0.525	0	0	5,209
2017/04/06	R186	04/05/2017	8.70	Call	Bond Future	352.6400	0.3526	324.3800	0.3244	(8.014)	0	0	500
2017/04/06	R186	04/05/2017	8.89	Call	Bond Future	752.9400	0.7529	709.7100	0.7097	(5.741)	0	0	0
2017/04/06	R186	04/05/2017	8.94	Call	Bond Future	894.4400	0.8944	847.5200	0.8475	(5.246)	0	0	0
2017/04/06	R186	04/05/2017	8.98	Put	Bond Future	1,209.9800	1.2100	1,224.6600	1.2247	1.213	0	0	0
2017/04/06	R186	04/05/2017	8.95	Call	Bond Future	924.6300	0.9246	877.0000	0.8770	(5.151)	0	0	0
2017/04/06	R186	04/05/2017	8.90	Call	Bond Future	779.9800	0.7800	736.0000	0.7360	(5.639)	0	0	0
2017/04/06	R186	04/05/2017	8.44	Call	Bond Future	91.8200	0.0918	80.6100	0.0806	(12.209)	0	0	500
2017/04/06	R186	03/08/2017	8.93	Put	Bond Future	2,730.2700	2.7303	2,756.9800	2.7570	0.978	0	0	0
2017/04/06	R186	03/08/2017	9.35	Call	Bond Future	3,372.1800	3.3722	3,321.5200	3.3215	(1.502)	0	0	0
2017/04/06	R186	03/08/2017			Bond Future	9.0607	110.3149	9.0705	110.2496	0.109	0.0000	0.0000	9,133
2017/04/06	R186	03/08/2017	8.92	Put	Bond Future	2,766.9700	2.7670	2,794.0200	2.7940	0.978	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/06	R186	03/08/2017	9.50	Call	Bond Future	4,017.0400	4.0170	3,963.0300	3.9630	(1.345)	0	0	0
2017/04/06	R186	03/08/2017	8.85	Put	Bond Future	3,032.7400	3.0327	3,062.1100	3.0621	0.968	0	0	750
2017/04/06	R186	03/08/2017	8.93	Call	Bond Future	1,863.9500	1.8640	1,825.3900	1.8254	(2.069)	0	0	0
2017/04/06	R186	03/08/2017	8.91	Call	Bond Future	1,804.2700	1.8043	1,766.3700	1.7664	(2.101)	0	0	0
2017/04/06	R186	03/08/2017	8.92	Call	Bond Future	1,833.9600	1.8340	1,795.7400	1.7957	(2.084)	0	0	0
2017/04/06	R186	03/08/2017	9.50	Put	Bond Future	1,170.0500	1.1700	1,181.3100	1.1813	0.962	0	0	6,500
2017/04/06	R186	03/08/2017	9.35	Put	Bond Future	1,485.8500	1.4859	1,500.4600	1.5005	0.983	0	0	750
2017/04/06	R186	03/08/2017	8.85	Call	Bond Future	1,631.4000	1.6314	1,595.5000	1.5955	(2.201)	0	0	0
2017/04/06	R186	03/08/2017	8.91	Put	Bond Future	2,804.0200	2.8040	2,831.3900	2.8314	0.976	0	0	0
2017/04/06	R186	02/11/2017	8.89	Put	Bond Future	3,772.0800	3.7721	3,803.4500	3.8035	0.832	0	0	0
2017/04/06	R186	02/11/2017	8.88	Call	Bond Future	2,333.3900	2.3334	2,296.7800	2.2968	(1.569)	0	0	0
2017/04/06	R186	02/11/2017			Bond Future	9.1066	112.4751	9.1172	112.4068	0.116	0.0000	0.0000	1
2017/04/06	R186	02/11/2017	8.89	Call	Bond Future	2,362.4100	2.3624	2,325.5500	2.3256	(1.560)	0	0	0
2017/04/06	R186	02/11/2017	8.90	Call	Bond Future	2,391.6300	2.3916	2,354.5300	2.3545	(1.551)	0	0	0
2017/04/06	R186	02/11/2017	8.88	Put	Bond Future	3,808.7100	3.8087	3,840.3300	3.8403	0.830	0	0	0
2017/04/06	R186	02/11/2017	8.90	Put	Bond Future	3,735.7000	3.7357	3,766.8300	3.7668	0.833	0	0	0
2017/04/06	R197	04/05/2017	308.58	Put	Bond Future	11,945.7700	11.9458	11,929.5300	11.9295	(0.136)	0	0	0
2017/04/06	R197	04/05/2017			Bond Future	296.6342	296.6342	296.6505	296.6505	0.005	0.0000	0.0000	1,063
2017/04/06	R197	04/05/2017	308.60	Put	Bond Future	11,965.7700	11.9658	11,949.5300	11.9495	(0.136)	0	0	0
2017/04/06	R197	04/05/2017	308.59	Put	Bond Future	11,955.7700	11.9558	11,939.5300	11.9395	(0.136)	0	0	0
2017/04/06	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R197	03/08/2017			Bond Future	295.4536	295.4536	295.4710	295.4710	0.006	0.0000	0.0000	0
2017/04/06	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R197	03/08/2017	308.05	Put	Bond Future	12,596.3800	12.5964	12,579.0000	12.5790	(0.138)	0	0	0
2017/04/06	R197	03/08/2017	308.07	Put	Bond Future	12,616.3800	12.6164	12,599.0000	12.5990	(0.138)	0	0	0
2017/04/06	R197	03/08/2017	308.06	Put	Bond Future	12,606.3800	12.6064	12,589.0000	12.5890	(0.138)	0	0	0
2017/04/06	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R197	02/11/2017			Bond Future	301.3084	301.3084	301.3216	301.3216	0.004	0.0000	0.0000	0
2017/04/06	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R197	02/11/2017	305.15	Put	Bond Future	3,841.6200	3.8416	3,828.4200	3.8284	(0.344)	0	0	0
2017/04/06	R197	02/11/2017	305.17	Put	Bond Future	3,861.6200	3.8616	3,848.4200	3.8484	(0.342)	0	0	0
2017/04/06	R197	02/11/2017	305.16	Put	Bond Future	3,851.6200	3.8516	3,838.4200	3.8384	(0.343)	0	0	0
2017/04/06	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R202	04/05/2017	256.73	Put	Bond Future	14,194.6900	14.1947	14,181.6900	14.1817	(0.092)	0	0	0
2017/04/06	R202	04/05/2017			Bond Future	242.5353	242.5353	242.5483	242.5483	0.005	0.0000	0.0000	33,327
2017/04/06	R202	04/05/2017	256.72	Put	Bond Future	14,184.6900	14.1847	14,171.6900	14.1717	(0.092)	0	0	0
2017/04/06	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R202	04/05/2017	256.71	Put	Bond Future	14,174.6900	14.1747	14,161.6900	14.1617	(0.092)	0	0	0
2017/04/06	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R202	03/08/2017			Bond Future	243.5454	243.5454	243.5593	243.5593	0.006	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017/04/06	R202	03/08/2017	258.37	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/04/06	R202	03/08/2017	258.35	Put	Bond Future	14,804.5500		14.8045	14,790.6600	14.7907	(0.094)	0	0	0
2017/04/06	R202	03/08/2017	258.37	Put	Bond Future	14,824.5500		14.8245	14,810.6600	14.8107	(0.094)	0	0	0
2017/04/06	R202	03/08/2017	258.36	Put	Bond Future	14,814.5500		14.8145	14,800.6600	14.8007	(0.094)	0	0	0
2017/04/06	R202	03/08/2017	258.35	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R202	02/11/2017			Bond Future	248.3713		248.3713	248.3817	248.3817	0.004	0.0000	0.0000	0
2017/04/06	R202	02/11/2017	253.89	Put	Bond Future	5,518.7400		5.5187	5,508.2500	5.5083	(0.190)	0	0	0
2017/04/06	R202	02/11/2017	253.91	Put	Bond Future	5,538.7400		5.5387	5,528.2500	5.5283	(0.189)	0	0	0
2017/04/06	R202	02/11/2017	253.90	Put	Bond Future	5,528.7400		5.5287	5,518.2500	5.5183	(0.190)	0	0	0
2017/04/06	R202	02/11/2017	253.89	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R202	02/11/2017	253.90	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R202	02/11/2017	253.91	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R203	04/05/2017	6.92	Put	Bond Future	187.9200		0.1879	188.7300	0.1887	0.431	0	0	0
2017/04/06	R203	04/05/2017	6.91	Call	Bond Future		0.2700	0.0003	0.2300	0.0002	(14.815)	0	0	0
2017/04/06	R203	04/05/2017			Bond Future	7.4560		101.4516	7.4585	101.4508	0.033	0.0000	0.0000	31,101
2017/04/06	R203	04/05/2017	6.92	Call	Bond Future		0.3200	0.0003	0.2700	0.0003	(15.625)	0	0	0
2017/04/06	R203	04/05/2017	6.93	Call	Bond Future		0.3600	0.0004	0.3000	0.0003	(16.667)	0	0	0
2017/04/06	R203	04/05/2017	6.91	Put	Bond Future	191.3800		0.1914	192.2000	0.1922	0.428	0	0	0
2017/04/06	R203	04/05/2017	6.93	Put	Bond Future	184.4500		0.1845	185.2500	0.1852	0.434	0	0	0
2017/04/06	R203	03/08/2017	4.89	Call	Bond Future		0.5600	0.0006	0.5500	0.0006	(1.786)	0	0	0
2017/04/06	R203	03/08/2017			Bond Future	5.9755		103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/06	R203	03/08/2017	4.87	Call	Bond Future		0.5100	0.0005	0.5000	0.0005	(1.961)	0	0	0
2017/04/06	R203	03/08/2017	4.88	Call	Bond Future		0.5300	0.0005	0.5200	0.0005	(1.887)	0	0	0
2017/04/06	R203	03/08/2017	4.87	Put	Bond Future	119.0100		0.1190	119.0000	0.1190	(0.008)	0	0	0
2017/04/06	R203	03/08/2017	4.89	Put	Bond Future	116.9100		0.1169	116.9000	0.1169	(0.009)	0	0	0
2017/04/06	R203	03/08/2017	4.88	Put	Bond Future	117.9500		0.1180	117.9400	0.1179	(0.008)	0	0	0
2017/04/06	R204	04/05/2017	7.90	Put	Bond Future	36.2100		0.0362	33.2000	0.0332	(8.313)	0	0	0
2017/04/06	R204	04/05/2017			Bond Future	7.6490		103.5661	7.6439	103.5739	(0.068)	0.0000	0.0000	28,589
2017/04/06	R204	04/05/2017	7.92	Put	Bond Future	31.5000		0.0315	28.7500	0.0288	(8.730)	0	0	0
2017/04/06	R204	04/05/2017	7.91	Put	Bond Future	33.7800		0.0338	30.9100	0.0309	(8.496)	0	0	0
2017/04/06	R204	04/05/2017	7.90	Call	Bond Future	412.2800		0.4123	417.0400	0.4170	1.155	0	0	0
2017/04/06	R204	04/05/2017	7.91	Call	Bond Future	424.8000		0.4248	429.7000	0.4297	1.153	0	0	0
2017/04/06	R204	04/05/2017	7.92	Call	Bond Future	437.4600		0.4375	442.4800	0.4425	1.148	0	0	0
2017/04/06	R204	03/08/2017	7.77	Put	Bond Future	229.4900		0.2295	224.8800	0.2249	(2.009)	0	0	0
2017/04/06	R204	03/08/2017			Bond Future	7.6337		101.5025	7.6272	101.5107	(0.084)	0.0000	0.0000	0
2017/04/06	R204	03/08/2017	7.76	Put	Bond Future	234.5700		0.2346	229.9100	0.2299	(1.987)	0	0	0
2017/04/06	R204	03/08/2017	7.75	Call	Bond Future	388.8400		0.3888	392.3500	0.3923	0.903	0	0	0
2017/04/06	R204	03/08/2017	7.76	Call	Bond Future	396.4600		0.3965	400.0400	0.4000	0.903	0	0	0
2017/04/06	R204	03/08/2017	7.77	Call	Bond Future	404.1700		0.4042	407.8000	0.4078	0.898	0	0	0
2017/04/06	R204	03/08/2017	7.75	Put	Bond Future	239.7500		0.2398	235.0200	0.2350	(1.973)	0	0	0
2017/04/06	R204	02/11/2017	7.76	Put	Bond Future	188.7500		0.1888	185.5100	0.1855	(1.717)	0	0	0
2017/04/06	R204	02/11/2017			Bond Future	7.5589		103.4901	7.5524	103.4969	(0.086)	0.0000	0.0000	0
2017/04/06	R204	02/11/2017	7.75	Put	Bond Future	192.5300		0.1925	189.2500	0.1893	(1.704)	0	0	0
2017/04/06	R204	02/11/2017	7.76	Call	Bond Future	401.6700		0.4017	405.3000	0.4053	0.904	0	0	0
2017/04/06	R204	02/11/2017	7.74	Call	Bond Future	388.1400		0.3881	391.6900	0.3917	0.915	0	0	0
2017/04/06	R204	02/11/2017	7.75	Call	Bond Future	394.8800		0.3949	398.4700	0.3985	0.909	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/06	R204	02/11/2017	7.74	Put	Bond Future	196.3700	0.1964	193.0500	0.1930	(1.691)	0	0	0
2017/04/06	R207	04/05/2017	8.21	Put	Bond Future	30.8600	0.0309	27.7300	0.0277	(10.143)	0	0	0
2017/04/06	R207	04/05/2017			Bond Future	7.8245	100.8994	7.8192	100.9121	(0.068)	0.0000	0.0000	76,368
2017/04/06	R207	04/05/2017	8.22	Call	Bond Future	957.3900	0.9574	967.0500	0.9670	1.009	0	0	0
2017/04/06	R207	04/05/2017	8.20	Call	Bond Future	914.9800	0.9150	924.3200	0.9243	1.021	0	0	0
2017/04/06	R207	04/05/2017	8.21	Call	Bond Future	936.1300	0.9361	945.6400	0.9456	1.016	0	0	0
2017/04/06	R207	04/05/2017	8.20	Put	Bond Future	33.0700	0.0331	29.7700	0.0298	(9.979)	0	0	0
2017/04/06	R207	04/05/2017	8.22	Put	Bond Future	28.7800	0.0288	25.8000	0.0258	(10.354)	0	0	0
2017/04/06	R207	03/08/2017	8.19	Call	Bond Future	1,010.6100	1.0106	1,018.0000	1.0180	0.731	0	0	51
2017/04/06	R207	03/08/2017			Bond Future	7.8391	99.1819	7.8330	99.1950	(0.078)	0.0000	0.0000	0
2017/04/06	R207	03/08/2017	8.39	Put	Bond Future	156.4700	0.1565	152.2500	0.1522	(2.697)	0	0	0
2017/04/06	R207	03/08/2017	8.19	Put	Bond Future	255.8700	0.2559	250.0800	0.2501	(2.263)	0	0	0
2017/04/06	R207	03/08/2017	8.41	Put	Bond Future	148.6700	0.1487	144.6000	0.1446	(2.738)	0	0	0
2017/04/06	R207	03/08/2017	8.40	Put	Bond Future	152.5300	0.1525	148.3900	0.1484	(2.714)	0	0	0
2017/04/06	R207	03/08/2017	8.41	Call	Bond Future	1,372.9100	1.3729	1,382.0200	1.3820	0.664	0	0	0
2017/04/06	R207	03/08/2017	8.39	Call	Bond Future	1,338.1500	1.3381	1,347.1100	1.3471	0.670	0	0	0
2017/04/06	R207	03/08/2017	8.40	Call	Bond Future	1,355.4900	1.3555	1,364.5300	1.3645	0.667	0	0	0
2017/04/06	R207	02/11/2017			Bond Future	7.8196	101.1241	7.8135	101.1360	(0.078)	0.0000	0.0000	0
2017/04/06	R207	02/11/2017	8.03	Put	Bond Future	429.9400	0.4299	423.8700	0.4239	(1.412)	0	0	0
2017/04/06	R207	02/11/2017	8.05	Put	Bond Future	415.7800	0.4158	409.8400	0.4098	(1.429)	0	0	0
2017/04/06	R207	02/11/2017	8.03	Call	Bond Future	841.8700	0.8419	847.7600	0.8478	0.700	0	0	0
2017/04/06	R207	02/11/2017	8.04	Put	Bond Future	422.8100	0.4228	416.8100	0.4168	(1.419)	0	0	0
2017/04/06	R207	02/11/2017	8.04	Call	Bond Future	854.2700	0.8543	860.2300	0.8602	0.698	0	0	0
2017/04/06	R207	02/11/2017	8.05	Call	Bond Future	866.7600	0.8668	872.7800	0.8728	0.695	0	0	0
2017/04/06	R208	04/05/2017	8.39	Call	Bond Future	1,394.5600	1.3946	1,391.8800	1.3919	(0.192)	0	0	0
2017/04/06	R208	04/05/2017			Bond Future	7.9680	96.6988	7.9678	96.6993	(0.002)	0.0000	0.0000	23,301
2017/04/06	R208	04/05/2017	8.37	Call	Bond Future	1,337.9200	1.3379	1,335.0000	1.3350	(0.218)	0	0	0
2017/04/06	R208	04/05/2017	8.38	Call	Bond Future	1,366.1400	1.3661	1,363.3400	1.3633	(0.205)	0	0	0
2017/04/06	R208	04/05/2017	8.37	Put	Bond Future	57.1200	0.0571	53.6200	0.0536	(6.127)	0	0	0
2017/04/06	R208	04/05/2017	8.39	Put	Bond Future	50.5800	0.0506	47.3200	0.0473	(6.445)	0	0	0
2017/04/06	R208	04/05/2017	8.38	Put	Bond Future	53.7400	0.0537	50.3600	0.0504	(6.290)	0	0	0
2017/04/06	R208	03/08/2017	8.32	Call	Bond Future	1,458.9500	1.4590	1,456.3400	1.4563	(0.179)	0	0	0
2017/04/06	R208	03/08/2017			Bond Future	7.9849	98.5442	7.9847	98.5451	(0.004)	0.0000	0.0000	0
2017/04/06	R208	03/08/2017	8.30	Call	Bond Future	1,417.6500	1.4176	1,415.0000	1.4150	(0.187)	0	0	0
2017/04/06	R208	03/08/2017	8.31	Call	Bond Future	1,438.1300	1.4381	1,435.5000	1.4355	(0.183)	0	0	0
2017/04/06	R208	03/08/2017	8.30	Put	Bond Future	466.4200	0.4664	462.8800	0.4629	(0.759)	0	0	0
2017/04/06	R208	03/08/2017	8.32	Put	Bond Future	447.7300	0.4477	444.2300	0.4442	(0.782)	0	0	0
2017/04/06	R208	03/08/2017	8.31	Put	Bond Future	456.9000	0.4569	453.3800	0.4534	(0.770)	0	0	0
2017/04/06	R208	02/11/2017	8.18	Put	Bond Future	712.2600	0.7123	710.2600	0.7103	(0.281)	0	0	0
2017/04/06	R208	02/11/2017			Bond Future	7.9891	97.0712	7.9893	97.0707	0.002	0.0000	0.0000	0
2017/04/06	R208	02/11/2017	8.20	Put	Bond Future	689.7900	0.6898	687.8000	0.6878	(0.288)	0	0	0
2017/04/06	R208	02/11/2017	8.19	Put	Bond Future	700.8200	0.7008	698.8200	0.6988	(0.285)	0	0	0
2017/04/06	R208	02/11/2017	8.18	Call	Bond Future	1,256.1700	1.2562	1,253.6300	1.2536	(0.202)	0	0	0
2017/04/06	R208	02/11/2017	8.19	Call	Bond Future	1,273.1300	1.2731	1,270.5900	1.2706	(0.200)	0	0	0
2017/04/06	R208	02/11/2017	8.20	Call	Bond Future	1,290.4800	1.2905	1,287.9500	1.2879	(0.196)	0	0	0

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2017/04/06	R209	04/05/2017	9.48	Put	Bond Future	2,230.5100	2.2305	2,282.4700	2.2825	2.330	0	0	0
2017/04/06	R209	04/05/2017			Bond Future	9.7373	70.7818	9.7518	70.6862	0.150	0.0000	0.0000	61,586
2017/04/06	R209	04/05/2017	9.47	Put	Bond Future	2,279.7100	2.2797	2,332.6700	2.3327	2.323	0	0	0
2017/04/06	R209	04/05/2017	9.63	Call	Bond Future	856.7000	0.8567	798.1000	0.7981	(6.840)	0	0	0
2017/04/06	R209	04/05/2017	8.93	Call	Bond Future	31.2800	0.0313	25.6500	0.0256	(17.999)	0	0	1,130
2017/04/06	R209	04/05/2017	9.33	Put	Bond Future	3,029.4900	3.0295	3,095.7800	3.0958	2.188	0	0	1,130
2017/04/06	R209	04/05/2017	9.46	Call	Bond Future	471.6400	0.4716	429.9700	0.4300	(8.835)	0	0	0
2017/04/06	R209	04/05/2017	9.47	Call	Bond Future	490.0700	0.4901	447.4100	0.4474	(8.705)	0	0	0
2017/04/06	R209	04/05/2017	9.33	Call	Bond Future	274.7200	0.2747	245.3900	0.2454	(10.676)	0	0	0
2017/04/06	R209	04/05/2017	9.48	Call	Bond Future	509.0700	0.5091	465.4100	0.4654	(8.576)	0	0	0
2017/04/06	R209	04/05/2017	9.63	Put	Bond Future	1,566.7300	1.5667	1,603.7500	1.6038	2.363	0	0	1,130
2017/04/06	R209	04/05/2017	8.93	Put	Bond Future	5,653.0000	5.6530	5,742.9900	5.7430	1.592	0	0	0
2017/04/06	R209	04/05/2017	9.46	Put	Bond Future	2,329.5800	2.3296	2,383.5300	2.3835	2.316	0	0	0
2017/04/06	R209	03/08/2017			Bond Future	9.7897	72.1327	9.8046	72.0355	0.153	0.0000	0.0000	0
2017/04/06	R209	03/08/2017	9.44	Call	Bond Future	1,447.1200	1.4471	1,402.3400	1.4023	(3.094)	0	0	0
2017/04/06	R209	03/08/2017	9.43	Put	Bond Future	3,823.5900	3.8236	3,876.5100	3.8765	1.384	0	0	0
2017/04/06	R209	03/08/2017	9.45	Put	Bond Future	3,735.6100	3.7356	3,787.6200	3.7876	1.392	0	0	0
2017/04/06	R209	03/08/2017	9.44	Put	Bond Future	3,779.4200	3.7794	3,831.8900	3.8319	1.388	0	0	0
2017/04/06	R209	03/08/2017	9.45	Call	Bond Future	1,471.6200	1.4716	1,426.3800	1.4264	(3.074)	0	0	0
2017/04/06	R209	03/08/2017	9.43	Call	Bond Future	1,422.8700	1.4229	1,378.5400	1.3785	(3.116)	0	0	0
2017/04/06	R209	02/11/2017	9.52	Put	Bond Future	4,347.9100	4.3479	4,399.2300	4.3992	1.180	0	0	0
2017/04/06	R209	02/11/2017	8.30	Put	Bond Future	11,384.0800	11.3841	11,472.4100	11.4724	0.776	0	0	0
2017/04/06	R209	02/11/2017			Bond Future	9.8392	70.3946	9.8548	70.2944	0.158	0.0000	0.0000	901
2017/04/06	R209	02/11/2017	9.54	Put	Bond Future	4,267.9300	4.2679	4,318.5500	4.3186	1.186	0	0	0
2017/04/06	R209	02/11/2017	10.00	Call	Bond Future	3,750.2100	3.7502	3,685.4500	3.6855	(1.727)	0	0	0
2017/04/06	R209	02/11/2017	9.53	Put	Bond Future	4,307.7800	4.3078	4,358.7500	4.3588	1.183	0	0	0
2017/04/06	R209	02/11/2017	9.54	Call	Bond Future	2,298.2200	2.2982	2,248.6400	2.2486	(2.157)	0	0	0
2017/04/06	R209	02/11/2017	9.00	Put	Bond Future	6,837.5400	6.8375	6,906.9100	6.9069	1.015	0	0	0
2017/04/06	R209	02/11/2017	9.52	Call	Bond Future	2,243.5700	2.2436	2,194.6900	2.1947	(2.179)	0	0	0
2017/04/06	R209	02/11/2017	10.00	Put	Bond Future	2,725.0000	2.7250	2,760.4400	2.7604	1.301	0	0	3,360
2017/04/06	R209	02/11/2017	8.30	Call	Bond Future	302.3700	0.3024	290.5000	0.2905	(3.926)	0	0	2,800
2017/04/06	R209	02/11/2017	9.00	Call	Bond Future	1,096.2400	1.0962	1,065.4100	1.0654	(2.812)	0	0	2,800
2017/04/06	R209	02/11/2017	9.53	Call	Bond Future	2,270.8000	2.2708	2,221.5700	2.2216	(2.168)	0	0	0
2017/04/06	R210	04/05/2017			Bond Future	182.7771	182.7771	182.7869	182.7869	0.005	0.0000	0.0000	1,698
2017/04/06	R210	04/05/2017	192.31	Put	Bond Future	9,532.9400	9.5329	9,523.1100	9.5231	(0.103)	0	0	0
2017/04/06	R210	04/05/2017	192.33	Put	Bond Future	9,552.9400	9.5529	9,543.1100	9.5431	(0.103)	0	0	0
2017/04/06	R210	04/05/2017	192.32	Put	Bond Future	9,542.9400	9.5429	9,533.1100	9.5331	(0.103)	0	0	0
2017/04/06	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R210	03/08/2017	196.29	Put	Bond Future	9,991.8400	9.9918	9,981.2500	9.9813	(0.106)	0	0	0
2017/04/06	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R210	03/08/2017			Bond Future	186.2982	186.2982	186.3088	186.3088	0.006	0.0000	0.0000	0
2017/04/06	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R210	03/08/2017	196.28	Put	Bond Future	9,981.8400	9.9818	9,971.2500	9.9713	(0.106)	0	0	0
2017/04/06	R210	03/08/2017	196.30	Put	Bond Future	10,001.8400	10.0018	9,991.2500	9.9913	(0.106)	0	0	0

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2017/04/06	R210	02/11/2017	192.08	Put	Bond Future	4,502.0700	4.5021	4,493.9300	4.4939	(0.181)	0	0	0
2017/04/06	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R210	02/11/2017			Bond Future	187.5779	187.5779	187.5861	187.5861	0.004	0.0000	0.0000	0
2017/04/06	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R210	02/11/2017	192.07	Put	Bond Future	4,492.0700	4.4921	4,483.9300	4.4839	(0.181)	0	0	0
2017/04/06	R210	02/11/2017	192.09	Put	Bond Future	4,512.0700	4.5121	4,503.9300	4.5039	(0.180)	0	0	0
2017/04/06	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R212	04/05/2017			Bond Future	147.2859	147.2859	147.5572	147.5572	0.184	0.0000	0.0000	3,268
2017/04/06	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R212	04/05/2017	152.23	Put	Bond Future	4,944.0600	4.9441	4,672.7700	4.6728	(5.487)	0	0	0
2017/04/06	R212	04/05/2017	152.25	Put	Bond Future	4,964.0600	4.9641	4,692.7700	4.6928	(5.465)	0	0	0
2017/04/06	R212	04/05/2017	152.24	Put	Bond Future	4,954.0600	4.9541	4,682.7700	4.6828	(5.476)	0	0	0
2017/04/06	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R212	03/08/2017			Bond Future	148.0904	148.0904	148.3674	148.3674	0.187	0.0000	0.0000	0
2017/04/06	R212	03/08/2017	153.34	Put	Bond Future	5,249.5900	5.2496	4,972.6500	4.9726	(5.275)	0	0	0
2017/04/06	R212	03/08/2017	153.36	Put	Bond Future	5,269.5900	5.2696	4,992.6500	4.9926	(5.255)	0	0	0
2017/04/06	R212	03/08/2017	153.35	Put	Bond Future	5,259.5900	5.2596	4,982.6500	4.9826	(5.265)	0	0	0
2017/04/06	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R212	02/11/2017			Bond Future	151.0250	151.0250	151.3051	151.3051	0.186	0.0000	0.0000	0
2017/04/06	R212	02/11/2017	152.40	Put	Bond Future	1,375.0500	1.3750	1,094.8500	1.0948	(20.377)	0	0	0
2017/04/06	R212	02/11/2017	152.42	Put	Bond Future	1,395.0500	1.3950	1,114.8500	1.1148	(20.085)	0	0	0
2017/04/06	R212	02/11/2017	152.41	Put	Bond Future	1,385.0500	1.3850	1,104.8500	1.1048	(20.230)	0	0	0
2017/04/06	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/06	R213	04/05/2017			Bond Future	9.4468	82.6514	9.4563	82.5882	0.101	0.0000	0.0000	45,201
2017/04/06	R213	04/05/2017	9.35	Put	Bond Future	1,489.8600	1.4899	1,507.7000	1.5077	1.197	0	0	0
2017/04/06	R213	04/05/2017	9.37	Put	Bond Future	1,413.1200	1.4131	1,429.5800	1.4296	1.165	0	0	0
2017/04/06	R213	04/05/2017	9.35	Call	Bond Future	846.7500	0.8467	801.4500	0.8014	(5.350)	0	0	0
2017/04/06	R213	04/05/2017	9.36	Put	Bond Future	1,451.1200	1.4511	1,468.2700	1.4683	1.182	0	0	0
2017/04/06	R213	04/05/2017	9.36	Call	Bond Future	874.7800	0.8748	828.7900	0.8288	(5.257)	0	0	0
2017/04/06	R213	04/05/2017	9.37	Call	Bond Future	903.4800	0.9035	856.8000	0.8568	(5.167)	0	0	0
2017/04/06	R213	03/08/2017	9.33	Put	Bond Future	2,948.4800	2.9485	2,974.8900	2.9749	0.896	0	0	0
2017/04/06	R213	03/08/2017			Bond Future	9.4974	84.2287	9.5072	84.1647	0.104	0.0000	0.0000	0
2017/04/06	R213	03/08/2017	9.35	Put	Bond Future	2,874.0900	2.8741	2,899.8700	2.8999	0.897	0	0	0
2017/04/06	R213	03/08/2017	9.34	Put	Bond Future	2,911.1200	2.9111	2,937.2200	2.9372	0.897	0	0	0
2017/04/06	R213	03/08/2017	9.33	Call	Bond Future	1,846.3500	1.8463	1,808.6700	1.8087	(2.041)	0	0	0
2017/04/06	R213	03/08/2017	9.34	Call	Bond Future	1,875.4200	1.8754	1,837.4300	1.8374	(2.026)	0	0	0
2017/04/06	R213	03/08/2017	9.35	Call	Bond Future	1,904.7600	1.9048	1,866.4500	1.8665	(2.011)	0	0	0
2017/04/06	R213	02/11/2017	9.36	Put	Bond Future	3,698.9400	3.6989	3,728.1700	3.7282	0.790	0	0	0
2017/04/06	R213	02/11/2017			Bond Future	9.5469	82.3269	9.5572	82.2604	0.108	0.0000	0.0000	0
2017/04/06	R213	02/11/2017	9.35	Put	Bond Future	3,735.3200	3.7353	3,764.7800	3.7648	0.789	0	0	0
2017/04/06	R213	02/11/2017	9.36	Call	Bond Future	2,482.6300	2.4826	2,445.3500	2.4453	(1.502)	0	0	0

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2017/04/06	R213	02/11/2017	9.34	Call	Bond Future	2,423.9700	2.4240	2,387.1700	2.3872	(1.518)	0	0	0
2017/04/06	R213	02/11/2017	9.35	Call	Bond Future	2,453.2100	2.4532	2,416.1600	2.4162	(1.510)	0	0	0
2017/04/06	R213	02/11/2017	9.34	Put	Bond Future	3,771.9500	3.7719	3,801.6600	3.8017	0.788	0	0	0
2017/04/06	R214	04/05/2017	9.58	Put	Bond Future	2,218.5300	2.2185	2,293.6500	2.2937	3.386	0	0	0
2017/04/06	R214	04/05/2017			Bond Future	9.8117	70.9154	9.8314	70.7812	0.200	0.0000	0.0000	35,332
2017/04/06	R214	04/05/2017	9.57	Put	Bond Future	2,268.2700	2.2683	2,344.7000	2.3447	3.370	0	0	0
2017/04/06	R214	04/05/2017	9.58	Call	Bond Future	601.8200	0.6018	542.7600	0.5428	(9.814)	0	0	0
2017/04/06	R214	04/05/2017	9.56	Call	Bond Future	559.4700	0.5595	503.0300	0.5030	(10.088)	0	0	0
2017/04/06	R214	04/05/2017	9.57	Call	Bond Future	580.4200	0.5804	522.6700	0.5227	(9.950)	0	0	0
2017/04/06	R214	04/05/2017	9.56	Put	Bond Future	2,318.5800	2.3186	2,396.3200	2.3963	3.353	0	0	0
2017/04/06	R214	03/08/2017	9.51	Call	Bond Future	1,540.0200	1.5400	1,480.2800	1.4803	(3.879)	0	0	0
2017/04/06	R214	03/08/2017			Bond Future	9.8626	72.2688	9.8827	72.1322	0.204	0.0000	0.0000	0
2017/04/06	R214	03/08/2017	9.52	Call	Bond Future	1,565.8300	1.5658	1,505.4800	1.5055	(3.854)	0	0	0
2017/04/06	R214	03/08/2017	9.53	Call	Bond Future	1,591.9000	1.5919	1,530.9300	1.5309	(3.830)	0	0	0
2017/04/06	R214	03/08/2017	9.51	Put	Bond Future	4,001.0600	4.0011	4,077.8700	4.0779	1.920	0	0	0
2017/04/06	R214	03/08/2017	9.53	Put	Bond Future	3,909.5600	3.9096	3,985.1400	3.9851	1.933	0	0	0
2017/04/06	R214	03/08/2017	9.52	Put	Bond Future	3,955.1200	3.9551	4,031.3200	4.0313	1.927	0	0	0
2017/04/06	R214	02/11/2017	9.60	Call	Bond Future	2,360.7700	2.3608	2,294.6500	2.2947	(2.801)	0	0	0
2017/04/06	R214	02/11/2017			Bond Future	9.9124	70.3864	9.9332	70.2462	0.211	0.0000	0.0000	0
2017/04/06	R214	02/11/2017	9.58	Call	Bond Future	2,303.8300	2.3038	2,238.6800	2.2387	(2.828)	0	0	0
2017/04/06	R214	02/11/2017	9.59	Call	Bond Future	2,332.2000	2.3322	2,266.5700	2.2666	(2.814)	0	0	0
2017/04/06	R214	02/11/2017	9.60	Put	Bond Future	4,514.6200	4.5146	4,588.7000	4.5887	1.641	0	0	0
2017/04/06	R214	02/11/2017	9.58	Put	Bond Future	4,599.2900	4.5993	4,674.3400	4.6743	1.632	0	0	0
2017/04/06	R214	02/11/2017	9.59	Put	Bond Future	4,556.8000	4.5568	4,631.3700	4.6314	1.636	0	0	0
2017/04/06	R248	04/05/2017	9.66	Call	Bond Future	904.7400	0.9047	808.8200	0.8088	(10.602)	0	0	0
2017/04/06	R248	04/05/2017			Bond Future	9.8673	90.8986	9.8920	90.6845	0.250	0.0000	0.0000	77,183
2017/04/06	R248	04/05/2017	9.67	Call	Bond Future	935.0200	0.9350	837.1300	0.8371	(10.469)	0	0	0
2017/04/06	R248	04/05/2017	9.65	Put	Bond Future	2,801.5800	2.8016	2,921.6500	2.9217	4.286	0	0	0
2017/04/06	R248	04/05/2017	9.67	Put	Bond Future	2,681.1200	2.6811	2,797.2700	2.7973	4.332	0	0	0
2017/04/06	R248	04/05/2017	9.66	Put	Bond Future	2,740.9400	2.7409	2,859.0600	2.8591	4.309	0	0	0
2017/04/06	R248	04/05/2017	9.65	Call	Bond Future	875.1200	0.8751	781.1500	0.7811	(10.738)	0	0	0
2017/04/06	R248	03/08/2017			Bond Future	9.9201	92.6334	9.9454	92.4155	0.256	0.0000	0.0000	170
2017/04/06	R248	03/08/2017	9.57	Call	Bond Future	2,057.6500	2.0576	1,964.1400	1.9641	(4.545)	0	0	0
2017/04/06	R248	03/08/2017	9.56	Put	Bond Future	5,223.6500	5.2237	5,348.9500	5.3489	2.399	0	0	0
2017/04/06	R248	03/08/2017	9.58	Put	Bond Future	5,106.7900	5.1068	5,230.2000	5.2302	2.417	0	0	0
2017/04/06	R248	03/08/2017	9.57	Put	Bond Future	5,164.8800	5.1649	5,289.2400	5.2892	2.408	0	0	0
2017/04/06	R248	03/08/2017	9.58	Call	Bond Future	2,090.9800	2.0910	1,996.5200	1.9965	(4.517)	0	0	0
2017/04/06	R248	03/08/2017	9.56	Call	Bond Future	2,024.8400	2.0248	1,932.2700	1.9323	(4.572)	0	0	0
2017/04/06	R248	02/11/2017	9.66	Put	Bond Future	5,885.4000	5.8854	6,004.6600	6.0047	2.026	0	0	0
2017/04/06	R248	02/11/2017			Bond Future	9.9717	90.0083	9.9980	89.7849	0.263	0.0000	0.0000	0
2017/04/06	R248	02/11/2017	9.65	Put	Bond Future	5,938.8000	5.9388	6,058.8000	6.0588	2.021	0	0	0
2017/04/06	R248	02/11/2017	9.64	Call	Bond Future	3,081.7500	3.0818	2,979.0900	2.9791	(3.331)	0	0	0
2017/04/06	R248	02/11/2017	9.65	Call	Bond Future	3,118.1900	3.1182	3,014.7800	3.0148	(3.316)	0	0	0
2017/04/06	R248	02/11/2017	9.66	Call	Bond Future	3,154.8500	3.1549	3,050.7000	3.0507	(3.301)	0	0	0
2017/04/06	R248	02/11/2017	9.64	Put	Bond Future	5,992.5800	5.9926	6,113.3300	6.1133	2.015	0	0	0

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Total												843861
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