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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/04/2017 TO 13/04/2017

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
2017/04/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	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
2017/04/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2025	04/05/2017			Bond Future	127.6144	127.6144	127.8031	127.8031	0.148	0.0000	0.0000	3,234
2017/04/13	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2025	04/05/2017	132.56	Put	Bond Future	4,945.5600	4.9456	4,756.9100	4.7569	(3.815)	0	0	0
2017/04/13	2025	04/05/2017	132.58	Put	Bond Future	4,965.5600	4.9656	4,776.9100	4.7769	(3.799)	0	0	0
2017/04/13	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2025	04/05/2017	132.57	Put	Bond Future	4,955.5600	4.9556	4,766.9100	4.7669	(3.807)	0	0	0
2017/04/13	2025	03/08/2017			Bond Future	128.7370	128.7370	128.9288	128.9288	0.149	0.0000	0.0000	0
2017/04/13	2025	03/08/2017	133.96	Put	Bond Future	5,223.0000	5.2230	5,031.1900	5.0312	(3.672)	0	0	0
2017/04/13	2025	03/08/2017	133.98	Put	Bond Future	5,243.0000	5.2430	5,051.1900	5.0512	(3.658)	0	0	0
2017/04/13	2025	03/08/2017	133.97	Put	Bond Future	5,233.0000	5.2330	5,041.1900	5.0412	(3.665)	0	0	0
2017/04/13	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2025	02/11/2017			Bond Future	131.2809	131.2809	131.4766	131.4766	0.149	0.0000	0.0000	0
2017/04/13	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2025	02/11/2017	132.96	Put	Bond Future	1,679.1100	1.6791	1,483.3700	1.4834	(11.657)	0	0	0
2017/04/13	2025	02/11/2017	132.98	Put	Bond Future	1,699.1100	1.6991	1,503.3700	1.5034	(11.520)	0	0	0
2017/04/13	2025	02/11/2017	132.97	Put	Bond Future	1,689.1100	1.6891	1,493.3700	1.4934	(11.588)	0	0	0
2017/04/13	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	206.7300	0.2067	100.000	0	0	0
2017/04/13	2025	01/02/2018	133.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2025	01/02/2018			Bond Future	133.8900	133.8900	134.0867	134.0867	0.147	0.0000	0.0000	0
2017/04/13	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	196.7300	0.1967	100.000	0	0	0
2017/04/13	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	186.7300	0.1867	100.000	0	0	0
2017/04/13	2025	01/02/2018	133.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2025	01/02/2018	133.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2029	04/05/2017	100.66	Put	Bond Future	1,217.3500	1.2173	1,106.9400	1.1069	(9.070)	0	0	0
2017/04/13	2029	04/05/2017			Bond Future	99.4426	99.4426	99.5531	99.5531	0.111	0.0000	0.0000	1,772
2017/04/13	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2029	04/05/2017	100.65	Put	Bond Future	1,207.3500	1.2073	1,096.9400	1.0969	(9.145)	0	0	0
2017/04/13	2029	04/05/2017	100.67	Put	Bond Future	1,227.3500	1.2273	1,116.9400	1.1169	(8.996)	0	0	0
2017/04/13	2029	01/02/2018			Bond Future	104.4100	104.4100	104.5301	104.5301	0.115	0.0000	0.0000	0
2017/04/13	2030	04/05/2017	9.33	Call	Bond Future	604.6200	0.6046	713.0800	0.7131	17.939	0	0	0
2017/04/13	2030	04/05/2017			Bond Future	9.2422	92.9580	9.2266	93.0664	(0.169)	0.0000	0.0000	31,709

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
2017/04/13	2030	04/05/2017	9.34	Call	Bond Future	673.1500	0.6731	781.6100	0.7816	16.112	0	0	0
2017/04/13	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	04/05/2017	9.32	Call	Bond Future	536.0200	0.5360	644.4800	0.6445	20.234	0	0	0
2017/04/13	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	03/08/2017	9.33	Call	Bond Future	240.1900	0.2402	350.4100	0.3504	45.889	0	0	0
2017/04/13	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	03/08/2017			Bond Future	9.2947	90.7240	9.2785	90.8342	(0.174)	0.0000	0.0000	3,410
2017/04/13	2030	03/08/2017	9.34	Call	Bond Future	308.0600	0.3081	418.2800	0.4183	35.779	0	0	0
2017/04/13	2030	03/08/2017	9.35	Call	Bond Future	375.8500	0.3759	486.0700	0.4861	29.326	0	0	0
2017/04/13	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	02/11/2017			Bond Future	9.3377	92.4955	9.3210	92.6080	(0.179)	0.0000	0.0000	0
2017/04/13	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	02/11/2017	9.34	Call	Bond Future	15.3900	0.0154	127.9300	0.1279	731.254	0	0	0
2017/04/13	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	02/11/2017	9.35	Call	Bond Future	82.5500	0.0826	195.0900	0.1951	136.329	0	0	0
2017/04/13	2030	02/11/2017	9.36	Call	Bond Future	149.6300	0.1496	262.1700	0.2622	75.212	0	0	0
2017/04/13	2030	01/02/2018			Bond Future	9.3800	9.3800	9.3609	90.4489	(0.204)	0.0000	0.0000	0
2017/04/13	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	126.6800	0.1267	100.000	0	0	0
2017/04/13	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	192.8800	0.1929	100.000	0	0	0
2017/04/13	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	60.4200	0.0604	100.000	0	0	0
2017/04/13	2032	04/05/2017	9.45	Call	Bond Future	1,225.1200	1.2251	1,284.5200	1.2845	4.849	0	0	0
2017/04/13	2032	04/05/2017			Bond Future	9.4167	91.6201	9.3961	91.7729	(0.219)	0.0000	0.0000	22,637
2017/04/13	2032	04/05/2017	9.46	Call	Bond Future	1,264.9100	1.2649	1,326.0400	1.3260	4.833	0	0	0
2017/04/13	2032	04/05/2017	9.44	Put	Bond Future	1,014.4100	1.0144	919.3200	0.9193	(9.374)	0	0	0
2017/04/13	2032	04/05/2017	9.46	Put	Bond Future	946.0300	0.9460	854.3800	0.8544	(9.688)	0	0	0
2017/04/13	2032	04/05/2017	9.44	Call	Bond Future	1,186.0700	1.1861	1,243.7600	1.2438	4.864	0	0	0
2017/04/13	2032	04/05/2017	9.45	Put	Bond Future	979.8100	0.9798	886.4300	0.8864	(9.530)	0	0	0
2017/04/13	2032	03/08/2017	9.43	Put	Bond Future	2,712.2800	2.7123	2,623.3900	2.6234	(3.277)	0	0	0
2017/04/13	2032	03/08/2017			Bond Future	9.4677	93.3673	9.4465	93.5227	(0.225)	0.0000	0.0000	0
2017/04/13	2032	03/08/2017	9.45	Put	Bond Future	2,637.3200	2.6373	2,549.8400	2.5498	(3.317)	0	0	0
2017/04/13	2032	03/08/2017	9.44	Put	Bond Future	2,674.6100	2.6746	2,586.4300	2.5864	(3.297)	0	0	0
2017/04/13	2032	03/08/2017	9.44	Call	Bond Future	2,471.9200	2.4719	2,539.1700	2.5392	2.721	0	0	0
2017/04/13	2032	03/08/2017	9.43	Call	Bond Future	2,436.3600	2.4364	2,502.9000	2.5029	2.731	0	0	0
2017/04/13	2032	03/08/2017	9.45	Call	Bond Future	2,507.7700	2.5078	2,575.7200	2.5757	2.710	0	0	0
2017/04/13	2032	02/11/2017			Bond Future	9.5159	91.0317	9.4939	91.1903	(0.231)	0.0000	0.0000	0
2017/04/13	2032	02/11/2017	9.48	Put	Bond Future	3,514.9800	3.5150	3,428.9600	3.4290	(2.447)	0	0	0
2017/04/13	2032	02/11/2017	9.50	Put	Bond Future	3,441.5100	3.4415	3,356.5600	3.3566	(2.468)	0	0	0
2017/04/13	2032	02/11/2017	9.48	Call	Bond Future	3,255.7500	3.2557	3,328.3800	3.3284	2.231	0	0	0
2017/04/13	2032	02/11/2017	9.49	Put	Bond Future	3,478.1100	3.4781	3,392.6200	3.3926	(2.458)	0	0	0
2017/04/13	2032	02/11/2017	9.49	Call	Bond Future	3,291.1500	3.2912	3,364.3100	3.3643	2.223	0	0	0
2017/04/13	2032	02/11/2017	9.50	Call	Bond Future	3,326.7500	3.3268	3,400.4500	3.4005	2.215	0	0	0

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2017/04/13	2032	01/02/2018	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2032	01/02/2018			Bond Future	9.5600	9.5600	9.5389	93.0083	(0.221)	0.0000	0.0000	0
2017/04/13	2032	01/02/2018	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2032	01/02/2018	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2032	01/02/2018	9.55	Call	Bond Future	0.0000	0.0000	79.3100	0.0793	100.000	0	0	0
2017/04/13	2032	01/02/2018	9.56	Call	Bond Future	0.0000	0.0000	150.4900	0.1505	100.000	0	0	0
2017/04/13	2032	01/02/2018	9.57	Call	Bond Future	0.0000	0.0000	221.5900	0.2216	100.000	0	0	0
2017/04/13	2033	04/05/2017			Bond Future	104.4450	104.4450	104.7332	104.7332	0.276	0.0000	0.0000	5,704
2017/04/13	2033	04/05/2017	110.83	Put	Bond Future	6,385.0000	6.3850	6,096.8200	6.0968	(4.513)	0	0	0
2017/04/13	2033	04/05/2017	110.85	Put	Bond Future	6,405.0000	6.4050	6,116.8200	6.1168	(4.499)	0	0	0
2017/04/13	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2033	04/05/2017	110.84	Put	Bond Future	6,395.0000	6.3950	6,106.8200	6.1068	(4.506)	0	0	0
2017/04/13	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2033	03/08/2017	113.14	Put	Bond Future	6,684.3700	6.6844	6,390.8300	6.3908	(4.391)	0	0	0
2017/04/13	2033	03/08/2017			Bond Future	106.4556	106.4556	106.7492	106.7492	0.276	0.0000	0.0000	430
2017/04/13	2033	03/08/2017	113.13	Put	Bond Future	6,674.3700	6.6744	6,380.8300	6.3808	(4.398)	0	0	0
2017/04/13	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2033	03/08/2017	113.12	Put	Bond Future	6,664.3700	6.6644	6,370.8300	6.3708	(4.405)	0	0	0
2017/04/13	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2033	02/11/2017			Bond Future	107.4780	107.4780	107.7775	107.7775	0.279	0.0000	0.0000	0
2017/04/13	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2033	02/11/2017	110.07	Put	Bond Future	2,591.9600	2.5920	2,292.5200	2.2925	(11.553)	0	0	0
2017/04/13	2033	02/11/2017	110.09	Put	Bond Future	2,611.9600	2.6120	2,312.5200	2.3125	(11.464)	0	0	0
2017/04/13	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2033	02/11/2017	110.08	Put	Bond Future	2,601.9600	2.6020	2,302.5200	2.3025	(11.508)	0	0	0
2017/04/13	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	292.8500	0.2929	100.000	0	0	0
2017/04/13	2033	01/02/2018			Bond Future	109.6500	109.6500	109.9528	109.9528	0.276	0.0000	0.0000	0
2017/04/13	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	312.8500	0.3129	100.000	0	0	0
2017/04/13	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	302.8500	0.3029	100.000	0	0	0
2017/04/13	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2037	04/05/2017			Bond Future	9.6730	92.0302	9.6473	92.2375	(0.266)	0.0000	0.0000	54,902
2017/04/13	2037	04/05/2017	9.58	Put	Bond Future	1,651.6000	1.6516	1,504.1300	1.5041	(8.929)	0	0	0
2017/04/13	2037	04/05/2017	9.60	Put	Bond Future	1,556.3600	1.5564	1,412.9200	1.4129	(9.216)	0	0	0
2017/04/13	2037	04/05/2017	9.59	Put	Bond Future	1,603.4900	1.6035	1,458.0200	1.4580	(9.072)	0	0	0
2017/04/13	2037	04/05/2017	9.60	Call	Bond Future	966.7800	0.9668	1,030.6100	1.0306	6.602	0	0	0
2017/04/13	2037	04/05/2017	9.58	Call	Bond Future	899.5000	0.8995	959.3000	0.9593	6.648	0	0	0
2017/04/13	2037	04/05/2017	9.59	Call	Bond Future	932.7100	0.9327	994.5100	0.9945	6.626	0	0	0
2017/04/13	2037	03/08/2017	9.57	Call	Bond Future	2,315.0600	2.3151	2,397.6000	2.3976	3.565	0	0	0
2017/04/13	2037	03/08/2017			Bond Future	9.7297	89.5281	9.7032	89.7390	(0.273)	0.0000	0.0000	160
2017/04/13	2037	03/08/2017	9.58	Call	Bond Future	2,350.0300	2.3500	2,433.4800	2.4335	3.551	0	0	0
2017/04/13	2037	03/08/2017	9.56	Put	Bond Future	3,643.4100	3.6434	3,514.1700	3.5142	(3.547)	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
2017/04/13	2037	03/08/2017	9.57	Put	Bond Future	3,596.8700	3.5969	3,468.5300	3.4685	(3.568)	0	0	0
2017/04/13	2037	03/08/2017	9.58	Put	Bond Future	3,550.7400	3.5507	3,423.3100	3.4233	(3.589)	0	0	0
2017/04/13	2037	03/08/2017	9.56	Call	Bond Future	2,280.3900	2.2804	2,362.0300	2.3620	3.580	0	0	0
2017/04/13	2037	02/11/2017			Bond Future	9.7779	91.2763	9.7506	91.4915	(0.280)	0.0000	0.0000	0
2017/04/13	2037	02/11/2017	9.66	Call	Bond Future	3,535.0500	3.5350	3,630.4900	3.6305	2.700	0	0	0
2017/04/13	2037	02/11/2017	9.65	Put	Bond Future	4,512.3000	4.5123	4,391.8300	4.3918	(2.670)	0	0	0
2017/04/13	2037	02/11/2017	9.67	Put	Bond Future	4,426.0400	4.4260	4,306.9400	4.3069	(2.691)	0	0	0
2017/04/13	2037	02/11/2017	9.66	Put	Bond Future	4,469.1500	4.4692	4,349.3600	4.3494	(2.680)	0	0	0
2017/04/13	2037	02/11/2017	9.65	Call	Bond Future	3,498.2800	3.4983	3,593.0400	3.5930	2.709	0	0	0
2017/04/13	2037	02/11/2017	9.67	Call	Bond Future	3,571.7400	3.5717	3,667.8700	3.6679	2.691	0	0	0
2017/04/13	2037	01/02/2018			Bond Future	9.8200	9.8200	9.7962	89.0598	(0.243)	0.0000	0.0000	0
2017/04/13	2037	01/02/2018	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2037	01/02/2018	9.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2037	01/02/2018	9.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2037	01/02/2018	9.82	Call	Bond Future	0.0000	0.0000	185.8700	0.1859	100.000	0	0	0
2017/04/13	2037	01/02/2018	9.81	Call	Bond Future	0.0000	0.0000	108.0100	0.1080	100.000	0	0	0
2017/04/13	2037	01/02/2018	9.83	Call	Bond Future	0.0000	0.0000	263.6200	0.2636	100.000	0	0	0
2017/04/13	2038	04/05/2017	139.77	Put	Bond Future	9,109.6600	9.1097	8,672.2700	8.6723	(4.801)	0	0	0
2017/04/13	2038	04/05/2017			Bond Future	130.6603	130.6603	131.0977	131.0977	0.335	0.0000	0.0000	20,616
2017/04/13	2038	04/05/2017	139.79	Put	Bond Future	9,129.6600	9.1297	8,692.2700	8.6923	(4.791)	0	0	0
2017/04/13	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2038	04/05/2017	139.78	Put	Bond Future	9,119.6600	9.1197	8,682.2700	8.6823	(4.796)	0	0	0
2017/04/13	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2038	03/08/2017			Bond Future	131.6747	131.6747	132.1201	132.1201	0.338	0.0000	0.0000	201
2017/04/13	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2038	03/08/2017	141.16	Put	Bond Future	9,485.3300	9.4853	9,039.9200	9.0399	(4.696)	0	0	0
2017/04/13	2038	03/08/2017	141.18	Put	Bond Future	9,505.3300	9.5053	9,059.9200	9.0599	(4.686)	0	0	0
2017/04/13	2038	03/08/2017	141.17	Put	Bond Future	9,495.3300	9.4953	9,049.9200	9.0499	(4.691)	0	0	0
2017/04/13	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2038	02/11/2017			Bond Future	134.2767	134.2767	134.7310	134.7310	0.338	0.0000	0.0000	0
2017/04/13	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2038	02/11/2017	136.80	Put	Bond Future	2,523.3300	2.5233	2,068.9600	2.0690	(18.007)	0	0	0
2017/04/13	2038	02/11/2017	136.82	Put	Bond Future	2,543.3300	2.5433	2,088.9600	2.0890	(17.865)	0	0	0
2017/04/13	2038	02/11/2017	136.81	Put	Bond Future	2,533.3300	2.5333	2,078.9600	2.0790	(17.936)	0	0	0
2017/04/13	2038	01/02/2018	136.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2038	01/02/2018			Bond Future	136.9400	136.9400	137.4013	137.4013	0.337	0.0000	0.0000	0
2017/04/13	2038	01/02/2018	136.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	471.2900	0.4713	100.000	0	0	0
2017/04/13	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	461.2900	0.4613	100.000	0	0	0
2017/04/13	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	451.2900	0.4513	100.000	0	0	0
2017/04/13	2038	01/02/2018	136.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2040	04/05/2017			Bond Future	9.7330	95.7471	9.7022	96.0124	(0.316)	0.0000	0.0000	9,600

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
2017/04/13	2040	04/05/2017	9.62	Put	Bond Future	1,896.4500	1.8965	1,709.0400	1.7090	(9.882)	0	0	0
2017/04/13	2040	04/05/2017	9.64	Put	Bond Future	1,790.8100	1.7908	1,608.4400	1.6084	(10.184)	0	0	0
2017/04/13	2040	04/05/2017	9.62	Call	Bond Future	916.6200	0.9166	994.4900	0.9945	8.495	0	0	0
2017/04/13	2040	04/05/2017	9.63	Put	Bond Future	1,843.2000	1.8432	1,658.3000	1.6583	(10.031)	0	0	0
2017/04/13	2040	04/05/2017	9.63	Call	Bond Future	950.7400	0.9507	1,031.1200	1.0311	8.454	0	0	0
2017/04/13	2040	04/05/2017	9.64	Call	Bond Future	985.5900	0.9856	1,068.5000	1.0685	8.412	0	0	0
2017/04/13	2040	03/08/2017			Bond Future	9.7897	93.0655	9.7580	93.3355	(0.324)	0.0000	0.0000	0
2017/04/13	2040	03/08/2017	9.61	Put	Bond Future	4,007.5300	4.0075	3,844.1100	3.8441	(4.078)	0	0	0
2017/04/13	2040	03/08/2017	9.63	Put	Bond Future	3,907.2400	3.9072	3,746.1200	3.7461	(4.124)	0	0	0
2017/04/13	2040	03/08/2017	9.61	Call	Bond Future	2,459.5900	2.4596	2,566.1800	2.5662	4.334	0	0	0
2017/04/13	2040	03/08/2017	9.62	Put	Bond Future	3,957.1600	3.9572	3,794.9000	3.7949	(4.100)	0	0	0
2017/04/13	2040	03/08/2017	9.62	Call	Bond Future	2,496.4400	2.4964	2,604.1900	2.6042	4.316	0	0	0
2017/04/13	2040	03/08/2017	9.63	Call	Bond Future	2,533.6200	2.5336	2,642.5100	2.6425	4.298	0	0	0
2017/04/13	2040	02/11/2017			Bond Future	9.8381	94.8828	9.8054	95.1582	(0.332)	0.0000	0.0000	0
2017/04/13	2040	02/11/2017	9.66	Call	Bond Future	3,636.0800	3.6361	3,755.5700	3.7556	3.286	0	0	0
2017/04/13	2040	02/11/2017	9.65	Put	Bond Future	5,203.1500	5.2032	5,046.3500	5.0463	(3.014)	0	0	0
2017/04/13	2040	02/11/2017	9.67	Put	Bond Future	5,106.4100	5.1064	4,951.3300	4.9513	(3.037)	0	0	0
2017/04/13	2040	02/11/2017	9.66	Put	Bond Future	5,154.7500	5.1548	4,998.8100	4.9988	(3.025)	0	0	0
2017/04/13	2040	02/11/2017	9.67	Call	Bond Future	3,674.0800	3.6741	3,794.4300	3.7944	3.276	0	0	0
2017/04/13	2040	02/11/2017	9.65	Call	Bond Future	3,598.0100	3.5980	3,716.6400	3.7166	3.297	0	0	0
2017/04/13	2040	01/02/2018	9.89	Call	Bond Future	0.0000	0.0000	324.7000	0.3247	100.000	0	0	0
2017/04/13	2040	01/02/2018			Bond Future	9.8800	9.8800	9.8511	92.5493	(0.292)	0.0000	0.0000	0
2017/04/13	2040	01/02/2018	9.87	Call	Bond Future	0.0000	0.0000	157.9500	0.1580	100.000	0	0	0
2017/04/13	2040	01/02/2018	9.88	Call	Bond Future	0.0000	0.0000	241.3900	0.2414	100.000	0	0	0
2017/04/13	2040	01/02/2018	9.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2040	01/02/2018	9.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2040	01/02/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2044	04/05/2017			Bond Future	9.7576	92.8254	9.7319	93.0492	(0.264)	0.0000	0.0000	23,891
2017/04/13	2044	04/05/2017	9.67	Call	Bond Future	1,020.3800	1.0204	1,085.9000	1.0859	6.421	0	0	0
2017/04/13	2044	04/05/2017	9.66	Put	Bond Future	1,838.8600	1.8389	1,678.4000	1.6784	(8.726)	0	0	0
2017/04/13	2044	04/05/2017	9.68	Put	Bond Future	1,735.0700	1.7351	1,578.8800	1.5789	(9.002)	0	0	0
2017/04/13	2044	04/05/2017	9.67	Put	Bond Future	1,786.4900	1.7865	1,628.1500	1.6281	(8.863)	0	0	0
2017/04/13	2044	04/05/2017	9.68	Call	Bond Future	1,056.9400	1.0569	1,124.6100	1.1246	6.402	0	0	0
2017/04/13	2044	04/05/2017	9.66	Call	Bond Future	984.6400	0.9846	1,048.0400	1.0480	6.439	0	0	0
2017/04/13	2044	03/08/2017			Bond Future	9.8127	90.2132	9.7862	90.4410	(0.270)	0.0000	0.0000	0
2017/04/13	2044	03/08/2017	9.62	Put	Bond Future	4,131.7300	4.1317	3,990.2700	3.9903	(3.424)	0	0	0
2017/04/13	2044	03/08/2017	9.64	Put	Bond Future	4,028.7800	4.0288	3,889.2400	3.8892	(3.464)	0	0	0
2017/04/13	2044	03/08/2017	9.63	Put	Bond Future	4,080.0200	4.0800	3,939.5300	3.9395	(3.443)	0	0	0
2017/04/13	2044	03/08/2017	9.64	Call	Bond Future	2,525.1800	2.5252	2,613.3700	2.6134	3.492	0	0	0
2017/04/13	2044	03/08/2017	9.62	Call	Bond Future	2,451.2300	2.4512	2,537.5000	2.5375	3.519	0	0	0
2017/04/13	2044	03/08/2017	9.63	Call	Bond Future	2,488.0400	2.4880	2,575.2800	2.5753	3.506	0	0	0
2017/04/13	2044	02/11/2017	9.68	Call	Bond Future	3,693.2400	3.6932	3,792.2500	3.7923	2.681	0	0	0
2017/04/13	2044	02/11/2017			Bond Future	9.8596	91.9748	9.8324	92.2073	(0.276)	0.0000	0.0000	0
2017/04/13	2044	02/11/2017	9.66	Call	Bond Future	3,616.6400	3.6166	3,714.2100	3.7142	2.698	0	0	0
2017/04/13	2044	02/11/2017	9.67	Call	Bond Future	3,654.8300	3.6548	3,753.1300	3.7531	2.690	0	0	0
2017/04/13	2044	02/11/2017	9.66	Put	Bond Future	5,342.9600	5.3430	5,208.0900	5.2081	(2.524)	0	0	0
2017/04/13	2044	02/11/2017	9.68	Put	Bond Future	5,244.0800	5.2441	5,110.6500	5.1106	(2.544)	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
2017/04/13	2044	02/11/2017	9.67	Put	Bond Future	5,293.3400	5.2933	5,159.2000	5.1592	(2.534)	0	0	0
2017/04/13	2044	01/02/2018			Bond Future	9.9000	9.9000	9.8768	89.6646	(0.234)	0.0000	0.0000	0
2017/04/13	2044	01/02/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2044	01/02/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2044	01/02/2018	9.89	Call	Bond Future	0.0000	0.0000	111.3200	0.1113	100.000	0	0	0
2017/04/13	2044	01/02/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2044	01/02/2018	9.90	Call	Bond Future	0.0000	0.0000	195.7600	0.1958	100.000	0	0	0
2017/04/13	2044	01/02/2018	9.91	Call	Bond Future	0.0000	0.0000	280.0500	0.2800	100.000	0	0	0
2017/04/13	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	04/05/2017			Bond Future	126.8750	126.8750	126.6199	126.6199	(0.201)	0.0000	0.0000	19,416
2017/04/13	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	04/05/2017	138.32	Put	Bond Future	11,445.0100	11.4450	11,700.0700	11.7001	2.229	0	0	0
2017/04/13	2046	04/05/2017	138.34	Put	Bond Future	11,465.0100	11.4650	11,720.0700	11.7201	2.225	0	0	0
2017/04/13	2046	04/05/2017	138.33	Put	Bond Future	11,455.0100	11.4550	11,710.0700	11.7101	2.227	0	0	0
2017/04/13	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	03/08/2017	141.17	Put	Bond Future	11,852.4900	11.8525	12,113.0500	12.1131	2.198	0	0	0
2017/04/13	2046	03/08/2017			Bond Future	129.3175	129.3175	129.0569	129.0569	(0.201)	0.0000	0.0000	6,273
2017/04/13	2046	03/08/2017	141.19	Put	Bond Future	11,872.4900	11.8725	12,133.0500	12.1331	2.195	0	0	0
2017/04/13	2046	03/08/2017	141.18	Put	Bond Future	11,862.4900	11.8625	12,123.0500	12.1231	2.197	0	0	0
2017/04/13	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	02/11/2017			Bond Future	130.2821	130.2821	130.0164	130.0164	(0.204)	0.0000	0.0000	0
2017/04/13	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	02/11/2017	136.30	Put	Bond Future	6,017.9000	6.0179	6,283.6100	6.2836	4.415	0	0	0
2017/04/13	2046	02/11/2017	136.32	Put	Bond Future	6,037.9000	6.0379	6,303.6100	6.3036	4.401	0	0	0
2017/04/13	2046	02/11/2017	136.31	Put	Bond Future	6,027.9000	6.0279	6,293.6100	6.2936	4.408	0	0	0
2017/04/13	2046	01/02/2018	132.92	Put	Bond Future	0.0000	0.0000	279.2500	0.2793	100.000	0	0	0
2017/04/13	2046	01/02/2018			Bond Future	132.9100	132.9100	132.6408	132.6408	(0.203)	0.0000	0.0000	0
2017/04/13	2046	01/02/2018	132.91	Put	Bond Future	0.0000	0.0000	269.2500	0.2693	100.000	0	0	0
2017/04/13	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2046	01/02/2018	132.90	Put	Bond Future	0.0000	0.0000	259.2500	0.2593	100.000	0	0	0
2017/04/13	2050	04/05/2017			Bond Future	135.4919	135.4919	135.4993	135.4993	0.005	0.0000	0.0000	22,203
2017/04/13	2050	04/05/2017	147.83	Put	Bond Future	12,338.0900	12.3381	12,330.7200	12.3307	(0.060)	0	0	0
2017/04/13	2050	04/05/2017	147.85	Put	Bond Future	12,358.0900	12.3581	12,350.7200	12.3507	(0.060)	0	0	0
2017/04/13	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2050	04/05/2017	147.84	Put	Bond Future	12,348.0900	12.3481	12,340.7200	12.3407	(0.060)	0	0	0
2017/04/13	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2050	03/08/2017			Bond Future	136.4355	136.4355	136.4423	136.4423	0.005	0.0000	0.0000	3,504
2017/04/13	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/13	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2050	03/08/2017	149.22	Put	Bond Future	12,784.4700		12.7845	12,777.6800	12.7777	(0.053)	0	0	0
2017/04/13	2050	03/08/2017	149.24	Put	Bond Future	12,804.4700		12.8045	12,797.6800	12.7977	(0.053)	0	0	0
2017/04/13	2050	03/08/2017	149.23	Put	Bond Future	12,794.4700		12.7945	12,787.6800	12.7877	(0.053)	0	0	0
2017/04/13	2050	02/11/2017	144.66	Put	Bond Future	5,528.3900		5.5284	5,521.2200	5.5212	(0.130)	0	0	0
2017/04/13	2050	02/11/2017	144.67	Put	Bond Future	5,538.3900		5.5384	5,531.2200	5.5312	(0.129)	0	0	0
2017/04/13	2050	02/11/2017			Bond Future	139.1316		139.1316	139.1388	139.1388	0.005	0.0000	0.0000	0
2017/04/13	2050	02/11/2017	144.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2050	02/11/2017	144.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2050	02/11/2017	144.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2050	02/11/2017	144.65	Put	Bond Future	5,518.3900		5.5184	5,511.2200	5.5112	(0.130)	0	0	0
2017/04/13	2050	01/02/2018	140.24	Call	Bond Future	0.0000		0.0000	5.9900	0.0060	100.000	0	0	0
2017/04/13	2050	01/02/2018			Bond Future	140.2400		140.2400	140.2460	140.2460	0.004	0.0000	0.0000	0
2017/04/13	2050	01/02/2018	140.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2050	01/02/2018	140.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	2050	01/02/2018	140.25	Put	Bond Future	0.0000		0.0000	4.0100	0.0040	100.000	0	0	0
2017/04/13	2050	01/02/2018	140.23	Call	Bond Future	0.0000		0.0000	15.9900	0.0160	100.000	0	0	0
2017/04/13	2050	01/02/2018	140.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	AL37	04/05/2017			Index Future	529.8680		529.8680	530.1660	530.1660	0.056	0.0000	0.0000	1
2017/04/13	AL37	03/08/2017			Index Future	539.9740		539.9740	540.2760	540.2760	0.056	0.0000	0.0000	0
2017/04/13	AL37	02/11/2017			Index Future	550.5170		550.5170	550.8260	550.8260	0.056	0.0000	0.0000	0
2017/04/13	AL37	01/02/2018			Index Future	561.5000		561.5000	561.8060	561.8060	0.054	0.0000	0.0000	0
2017/04/13	AL7T	04/05/2017			Index Future	607.0570		607.0570	608.1780	608.1780	0.185	0.0000	0.0000	0
2017/04/13	AL7T	03/08/2017			Index Future	618.6350		618.6350	619.7750	619.7750	0.184	0.0000	0.0000	0
2017/04/13	AL7T	02/11/2017			Index Future	630.7140		630.7140	631.8780	631.8780	0.185	0.0000	0.0000	0
2017/04/13	AL7T	01/02/2018			Index Future	643.3000		643.3000	644.4740	644.4740	0.182	0.0000	0.0000	0
2017/04/13	ALBI	04/05/2017			Index Future	549.9640		549.9640	550.9670	550.9670	0.182	0.0000	0.0000	595
2017/04/13	ALBI	03/08/2017			Index Future	560.4530		560.4530	561.4740	561.4740	0.182	0.0000	0.0000	33
2017/04/13	ALBI	02/11/2017			Index Future	571.3960		571.3960	572.4370	572.4370	0.182	0.0000	0.0000	0
2017/04/13	ALBI	01/02/2018			Index Future	582.8000		582.8000	583.8490	583.8490	0.180	0.0000	0.0000	0
2017/04/13	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	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
2017/04/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/13	EL28	04/05/2017			Bond Future	126.4514	126.4514	126.7013	126.7013	0.198	0.0000	0.0000	0
2017/04/13	EL28	04/05/2017	137.90	Put	Bond Future	11,448.6500	11.4487	11,198.6700	11.1987	(2.183)	0	0	0
2017/04/13	EL28	04/05/2017	137.92	Put	Bond Future	11,468.6500	11.4687	11,218.6700	11.2187	(2.180)	0	0	0
2017/04/13	EL28	04/05/2017	137.91	Put	Bond Future	11,458.6500	11.4587	11,208.6700	11.2087	(2.182)	0	0	0
2017/04/13	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	03/08/2017			Bond Future	128.8858	128.8858	129.1402	129.1402	0.197	0.0000	0.0000	0
2017/04/13	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	03/08/2017	135.16	Put	Bond Future	6,274.2100	6.2742	6,019.8200	6.0198	(4.055)	0	0	0
2017/04/13	EL28	03/08/2017	135.18	Put	Bond Future	6,294.2100	6.2942	6,039.8200	6.0398	(4.042)	0	0	0
2017/04/13	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	03/08/2017	135.17	Put	Bond Future	6,284.2100	6.2842	6,029.8200	6.0298	(4.048)	0	0	0
2017/04/13	EL28	02/11/2017			Bond Future	129.6801	129.6801	129.9396	129.9396	0.200	0.0000	0.0000	0
2017/04/13	EL28	02/11/2017	133.87	Put	Bond Future	4,189.9400	4.1899	3,930.3800	3.9304	(6.195)	0	0	0
2017/04/13	EL28	02/11/2017	133.89	Put	Bond Future	4,209.9400	4.2099	3,950.3800	3.9504	(6.165)	0	0	0
2017/04/13	EL28	02/11/2017	133.88	Put	Bond Future	4,199.9400	4.1999	3,940.3800	3.9404	(6.180)	0	0	0
2017/04/13	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	01/02/2018			Bond Future	132.3000	132.3000	132.5624	132.5624	0.198	0.0000	0.0000	0
2017/04/13	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	252.4300	0.2524	100.000	0	0	0
2017/04/13	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	272.4300	0.2724	100.000	0	0	0
2017/04/13	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	262.4300	0.2624	100.000	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
2017/04/13	ES33 04/05/2017			Bond Future	10.7398	76.3876	10.7087	76.5802	(0.290)	0.0000	0.0000	2,000
2017/04/13	ES33 04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES33 04/05/2017	10.54	Put	Bond Future	1,249.0500	1.2491	1,056.3900	1.0564	(15.425)	0	0	0
2017/04/13	ES33 04/05/2017	10.56	Put	Bond Future	1,122.6200	1.1226	929.9600	0.9300	(17.162)	0	0	0
2017/04/13	ES33 04/05/2017	10.55	Put	Bond Future	1,185.8000	1.1858	993.1400	0.9931	(16.247)	0	0	0
2017/04/13	ES33 04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES33 04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES33 03/08/2017			Bond Future	10.8289	77.8443	10.7967	78.0403	(0.297)	0.0000	0.0000	7,466
2017/04/13	ES33 03/08/2017	10.53	Put	Bond Future	1,852.6900	1.8527	1,656.6400	1.6566	(10.582)	0	0	0
2017/04/13	ES33 03/08/2017	10.55	Put	Bond Future	1,726.5900	1.7266	1,530.5400	1.5305	(11.355)	0	0	0
2017/04/13	ES33 03/08/2017	10.54	Put	Bond Future	1,789.6000	1.7896	1,593.5500	1.5935	(10.955)	0	0	0
2017/04/13	ES33 03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES33 03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES33 03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES33 02/11/2017	10.66	Put	Bond Future	1,575.8900	1.5759	1,375.8300	1.3758	(12.695)	0	0	0
2017/04/13	ES33 02/11/2017			Bond Future	10.9186	75.5716	10.8853	75.7716	(0.305)	0.0000	0.0000	0
2017/04/13	ES33 02/11/2017	10.68	Put	Bond Future	1,452.2500	1.4522	1,252.1900	1.2522	(13.776)	0	0	0
2017/04/13	ES33 02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES33 02/11/2017	10.67	Put	Bond Future	1,514.0300	1.5140	1,313.9700	1.3140	(13.214)	0	0	0
2017/04/13	ES33 02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES33 02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES33 01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	88.6700	0.0887	100.000	0	0	0
2017/04/13	ES33 01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES33 01/02/2018			Bond Future	11.0000	11.0000	10.9751	77.2822	(0.227)	0.0000	0.0000	0
2017/04/13	ES33 01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	147.9000	0.1479	100.000	0	0	0
2017/04/13	ES33 01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	207.0500	0.2070	100.000	0	0	0
2017/04/13	ES33 01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES33 01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	ES42 04/05/2017			Bond Future	10.9046	79.8231	10.8735	80.0420	(0.286)	0.0000	0.0000	8,777
2017/04/13	ES42 03/08/2017			Bond Future	10.9927	81.3453	10.9606	81.5681	(0.292)	0.0000	0.0000	0
2017/04/13	ES42 02/11/2017			Bond Future	11.0806	78.6716	11.0473	78.8990	(0.300)	0.0000	0.0000	0
2017/04/13	ES42 01/02/2018			Bond Future	11.1700	11.1700	11.1321	80.4720	(0.339)	0.0000	0.0000	0
2017/04/13	GOVI 04/05/2017			GOVI	548.3020	548.3020	549.2910	549.2910	0.180	0.0000	0.0000	405
2017/04/13	GOVI 04/05/2017	262.19	Call	GOVI	2,861,120.0000	286.1120	2,871,010.0000	287.1010	0.346	0	0	0
2017/04/13	GOVI 04/05/2017	262.20	Call	GOVI	2,861,020.0000	286.1020	2,870,910.0000	287.0910	0.346	0	0	0
2017/04/13	GOVI 04/05/2017	262.18	Call	GOVI	2,861,220.0000	286.1220	2,871,110.0000	287.1110	0.346	0	0	0
2017/04/13	GOVI 04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	GOVI 04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	GOVI 04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	GOVI 03/08/2017			GOVI	558.7590	558.7590	559.7650	559.7650	0.180	0.0000	0.0000	0
2017/04/13	GOVI 03/08/2017	561.09	Put	GOVI	23,310.0000	2.3310	13,250.0000	1.3250	(43.157)	0	0	0
2017/04/13	GOVI 03/08/2017	561.11	Put	GOVI	23,510.0000	2.3510	13,450.0000	1.3450	(42.790)	0	0	0
2017/04/13	GOVI 03/08/2017	561.10	Put	GOVI	23,410.0000	2.3410	13,350.0000	1.3350	(42.973)	0	0	0
2017/04/13	GOVI 03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	GOVI 03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/13	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	GOVI	02/11/2017	572.44	Put	GOVI	27,710.0000	2.7710	17,440.0000	1.7440	(37.062)	0	0	0
2017/04/13	GOVI	02/11/2017			GOVI	569.6690	569.6690	570.6960	570.6960	0.180	0.0000	0.0000	0
2017/04/13	GOVI	02/11/2017	572.46	Put	GOVI	27,910.0000	2.7910	17,640.0000	1.7640	(36.797)	0	0	0
2017/04/13	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	GOVI	02/11/2017	572.45	Put	GOVI	27,810.0000	2.7810	17,540.0000	1.7540	(36.929)	0	0	0
2017/04/13	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	GOVI	01/02/2018			GOVI	581.0300	581.0300	582.0720	582.0720	0.179	0.0000	0.0000	0
2017/04/13	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	10,420.0000	1.0420	100.000	0	0	0
2017/04/13	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	10,320.0000	1.0320	100.000	0	0	0
2017/04/13	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	10,520.0000	1.0520	100.000	0	0	0
2017/04/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/13	IGOV	04/05/2017			Index Future	246.4440	246.4440	246.7310	246.7310	0.116	0.0000	0.0000	513
2017/04/13	IGOV	03/08/2017			Index Future	251.1890	251.1890	251.4800	251.4800	0.116	0.0000	0.0000	709
2017/04/13	IGOV	02/11/2017			Index Future	256.1520	256.1520	256.4500	256.4500	0.116	0.0000	0.0000	0
2017/04/13	IGOV	01/02/2018			Index Future	261.3300	261.3300	261.6260	261.6260	0.113	0.0000	0.0000	0
2017/04/13	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/13	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/13	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/13	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/13	IS01	21/09/2017			Interest Rate Swap	99.6221	99.6221	99.6219	99.6219	0.000	0.0000	0.0000	0
2017/04/13	IS01	21/12/2017			Interest Rate Swap	99.8652	99.8652	99.8619	99.8619	(0.003)	0.0000	0.0000	0
2017/04/13	IS01	15/03/2018			Interest Rate Swap	99.8778	99.8778	99.8708	99.8708	(0.007)	0.0000	0.0000	0
2017/04/13	IS01	21/06/2018			Interest Rate Swap	100.1310	100.1310	100.1193	100.1193	(0.012)	0.0000	0.0000	0
2017/04/13	IS02	18/12/2017			Interest Rate Swap	99.8922	99.8922	99.8890	99.8890	(0.003)	0.0000	0.0000	0
2017/04/13	IS02	16/03/2018			Interest Rate Swap	99.1598	99.1598	99.1527	99.1527	(0.007)	0.0000	0.0000	0
2017/04/13	IS02	15/06/2018			Interest Rate Swap	98.8175	98.8175	98.8062	98.8062	(0.011)	0.0000	0.0000	0
2017/04/13	IS02	21/09/2018			Interest Rate Swap	98.8578	98.8578	98.8404	98.8404	(0.018)	0.0000	0.0000	0
2017/04/13	IS02	21/12/2018			Interest Rate Swap	99.3400	99.3400	99.3100	99.3100	(0.030)	0.0000	0.0000	0
2017/04/13	IS02	15/03/2019			Interest Rate Swap	99.8403	99.8403	99.8197	99.8197	(0.021)	0.0000	0.0000	0
2017/04/13	IS02	21/06/2019			Interest Rate Swap	100.3505	100.3505	100.3322	100.3322	(0.018)	0.0000	0.0000	0
2017/04/13	IS05	17/12/2020			Interest Rate Swap	97.5377	97.5377	97.4692	97.4692	(0.070)	0.0000	0.0000	0
2017/04/13	IS05	16/03/2021			Interest Rate Swap	96.8625	96.8625	96.7805	96.7805	(0.085)	0.0000	0.0000	0
2017/04/13	IS05	15/06/2021			Interest Rate Swap	96.1506	96.1506	96.0570	96.0570	(0.097)	0.0000	0.0000	0
2017/04/13	IS05	21/09/2021			Interest Rate Swap	96.4003	96.4003	96.2950	96.2950	(0.109)	0.0000	0.0000	0
2017/04/13	IS05	21/12/2021			Interest Rate Swap	98.6348	98.6348	98.5208	98.5208	(0.116)	0.0000	0.0000	51
2017/04/13	IS05	15/03/2022			Interest Rate Swap	98.8301	98.8301	98.7084	98.7084	(0.123)	0.0000	0.0000	0
2017/04/13	IS05	21/06/2022			Interest Rate Swap	100.0730	100.0730	99.9445	99.9445	(0.128)	0.0000	0.0000	0

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2017/04/13	IS10	17/12/2025			Interest Rate Swap	97.3210	97.3210	97.1378	97.1378	(0.188)	0.0000	0.0000	0
2017/04/13	IS10	16/03/2026			Interest Rate Swap	94.4007	94.4007	94.2067	94.2067	(0.206)	0.0000	0.0000	0
2017/04/13	IS10	15/06/2026			Interest Rate Swap	93.1927	93.1927	92.9883	92.9883	(0.219)	0.0000	0.0000	0
2017/04/13	IS10	21/09/2026			Interest Rate Swap	95.3256	95.3256	95.1121	95.1121	(0.224)	0.0000	0.0000	0
2017/04/13	IS10	21/12/2026			Interest Rate Swap	99.0449	99.0449	98.8252	98.8252	(0.222)	0.0000	0.0000	0
2017/04/13	IS10	15/03/2027			Interest Rate Swap	97.6627	97.6627	97.4325	97.4325	(0.236)	0.0000	0.0000	0
2017/04/13	IS10	21/06/2027			Interest Rate Swap	99.7031	99.7031	99.4668	99.4668	(0.237)	0.0000	0.0000	0
2017/04/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/13	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/04/13	JBAF	17/05/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/04/13	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/04/13	JBAF	19/07/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/04/13	JBAF	16/08/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/13	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/13	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/04/13	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/13	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/13	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/04/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/13	JBAF	19/12/2018			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/04/13	JBAF	20/03/2019			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/04/13	R023	04/05/2017	8.61	Call	Bond Future	1,676.5800	1.6766	1,728.7300	1.7287	3.110	0	0	0
2017/04/13	R023	04/05/2017			Bond Future	8.2571	99.1526	8.2416	99.2217	(0.187)	0.0000	0.0000	19,771
2017/04/13	R023	04/05/2017	8.59	Call	Bond Future	1,601.8000	1.6018	1,652.5600	1.6526	3.169	0	0	0
2017/04/13	R023	04/05/2017	8.60	Call	Bond Future	1,639.0500	1.6391	1,690.5100	1.6905	3.140	0	0	0
2017/04/13	R023	04/05/2017	8.59	Put	Bond Future	124.3100	0.1243	106.0100	0.1060	(14.721)	0	0	0
2017/04/13	R023	04/05/2017	8.61	Put	Bond Future	111.2100	0.1112	94.3000	0.0943	(15.205)	0	0	0
2017/04/13	R023	04/05/2017	8.60	Put	Bond Future	117.6100	0.1176	100.0100	0.1000	(14.965)	0	0	0
2017/04/13	R023	03/08/2017	8.60	Put	Bond Future	775.3300	0.7753	746.4900	0.7465	(3.720)	0	0	0
2017/04/13	R023	03/08/2017			Bond Future	8.2832	101.0435	8.2670	101.1135	(0.195)	0.0000	0.0000	0
2017/04/13	R023	03/08/2017	8.59	Put	Bond Future	789.4800	0.7895	760.3000	0.7603	(3.696)	0	0	0
2017/04/13	R023	03/08/2017	8.60	Call	Bond Future	2,133.4700	2.1335	2,174.6600	2.1747	1.931	0	0	0
2017/04/13	R023	03/08/2017	8.58	Call	Bond Future	2,077.1300	2.0771	2,117.6300	2.1176	1.950	0	0	0
2017/04/13	R023	03/08/2017	8.59	Call	Bond Future	2,105.1100	2.1051	2,145.9600	2.1460	1.941	0	0	0
2017/04/13	R023	03/08/2017	8.58	Put	Bond Future	804.0400	0.8040	774.5100	0.7745	(3.673)	0	0	0
2017/04/13	R023	02/11/2017	8.56	Call	Bond Future	2,191.4900	2.1915	2,231.6200	2.2316	1.831	0	0	0
2017/04/13	R023	02/11/2017			Bond Future	8.3067	99.0849	8.2895	99.1565	(0.207)	0.0000	0.0000	0

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2017/04/13	R023	02/11/2017	8.57	Call	Bond Future	2,216.8500	2.2169	2,257.2600	2.2573	1.823	0	0	0
2017/04/13	R023	02/11/2017	8.58	Call	Bond Future	2,242.6500	2.2426	2,283.3400	2.2833	1.814	0	0	0
2017/04/13	R023	02/11/2017	8.56	Put	Bond Future	1,143.1100	1.1431	1,111.6300	1.1116	(2.754)	0	0	0
2017/04/13	R023	02/11/2017	8.58	Put	Bond Future	1,112.0800	1.1121	1,081.1600	1.0812	(2.780)	0	0	0
2017/04/13	R023	02/11/2017	8.57	Put	Bond Future	1,127.3700	1.1274	1,096.1700	1.0962	(2.768)	0	0	0
2017/04/13	R023	01/02/2018			Bond Future	8.3200	8.3200	8.3066	101.1332	(0.160)	0.0000	0.0000	0
2017/04/13	R023	01/02/2018	8.32	Call	Bond Future	0.0000	0.0000	53.4900	0.0535	100.000	0	0	0
2017/04/13	R023	01/02/2018	8.33	Call	Bond Future	0.0000	0.0000	93.5400	0.0935	100.000	0	0	0
2017/04/13	R023	01/02/2018	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R023	01/02/2018	8.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R023	01/02/2018	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R023	01/02/2018	8.31	Call	Bond Future	0.0000	0.0000	13.4200	0.0134	100.000	0	0	0
2017/04/13	R035	04/05/2017	9.55	Put	Bond Future	339.6200	0.3396	131.8800	0.1319	(61.168)	0	0	0
2017/04/13	R035	04/05/2017			Bond Future	9.5920	95.5981	9.5663	95.8058	(0.268)	0.0000	0.0000	8,780
2017/04/13	R035	04/05/2017	9.54	Put	Bond Future	420.8100	0.4208	213.0700	0.2131	(49.367)	0	0	0
2017/04/13	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	04/05/2017	9.53	Put	Bond Future	502.1100	0.5021	294.3700	0.2944	(41.373)	0	0	0
2017/04/13	R035	03/08/2017			Bond Future	9.6442	97.4211	9.6177	97.6325	(0.274)	0.0000	0.0000	0
2017/04/13	R035	03/08/2017	9.50	Put	Bond Future	1,160.4000	1.1604	949.0500	0.9491	(18.214)	0	0	0
2017/04/13	R035	03/08/2017	9.52	Put	Bond Future	998.1300	0.9981	786.7800	0.7868	(21.175)	0	0	0
2017/04/13	R035	03/08/2017	9.51	Put	Bond Future	1,079.2100	1.0792	867.8600	0.8679	(19.584)	0	0	0
2017/04/13	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	02/11/2017			Bond Future	9.6957	94.8211	9.6684	95.0368	(0.282)	0.0000	0.0000	0
2017/04/13	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	02/11/2017	9.59	Put	Bond Future	839.0100	0.8390	623.3000	0.6233	(25.710)	0	0	0
2017/04/13	R035	02/11/2017	9.61	Put	Bond Future	679.4300	0.6794	463.7200	0.4637	(31.749)	0	0	0
2017/04/13	R035	02/11/2017	9.60	Put	Bond Future	759.1700	0.7592	543.4600	0.5435	(28.414)	0	0	0
2017/04/13	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	01/02/2018			Bond Future	9.7400	9.7400	9.7179	96.9314	(0.227)	0.0000	0.0000	0
2017/04/13	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	250.3300	0.2503	100.000	0	0	0
2017/04/13	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	94.4300	0.0944	100.000	0	0	0
2017/04/13	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	172.4300	0.1724	100.000	0	0	0
2017/04/13	R186	04/05/2017	8.95	Put	Bond Future	648.3800	0.6484	550.6900	0.5507	(15.067)	0	0	5,209
2017/04/13	R186	04/05/2017			Bond Future	8.8514	114.5176	8.8206	114.7280	(0.347)	0.0000	0.0000	106,342
2017/04/13	R186	04/05/2017	8.89	Put	Bond Future	819.6300	0.8196	706.9800	0.7070	(13.744)	0	0	0
2017/04/13	R186	04/05/2017	8.94	Put	Bond Future	674.9400	0.6749	574.7700	0.5748	(14.841)	0	0	500
2017/04/13	R186	04/05/2017	9.20	Call	Bond Future	2,554.5200	2.5545	2,720.9900	2.7210	6.517	0	0	0
2017/04/13	R186	04/05/2017	8.70	Put	Bond Future	1,553.3500	1.5534	1,396.2500	1.3963	(10.114)	0	0	0

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2017/04/13	R186	04/05/2017	8.91	Put	Bond Future	759.4800	0.7595	651.8200	0.6518	(14.175)	0	0	0
2017/04/13	R186	04/05/2017	8.44	Put	Bond Future	2,987.1800	2.9872	2,791.4200	2.7914	(6.553)	0	0	0
2017/04/13	R186	04/05/2017	8.90	Put	Bond Future	789.1500	0.7892	679.0000	0.6790	(13.958)	0	0	0
2017/04/13	R186	04/05/2017	8.70	Call	Bond Future	512.6300	0.5126	565.8900	0.5659	10.390	0	0	500
2017/04/13	R186	04/05/2017	8.91	Call	Bond Future	1,159.0800	1.1591	1,261.7800	1.2618	8.860	0	0	0
2017/04/13	R186	04/05/2017	8.98	Call	Bond Future	1,447.3000	1.4473	1,567.3500	1.5674	8.295	0	0	0
2017/04/13	R186	04/05/2017	9.20	Put	Bond Future	206.6300	0.2066	162.7400	0.1627	(21.241)	0	0	5,209
2017/04/13	R186	04/05/2017	8.89	Call	Bond Future	1,083.1400	1.0831	1,180.8500	1.1808	9.021	0	0	0
2017/04/13	R186	04/05/2017	8.94	Call	Bond Future	1,278.2600	1.2783	1,388.4500	1.3884	8.620	0	0	0
2017/04/13	R186	04/05/2017	8.95	Call	Bond Future	1,319.5000	1.3195	1,432.1700	1.4322	8.539	0	0	0
2017/04/13	R186	04/05/2017	8.98	Put	Bond Future	573.1400	0.5731	482.8300	0.4828	(15.757)	0	0	0
2017/04/13	R186	04/05/2017	8.44	Call	Bond Future	128.0500	0.1280	142.6500	0.1427	11.402	0	0	500
2017/04/13	R186	04/05/2017	8.90	Call	Bond Future	1,120.7300	1.1207	1,220.9400	1.2209	8.941	0	0	0
2017/04/13	R186	03/08/2017	8.93	Put	Bond Future	2,095.0100	2.0950	1,985.4100	1.9854	(5.231)	0	0	0
2017/04/13	R186	03/08/2017	9.35	Call	Bond Future	4,024.5200	4.0245	4,169.5900	4.1696	3.605	0	0	0
2017/04/13	R186	03/08/2017			Bond Future	8.8974	111.3988	8.8654	111.6127	(0.359)	0.0000	0.0000	35,360
2017/04/13	R186	03/08/2017	8.85	Put	Bond Future	2,362.5600	2.3626	2,244.6900	2.2447	(4.989)	0	0	750
2017/04/13	R186	03/08/2017	8.92	Put	Bond Future	2,127.1400	2.1271	2,016.5000	2.0165	(5.201)	0	0	0
2017/04/13	R186	03/08/2017	9.50	Call	Bond Future	4,736.1900	4.7362	4,893.6200	4.8936	3.324	0	0	0
2017/04/13	R186	03/08/2017	8.91	Call	Bond Future	2,244.0300	2.2440	2,346.3100	2.3463	4.558	0	0	0
2017/04/13	R186	03/08/2017	8.93	Call	Bond Future	2,312.6100	2.3126	2,416.9600	2.4170	4.512	0	0	0
2017/04/13	R186	03/08/2017	8.85	Call	Bond Future	2,045.1400	2.0451	2,141.2200	2.1412	4.698	0	0	0
2017/04/13	R186	03/08/2017	8.92	Call	Bond Future	2,278.0500	2.2781	2,381.3600	2.3814	4.535	0	0	0
2017/04/13	R186	03/08/2017	9.35	Put	Bond Future	1,054.2700	1.0543	985.3900	0.9854	(6.533)	0	0	750
2017/04/13	R186	03/08/2017	9.50	Put	Bond Future	805.2800	0.8053	748.7600	0.7488	(7.019)	0	0	6,500
2017/04/13	R186	03/08/2017	8.91	Put	Bond Future	2,159.8600	2.1599	2,048.1900	2.0482	(5.170)	0	0	0
2017/04/13	R186	02/11/2017	8.88	Call	Bond Future	2,809.9400	2.8099	2,911.5400	2.9115	3.616	0	0	0
2017/04/13	R186	02/11/2017	8.89	Put	Bond Future	3,152.5400	3.1525	3,036.5600	3.0366	(3.679)	0	0	0
2017/04/13	R186	02/11/2017			Bond Future	8.9375	113.5739	8.9041	113.7923	(0.373)	0.0000	0.0000	4
2017/04/13	R186	02/11/2017	8.89	Call	Bond Future	2,841.7200	2.8417	2,944.0800	2.9441	3.602	0	0	0
2017/04/13	R186	02/11/2017	8.90	Call	Bond Future	2,874.0500	2.8740	2,977.1700	2.9772	3.588	0	0	0
2017/04/13	R186	02/11/2017	8.88	Put	Bond Future	3,186.4100	3.1864	3,069.6700	3.0697	(3.664)	0	0	0
2017/04/13	R186	02/11/2017	8.90	Put	Bond Future	3,119.2700	3.1193	3,004.0500	3.0040	(3.694)	0	0	0
2017/04/13	R186	01/02/2018	8.96	Call	Bond Future	0.0000	0.0000	133.6800	0.1337	100.000	0	0	0
2017/04/13	R186	01/02/2018			Bond Future	8.9700	8.9700	8.9391	110.7567	(0.344)	0.0000	0.0000	0
2017/04/13	R186	01/02/2018	8.97	Call	Bond Future	0.0000	0.0000	197.6600	0.1977	100.000	0	0	0
2017/04/13	R186	01/02/2018	8.98	Call	Bond Future	0.0000	0.0000	261.6000	0.2616	100.000	0	0	0
2017/04/13	R186	01/02/2018	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R186	01/02/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R186	01/02/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	04/05/2017	308.58	Put	Bond Future	10,632.0000	10.6320	10,616.8300	10.6168	(0.143)	0	0	0
2017/04/13	R197	04/05/2017			Bond Future	297.9480	297.9480	297.9632	297.9632	0.005	0.0000	0.0000	1,063
2017/04/13	R197	04/05/2017	308.60	Put	Bond Future	10,652.0000	10.6520	10,636.8300	10.6368	(0.142)	0	0	0
2017/04/13	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	04/05/2017	308.59	Put	Bond Future	10,642.0000	10.6420	10,626.8300	10.6268	(0.143)	0	0	0
2017/04/13	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/13	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	03/08/2017			Bond Future	296.7890	296.7890	296.8035	296.8035	0.005	0.0000	0.0000	81
2017/04/13	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	03/08/2017	308.05	Put	Bond Future	11,260.9700	11.2610	11,246.5400	11.2465	(0.128)	0	0	0
2017/04/13	R197	03/08/2017	308.07	Put	Bond Future	11,280.9700	11.2810	11,266.5400	11.2665	(0.128)	0	0	0
2017/04/13	R197	03/08/2017	308.06	Put	Bond Future	11,270.9700	11.2710	11,256.5400	11.2565	(0.128)	0	0	0
2017/04/13	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	02/11/2017			Bond Future	302.6536	302.6536	302.6688	302.6688	0.005	0.0000	0.0000	0
2017/04/13	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	02/11/2017	305.15	Put	Bond Future	2,496.3800	2.4964	2,481.2400	2.4812	(0.606)	0	0	0
2017/04/13	R197	02/11/2017	305.17	Put	Bond Future	2,516.3800	2.5164	2,501.2400	2.5012	(0.602)	0	0	0
2017/04/13	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	02/11/2017	305.16	Put	Bond Future	2,506.3800	2.5064	2,491.2400	2.4912	(0.604)	0	0	0
2017/04/13	R197	01/02/2018			Bond Future	301.6700	301.6700	301.6864	301.6864	0.005	0.0000	0.0000	0
2017/04/13	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	16.3800	0.0164	100.000	0	0	0
2017/04/13	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	6.3800	0.0064	100.000	0	0	0
2017/04/13	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	26.3800	0.0264	100.000	0	0	0
2017/04/13	R202	04/05/2017	256.73	Put	Bond Future	14,696.1700	14.6962	14,062.1500	14.0621	(4.314)	0	0	0
2017/04/13	R202	04/05/2017			Bond Future	242.0338	242.0338	242.6678	242.6678	0.262	0.0000	0.0000	28,185
2017/04/13	R202	04/05/2017	256.72	Put	Bond Future	14,686.1700	14.6862	14,052.1500	14.0521	(4.317)	0	0	0
2017/04/13	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R202	04/05/2017	256.71	Put	Bond Future	14,676.1700	14.6762	14,042.1500	14.0421	(4.320)	0	0	0
2017/04/13	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R202	03/08/2017			Bond Future	243.0311	243.0311	243.6764	243.6764	0.266	0.0000	0.0000	10,283
2017/04/13	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R202	03/08/2017	258.35	Put	Bond Future	15,318.8800	15.3189	14,673.6000	14.6736	(4.212)	0	0	0
2017/04/13	R202	03/08/2017	258.37	Put	Bond Future	15,338.8800	15.3389	14,693.6000	14.6936	(4.207)	0	0	0
2017/04/13	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R202	03/08/2017	258.36	Put	Bond Future	15,328.8800	15.3289	14,683.6000	14.6836	(4.210)	0	0	0
2017/04/13	R202	02/11/2017			Bond Future	247.8334	247.8334	248.4920	248.4920	0.266	0.0000	0.0000	0
2017/04/13	R202	02/11/2017	253.89	Put	Bond Future	6,056.5700	6.0566	5,397.9700	5.3980	(10.874)	0	0	0
2017/04/13	R202	02/11/2017	253.91	Put	Bond Future	6,076.5700	6.0766	5,417.9700	5.4180	(10.838)	0	0	0
2017/04/13	R202	02/11/2017	253.90	Put	Bond Future	6,066.5700	6.0666	5,407.9700	5.4080	(10.856)	0	0	0
2017/04/13	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R202	01/02/2018			Bond Future	249.0700	249.0700	249.7408	249.7408	0.269	0.0000	0.0000	0
2017/04/13	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	680.8100	0.6808	100.000	0	0	0
2017/04/13	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/13	R202	01/02/2018	249.07	Call	Bond Future		0.0000	0.0000	670.8100	0.6708	100.000	0	0	0
2017/04/13	R202	01/02/2018	249.08	Call	Bond Future		0.0000	0.0000	660.8100	0.6608	100.000	0	0	0
2017/04/13	R203	04/05/2017	6.91	Call	Bond Future		0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2017/04/13	R203	04/05/2017	6.92	Put	Bond Future		184.9400	0.1849	189.9000	0.1899	2.682	0	0	0
2017/04/13	R203	04/05/2017			Bond Future		7.4482	101.4543	7.4625	101.4493	0.192	0.0000	0.0000	31,101
2017/04/13	R203	04/05/2017	6.92	Call	Bond Future		0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2017/04/13	R203	04/05/2017	6.93	Call	Bond Future		0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2017/04/13	R203	04/05/2017	6.91	Put	Bond Future		188.4400	0.1884	193.4000	0.1934	2.632	0	0	0
2017/04/13	R203	04/05/2017	6.93	Put	Bond Future		181.4400	0.1814	186.3900	0.1864	2.728	0	0	0
2017/04/13	R203	03/08/2017	4.89	Call	Bond Future		0.4600	0.0005	0.4500	0.0005	(2.174)	0	0	0
2017/04/13	R203	03/08/2017			Bond Future		5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/13	R203	03/08/2017	4.87	Call	Bond Future		0.4200	0.0004	0.4100	0.0004	(2.381)	0	0	0
2017/04/13	R203	03/08/2017	4.88	Call	Bond Future		0.4400	0.0004	0.4300	0.0004	(2.273)	0	0	0
2017/04/13	R203	03/08/2017	4.87	Put	Bond Future		118.9200	0.1189	118.9100	0.1189	(0.008)	0	0	0
2017/04/13	R203	03/08/2017	4.89	Put	Bond Future		116.8100	0.1168	116.8000	0.1168	(0.009)	0	0	0
2017/04/13	R203	03/08/2017	4.88	Put	Bond Future		117.8600	0.1179	117.8500	0.1179	(0.008)	0	0	0
2017/04/13	R204	04/05/2017	7.90	Put	Bond Future		10.3500	0.0103	9.9000	0.0099	(4.348)	0	0	0
2017/04/13	R204	04/05/2017			Bond Future		7.5705	103.6842	7.5760	103.6759	0.072	0.0000	0.0000	28,589
2017/04/13	R204	04/05/2017	7.92	Put	Bond Future		8.4900	0.0085	8.0700	0.0081	(4.947)	0	0	0
2017/04/13	R204	04/05/2017	7.90	Call	Bond Future		504.4500	0.5045	495.7500	0.4958	(1.725)	0	0	0
2017/04/13	R204	04/05/2017	7.91	Put	Bond Future		9.3800	0.0094	8.9400	0.0089	(4.691)	0	0	0
2017/04/13	R204	04/05/2017	7.91	Call	Bond Future		518.4300	0.5184	509.7400	0.5097	(1.676)	0	0	0
2017/04/13	R204	04/05/2017	7.92	Call	Bond Future		532.4800	0.5325	523.8100	0.5238	(1.628)	0	0	0
2017/04/13	R204	03/08/2017	7.77	Put	Bond Future		177.9400	0.1779	179.7500	0.1798	1.017	0	0	0
2017/04/13	R204	03/08/2017			Bond Future		7.5411	101.6213	7.5479	101.6125	0.090	0.0000	0.0000	0
2017/04/13	R204	03/08/2017	7.76	Put	Bond Future		182.2500	0.1823	184.1100	0.1841	1.021	0	0	0
2017/04/13	R204	03/08/2017	7.75	Call	Bond Future		454.5300	0.4545	447.7000	0.4477	(1.503)	0	0	0
2017/04/13	R204	03/08/2017	7.76	Call	Bond Future		462.9300	0.4629	456.0500	0.4560	(1.486)	0	0	0
2017/04/13	R204	03/08/2017	7.77	Call	Bond Future		471.4100	0.4714	464.4800	0.4645	(1.470)	0	0	0
2017/04/13	R204	03/08/2017	7.75	Put	Bond Future		186.6500	0.1866	188.5600	0.1886	1.023	0	0	0
2017/04/13	R204	02/11/2017	7.76	Put	Bond Future		152.4200	0.1524	154.6300	0.1546	1.450	0	0	0
2017/04/13	R204	02/11/2017			Bond Future		7.4502	103.6055	7.4584	103.5967	0.110	0.0000	0.0000	0
2017/04/13	R204	02/11/2017	7.75	Put	Bond Future		155.6100	0.1556	157.8600	0.1579	1.446	0	0	0
2017/04/13	R204	02/11/2017	7.76	Call	Bond Future		480.7400	0.4807	474.2000	0.4742	(1.360)	0	0	0
2017/04/13	R204	02/11/2017	7.74	Call	Bond Future		466.0200	0.4660	459.5700	0.4596	(1.384)	0	0	0
2017/04/13	R204	02/11/2017	7.75	Call	Bond Future		473.3600	0.4734	466.8600	0.4669	(1.373)	0	0	0
2017/04/13	R204	02/11/2017	7.74	Put	Bond Future		158.8500	0.1588	161.1500	0.1611	1.448	0	0	0
2017/04/13	R204	01/02/2018	7.27	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R204	01/02/2018			Bond Future		7.2600	7.2600	7.2748	101.6208	0.203	0.0000	0.0000	0
2017/04/13	R204	01/02/2018	7.25	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R204	01/02/2018	7.26	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R204	01/02/2018	7.25	Put	Bond Future		0.0000	0.0000	20.6800	0.0207	100.000	0	0	0
2017/04/13	R204	01/02/2018	7.27	Put	Bond Future		0.0000	0.0000	3.9700	0.0040	100.000	0	0	0
2017/04/13	R204	01/02/2018	7.26	Put	Bond Future		0.0000	0.0000	12.3200	0.0123	100.000	0	0	0
2017/04/13	R207	04/05/2017	8.21	Put	Bond Future		4.3500	0.0044	3.1200	0.0031	(28.276)	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
2017/04/13	R207	04/05/2017			Bond Future	7.7042	101.1840	7.6889	101.2203	(0.199)	0.0000	0.0000	76,368
2017/04/13	R207	04/05/2017	8.22	Call	Bond Future	1,217.0700	1.2171	1,252.3000	1.2523	2.895	0	0	0
2017/04/13	R207	04/05/2017	8.20	Call	Bond Future	1,171.2900	1.1713	1,206.2900	1.2063	2.988	0	0	0
2017/04/13	R207	04/05/2017	8.21	Call	Bond Future	1,194.1700	1.1942	1,229.2900	1.2293	2.941	0	0	0
2017/04/13	R207	04/05/2017	8.20	Put	Bond Future	4.8300	0.0048	3.4800	0.0035	(27.950)	0	0	0
2017/04/13	R207	04/05/2017	8.22	Put	Bond Future	3.9100	0.0039	2.7900	0.0028	(28.645)	0	0	0
2017/04/13	R207	03/08/2017	8.19	Call	Bond Future	1,208.2400	1.2082	1,235.5300	1.2355	2.259	0	0	51
2017/04/13	R207	03/08/2017			Bond Future	7.7059	99.4704	7.6889	99.5071	(0.220)	0.0000	0.0000	0
2017/04/13	R207	03/08/2017	8.39	Put	Bond Future	94.7300	0.0947	88.5500	0.0886	(6.524)	0	0	0
2017/04/13	R207	03/08/2017	8.41	Put	Bond Future	89.4100	0.0894	83.4900	0.0835	(6.621)	0	0	0
2017/04/13	R207	03/08/2017	8.19	Put	Bond Future	165.0000	0.1650	155.5700	0.1556	(5.715)	0	0	0
2017/04/13	R207	03/08/2017	8.40	Put	Bond Future	92.0400	0.0920	85.9900	0.0860	(6.573)	0	0	0
2017/04/13	R207	03/08/2017	8.41	Call	Bond Future	1,602.1500	1.6022	1,632.9500	1.6329	1.922	0	0	0
2017/04/13	R207	03/08/2017	8.39	Call	Bond Future	1,564.9100	1.5649	1,595.4500	1.5954	1.952	0	0	0
2017/04/13	R207	03/08/2017	8.40	Call	Bond Future	1,583.5000	1.5835	1,614.1700	1.6142	1.937	0	0	0
2017/04/13	R207	02/11/2017			Bond Future	7.6729	101.4126	7.6538	101.4502	(0.249)	0.0000	0.0000	0
2017/04/13	R207	02/11/2017	8.03	Put	Bond Future	342.0600	0.3421	328.5700	0.3286	(3.944)	0	0	0
2017/04/13	R207	02/11/2017	8.05	Put	Bond Future	330.0900	0.3301	316.9300	0.3169	(3.987)	0	0	0
2017/04/13	R207	02/11/2017	8.03	Call	Bond Future	1,042.5600	1.0426	1,066.6600	1.0667	2.312	0	0	0
2017/04/13	R207	02/11/2017	8.04	Put	Bond Future	335.8900	0.3359	322.5700	0.3226	(3.966)	0	0	0
2017/04/13	R207	02/11/2017	8.04	Call	Bond Future	1,055.9200	1.0559	1,080.1900	1.0802	2.298	0	0	0
2017/04/13	R207	02/11/2017	8.05	Call	Bond Future	1,069.6400	1.0696	1,094.0700	1.0941	2.284	0	0	0
2017/04/13	R207	01/02/2018			Bond Future	7.6100	7.6100	7.5904	99.8302	(0.258)	0.0000	0.0000	0
2017/04/13	R207	01/02/2018	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R207	01/02/2018	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R207	01/02/2018	7.60	Call	Bond Future	0.0000	0.0000	16.9600	0.0170	100.000	0	0	0
2017/04/13	R207	01/02/2018	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R207	01/02/2018	7.61	Call	Bond Future	0.0000	0.0000	34.6100	0.0346	100.000	0	0	0
2017/04/13	R207	01/02/2018	7.62	Call	Bond Future	0.0000	0.0000	52.2600	0.0523	100.000	0	0	0
2017/04/13	R208	04/05/2017	8.39	Call	Bond Future	1,720.8700	1.7209	1,751.7400	1.7517	1.794	0	0	0
2017/04/13	R208	04/05/2017			Bond Future	7.8540	97.0658	7.8438	97.0988	(0.130)	0.0000	0.0000	23,301
2017/04/13	R208	04/05/2017	8.37	Call	Bond Future	1,659.5700	1.6596	1,690.1200	1.6901	1.841	0	0	0
2017/04/13	R208	04/05/2017	8.38	Call	Bond Future	1,690.1900	1.6902	1,720.9000	1.7209	1.817	0	0	0
2017/04/13	R208	04/05/2017	8.37	Put	Bond Future	11.7000	0.0117	9.2900	0.0093	(20.598)	0	0	0
2017/04/13	R208	04/05/2017	8.39	Put	Bond Future	9.8200	0.0098	7.7300	0.0077	(21.283)	0	0	0
2017/04/13	R208	04/05/2017	8.38	Put	Bond Future	10.7200	0.0107	8.4700	0.0085	(20.989)	0	0	0
2017/04/13	R208	03/08/2017	8.32	Call	Bond Future	1,702.6200	1.7026	1,724.6500	1.7247	1.294	0	0	0
2017/04/13	R208	03/08/2017			Bond Future	7.8625	98.9169	7.8516	98.9501	(0.138)	0.0000	0.0000	0
2017/04/13	R208	03/08/2017	8.30	Call	Bond Future	1,657.4700	1.6575	1,679.1500	1.6791	1.308	0	0	0
2017/04/13	R208	03/08/2017	8.31	Call	Bond Future	1,679.9000	1.6799	1,701.7500	1.7018	1.301	0	0	0
2017/04/13	R208	03/08/2017	8.30	Put	Bond Future	333.5400	0.3335	322.0100	0.3220	(3.457)	0	0	0
2017/04/13	R208	03/08/2017	8.32	Put	Bond Future	318.7000	0.3187	307.5200	0.3075	(3.508)	0	0	0
2017/04/13	R208	03/08/2017	8.31	Put	Bond Future	325.9700	0.3260	314.6100	0.3146	(3.485)	0	0	0
2017/04/13	R208	02/11/2017	8.18	Put	Bond Future	585.2300	0.5852	571.2200	0.5712	(2.394)	0	0	0
2017/04/13	R208	02/11/2017			Bond Future	7.8585	97.4458	7.8466	97.4798	(0.151)	0.0000	0.0000	0
2017/04/13	R208	02/11/2017	8.20	Put	Bond Future	566.1900	0.5662	552.4900	0.5525	(2.420)	0	0	0
2017/04/13	R208	02/11/2017	8.18	Call	Bond Future	1,503.6900	1.5037	1,523.7000	1.5237	1.331	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
2017/04/13	R208	02/11/2017	8.19	Put	Bond Future	575.6500	0.5756	561.7900	0.5618	(2.408)	0	0	0
2017/04/13	R208	02/11/2017	8.19	Call	Bond Future	1,522.5100	1.5225	1,542.6700	1.5427	1.324	0	0	0
2017/04/13	R208	02/11/2017	8.20	Call	Bond Future	1,541.4300	1.5414	1,561.7500	1.5618	1.318	0	0	0
2017/04/13	R208	01/02/2018	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R208	01/02/2018			Bond Future	7.8400	7.8400	7.8282	99.4231	(0.150)	0.0000	0.0000	0
2017/04/13	R208	01/02/2018	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R208	01/02/2018	7.85	Call	Bond Future	0.0000	0.0000	58.5700	0.0586	100.000	0	0	0
2017/04/13	R208	01/02/2018	7.83	Call	Bond Future	0.0000	0.0000	4.7400	0.0047	100.000	0	0	0
2017/04/13	R208	01/02/2018	7.84	Call	Bond Future	0.0000	0.0000	31.6600	0.0317	100.000	0	0	0
2017/04/13	R208	01/02/2018	7.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R209	04/05/2017	9.48	Put	Bond Future	1,382.8100	1.3828	1,239.4200	1.2394	(10.369)	0	0	0
2017/04/13	R209	04/05/2017			Bond Future	9.5811	71.8195	9.5504	72.0261	(0.320)	0.0000	0.0000	61,343
2017/04/13	R209	04/05/2017	8.93	Call	Bond Future	34.6000	0.0346	37.7700	0.0378	9.162	0	0	1,130
2017/04/13	R209	04/05/2017	9.33	Put	Bond Future	2,088.2400	2.0882	1,917.5300	1.9175	(8.175)	0	0	1,130
2017/04/13	R209	04/05/2017	9.47	Put	Bond Future	1,424.6100	1.4246	1,279.1800	1.2792	(10.208)	0	0	0
2017/04/13	R209	04/05/2017	9.63	Call	Bond Future	1,175.4000	1.1754	1,271.5700	1.2716	8.182	0	0	0
2017/04/13	R209	04/05/2017	9.46	Call	Bond Future	646.9500	0.6469	706.0500	0.7061	9.135	0	0	0
2017/04/13	R209	04/05/2017	9.33	Call	Bond Future	371.1800	0.3712	407.0200	0.4070	9.656	0	0	0
2017/04/13	R209	04/05/2017	9.47	Call	Bond Future	672.6800	0.6727	733.8000	0.7338	9.086	0	0	0
2017/04/13	R209	04/05/2017	8.93	Put	Bond Future	4,618.6100	4.6186	4,415.2300	4.4152	(4.403)	0	0	0
2017/04/13	R209	04/05/2017	9.48	Call	Bond Future	699.0800	0.6991	762.2400	0.7622	9.035	0	0	0
2017/04/13	R209	04/05/2017	9.63	Put	Bond Future	847.7200	0.8477	737.3400	0.7373	(13.021)	0	0	1,130
2017/04/13	R209	04/05/2017	9.46	Put	Bond Future	1,467.1800	1.4672	1,319.7300	1.3197	(10.050)	0	0	0
2017/04/13	R209	03/08/2017			Bond Future	9.6291	73.1892	9.5976	73.3994	(0.327)	0.0000	0.0000	653
2017/04/13	R209	03/08/2017	9.44	Call	Bond Future	1,787.7600	1.7878	1,869.4300	1.8694	4.568	0	0	0
2017/04/13	R209	03/08/2017	9.43	Put	Bond Future	3,103.8700	3.1039	2,974.4100	2.9744	(4.171)	0	0	0
2017/04/13	R209	03/08/2017	9.45	Put	Bond Future	3,023.6700	3.0237	2,896.0800	2.8961	(4.220)	0	0	0
2017/04/13	R209	03/08/2017	9.44	Put	Bond Future	3,063.5800	3.0636	2,935.0600	2.9351	(4.195)	0	0	0
2017/04/13	R209	03/08/2017	9.45	Call	Bond Future	1,816.1600	1.8162	1,898.7600	1.8988	4.548	0	0	0
2017/04/13	R209	03/08/2017	9.43	Call	Bond Future	1,759.6300	1.7596	1,840.3600	1.8404	4.588	0	0	0
2017/04/13	R209	02/11/2017	9.52	Put	Bond Future	3,701.3700	3.7014	3,581.1900	3.5812	(3.247)	0	0	0
2017/04/13	R209	02/11/2017	8.30	Put	Bond Future	10,439.8400	10.4398	10,247.9200	10.2479	(1.838)	0	0	0
2017/04/13	R209	02/11/2017			Bond Future	9.6746	71.4677	9.6422	71.6821	(0.335)	0.0000	0.0000	377
2017/04/13	R209	02/11/2017	10.00	Call	Bond Future	4,324.4400	4.3244	4,452.2500	4.4523	2.956	0	0	0
2017/04/13	R209	02/11/2017	9.54	Put	Bond Future	3,627.1700	3.6272	3,508.4300	3.5084	(3.274)	0	0	0
2017/04/13	R209	02/11/2017	9.53	Put	Bond Future	3,664.1300	3.6641	3,544.6700	3.5447	(3.260)	0	0	0
2017/04/13	R209	02/11/2017	9.00	Put	Bond Future	6,037.1500	6.0372	5,880.8000	5.8808	(2.590)	0	0	0
2017/04/13	R209	02/11/2017	10.60	Put	Bond Future	1,113.2100	1.1132	1,061.0000	1.0610	(4.690)	0	0	1,300
2017/04/13	R209	02/11/2017	9.54	Call	Bond Future	2,730.5700	2.7306	2,826.2400	2.8262	3.504	0	0	0
2017/04/13	R209	02/11/2017	9.52	Call	Bond Future	2,670.1400	2.6701	2,764.3700	2.7644	3.529	0	0	0
2017/04/13	R209	02/11/2017	10.00	Put	Bond Future	2,226.1200	2.2261	2,139.5200	2.1395	(3.890)	0	0	3,360
2017/04/13	R209	02/11/2017	8.30	Call	Bond Future	431.2400	0.4312	453.7300	0.4537	5.215	0	0	2,800
2017/04/13	R209	02/11/2017	9.00	Call	Bond Future	1,368.9600	1.3690	1,427.0200	1.4270	4.241	0	0	4,100
2017/04/13	R209	02/11/2017	10.60	Call	Bond Future	6,841.6200	6.8416	7,003.8200	7.0038	2.371	0	0	0
2017/04/13	R209	02/11/2017	9.53	Call	Bond Future	2,700.2600	2.7003	2,795.2100	2.7952	3.516	0	0	0
2017/04/13	R209	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	298.1700	0.2982	100.000	0	0	0
2017/04/13	R209	01/02/2018	9.72	Call	Bond Future	0.0000	0.0000	232.8300	0.2328	100.000	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
2017/04/13	R209	01/02/2018			Bond Future	9.7200	9.7200	9.6845	73.1112	(0.365)	0.0000	0.0000	0
2017/04/13	R209	01/02/2018	9.71	Call	Bond Future	0.0000	0.0000	167.4000	0.1674	100.000	0	0	0
2017/04/13	R209	01/02/2018	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R209	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R209	01/02/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	04/05/2017			Bond Future	183.7395	183.7395	184.0984	184.0984	0.195	0.0000	0.0000	1,503
2017/04/13	R210	04/05/2017	192.31	Put	Bond Future	8,570.4600	8.5705	8,211.6000	8.2116	(4.187)	0	0	0
2017/04/13	R210	04/05/2017	192.33	Put	Bond Future	8,590.4600	8.5905	8,231.6000	8.2316	(4.177)	0	0	0
2017/04/13	R210	04/05/2017	192.32	Put	Bond Future	8,580.4600	8.5805	8,221.6000	8.2216	(4.182)	0	0	0
2017/04/13	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	03/08/2017	196.29	Put	Bond Future	9,013.1500	9.0132	8,648.0500	8.6480	(4.051)	0	0	0
2017/04/13	R210	03/08/2017			Bond Future	187.2769	187.2769	187.6419	187.6419	0.195	0.0000	0.0000	195
2017/04/13	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	03/08/2017	196.28	Put	Bond Future	9,003.1500	9.0032	8,638.0500	8.6380	(4.055)	0	0	0
2017/04/13	R210	03/08/2017	196.30	Put	Bond Future	9,023.1500	9.0232	8,658.0500	8.6580	(4.046)	0	0	0
2017/04/13	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	02/11/2017	192.08	Put	Bond Future	3,514.2300	3.5142	3,141.7200	3.1417	(10.600)	0	0	0
2017/04/13	R210	02/11/2017			Bond Future	188.5658	188.5658	188.9383	188.9383	0.198	0.0000	0.0000	0
2017/04/13	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	02/11/2017	192.07	Put	Bond Future	3,504.2300	3.5042	3,131.7200	3.1317	(10.630)	0	0	0
2017/04/13	R210	02/11/2017	192.09	Put	Bond Future	3,524.2300	3.5242	3,151.7200	3.1517	(10.570)	0	0	0
2017/04/13	R210	01/02/2018			Bond Future	192.3700	192.3700	192.7519	192.7519	0.199	0.0000	0.0000	0
2017/04/13	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	391.8800	0.3919	100.000	0	0	0
2017/04/13	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	381.8800	0.3819	100.000	0	0	0
2017/04/13	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	371.8800	0.3719	100.000	0	0	0
2017/04/13	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R212	04/05/2017			Bond Future	147.9512	147.9512	148.0901	148.0901	0.094	0.0000	0.0000	3,268
2017/04/13	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R212	04/05/2017	152.23	Put	Bond Future	4,278.8400	4.2788	4,139.9000	4.1399	(3.247)	0	0	0
2017/04/13	R212	04/05/2017	152.25	Put	Bond Future	4,298.8400	4.2988	4,159.9000	4.1599	(3.232)	0	0	0
2017/04/13	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R212	04/05/2017	152.24	Put	Bond Future	4,288.8400	4.2888	4,149.9000	4.1499	(3.240)	0	0	0
2017/04/13	R212	03/08/2017			Bond Future	148.7665	148.7665	148.9077	148.9077	0.095	0.0000	0.0000	0
2017/04/13	R212	03/08/2017	153.34	Put	Bond Future	4,573.4700	4.5735	4,432.3200	4.4323	(3.086)	0	0	0
2017/04/13	R212	03/08/2017	153.36	Put	Bond Future	4,593.4700	4.5935	4,452.3200	4.4523	(3.073)	0	0	0
2017/04/13	R212	03/08/2017	153.35	Put	Bond Future	4,583.4700	4.5835	4,442.3200	4.4423	(3.080)	0	0	0
2017/04/13	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/13	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R212	02/11/2017			Bond Future	151.7062	151.7062	151.8503	151.8503	0.095	0.0000	0.0000	0
2017/04/13	R212	02/11/2017	152.40	Put	Bond Future	693.7600	0.6938	549.6500	0.5497	(20.772)	0	0	0
2017/04/13	R212	02/11/2017	152.42	Put	Bond Future	713.7600	0.7138	569.6500	0.5697	(20.190)	0	0	0
2017/04/13	R212	02/11/2017	152.41	Put	Bond Future	703.7600	0.7038	559.6500	0.5597	(20.477)	0	0	0
2017/04/13	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R212	01/02/2018	154.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R212	01/02/2018			Bond Future	154.7000	154.7000	154.8488	154.8488	0.096	0.0000	0.0000	0
2017/04/13	R212	01/02/2018	154.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	138.8100	0.1388	100.000	0	0	0
2017/04/13	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	158.8100	0.1588	100.000	0	0	0
2017/04/13	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	148.8100	0.1488	100.000	0	0	0
2017/04/13	R212	01/02/2018	154.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R213	04/05/2017			Bond Future	9.2856	83.7262	9.2650	83.8650	(0.222)	0.0000	0.0000	45,201
2017/04/13	R213	04/05/2017	9.35	Put	Bond Future	772.7800	0.7728	693.6800	0.6937	(10.236)	0	0	0
2017/04/13	R213	04/05/2017	9.37	Put	Bond Future	716.8800	0.7169	641.0300	0.6410	(10.581)	0	0	0
2017/04/13	R213	04/05/2017	9.35	Call	Bond Future	1,204.5400	1.2045	1,264.2400	1.2642	4.956	0	0	0
2017/04/13	R213	04/05/2017	9.36	Put	Bond Future	744.4600	0.7445	666.9800	0.6670	(10.408)	0	0	0
2017/04/13	R213	04/05/2017	9.36	Call	Bond Future	1,242.9900	1.2430	1,304.3100	1.3043	4.933	0	0	0
2017/04/13	R213	04/05/2017	9.37	Call	Bond Future	1,282.1100	1.2821	1,345.0600	1.3451	4.910	0	0	0
2017/04/13	R213	03/08/2017	9.33	Put	Bond Future	2,293.0800	2.2931	2,214.8300	2.2148	(3.412)	0	0	0
2017/04/13	R213	03/08/2017			Bond Future	9.3312	85.3229	9.3100	85.4641	(0.227)	0.0000	0.0000	0
2017/04/13	R213	03/08/2017	9.35	Put	Bond Future	2,227.3300	2.2273	2,150.3900	2.1504	(3.454)	0	0	0
2017/04/13	R213	03/08/2017	9.33	Call	Bond Future	2,285.1000	2.2851	2,348.0600	2.3481	2.755	0	0	0
2017/04/13	R213	03/08/2017	9.34	Put	Bond Future	2,260.0400	2.2600	2,182.4400	2.1824	(3.434)	0	0	0
2017/04/13	R213	03/08/2017	9.34	Call	Bond Future	2,318.4900	2.3185	2,382.1000	2.3821	2.744	0	0	0
2017/04/13	R213	03/08/2017	9.35	Call	Bond Future	2,352.1500	2.3522	2,416.4200	2.4164	2.732	0	0	0
2017/04/13	R213	02/11/2017	9.36	Put	Bond Future	3,083.1100	3.0831	3,006.0000	3.0060	(2.501)	0	0	0
2017/04/13	R213	02/11/2017			Bond Future	9.3760	83.4379	9.3541	83.5819	(0.234)	0.0000	0.0000	0
2017/04/13	R213	02/11/2017	9.35	Put	Bond Future	3,116.4400	3.1164	3,038.8300	3.0388	(2.490)	0	0	0
2017/04/13	R213	02/11/2017	9.36	Call	Bond Future	2,977.7800	2.9778	3,044.7400	3.0447	2.249	0	0	0
2017/04/13	R213	02/11/2017	9.34	Call	Bond Future	2,913.0300	2.9130	2,978.9900	2.9790	2.264	0	0	0
2017/04/13	R213	02/11/2017	9.35	Call	Bond Future	2,945.3100	2.9453	3,011.7700	3.0118	2.256	0	0	0
2017/04/13	R213	02/11/2017	9.34	Put	Bond Future	3,150.0300	3.1500	3,071.9200	3.0719	(2.480)	0	0	0
2017/04/13	R213	01/02/2018	9.42	Call	Bond Future	0.0000	0.0000	151.8000	0.1518	100.000	0	0	0
2017/04/13	R213	01/02/2018			Bond Future	9.4200	9.4200	9.3966	85.2482	(0.248)	0.0000	0.0000	0
2017/04/13	R213	01/02/2018	9.43	Call	Bond Future	0.0000	0.0000	216.5800	0.2166	100.000	0	0	0
2017/04/13	R213	01/02/2018	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R213	01/02/2018	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R213	01/02/2018	9.41	Call	Bond Future	0.0000	0.0000	86.9400	0.0869	100.000	0	0	0
2017/04/13	R213	01/02/2018	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R214	04/05/2017	9.58	Put	Bond Future	1,473.2200	1.4732	1,323.0500	1.3231	(10.193)	0	0	0
2017/04/13	R214	04/05/2017			Bond Future	9.6859	71.7858	9.6552	72.0007	(0.317)	0.0000	0.0000	35,332
2017/04/13	R214	04/05/2017	9.57	Put	Bond Future	1,517.1300	1.5171	1,364.8600	1.3649	(10.037)	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
2017/04/13	R214	04/05/2017	9.58	Call	Bond Future	726.9600	0.7270	791.6200	0.7916	8.895	0	0	0
2017/04/13	R214	04/05/2017	9.56	Call	Bond Future	673.1700	0.6732	733.6700	0.7337	8.987	0	0	0
2017/04/13	R214	04/05/2017	9.57	Call	Bond Future	699.7300	0.6997	762.2900	0.7623	8.941	0	0	0
2017/04/13	R214	04/05/2017	9.56	Put	Bond Future	1,561.8300	1.5618	1,407.5000	1.4075	(9.881)	0	0	0
2017/04/13	R214	03/08/2017	9.51	Call	Bond Future	1,792.5000	1.7925	1,874.4400	1.8744	4.571	0	0	0
2017/04/13	R214	03/08/2017			Bond Future	9.7333	73.1548	9.7018	73.3735	(0.324)	0.0000	0.0000	0
2017/04/13	R214	03/08/2017	9.52	Call	Bond Future	1,821.2000	1.8212	1,904.1000	1.9041	4.552	0	0	0
2017/04/13	R214	03/08/2017	9.53	Call	Bond Future	1,850.1700	1.8502	1,934.0300	1.9340	4.533	0	0	0
2017/04/13	R214	03/08/2017	9.51	Put	Bond Future	3,367.5700	3.3676	3,230.7800	3.2308	(4.062)	0	0	0
2017/04/13	R214	03/08/2017	9.53	Put	Bond Future	3,281.8600	3.2819	3,146.9900	3.1470	(4.110)	0	0	0
2017/04/13	R214	03/08/2017	9.52	Put	Bond Future	3,324.5200	3.3245	3,188.6900	3.1887	(4.086)	0	0	0
2017/04/13	R214	02/11/2017	9.60	Call	Bond Future	2,713.8300	2.7138	2,810.1800	2.8102	3.550	0	0	0
2017/04/13	R214	02/11/2017			Bond Future	9.7800	71.2858	9.7476	71.5089	(0.331)	0.0000	0.0000	0
2017/04/13	R214	02/11/2017	9.58	Call	Bond Future	2,652.6800	2.6527	2,747.5300	2.7475	3.576	0	0	0
2017/04/13	R214	02/11/2017	9.59	Call	Bond Future	2,683.1600	2.6832	2,778.7600	2.7788	3.563	0	0	0
2017/04/13	R214	02/11/2017	9.58	Put	Bond Future	4,048.7400	4.0487	3,920.5400	3.9205	(3.166)	0	0	0
2017/04/13	R214	02/11/2017	9.60	Put	Bond Future	3,968.2800	3.9683	3,841.5800	3.8416	(3.193)	0	0	0
2017/04/13	R214	02/11/2017	9.59	Put	Bond Future	4,008.3600	4.0084	3,880.9100	3.8809	(3.180)	0	0	0
2017/04/13	R214	01/02/2018			Bond Future	9.8300	9.8300	9.7922	72.9344	(0.385)	0.0000	0.0000	0
2017/04/13	R214	01/02/2018	9.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R214	01/02/2018	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R214	01/02/2018	9.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R214	01/02/2018	9.84	Call	Bond Future	0.0000	0.0000	326.4000	0.3264	100.000	0	0	0
2017/04/13	R214	01/02/2018	9.82	Call	Bond Future	0.0000	0.0000	190.2700	0.1903	100.000	0	0	0
2017/04/13	R214	01/02/2018	9.83	Call	Bond Future	0.0000	0.0000	258.3900	0.2584	100.000	0	0	0
2017/04/13	R248	04/05/2017	9.66	Call	Bond Future	1,034.8100	1.0348	1,120.5500	1.1206	8.286	0	0	0
2017/04/13	R248	04/05/2017			Bond Future	9.7513	91.9178	9.7206	92.1909	(0.315)	0.0000	0.0000	82,183
2017/04/13	R248	04/05/2017	9.67	Call	Bond Future	1,071.9100	1.0719	1,160.2800	1.1603	8.244	0	0	0
2017/04/13	R248	04/05/2017	9.65	Put	Bond Future	1,905.7900	1.9058	1,715.8100	1.7158	(9.969)	0	0	0
2017/04/13	R248	04/05/2017	9.67	Put	Bond Future	1,798.8000	1.7988	1,614.0500	1.6141	(10.271)	0	0	0
2017/04/13	R248	04/05/2017	9.65	Call	Bond Future	998.5400	0.9985	1,081.6800	1.0817	8.326	0	0	0
2017/04/13	R248	04/05/2017	9.66	Put	Bond Future	1,851.8000	1.8518	1,664.4200	1.6644	(10.119)	0	0	0
2017/04/13	R248	03/08/2017			Bond Future	9.8008	93.6706	9.7693	93.9487	(0.322)	0.0000	0.0000	170
2017/04/13	R248	03/08/2017	9.57	Call	Bond Future	2,375.6800	2.3757	2,479.5400	2.4795	4.372	0	0	0
2017/04/13	R248	03/08/2017	9.56	Put	Bond Future	4,500.9800	4.5010	4,325.6200	4.3256	(3.896)	0	0	0
2017/04/13	R248	03/08/2017	9.58	Put	Bond Future	4,390.8100	4.3908	4,217.7800	4.2178	(3.941)	0	0	0
2017/04/13	R248	03/08/2017	9.57	Put	Bond Future	4,445.6500	4.4456	4,271.4600	4.2715	(3.918)	0	0	0
2017/04/13	R248	03/08/2017	9.58	Call	Bond Future	2,412.2600	2.4123	2,517.2800	2.5173	4.354	0	0	0
2017/04/13	R248	03/08/2017	9.56	Call	Bond Future	2,339.4300	2.3394	2,442.1200	2.4421	4.390	0	0	0
2017/04/13	R248	02/11/2017	9.66	Put	Bond Future	5,217.5900	5.2176	5,055.9300	5.0559	(3.098)	0	0	0
2017/04/13	R248	02/11/2017			Bond Future	9.8496	91.0609	9.8171	91.3445	(0.330)	0.0000	0.0000	0
2017/04/13	R248	02/11/2017	9.65	Put	Bond Future	5,268.7600	5.2688	5,106.1800	5.1062	(3.086)	0	0	0
2017/04/13	R248	02/11/2017	9.64	Call	Bond Future	3,462.0100	3.4620	3,582.1100	3.5821	3.469	0	0	0
2017/04/13	R248	02/11/2017	9.65	Call	Bond Future	3,500.6700	3.5007	3,621.7000	3.6217	3.457	0	0	0
2017/04/13	R248	02/11/2017	9.66	Call	Bond Future	3,539.5600	3.5396	3,661.5100	3.6615	3.445	0	0	0
2017/04/13	R248	02/11/2017	9.64	Put	Bond Future	5,320.3200	5.3203	5,156.8100	5.1568	(3.073)	0	0	0
2017/04/13	R248	01/02/2018	9.89	Call	Bond Future	0.0000	0.0000	227.3100	0.2273	100.000	0	0	0

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2017/04/13	R248	01/02/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R248	01/02/2018			Bond Future	9.9000	9.9000	9.8637	93.1655	(0.366)	0.0000	0.0000	0
2017/04/13	R248	01/02/2018	9.90	Call	Bond Future	0.0000	0.0000	313.6100	0.3136	100.000	0	0	0
2017/04/13	R248	01/02/2018	9.91	Call	Bond Future	0.0000	0.0000	399.7500	0.3998	100.000	0	0	0
2017/04/13	R248	01/02/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/13	R248	01/02/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **884584**