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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/04/2017 TO 21/04/2017

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
2017/04/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	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
2017/04/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	04/05/2017			Bond Future	127.8377	127.8377	127.8448	127.8448	0.006	0.0000	0.0000	3,234
2017/04/21	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	04/05/2017	132.56	Put	Bond Future	4,722.2900	4.7223	4,715.2400	4.7152	(0.149)	0	0	0
2017/04/21	2025	04/05/2017	132.58	Put	Bond Future	4,742.2900	4.7423	4,735.2400	4.7352	(0.149)	0	0	0
2017/04/21	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	04/05/2017	132.57	Put	Bond Future	4,732.2900	4.7323	4,725.2400	4.7252	(0.149)	0	0	0
2017/04/21	2025	03/08/2017			Bond Future	128.9658	128.9658	128.9730	128.9730	0.006	0.0000	0.0000	0
2017/04/21	2025	03/08/2017	133.96	Put	Bond Future	4,994.2000	4.9942	4,987.0100	4.9870	(0.144)	0	0	0
2017/04/21	2025	03/08/2017	133.98	Put	Bond Future	5,014.2000	5.0142	5,007.0100	5.0070	(0.143)	0	0	0
2017/04/21	2025	03/08/2017	133.97	Put	Bond Future	5,004.2000	5.0042	4,997.0100	4.9970	(0.144)	0	0	0
2017/04/21	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	02/11/2017			Bond Future	131.5088	131.5088	131.5137	131.5137	0.004	0.0000	0.0000	0
2017/04/21	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	02/11/2017	132.96	Put	Bond Future	1,451.1600	1.4512	1,446.2700	1.4463	(0.337)	0	0	0
2017/04/21	2025	02/11/2017	132.98	Put	Bond Future	1,471.1600	1.4712	1,466.2700	1.4663	(0.332)	0	0	0
2017/04/21	2025	02/11/2017	132.97	Put	Bond Future	1,461.1600	1.4612	1,456.2700	1.4563	(0.335)	0	0	0
2017/04/21	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	01/02/2018	133.89	Put	Bond Future	1,081.0700	1.0811	1,073.7600	1.0738	(0.676)	0	0	0
2017/04/21	2025	01/02/2018			Bond Future	132.8089	132.8089	132.8162	132.8162	0.006	0.0000	0.0000	0
2017/04/21	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2025	01/02/2018	133.88	Put	Bond Future	1,071.0700	1.0711	1,063.7600	1.0638	(0.682)	0	0	0
2017/04/21	2025	01/02/2018	133.90	Put	Bond Future	1,091.0700	1.0911	1,083.7600	1.0838	(0.670)	0	0	0
2017/04/21	2029	04/05/2017	100.66	Put	Bond Future	1,080.1800	1.0802	1,285.2200	1.2852	18.982	0	0	0
2017/04/21	2029	04/05/2017			Bond Future	99.5798	99.5798	99.3748	99.3748	(0.206)	0.0000	0.0000	1,772
2017/04/21	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2029	04/05/2017	100.65	Put	Bond Future	1,070.1800	1.0702	1,275.2200	1.2752	19.159	0	0	0
2017/04/21	2029	04/05/2017	100.67	Put	Bond Future	1,090.1800	1.0902	1,295.2200	1.2952	18.808	0	0	0
2017/04/21	2029	01/02/2018			Bond Future	104.5554	104.5554	104.3379	104.3379	(0.208)	0.0000	0.0000	0
2017/04/21	2030	04/05/2017	9.33	Call	Bond Future	1,434.1200	1.4341	1,755.8600	1.7559	22.435	0	0	0
2017/04/21	2030	04/05/2017			Bond Future	9.1231	93.7875	9.0773	94.1092	(0.502)	0.0000	0.0000	31,302

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2017/04/21	2030	04/05/2017	9.34	Call	Bond Future	1,502.6500		1.5026	1,824.3900	1.8244	21.412	0	0	0
2017/04/21	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	04/05/2017	9.32	Call	Bond Future	1,365.5200		1.3655	1,687.2600	1.6873	23.562	0	0	0
2017/04/21	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	03/08/2017	9.33	Call	Bond Future	1,083.7100		1.0837	1,411.4100	1.4114	30.239	0	0	0
2017/04/21	2030	03/08/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	03/08/2017			Bond Future	9.1717		91.5675	9.1243	91.8952	(0.516)	0.0000	0.0000	3,800
2017/04/21	2030	03/08/2017	9.34	Call	Bond Future	1,151.5800		1.1516	1,479.2800	1.4793	28.457	0	0	0
2017/04/21	2030	03/08/2017	9.35	Call	Bond Future	1,219.3700		1.2194	1,547.0700	1.5471	26.875	0	0	0
2017/04/21	2030	03/08/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	03/08/2017	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	02/11/2017			Bond Future	9.2112		93.3515	9.1625	93.6838	(0.529)	0.0000	0.0000	0
2017/04/21	2030	02/11/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	02/11/2017	9.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	02/11/2017	9.34	Call	Bond Future	871.4300		0.8714	1,203.7400	1.2037	38.134	0	0	0
2017/04/21	2030	02/11/2017	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	02/11/2017	9.35	Call	Bond Future	938.5900		0.9386	1,270.9000	1.2709	35.405	0	0	0
2017/04/21	2030	02/11/2017	9.36	Call	Bond Future	1,005.6700		1.0057	1,337.9800	1.3380	33.044	0	0	0
2017/04/21	2030	01/02/2018			Bond Future	9.2473		91.2068	9.1967	91.5474	(0.547)	0.0000	0.0000	0
2017/04/21	2030	01/02/2018	9.38	Call	Bond Future	884.5600		0.8846	1,225.1800	1.2252	38.507	0	0	0
2017/04/21	2030	01/02/2018	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	01/02/2018	9.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	01/02/2018	9.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2030	01/02/2018	9.39	Call	Bond Future	950.7600		0.9508	1,291.3800	1.2914	35.826	0	0	0
2017/04/21	2030	01/02/2018	9.37	Call	Bond Future	818.3000		0.8183	1,158.9200	1.1589	41.625	0	0	0
2017/04/21	2032	04/05/2017	9.45	Call	Bond Future	1,610.4000		1.6104	1,810.4000	1.8104	12.419	0	0	0
2017/04/21	2032	04/05/2017			Bond Future	9.2878		92.5806	9.2470	92.8869	(0.439)	0.0000	0.0000	22,177
2017/04/21	2032	04/05/2017	9.46	Call	Bond Future	1,662.9100		1.6629	1,866.8100	1.8668	12.262	0	0	0
2017/04/21	2032	04/05/2017	9.44	Put	Bond Future	426.6300		0.4266	316.3300	0.3163	(25.854)	0	0	0
2017/04/21	2032	04/05/2017	9.46	Put	Bond Future	383.6300		0.3836	281.2100	0.2812	(26.698)	0	0	0
2017/04/21	2032	04/05/2017	9.44	Call	Bond Future	1,558.6900		1.5587	1,754.7100	1.7547	12.576	0	0	0
2017/04/21	2032	04/05/2017	9.45	Put	Bond Future	404.6900		0.4047	298.3700	0.2984	(26.272)	0	0	0
2017/04/21	2032	03/08/2017	9.43	Put	Bond Future	2,153.3800		2.1534	2,006.7600	2.0068	(6.809)	0	0	0
2017/04/21	2032	03/08/2017			Bond Future	9.3349		94.3443	9.2928	94.6563	(0.450)	0.0000	0.0000	460
2017/04/21	2032	03/08/2017	9.45	Put	Bond Future	2,087.4900		2.0875	1,943.7900	1.9438	(6.884)	0	0	0
2017/04/21	2032	03/08/2017	9.44	Put	Bond Future	2,120.2500		2.1203	1,975.0900	1.9751	(6.846)	0	0	0
2017/04/21	2032	03/08/2017	9.44	Call	Bond Future	2,894.5100		2.8945	3,061.3400	3.0613	5.764	0	0	0
2017/04/21	2032	03/08/2017	9.43	Call	Bond Future	2,854.4100		2.8544	3,019.7800	3.0198	5.793	0	0	0
2017/04/21	2032	03/08/2017	9.45	Call	Bond Future	2,934.8900		2.9349	3,103.1800	3.1032	5.734	0	0	0
2017/04/21	2032	02/11/2017			Bond Future	9.3793		92.0237	9.3361	92.3400	(0.460)	0.0000	0.0000	0
2017/04/21	2032	02/11/2017	9.48	Put	Bond Future	2,975.9300		2.9759	2,828.4200	2.8284	(4.957)	0	0	0
2017/04/21	2032	02/11/2017	9.50	Put	Bond Future	2,909.2900		2.9093	2,763.9600	2.7640	(4.995)	0	0	0
2017/04/21	2032	02/11/2017	9.48	Call	Bond Future	3,708.6800		3.7087	3,877.5600	3.8776	4.554	0	0	0
2017/04/21	2032	02/11/2017	9.49	Put	Bond Future	2,942.4700		2.9425	2,796.0500	2.7961	(4.976)	0	0	0
2017/04/21	2032	02/11/2017	9.49	Call	Bond Future	3,747.4900		3.7475	3,917.4600	3.9175	4.536	0	0	0
2017/04/21	2032	02/11/2017	9.50	Call	Bond Future	3,786.5100		3.7865	3,957.5700	3.9576	4.518	0	0	0

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2017/04/21	2032	01/02/2018	9.55	Put	Bond Future	3,672.6200	3.6726	3,524.0200	3.5240	(4.046)	0	0	0
2017/04/21	2032	01/02/2018			Bond Future	9.4205	93.8579	9.3758	94.1822	(0.475)	0.0000	0.0000	0
2017/04/21	2032	01/02/2018	9.57	Put	Bond Future	3,608.7500	3.6088	3,461.9100	3.4619	(4.069)	0	0	0
2017/04/21	2032	01/02/2018	9.56	Put	Bond Future	3,640.7300	3.6407	3,493.0100	3.4930	(4.057)	0	0	0
2017/04/21	2032	01/02/2018	9.55	Call	Bond Future	4,601.5100	4.6015	4,777.2700	4.7773	3.820	0	0	0
2017/04/21	2032	01/02/2018	9.56	Call	Bond Future	4,640.8000	4.6408	4,817.4400	4.8174	3.806	0	0	0
2017/04/21	2032	01/02/2018	9.57	Call	Bond Future	4,679.9200	4.6799	4,857.4400	4.8574	3.793	0	0	0
2017/04/21	2033	04/05/2017			Bond Future	105.1870	105.1870	105.1927	105.1927	0.005	0.0000	0.0000	5,704
2017/04/21	2033	04/05/2017	110.83	Put	Bond Future	5,643.0000	5.6430	5,637.3300	5.6373	(0.100)	0	0	0
2017/04/21	2033	04/05/2017	110.85	Put	Bond Future	5,663.0000	5.6630	5,657.3300	5.6573	(0.100)	0	0	0
2017/04/21	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2033	04/05/2017	110.84	Put	Bond Future	5,653.0000	5.6530	5,647.3300	5.6473	(0.100)	0	0	0
2017/04/21	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2033	03/08/2017	113.14	Put	Bond Future	5,930.1500	5.9301	5,924.4800	5.9245	(0.096)	0	0	0
2017/04/21	2033	03/08/2017			Bond Future	107.2099	107.2099	107.2155	107.2155	0.005	0.0000	0.0000	430
2017/04/21	2033	03/08/2017	113.13	Put	Bond Future	5,920.1500	5.9201	5,914.4800	5.9145	(0.096)	0	0	0
2017/04/21	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2033	03/08/2017	113.12	Put	Bond Future	5,910.1500	5.9101	5,904.4800	5.9045	(0.096)	0	0	0
2017/04/21	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2033	02/11/2017			Bond Future	108.2468	108.2468	108.2507	108.2507	0.004	0.0000	0.0000	0
2017/04/21	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2033	02/11/2017	110.07	Put	Bond Future	1,823.1800	1.8232	1,819.3500	1.8194	(0.210)	0	0	0
2017/04/21	2033	02/11/2017	110.09	Put	Bond Future	1,843.1800	1.8432	1,839.3500	1.8394	(0.208)	0	0	0
2017/04/21	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2033	02/11/2017	110.08	Put	Bond Future	1,833.1800	1.8332	1,829.3500	1.8294	(0.209)	0	0	0
2017/04/21	2033	01/02/2018	109.66	Call	Bond Future	769.8800	0.7699	775.7100	0.7757	0.757	0	0	0
2017/04/21	2033	01/02/2018			Bond Future	110.4299	110.4299	110.4357	110.4357	0.005	0.0000	0.0000	0
2017/04/21	2033	01/02/2018	109.64	Call	Bond Future	789.8800	0.7899	795.7100	0.7957	0.738	0	0	0
2017/04/21	2033	01/02/2018	109.65	Call	Bond Future	779.8800	0.7799	785.7100	0.7857	0.748	0	0	0
2017/04/21	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2037	04/05/2017			Bond Future	9.5386	93.1198	9.5029	93.4133	(0.375)	0.0000	0.0000	54,367
2017/04/21	2037	04/05/2017	9.58	Put	Bond Future	833.4500	0.8334	675.8700	0.6759	(18.907)	0	0	0
2017/04/21	2037	04/05/2017	9.60	Put	Bond Future	762.9700	0.7630	613.4900	0.6135	(19.592)	0	0	0
2017/04/21	2037	04/05/2017	9.59	Put	Bond Future	797.6300	0.7976	644.1000	0.6441	(19.248)	0	0	0
2017/04/21	2037	04/05/2017	9.60	Call	Bond Future	1,263.0300	1.2630	1,406.9700	1.4070	11.396	0	0	0
2017/04/21	2037	04/05/2017	9.58	Call	Bond Future	1,170.9900	1.1710	1,306.8300	1.3068	11.600	0	0	0
2017/04/21	2037	04/05/2017	9.59	Call	Bond Future	1,216.4900	1.2165	1,356.3800	1.3564	11.499	0	0	0
2017/04/21	2037	03/08/2017	9.57	Call	Bond Future	2,733.9300	2.7339	2,874.1700	2.8742	5.130	0	0	0
2017/04/21	2037	03/08/2017			Bond Future	9.5914	90.6367	9.5545	90.9356	(0.384)	0.0000	0.0000	480
2017/04/21	2037	03/08/2017	9.58	Call	Bond Future	2,773.7800	2.7738	2,915.3900	2.9154	5.105	0	0	0
2017/04/21	2037	03/08/2017	9.56	Put	Bond Future	2,948.8600	2.9489	2,788.8000	2.7888	(5.428)	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
2017/04/21	2037	03/08/2017	9.57	Put	Bond Future	2,907.1800	2.9072	2,748.4900	2.7485	(5.459)	0	0	0
2017/04/21	2037	03/08/2017	9.58	Put	Bond Future	2,865.9300	2.8659	2,708.6100	2.7086	(5.489)	0	0	0
2017/04/21	2037	03/08/2017	9.56	Call	Bond Future	2,694.4000	2.6944	2,833.2700	2.8333	5.154	0	0	0
2017/04/21	2037	02/11/2017			Bond Future	9.6360	92.4026	9.5983	92.7055	(0.391)	0.0000	0.0000	0
2017/04/21	2037	02/11/2017	9.66	Call	Bond Future	4,022.1500	4.0221	4,174.2400	4.1742	3.781	0	0	0
2017/04/21	2037	02/11/2017	9.65	Put	Bond Future	3,869.7500	3.8698	3,717.9200	3.7179	(3.924)	0	0	0
2017/04/21	2037	02/11/2017	9.67	Put	Bond Future	3,790.4300	3.7904	3,640.5600	3.6406	(3.954)	0	0	0
2017/04/21	2037	02/11/2017	9.66	Put	Bond Future	3,829.9300	3.8299	3,679.0800	3.6791	(3.939)	0	0	0
2017/04/21	2037	02/11/2017	9.65	Call	Bond Future	3,982.0500	3.9820	4,133.1600	4.1332	3.795	0	0	0
2017/04/21	2037	02/11/2017	9.67	Call	Bond Future	4,062.4500	4.0625	4,215.5200	4.2155	3.768	0	0	0
2017/04/21	2037	01/02/2018			Bond Future	9.6781	89.9886	9.6390	90.2994	(0.404)	0.0000	0.0000	0
2017/04/21	2037	01/02/2018	9.81	Put	Bond Future	4,128.5300	4.1285	3,985.7900	3.9858	(3.457)	0	0	0
2017/04/21	2037	01/02/2018	9.83	Put	Bond Future	4,056.1100	4.0561	3,915.0300	3.9150	(3.478)	0	0	0
2017/04/21	2037	01/02/2018	9.82	Put	Bond Future	4,092.0300	4.0920	3,950.1200	3.9501	(3.468)	0	0	0
2017/04/21	2037	01/02/2018	9.82	Call	Bond Future	5,206.6900	5.2067	5,375.5400	5.3755	3.243	0	0	0
2017/04/21	2037	01/02/2018	9.81	Call	Bond Future	5,165.3300	5.1653	5,333.3500	5.3334	3.253	0	0	0
2017/04/21	2037	01/02/2018	9.83	Call	Bond Future	5,248.5200	5.2485	5,418.2000	5.4182	3.233	0	0	0
2017/04/21	2038	04/05/2017	139.77	Put	Bond Future	8,205.5100	8.2055	8,415.0000	8.4150	2.553	0	0	0
2017/04/21	2038	04/05/2017			Bond Future	131.5645	131.5645	131.3550	131.3550	(0.159)	0.0000	0.0000	19,811
2017/04/21	2038	04/05/2017	139.79	Put	Bond Future	8,225.5100	8.2255	8,435.0000	8.4350	2.547	0	0	0
2017/04/21	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	04/05/2017	139.78	Put	Bond Future	8,215.5100	8.2155	8,425.0000	8.4250	2.550	0	0	0
2017/04/21	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	03/08/2017			Bond Future	132.5979	132.5979	132.3845	132.3845	(0.161)	0.0000	0.0000	2,706
2017/04/21	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	03/08/2017	141.16	Put	Bond Future	8,562.1200	8.5621	8,775.5300	8.7755	2.492	0	0	0
2017/04/21	2038	03/08/2017	141.18	Put	Bond Future	8,582.1200	8.5821	8,795.5300	8.7955	2.487	0	0	0
2017/04/21	2038	03/08/2017	141.17	Put	Bond Future	8,572.1200	8.5721	8,785.5300	8.7855	2.490	0	0	0
2017/04/21	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	02/11/2017			Bond Future	135.2125	135.2125	134.9924	134.9924	(0.163)	0.0000	0.0000	0
2017/04/21	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	02/11/2017	136.80	Put	Bond Future	1,587.4500	1.5875	1,807.5600	1.8076	13.866	0	0	0
2017/04/21	2038	02/11/2017	136.82	Put	Bond Future	1,607.4500	1.6075	1,827.5600	1.8276	13.693	0	0	0
2017/04/21	2038	02/11/2017	136.81	Put	Bond Future	1,597.4500	1.5975	1,817.5600	1.8176	13.779	0	0	0
2017/04/21	2038	01/02/2018	136.95	Put	Bond Future	531.8300	0.5318	753.7600	0.7538	41.730	0	0	0
2017/04/21	2038	01/02/2018			Bond Future	136.4182	136.4182	136.1962	136.1962	(0.163)	0.0000	0.0000	0
2017/04/21	2038	01/02/2018	136.94	Put	Bond Future	521.8300	0.5218	743.7600	0.7438	42.529	0	0	0
2017/04/21	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2038	01/02/2018	136.93	Put	Bond Future	511.8300	0.5118	733.7600	0.7338	43.360	0	0	0
2017/04/21	2040	04/05/2017			Bond Future	9.6087	96.8260	9.5830	97.0517	(0.268)	0.0000	0.0000	11,300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/21	2040	04/05/2017	9.62	Put	Bond Future	1,033.7100	1.0337	890.0000	0.8900	(13.902)	0	0	0
2017/04/21	2040	04/05/2017	9.64	Put	Bond Future	951.0400	0.9510	813.4700	0.8135	(14.465)	0	0	0
2017/04/21	2040	04/05/2017	9.62	Call	Bond Future	1,132.7700	1.1328	1,214.7700	1.2148	7.239	0	0	0
2017/04/21	2040	04/05/2017	9.63	Put	Bond Future	991.8200	0.9918	851.1700	0.8512	(14.181)	0	0	0
2017/04/21	2040	04/05/2017	9.63	Call	Bond Future	1,178.2500	1.1783	1,263.3100	1.2633	7.219	0	0	0
2017/04/21	2040	04/05/2017	9.64	Call	Bond Future	1,224.7100	1.2247	1,312.8500	1.3128	7.197	0	0	0
2017/04/21	2040	03/08/2017			Bond Future	9.6618	94.1630	9.6353	94.3929	(0.274)	0.0000	0.0000	0
2017/04/21	2040	03/08/2017	9.61	Put	Bond Future	3,304.7100	3.3047	3,174.8500	3.1749	(3.930)	0	0	0
2017/04/21	2040	03/08/2017	9.63	Put	Bond Future	3,213.8700	3.2139	3,086.0700	3.0861	(3.977)	0	0	0
2017/04/21	2040	03/08/2017	9.61	Call	Bond Future	2,854.3000	2.8543	2,954.3400	2.9543	3.505	0	0	0
2017/04/21	2040	03/08/2017	9.62	Put	Bond Future	3,259.0600	3.2591	3,130.2300	3.1302	(3.953)	0	0	0
2017/04/21	2040	03/08/2017	9.62	Call	Bond Future	2,895.8700	2.8959	2,996.9400	2.9969	3.490	0	0	0
2017/04/21	2040	03/08/2017	9.63	Call	Bond Future	2,937.7800	2.9378	3,039.8800	3.0399	3.475	0	0	0
2017/04/21	2040	02/11/2017			Bond Future	9.7069	95.9976	9.6799	96.2302	(0.279)	0.0000	0.0000	0
2017/04/21	2040	02/11/2017	9.66	Call	Bond Future	4,090.4700	4.0905	4,198.5100	4.1985	2.641	0	0	0
2017/04/21	2040	02/11/2017	9.65	Put	Bond Future	4,539.2200	4.5392	4,413.9400	4.4139	(2.760)	0	0	0
2017/04/21	2040	02/11/2017	9.67	Put	Bond Future	4,449.4800	4.4495	4,325.6800	4.3257	(2.782)	0	0	0
2017/04/21	2040	02/11/2017	9.66	Put	Bond Future	4,494.3200	4.4943	4,369.7800	4.3698	(2.771)	0	0	0
2017/04/21	2040	02/11/2017	9.67	Call	Bond Future	4,131.9700	4.1320	4,240.7500	4.2407	2.633	0	0	0
2017/04/21	2040	02/11/2017	9.65	Call	Bond Future	4,048.9000	4.0489	4,156.2000	4.1562	2.650	0	0	0
2017/04/21	2040	01/02/2018	9.89	Call	Bond Future	5,660.6100	5.6606	5,787.5600	5.7876	2.243	0	0	0
2017/04/21	2040	01/02/2018			Bond Future	9.7497	93.4050	9.7216	93.6440	(0.288)	0.0000	0.0000	0
2017/04/21	2040	01/02/2018	9.87	Call	Bond Future	5,572.4200	5.5724	5,698.1100	5.6981	2.256	0	0	0
2017/04/21	2040	01/02/2018	9.88	Call	Bond Future	5,616.6000	5.6166	5,742.9300	5.7429	2.249	0	0	0
2017/04/21	2040	01/02/2018	9.87	Put	Bond Future	4,558.8100	4.5588	4,445.5100	4.4455	(2.485)	0	0	0
2017/04/21	2040	01/02/2018	9.88	Put	Bond Future	4,519.5500	4.5195	4,406.8900	4.4069	(2.493)	0	0	0
2017/04/21	2040	01/02/2018	9.89	Put	Bond Future	4,480.2500	4.4802	4,368.2100	4.3682	(2.501)	0	0	0
2017/04/21	2044	04/05/2017			Bond Future	9.6385	93.8700	9.6328	93.9197	(0.058)	0.0000	0.0000	23,771
2017/04/21	2044	04/05/2017	9.67	Call	Bond Future	1,242.7400	1.2427	1,230.4500	1.2305	(0.989)	0	0	0
2017/04/21	2044	04/05/2017	9.66	Put	Bond Future	1,005.3800	1.0054	942.5500	0.9425	(6.249)	0	0	0
2017/04/21	2044	04/05/2017	9.68	Put	Bond Future	924.2800	0.9243	863.0300	0.8630	(6.627)	0	0	0
2017/04/21	2044	04/05/2017	9.67	Put	Bond Future	964.2400	0.9642	902.1800	0.9022	(6.436)	0	0	0
2017/04/21	2044	04/05/2017	9.68	Call	Bond Future	1,290.7600	1.2908	1,279.2800	1.2793	(0.889)	0	0	0
2017/04/21	2044	04/05/2017	9.66	Call	Bond Future	1,195.7700	1.1958	1,182.7100	1.1827	(1.092)	0	0	0
2017/04/21	2044	03/08/2017			Bond Future	9.6901	91.2760	9.6844	91.3265	(0.060)	0.0000	0.0000	120
2017/04/21	2044	03/08/2017	9.62	Put	Bond Future	3,440.7600	3.4408	3,399.9600	3.4000	(1.186)	0	0	0
2017/04/21	2044	03/08/2017	9.64	Put	Bond Future	3,346.8800	3.3469	3,306.5200	3.3065	(1.206)	0	0	0
2017/04/21	2044	03/08/2017	9.63	Put	Bond Future	3,393.5800	3.3936	3,353.0000	3.3530	(1.196)	0	0	0
2017/04/21	2044	03/08/2017	9.64	Call	Bond Future	2,906.0200	2.9060	2,916.2200	2.9162	0.351	0	0	0
2017/04/21	2044	03/08/2017	9.62	Call	Bond Future	2,823.0000	2.8230	2,832.7600	2.8328	0.346	0	0	0
2017/04/21	2044	03/08/2017	9.63	Call	Bond Future	2,864.3400	2.8643	2,874.3200	2.8743	0.348	0	0	0
2017/04/21	2044	02/11/2017	9.68	Call	Bond Future	4,128.9300	4.1289	4,143.1000	4.1431	0.343	0	0	0
2017/04/21	2044	02/11/2017			Bond Future	9.7340	93.0543	9.7283	93.1041	(0.059)	0.0000	0.0000	0
2017/04/21	2044	02/11/2017	9.66	Call	Bond Future	4,045.5900	4.0456	4,059.4500	4.0594	0.343	0	0	0
2017/04/21	2044	02/11/2017	9.67	Call	Bond Future	4,087.1500	4.0871	4,101.1700	4.1012	0.343	0	0	0
2017/04/21	2044	02/11/2017	9.66	Put	Bond Future	4,692.4600	4.6925	4,656.4500	4.6564	(0.767)	0	0	0
2017/04/21	2044	02/11/2017	9.68	Put	Bond Future	4,600.3200	4.6003	4,564.6200	4.5646	(0.776)	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
2017/04/21	2044	02/11/2017	9.67	Put	Bond Future	4,646.2100	4.6462	4,610.3600	4.6104	(0.772)	0	0	0
2017/04/21	2044	01/02/2018			Bond Future	9.7757	90.5282	9.7696	90.5807	(0.062)	0.0000	0.0000	0
2017/04/21	2044	01/02/2018	9.89	Put	Bond Future	4,658.7700	4.6588	4,626.7100	4.6267	(0.688)	0	0	0
2017/04/21	2044	01/02/2018	9.91	Put	Bond Future	4,578.9200	4.5789	4,547.1500	4.5471	(0.694)	0	0	0
2017/04/21	2044	01/02/2018	9.89	Call	Bond Future	5,633.6500	5.6337	5,654.1200	5.6541	0.363	0	0	0
2017/04/21	2044	01/02/2018	9.90	Put	Bond Future	4,618.7000	4.6187	4,586.7900	4.5868	(0.691)	0	0	0
2017/04/21	2044	01/02/2018	9.90	Call	Bond Future	5,678.0200	5.6780	5,698.6400	5.6986	0.363	0	0	0
2017/04/21	2044	01/02/2018	9.91	Call	Bond Future	5,722.5300	5.7225	5,743.2900	5.7433	0.363	0	0	0
2017/04/21	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2046	04/05/2017			Bond Future	127.7060	127.7060	127.8452	127.8452	0.109	0.0000	0.0000	19,416
2017/04/21	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2046	04/05/2017	138.32	Put	Bond Future	10,614.0400	10.6140	10,474.8000	10.4748	(1.312)	0	0	0
2017/04/21	2046	04/05/2017	138.34	Put	Bond Future	10,634.0400	10.6340	10,494.8000	10.4948	(1.309)	0	0	0
2017/04/21	2046	04/05/2017	138.33	Put	Bond Future	10,624.0400	10.6240	10,484.8000	10.4848	(1.311)	0	0	0
2017/04/21	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2046	03/08/2017	141.17	Put	Bond Future	11,008.0900	11.0081	10,866.3100	10.8663	(1.288)	0	0	0
2017/04/21	2046	03/08/2017			Bond Future	130.1619	130.1619	130.3037	130.3037	0.109	0.0000	0.0000	9,883
2017/04/21	2046	03/08/2017	141.19	Put	Bond Future	11,028.0900	11.0281	10,886.3100	10.8863	(1.286)	0	0	0
2017/04/21	2046	03/08/2017	141.18	Put	Bond Future	11,018.0900	11.0181	10,876.3100	10.8763	(1.287)	0	0	0
2017/04/21	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2046	02/11/2017			Bond Future	131.1450	131.1450	131.2871	131.2871	0.108	0.0000	0.0000	0
2017/04/21	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2046	02/11/2017	136.30	Put	Bond Future	5,155.0100	5.1550	5,012.8800	5.0129	(2.757)	0	0	0
2017/04/21	2046	02/11/2017	136.32	Put	Bond Future	5,175.0100	5.1750	5,032.8800	5.0329	(2.746)	0	0	0
2017/04/21	2046	02/11/2017	136.31	Put	Bond Future	5,165.0100	5.1650	5,022.8800	5.0229	(2.752)	0	0	0
2017/04/21	2046	01/02/2018	132.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2046	01/02/2018			Bond Future	133.7898	133.7898	133.9374	133.9374	0.110	0.0000	0.0000	0
2017/04/21	2046	01/02/2018	132.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2046	01/02/2018	132.92	Call	Bond Future	869.8300	0.8698	1,017.4100	1.0174	16.967	0	0	0
2017/04/21	2046	01/02/2018	132.90	Call	Bond Future	889.8300	0.8898	1,037.4100	1.0374	16.585	0	0	0
2017/04/21	2046	01/02/2018	132.91	Call	Bond Future	879.8300	0.8798	1,027.4100	1.0274	16.774	0	0	0
2017/04/21	2046	01/02/2018	132.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2050	04/05/2017			Bond Future	136.7771	136.7771	136.7846	136.7846	0.005	0.0000	0.0000	22,203
2017/04/21	2050	04/05/2017	147.83	Put	Bond Future	11,052.8900	11.0529	11,045.4200	11.0454	(0.068)	0	0	0
2017/04/21	2050	04/05/2017	147.85	Put	Bond Future	11,072.8900	11.0729	11,065.4200	11.0654	(0.067)	0	0	0
2017/04/21	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2050	04/05/2017	147.84	Put	Bond Future	11,062.8900	11.0629	11,055.4200	11.0554	(0.068)	0	0	0
2017/04/21	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2050	03/08/2017			Bond Future	137.7458	137.7458	137.7536	137.7536	0.006	0.0000	0.0000	5,104
2017/04/21	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/21	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2050	03/08/2017	149.22	Put	Bond Future	11,474.1800	11.4742	11,466.3600	11.4664	(0.068)	0	0	0
2017/04/21	2050	03/08/2017	149.24	Put	Bond Future	11,494.1800	11.4942	11,486.3600	11.4864	(0.068)	0	0	0
2017/04/21	2050	03/08/2017	149.23	Put	Bond Future	11,484.1800	11.4842	11,476.3600	11.4764	(0.068)	0	0	0
2017/04/21	2050	02/11/2017	144.66	Put	Bond Future	4,198.0700	4.1981	4,192.7000	4.1927	(0.128)	0	0	0
2017/04/21	2050	02/11/2017	144.67	Put	Bond Future	4,208.0700	4.2081	4,202.7000	4.2027	(0.128)	0	0	0
2017/04/21	2050	02/11/2017			Bond Future	140.4619	140.4619	140.4673	140.4673	0.004	0.0000	0.0000	0
2017/04/21	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2050	02/11/2017	144.65	Put	Bond Future	4,188.0700	4.1881	4,182.7000	4.1827	(0.128)	0	0	0
2017/04/21	2050	01/02/2018	140.24	Call	Bond Future	1,362.5900	1.3626	1,370.5800	1.3706	0.586	0	0	0
2017/04/21	2050	01/02/2018			Bond Future	141.6026	141.6026	141.6106	141.6106	0.006	0.0000	0.0000	0
2017/04/21	2050	01/02/2018	140.25	Call	Bond Future	1,352.5900	1.3526	1,360.5800	1.3606	0.591	0	0	0
2017/04/21	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2050	01/02/2018	140.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	2050	01/02/2018	140.23	Call	Bond Future	1,372.5900	1.3726	1,380.5800	1.3806	0.582	0	0	0
2017/04/21	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	AL37	04/05/2017			Index Future	533.1150	533.1150	533.8490	533.8490	0.138	0.0000	0.0000	1
2017/04/21	AL37	03/08/2017			Index Future	543.2710	543.2710	544.0180	544.0180	0.138	0.0000	0.0000	0
2017/04/21	AL37	02/11/2017			Index Future	553.8550	553.8550	554.6060	554.6060	0.136	0.0000	0.0000	0
2017/04/21	AL37	01/02/2018			Index Future	564.8930	564.8930	565.6690	565.6690	0.137	0.0000	0.0000	0
2017/04/21	AL7T	04/05/2017			Index Future	613.1200	613.1200	614.6250	614.6250	0.245	0.0000	0.0000	0
2017/04/21	AL7T	03/08/2017			Index Future	624.8000	624.8000	626.3330	626.3330	0.245	0.0000	0.0000	0
2017/04/21	AL7T	02/11/2017			Index Future	636.9720	636.9720	638.5230	638.5230	0.243	0.0000	0.0000	0
2017/04/21	AL7T	01/02/2018			Index Future	649.6660	649.6660	651.2590	651.2590	0.245	0.0000	0.0000	0
2017/04/21	ALBI	04/05/2017			Index Future	555.3220	555.3220	556.5850	556.5850	0.227	0.0000	0.0000	533
2017/04/21	ALBI	03/08/2017			Index Future	565.9010	565.9010	567.1870	567.1870	0.227	0.0000	0.0000	99
2017/04/21	ALBI	02/11/2017			Index Future	576.9260	576.9260	578.2260	578.2260	0.225	0.0000	0.0000	0
2017/04/21	ALBI	01/02/2018			Index Future	588.4230	588.4230	589.7600	589.7600	0.227	0.0000	0.0000	0
2017/04/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	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
2017/04/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/21	EL28	04/05/2017			Bond Future	126.9907	126.9907	127.0000	127.0000	0.007	0.0000	0.0000	0
2017/04/21	EL28	04/05/2017	137.90	Put	Bond Future	10,909.3100	10.9093	10,900.0500	10.9001	(0.085)	0	0	0
2017/04/21	EL28	04/05/2017	137.92	Put	Bond Future	10,929.3100	10.9293	10,920.0500	10.9201	(0.085)	0	0	0
2017/04/21	EL28	04/05/2017	137.91	Put	Bond Future	10,919.3100	10.9193	10,910.0500	10.9101	(0.085)	0	0	0
2017/04/21	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	03/08/2017			Bond Future	129.4328	129.4328	129.4423	129.4423	0.007	0.0000	0.0000	0
2017/04/21	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	03/08/2017	135.16	Put	Bond Future	5,727.2200	5.7272	5,717.6900	5.7177	(0.166)	0	0	0
2017/04/21	EL28	03/08/2017	135.18	Put	Bond Future	5,747.2200	5.7472	5,737.6900	5.7377	(0.166)	0	0	0
2017/04/21	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	03/08/2017	135.17	Put	Bond Future	5,737.2200	5.7372	5,727.6900	5.7277	(0.166)	0	0	0
2017/04/21	EL28	02/11/2017			Bond Future	130.2412	130.2412	130.2485	130.2485	0.006	0.0000	0.0000	0
2017/04/21	EL28	02/11/2017	133.87	Put	Bond Future	3,628.7600	3.6288	3,621.5400	3.6215	(0.199)	0	0	0
2017/04/21	EL28	02/11/2017	133.89	Put	Bond Future	3,648.7600	3.6488	3,641.5400	3.6415	(0.198)	0	0	0
2017/04/21	EL28	02/11/2017	133.88	Put	Bond Future	3,638.7600	3.6388	3,631.5400	3.6315	(0.198)	0	0	0
2017/04/21	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	01/02/2018			Bond Future	132.8679	132.8679	132.8776	132.8776	0.007	0.0000	0.0000	0
2017/04/21	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	EL28	01/02/2018	132.31	Call	Bond Future	557.9200	0.5579	567.5600	0.5676	1.728	0	0	0
2017/04/21	EL28	01/02/2018	132.29	Call	Bond Future	577.9200	0.5779	587.5600	0.5876	1.668	0	0	0
2017/04/21	EL28	01/02/2018	132.30	Call	Bond Future	567.9200	0.5679	577.5600	0.5776	1.697	0	0	0

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2017/04/21	ES33	04/05/2017			Bond Future	10.5933	77.3005	10.5522	77.5597	(0.388)	0.0000	0.0000	2,000
2017/04/21	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	ES33	04/05/2017	10.54	Put	Bond Future	336.1800	0.3362	76.9000	0.0769	(77.125)	0	0	0
2017/04/21	ES33	04/05/2017	10.56	Put	Bond Future	209.7500	0.2098	0.0000	0.0000	(100.000)	0	0	0
2017/04/21	ES33	04/05/2017	10.55	Put	Bond Future	272.9300	0.2729	13.6500	0.0137	(94.999)	0	0	0
2017/04/21	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	49.5300	0.0495	100.000	0	0	0
2017/04/21	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	ES33	03/08/2017			Bond Future	10.6777	78.7731	10.6352	79.0372	(0.398)	0.0000	0.0000	7,466
2017/04/21	ES33	03/08/2017	10.53	Put	Bond Future	923.9100	0.9239	659.8000	0.6598	(28.586)	0	0	0
2017/04/21	ES33	03/08/2017	10.55	Put	Bond Future	797.8100	0.7978	533.7000	0.5337	(33.104)	0	0	0
2017/04/21	ES33	03/08/2017	10.54	Put	Bond Future	860.8200	0.8608	596.7100	0.5967	(30.681)	0	0	0
2017/04/21	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	ES33	02/11/2017	10.66	Put	Bond Future	632.3000	0.6323	364.5100	0.3645	(42.352)	0	0	0
2017/04/21	ES33	02/11/2017			Bond Future	10.7628	76.5152	10.7191	76.7830	(0.406)	0.0000	0.0000	0
2017/04/21	ES33	02/11/2017	10.68	Put	Bond Future	508.6600	0.5087	240.8700	0.2409	(52.646)	0	0	0
2017/04/21	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	ES33	02/11/2017	10.67	Put	Bond Future	570.4400	0.5704	302.6500	0.3027	(46.944)	0	0	0
2017/04/21	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	ES33	01/02/2018	10.99	Call	Bond Future	846.7400	0.8467	1,121.3500	1.1214	32.431	0	0	0
2017/04/21	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	ES33	01/02/2018			Bond Future	10.8483	78.0402	10.8029	78.3148	(0.419)	0.0000	0.0000	0
2017/04/21	ES33	01/02/2018	11.00	Call	Bond Future	905.9700	0.9060	1,180.5800	1.1806	30.311	0	0	0
2017/04/21	ES33	01/02/2018	11.01	Call	Bond Future	965.1200	0.9651	1,239.7300	1.2397	28.453	0	0	0
2017/04/21	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	ES42	04/05/2017			Bond Future	10.7782	80.7183	10.7572	80.8690	(0.195)	0.0000	0.0000	8,777
2017/04/21	ES42	03/08/2017			Bond Future	10.8623	82.2560	10.8406	82.4094	(0.200)	0.0000	0.0000	0
2017/04/21	ES42	02/11/2017			Bond Future	10.9462	79.5967	10.9239	79.7515	(0.203)	0.0000	0.0000	0
2017/04/21	ES42	01/02/2018			Bond Future	11.0277	81.1833	11.0045	81.3427	(0.210)	0.0000	0.0000	0
2017/04/21	GOVI	04/05/2017			GOVI	553.6840	553.6840	554.9210	554.9210	0.223	0.0000	0.0000	406
2017/04/21	GOVI	04/05/2017	262.19	Call	GOVI	2,914,940.0000	291.4940	2,927,310.0000	292.7310	0.424	0	0	0
2017/04/21	GOVI	04/05/2017	262.20	Call	GOVI	2,914,840.0000	291.4840	2,927,210.0000	292.7210	0.424	0	0	0
2017/04/21	GOVI	04/05/2017	262.18	Call	GOVI	2,915,040.0000	291.5040	2,927,410.0000	292.7410	0.424	0	0	0
2017/04/21	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	03/08/2017			GOVI	564.2320	564.2320	565.4910	565.4910	0.223	0.0000	0.0000	0
2017/04/21	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	03/08/2017	561.09	Call	GOVI	31,420.0000	3.1420	44,010.0000	4.4010	40.070	0	0	0
2017/04/21	GOVI	03/08/2017	561.10	Call	GOVI	31,320.0000	3.1320	43,910.0000	4.3910	40.198	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
2017/04/21	GOVI	03/08/2017	561.11	Call	GOVI	31,220.0000	3.1220	43,810.0000	4.3810	40.327	0	0	0
2017/04/21	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	02/11/2017			GOVI	575.2230	575.2230	576.4970	576.4970	0.221	0.0000	0.0000	0
2017/04/21	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	02/11/2017	572.44	Call	GOVI	27,830.0000	2.7830	40,570.0000	4.0570	45.778	0	0	0
2017/04/21	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	02/11/2017	572.45	Call	GOVI	27,730.0000	2.7730	40,470.0000	4.0470	45.943	0	0	0
2017/04/21	GOVI	02/11/2017	572.46	Call	GOVI	27,630.0000	2.7630	40,370.0000	4.0370	46.109	0	0	0
2017/04/21	GOVI	01/02/2018			GOVI	586.6870	586.6870	587.9960	587.9960	0.223	0.0000	0.0000	0
2017/04/21	GOVI	01/02/2018	581.03	Call	GOVI	56,570.0000	5.6570	69,660.0000	6.9660	23.139	0	0	0
2017/04/21	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	GOVI	01/02/2018	581.04	Call	GOVI	56,470.0000	5.6470	69,560.0000	6.9560	23.180	0	0	0
2017/04/21	GOVI	01/02/2018	581.02	Call	GOVI	56,670.0000	5.6670	69,760.0000	6.9760	23.099	0	0	0
2017/04/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/21	IGOV	04/05/2017			Index Future	247.6160	247.6160	247.6370	247.6370	0.008	0.0000	0.0000	448
2017/04/21	IGOV	03/08/2017			Index Future	252.3770	252.3770	252.3990	252.3990	0.009	0.0000	0.0000	772
2017/04/21	IGOV	02/11/2017			Index Future	257.3540	257.3540	257.3710	257.3710	0.007	0.0000	0.0000	0
2017/04/21	IGOV	01/02/2018			Index Future	262.5440	262.5440	262.5660	262.5660	0.008	0.0000	0.0000	0
2017/04/21	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/21	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/21	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/21	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/21	IS01	21/09/2017			Interest Rate Swap	99.6038	99.6038	99.5993	99.5993	(0.005)	0.0000	0.0000	0
2017/04/21	IS01	21/12/2017			Interest Rate Swap	99.8103	99.8103	99.8029	99.8029	(0.007)	0.0000	0.0000	0
2017/04/21	IS01	15/03/2018			Interest Rate Swap	99.7706	99.7706	99.7575	99.7575	(0.013)	0.0000	0.0000	0
2017/04/21	IS01	21/06/2018			Interest Rate Swap	99.9658	99.9658	99.9364	99.9364	(0.029)	0.0000	0.0000	0
2017/04/21	IS02	18/12/2017			Interest Rate Swap	99.8388	99.8388	99.8318	99.8318	(0.007)	0.0000	0.0000	0
2017/04/21	IS02	16/03/2018			Interest Rate Swap	99.0517	99.0517	99.0377	99.0377	(0.014)	0.0000	0.0000	0
2017/04/21	IS02	15/06/2018			Interest Rate Swap	98.6564	98.6564	98.6264	98.6264	(0.030)	0.0000	0.0000	0
2017/04/21	IS02	21/09/2018			Interest Rate Swap	98.6266	98.6266	98.5955	98.5955	(0.032)	0.0000	0.0000	0
2017/04/21	IS02	21/12/2018			Interest Rate Swap	99.0500	99.0500	99.0100	99.0100	(0.040)	0.0000	0.0000	0
2017/04/21	IS02	15/03/2019			Interest Rate Swap	99.4796	99.4796	99.4482	99.4482	(0.032)	0.0000	0.0000	0
2017/04/21	IS02	21/06/2019			Interest Rate Swap	99.9181	99.9181	99.8862	99.8862	(0.032)	0.0000	0.0000	0
2017/04/21	IS05	17/12/2020			Interest Rate Swap	96.8294	96.8294	96.7288	96.7288	(0.104)	0.0000	0.0000	0
2017/04/21	IS05	16/03/2021			Interest Rate Swap	96.1122	96.1122	96.0075	96.0075	(0.109)	0.0000	0.0000	0
2017/04/21	IS05	15/06/2021			Interest Rate Swap	95.3634	95.3634	95.2523	95.2523	(0.116)	0.0000	0.0000	0
2017/04/21	IS05	21/09/2021			Interest Rate Swap	95.5850	95.5850	95.4636	95.4636	(0.127)	0.0000	0.0000	0
2017/04/21	IS05	21/12/2021			Interest Rate Swap	97.8055	97.8055	97.6753	97.6753	(0.133)	0.0000	0.0000	51
2017/04/21	IS05	15/03/2022			Interest Rate Swap	97.9782	97.9782	97.8398	97.8398	(0.141)	0.0000	0.0000	0
2017/04/21	IS05	21/06/2022			Interest Rate Swap	99.1966	99.1966	99.0511	99.0511	(0.147)	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
2017/04/21	IS10	17/12/2025			Interest Rate Swap	96.1366	96.1366	95.9072	95.9072	(0.239)	0.0000	0.0000	0
2017/04/21	IS10	16/03/2026			Interest Rate Swap	93.1704	93.1704	92.9260	92.9260	(0.262)	0.0000	0.0000	0
2017/04/21	IS10	15/06/2026			Interest Rate Swap	91.9288	91.9288	91.6741	91.6741	(0.277)	0.0000	0.0000	0
2017/04/21	IS10	21/09/2026			Interest Rate Swap	94.0551	94.0551	93.7936	93.7936	(0.278)	0.0000	0.0000	0
2017/04/21	IS10	21/12/2026			Interest Rate Swap	97.7846	97.7846	97.5207	97.5207	(0.270)	0.0000	0.0000	0
2017/04/21	IS10	15/03/2027			Interest Rate Swap	96.3704	96.3704	96.0985	96.0985	(0.282)	0.0000	0.0000	0
2017/04/21	IS10	21/06/2027			Interest Rate Swap	98.4048	98.4048	98.1305	98.1305	(0.279)	0.0000	0.0000	0
2017/04/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/21	JBAF	17/05/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/04/21	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/04/21	JBAF	19/07/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/04/21	JBAF	16/08/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/21	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/21	JBAF	18/10/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/21	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/04/21	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/21	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/21	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/04/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/21	JBAF	19/12/2018			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/04/21	JBAF	20/03/2019			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/04/21	R023	04/05/2017	8.61	Call	Bond Future	2,267.1500	2.2672	2,421.9800	2.4220	6.829	0	0	0
2017/04/21	R023	04/05/2017			Bond Future	8.1040	99.8413	8.0684	100.0020	(0.439)	0.0000	0.0000	17,639
2017/04/21	R023	04/05/2017	8.59	Call	Bond Future	2,181.9400	2.1819	2,335.7300	2.3357	7.048	0	0	0
2017/04/21	R023	04/05/2017	8.60	Call	Bond Future	2,224.5000	2.2245	2,378.8300	2.3788	6.938	0	0	0
2017/04/21	R023	04/05/2017	8.59	Put	Bond Future	15.7500	0.0157	8.7900	0.0088	(44.190)	0	0	0
2017/04/21	R023	04/05/2017	8.61	Put	Bond Future	13.0800	0.0131	7.1600	0.0072	(45.260)	0	0	0
2017/04/21	R023	04/05/2017	8.60	Put	Bond Future	14.3600	0.0144	7.9400	0.0079	(44.708)	0	0	0
2017/04/21	R023	03/08/2017	8.60	Put	Bond Future	522.5200	0.5225	476.5600	0.4766	(8.796)	0	0	0
2017/04/21	R023	03/08/2017			Bond Future	8.1220	101.7433	8.0845	101.9070	(0.461)	0.0000	0.0000	2,245
2017/04/21	R023	03/08/2017	8.59	Put	Bond Future	533.3400	0.5333	486.6800	0.4867	(8.749)	0	0	0
2017/04/21	R023	03/08/2017	8.60	Call	Bond Future	2,580.5300	2.5805	2,698.2100	2.6982	4.560	0	0	0
2017/04/21	R023	03/08/2017	8.58	Call	Bond Future	2,517.4900	2.5175	2,633.7500	2.6338	4.618	0	0	0
2017/04/21	R023	03/08/2017	8.59	Call	Bond Future	2,548.8400	2.5488	2,665.8200	2.6658	4.590	0	0	0
2017/04/21	R023	03/08/2017	8.58	Put	Bond Future	544.5300	0.5445	497.1500	0.4972	(8.701)	0	0	0
2017/04/21	R023	02/11/2017	8.56	Call	Bond Future	2,615.2300	2.6152	2,724.7100	2.7247	4.186	0	0	0
2017/04/21	R023	02/11/2017			Bond Future	8.1372	99.7941	8.0980	99.9591	(0.482)	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
2017/04/21	R023	02/11/2017	8.57	Call	Bond Future	2,643.3700	2.6434	2,753.4700	2.7535	4.165	0	0	0
2017/04/21	R023	02/11/2017	8.58	Call	Bond Future	2,671.3900	2.6714	2,782.1000	2.7821	4.144	0	0	0
2017/04/21	R023	02/11/2017	8.56	Put	Bond Future	857.5700	0.8576	802.1000	0.8021	(6.468)	0	0	0
2017/04/21	R023	02/11/2017	8.58	Put	Bond Future	831.5400	0.8315	777.3000	0.7773	(6.523)	0	0	0
2017/04/21	R023	02/11/2017	8.57	Put	Bond Future	844.6100	0.8446	789.7600	0.7898	(6.494)	0	0	0
2017/04/21	R023	01/02/2018			Bond Future	8.1452	101.7831	8.1031	101.9532	(0.516)	0.0000	0.0000	0
2017/04/21	R023	01/02/2018	8.32	Call	Bond Future	2,312.9600	2.3130	2,407.2300	2.4072	4.076	0	0	0
2017/04/21	R023	01/02/2018	8.33	Call	Bond Future	2,335.6800	2.3357	2,430.5100	2.4305	4.060	0	0	0
2017/04/21	R023	01/02/2018	8.31	Put	Bond Future	1,626.6900	1.6267	1,550.2900	1.5503	(4.697)	0	0	0
2017/04/21	R023	01/02/2018	8.33	Put	Bond Future	1,592.2400	1.5922	1,516.9600	1.5170	(4.728)	0	0	0
2017/04/21	R023	01/02/2018	8.32	Put	Bond Future	1,609.5700	1.6096	1,533.7300	1.5337	(4.712)	0	0	0
2017/04/21	R023	01/02/2018	8.31	Call	Bond Future	2,290.0100	2.2900	2,383.7200	2.3837	4.092	0	0	0
2017/04/21	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R035	04/05/2017			Bond Future	9.4680	96.6070	9.4272	96.9420	(0.430)	0.0000	0.0000	8,780
2017/04/21	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R035	04/05/2017	9.55	Call	Bond Future	669.2700	0.6693	1,004.3100	1.0043	50.061	0	0	0
2017/04/21	R035	04/05/2017	9.53	Call	Bond Future	506.7800	0.5068	841.8200	0.8418	66.112	0	0	0
2017/04/21	R035	04/05/2017	9.54	Call	Bond Future	588.0800	0.5881	923.1200	0.9231	56.972	0	0	0
2017/04/21	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R035	03/08/2017			Bond Future	9.5165	98.4475	9.4745	98.7887	(0.441)	0.0000	0.0000	0
2017/04/21	R035	03/08/2017	9.50	Put	Bond Future	134.0700	0.1341	0.0000	0.0000	(100.000)	0	0	0
2017/04/21	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R035	03/08/2017	9.51	Put	Bond Future	52.8800	0.0529	0.0000	0.0000	(100.000)	0	0	0
2017/04/21	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	207.1900	0.2072	100.000	0	0	0
2017/04/21	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	288.3800	0.2884	100.000	0	0	0
2017/04/21	R035	03/08/2017	9.52	Call	Bond Future	28.2000	0.0282	369.4600	0.3695	1210.142	0	0	0
2017/04/21	R035	02/11/2017			Bond Future	9.5646	95.8633	9.5215	96.2094	(0.450)	0.0000	0.0000	0
2017/04/21	R035	02/11/2017	9.60	Call	Bond Future	283.0200	0.2830	629.1200	0.6291	122.288	0	0	0
2017/04/21	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R035	02/11/2017	9.61	Call	Bond Future	362.7600	0.3628	708.8600	0.7089	95.407	0	0	0
2017/04/21	R035	02/11/2017	9.59	Call	Bond Future	203.1800	0.2032	549.2800	0.5493	170.342	0	0	0
2017/04/21	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R035	01/02/2018			Bond Future	9.6109	97.7740	9.5662	98.1287	(0.464)	0.0000	0.0000	0
2017/04/21	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R035	01/02/2018	9.75	Call	Bond Future	1,092.9000	1.0929	1,447.6200	1.4476	32.457	0	0	0
2017/04/21	R035	01/02/2018	9.73	Call	Bond Future	937.0000	0.9370	1,291.7200	1.2917	37.857	0	0	0
2017/04/21	R035	01/02/2018	9.74	Call	Bond Future	1,015.0000	1.0150	1,369.7200	1.3697	34.948	0	0	0
2017/04/21	R186	04/05/2017	8.95	Put	Bond Future	173.3600	0.1734	115.9200	0.1159	(33.133)	0	0	5,209
2017/04/21	R186	04/05/2017			Bond Future	8.6871	115.6474	8.6464	115.9300	(0.469)	0.0000	0.0000	102,724
2017/04/21	R186	04/05/2017	8.89	Put	Bond Future	254.4500	0.2545	177.6500	0.1777	(30.183)	0	0	0
2017/04/21	R186	04/05/2017	8.94	Put	Bond Future	185.1700	0.1852	124.7400	0.1247	(32.635)	0	0	500
2017/04/21	R186	04/05/2017	9.20	Call	Bond Future	3,503.6300	3.5036	3,774.3800	3.7744	7.728	0	0	0
2017/04/21	R186	04/05/2017	8.70	Put	Bond Future	709.6100	0.7096	556.0100	0.5560	(21.646)	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
2017/04/21	R186	04/05/2017	8.91	Put	Bond Future	224.6800	0.2247	154.6900	0.1547	(31.151)	0	0	0
2017/04/21	R186	04/05/2017	8.44	Put	Bond Future	1,911.3500	1.9113	1,665.6300	1.6656	(12.856)	0	0	0
2017/04/21	R186	04/05/2017	8.90	Put	Bond Future	239.2000	0.2392	165.8500	0.1659	(30.665)	0	0	0
2017/04/21	R186	04/05/2017	8.70	Call	Bond Future	798.6300	0.7986	927.6700	0.9277	16.158	0	0	500
2017/04/21	R186	04/05/2017	8.91	Call	Bond Future	1,754.0200	1.7540	1,966.6700	1.9667	12.124	0	0	0
2017/04/21	R186	04/05/2017	8.98	Call	Bond Future	2,145.3900	2.1454	2,379.0200	2.3790	10.890	0	0	0
2017/04/21	R186	04/05/2017	9.20	Put	Bond Future	26.0000	0.0260	14.1100	0.0141	(45.731)	0	0	5,209
2017/04/21	R186	04/05/2017	8.89	Call	Bond Future	1,647.7000	1.6477	1,853.5400	1.8535	12.493	0	0	0
2017/04/21	R186	04/05/2017	8.94	Call	Bond Future	1,918.2300	1.9182	2,140.4400	2.1404	11.584	0	0	0
2017/04/21	R186	04/05/2017	8.95	Call	Bond Future	1,974.2200	1.9742	2,199.4200	2.1994	11.407	0	0	0
2017/04/21	R186	04/05/2017	8.98	Put	Bond Future	141.4900	0.1415	92.4800	0.0925	(34.638)	0	0	0
2017/04/21	R186	04/05/2017	8.44	Call	Bond Future	181.9600	0.1820	218.8800	0.2189	20.290	0	0	500
2017/04/21	R186	04/05/2017	8.90	Call	Bond Future	1,700.5200	1.7005	1,909.8100	1.9098	12.307	0	0	0
2017/04/21	R186	03/08/2017	8.93	Put	Bond Future	1,511.9700	1.5120	1,393.0900	1.3931	(7.863)	0	0	0
2017/04/21	R186	03/08/2017	9.35	Call	Bond Future	4,813.0400	4.8130	5,033.5700	5.0336	4.582	0	0	0
2017/04/21	R186	03/08/2017			Bond Future	8.7267	112.5478	8.6843	112.8357	(0.486)	8.6800	8.6800	36,490
2017/04/21	R186	03/08/2017	8.85	Put	Bond Future	1,733.2400	1.7332	1,602.9800	1.6030	(7.515)	0	0	750
2017/04/21	R186	03/08/2017	8.92	Put	Bond Future	1,538.4200	1.5384	1,418.1300	1.4181	(7.819)	0	0	0
2017/04/21	R186	03/08/2017	9.50	Call	Bond Future	5,591.3600	5.5914	5,826.1600	5.8262	4.199	0	0	0
2017/04/21	R186	03/08/2017	8.91	Call	Bond Future	2,798.4200	2.7984	2,964.5700	2.9646	5.937	0	0	0
2017/04/21	R186	03/08/2017	8.93	Call	Bond Future	2,878.6200	2.8786	3,047.5800	3.0476	5.869	0	0	0
2017/04/21	R186	03/08/2017	8.85	Call	Bond Future	2,564.8700	2.5649	2,722.4500	2.7225	6.144	0	0	0
2017/04/21	R186	03/08/2017	8.92	Call	Bond Future	2,838.3800	2.8384	3,005.9300	3.0059	5.903	0	0	0
2017/04/21	R186	03/08/2017	9.35	Put	Bond Future	693.7400	0.6937	626.4300	0.6264	(9.702)	0	0	750
2017/04/21	R186	03/08/2017	9.50	Put	Bond Future	511.4000	0.5114	458.3600	0.4584	(10.372)	0	0	6,500
2017/04/21	R186	03/08/2017	8.91	Put	Bond Future	1,565.2000	1.5652	1,443.5100	1.4435	(7.775)	0	0	0
2017/04/21	R186	02/11/2017	8.88	Call	Bond Future	3,348.7700	3.3488	3,505.4300	3.5054	4.678	0	0	0
2017/04/21	R186	02/11/2017	8.89	Put	Bond Future	2,528.8700	2.5289	2,395.2400	2.3952	(5.284)	0	0	0
2017/04/21	R186	02/11/2017			Bond Future	8.7603	114.7405	8.7164	115.0319	(0.501)	0.0000	0.0000	4
2017/04/21	R186	02/11/2017	8.89	Call	Bond Future	3,384.6700	3.3847	3,542.3700	3.5424	4.659	0	0	0
2017/04/21	R186	02/11/2017	8.90	Call	Bond Future	3,421.1100	3.4211	3,579.8300	3.5798	4.639	0	0	0
2017/04/21	R186	02/11/2017	8.88	Put	Bond Future	2,558.6200	2.5586	2,423.9500	2.4240	(5.263)	0	0	0
2017/04/21	R186	02/11/2017	8.90	Put	Bond Future	2,499.7100	2.4997	2,367.1000	2.3671	(5.305)	0	0	0
2017/04/21	R186	01/02/2018	8.96	Call	Bond Future	4,044.2000	4.0442	4,209.5400	4.2095	4.088	0	0	0
2017/04/21	R186	01/02/2018			Bond Future	8.7892	111.7234	8.7432	112.0226	(0.524)	0.0000	0.0000	0
2017/04/21	R186	01/02/2018	8.97	Call	Bond Future	4,079.6900	4.0797	4,245.9000	4.2459	4.074	0	0	0
2017/04/21	R186	01/02/2018	8.98	Call	Bond Future	4,115.7200	4.1157	4,282.8000	4.2828	4.060	0	0	0
2017/04/21	R186	01/02/2018	8.96	Put	Bond Future	2,943.8400	2.9438	2,809.9600	2.8100	(4.548)	0	0	0
2017/04/21	R186	01/02/2018	8.97	Put	Bond Future	2,915.3500	2.9154	2,782.3400	2.7823	(4.562)	0	0	0
2017/04/21	R186	01/02/2018	8.98	Put	Bond Future	2,887.4400	2.8874	2,755.3000	2.7553	(4.576)	0	0	0
2017/04/21	R197	04/05/2017	308.58	Put	Bond Future	10,203.9200	10.2039	10,021.5100	10.0215	(1.788)	0	0	0
2017/04/21	R197	04/05/2017			Bond Future	298.3761	298.3761	298.5585	298.5585	0.061	0.0000	0.0000	1,063
2017/04/21	R197	04/05/2017	308.60	Put	Bond Future	10,223.9200	10.2239	10,041.5100	10.0415	(1.784)	0	0	0
2017/04/21	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R197	04/05/2017	308.59	Put	Bond Future	10,213.9200	10.2139	10,031.5100	10.0315	(1.786)	0	0	0
2017/04/21	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	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
2017/04/21	R197	03/08/2017	308.07	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R197	03/08/2017			Bond Future	297.2220	297.2220	297.4080	297.4080	0.063	0.0000	0.0000	1,481
2017/04/21	R197	03/08/2017	308.05	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R197	03/08/2017	308.06	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R197	03/08/2017	308.05	Put	Bond Future	10,827.9800	10.8280	10,641.9900	10.6420	(1.718)	0	0	0
2017/04/21	R197	03/08/2017	308.07	Put	Bond Future	10,847.9800	10.8480	10,661.9900	10.6620	(1.715)	0	0	0
2017/04/21	R197	03/08/2017	308.06	Put	Bond Future	10,837.9800	10.8380	10,651.9900	10.6520	(1.716)	0	0	0
2017/04/21	R197	02/11/2017	305.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R197	02/11/2017			Bond Future	303.0829	303.0829	303.2670	303.2670	0.061	0.0000	0.0000	0
2017/04/21	R197	02/11/2017	305.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R197	02/11/2017	305.15	Put	Bond Future	2,067.0600	2.0671	1,882.9700	1.8830	(8.906)	0	0	0
2017/04/21	R197	02/11/2017	305.17	Put	Bond Future	2,087.0600	2.0871	1,902.9700	1.9030	(8.821)	0	0	0
2017/04/21	R197	02/11/2017	305.15	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R197	02/11/2017	305.16	Put	Bond Future	2,077.0600	2.0771	1,892.9700	1.8930	(8.863)	0	0	0
2017/04/21	R197	01/02/2018			Bond Future	302.1405	302.1405	302.3338	302.3338	0.064	0.0000	0.0000	0
2017/04/21	R197	01/02/2018	301.67	Call	Bond Future	470.4600	0.4705	663.7600	0.6638	41.087	0	0	0
2017/04/21	R197	01/02/2018	301.66	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R197	01/02/2018	301.68	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R197	01/02/2018	301.67	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R197	01/02/2018	301.68	Call	Bond Future	460.4600	0.4605	653.7600	0.6538	41.980	0	0	0
2017/04/21	R197	01/02/2018	301.66	Call	Bond Future	480.4600	0.4805	673.7600	0.6738	40.232	0	0	0
2017/04/21	R202	04/05/2017	256.73	Put	Bond Future	13,373.2900	13.3733	13,359.9200	13.3599	(0.100)	0	0	0
2017/04/21	R202	04/05/2017			Bond Future	243.3567	243.3567	243.3701	243.3701	0.005	0.0000	0.0000	28,185
2017/04/21	R202	04/05/2017	256.72	Put	Bond Future	13,363.2900	13.3633	13,349.9200	13.3499	(0.100)	0	0	0
2017/04/21	R202	04/05/2017	256.73	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R202	04/05/2017	256.71	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R202	04/05/2017	256.72	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R202	04/05/2017	256.71	Put	Bond Future	13,353.2900	13.3533	13,339.9200	13.3399	(0.100)	0	0	0
2017/04/21	R202	03/08/2017	258.36	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R202	03/08/2017			Bond Future	244.3760	244.3760	244.3896	244.3896	0.006	0.0000	0.0000	12,459
2017/04/21	R202	03/08/2017	258.37	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R202	03/08/2017	258.35	Put	Bond Future	13,974.0300	13.9740	13,960.3800	13.9604	(0.098)	0	0	0
2017/04/21	R202	03/08/2017	258.37	Put	Bond Future	13,994.0300	13.9940	13,980.3800	13.9804	(0.098)	0	0	0
2017/04/21	R202	03/08/2017	258.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R202	03/08/2017	258.36	Put	Bond Future	13,984.0300	13.9840	13,970.3800	13.9704	(0.098)	0	0	0
2017/04/21	R202	02/11/2017			Bond Future	249.1947	249.1947	249.2040	249.2040	0.004	0.0000	0.0000	0
2017/04/21	R202	02/11/2017	253.89	Put	Bond Future	4,695.2700	4.6953	4,685.9600	4.6860	(0.198)	0	0	0
2017/04/21	R202	02/11/2017	253.91	Put	Bond Future	4,715.2700	4.7153	4,705.9600	4.7060	(0.197)	0	0	0
2017/04/21	R202	02/11/2017	253.90	Put	Bond Future	4,705.2700	4.7053	4,695.9600	4.6960	(0.198)	0	0	0
2017/04/21	R202	02/11/2017	253.89	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R202	02/11/2017	253.90	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R202	02/11/2017	253.91	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R202	01/02/2018	249.06	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R202	01/02/2018			Bond Future	250.4733	250.4733	250.4870	250.4870	0.005	0.0000	0.0000	0
2017/04/21	R202	01/02/2018	249.08	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R202	01/02/2018	249.06	Call	Bond Future	1,413.3400	1.4133	1,427.0300	1.4270	0.969	0	0	0
2017/04/21	R202	01/02/2018	249.07	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0

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2017/04/21	R202	01/02/2018	249.07	Call	Bond Future	1,403.3400		1.4033	1,417.0300	1.4170	0.976	0	0	0
2017/04/21	R202	01/02/2018	249.08	Call	Bond Future	1,393.3400		1.3933	1,407.0300	1.4070	0.983	0	0	0
2017/04/21	R203	04/05/2017	6.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R203	04/05/2017	6.92	Put	Bond Future	181.3300		0.1813	177.9500	0.1780	(1.864)	0	0	0
2017/04/21	R203	04/05/2017			Bond Future	7.4380		101.4579	7.4284	101.4613	(0.129)	0.0000	0.0000	30,371
2017/04/21	R203	04/05/2017	6.92	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/04/21	R203	04/05/2017	6.93	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2017/04/21	R203	04/05/2017	6.91	Put	Bond Future	184.8300		0.1848	181.4600	0.1815	(1.823)	0	0	0
2017/04/21	R203	04/05/2017	6.93	Put	Bond Future	177.8200		0.1778	174.4500	0.1745	(1.895)	0	0	0
2017/04/21	R203	03/08/2017	4.89	Call	Bond Future	0.3600		0.0004	0.3500	0.0004	(2.778)	0	0	0
2017/04/21	R203	03/08/2017			Bond Future	5.9755		103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/21	R203	03/08/2017	4.87	Call	Bond Future	0.3300		0.0003	0.3200	0.0003	(3.030)	0	0	0
2017/04/21	R203	03/08/2017	4.88	Call	Bond Future	0.3500		0.0004	0.3300	0.0003	(5.714)	0	0	0
2017/04/21	R203	03/08/2017	4.87	Put	Bond Future	118.8300		0.1188	118.8200	0.1188	(0.008)	0	0	0
2017/04/21	R203	03/08/2017	4.89	Put	Bond Future	116.7100		0.1167	116.7000	0.1167	(0.009)	0	0	0
2017/04/21	R203	03/08/2017	4.88	Put	Bond Future	117.7700		0.1178	117.7500	0.1178	(0.017)	0	0	0
2017/04/21	R204	04/05/2017	7.90	Put	Bond Future	0.5400		0.0005	0.1800	0.0002	(66.667)	0	0	0
2017/04/21	R204	04/05/2017			Bond Future	7.4532		103.8609	7.4124	103.9225	(0.547)	0.0000	0.0000	28,829
2017/04/21	R204	04/05/2017	7.92	Put	Bond Future	0.3900		0.0004	0.1200	0.0001	(69.231)	0	0	0
2017/04/21	R204	04/05/2017	7.90	Call	Bond Future	671.3500		0.6714	732.5500	0.7325	9.116	0	0	0
2017/04/21	R204	04/05/2017	7.91	Put	Bond Future	0.4600		0.0005	0.1500	0.0002	(67.391)	0	0	0
2017/04/21	R204	04/05/2017	7.91	Call	Bond Future	686.2200		0.6862	747.4700	0.7475	8.926	0	0	0
2017/04/21	R204	04/05/2017	7.92	Call	Bond Future	701.0900		0.7011	762.3800	0.7624	8.742	0	0	0
2017/04/21	R204	03/08/2017	7.77	Put	Bond Future	114.5200		0.1145	98.1400	0.0981	(14.303)	0	0	0
2017/04/21	R204	03/08/2017			Bond Future	7.4027		101.7993	7.3541	101.8619	(0.656)	0.0000	0.0000	230
2017/04/21	R204	03/08/2017	7.76	Put	Bond Future	117.7100		0.1177	100.9800	0.1010	(14.213)	0	0	0
2017/04/21	R204	03/08/2017	7.75	Call	Bond Future	566.9400		0.5669	612.4300	0.6124	8.024	0	0	0
2017/04/21	R204	03/08/2017	7.76	Call	Bond Future	576.4800		0.5765	622.3200	0.6223	7.952	0	0	0
2017/04/21	R204	03/08/2017	7.77	Call	Bond Future	586.0800		0.5861	632.2700	0.6323	7.881	0	0	0
2017/04/21	R204	03/08/2017	7.75	Put	Bond Future	120.9700		0.1210	103.8900	0.1039	(14.119)	0	0	0
2017/04/21	R204	02/11/2017	7.76	Put	Bond Future	100.6200		0.1006	86.1500	0.0862	(14.381)	0	0	0
2017/04/21	R204	02/11/2017			Bond Future	7.2836		103.7826	7.2256	103.8445	(0.797)	0.0000	0.0000	0
2017/04/21	R204	02/11/2017	7.75	Put	Bond Future	102.9500		0.1029	88.2100	0.0882	(14.318)	0	0	0
2017/04/21	R204	02/11/2017	7.76	Call	Bond Future	606.1000		0.6061	653.5000	0.6535	7.820	0	0	0
2017/04/21	R204	02/11/2017	7.74	Call	Bond Future	589.6500		0.5897	636.5100	0.6365	7.947	0	0	0
2017/04/21	R204	02/11/2017	7.75	Call	Bond Future	597.8600		0.5979	644.9900	0.6450	7.883	0	0	0
2017/04/21	R204	02/11/2017	7.74	Put	Bond Future	105.3200		0.1053	90.3100	0.0903	(14.252)	0	0	0
2017/04/21	R204	01/02/2018	7.27	Call	Bond Future	425.1800		0.4252	464.0900	0.4641	9.151	0	0	0
2017/04/21	R204	01/02/2018			Bond Future	7.0486		101.8100	6.9711	101.8749	(1.100)	0.0000	0.0000	0
2017/04/21	R204	01/02/2018	7.25	Call	Bond Future	415.0600		0.4151	453.4600	0.4535	9.252	0	0	0
2017/04/21	R204	01/02/2018	7.26	Call	Bond Future	419.9300		0.4199	458.5900	0.4586	9.206	0	0	0
2017/04/21	R204	01/02/2018	7.25	Put	Bond Future	246.5900		0.2466	220.0100	0.2200	(10.779)	0	0	0
2017/04/21	R204	01/02/2018	7.27	Put	Bond Future	240.0000		0.2400	213.9300	0.2139	(10.863)	0	0	0
2017/04/21	R204	01/02/2018	7.26	Put	Bond Future	243.1000		0.2431	216.7800	0.2168	(10.827)	0	0	0
2017/04/21	R207	04/05/2017	8.21	Put	Bond Future	0.0500		0.0001	0.0200	0.0000	(60.000)	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
2017/04/21	R207	04/05/2017			Bond Future	7.5562		101.5358	7.5206	101.6206	(0.471)	0.0000	0.0000	76,227
2017/04/21	R207	04/05/2017	8.22	Call	Bond Future	1,564.9900		1.5650	1,649.7300	1.6497	5.415	0	0	0
2017/04/21	R207	04/05/2017	8.20	Call	Bond Future	1,518.3100		1.5183	1,603.0400	1.6030	5.581	0	0	0
2017/04/21	R207	04/05/2017	8.21	Call	Bond Future	1,541.6500		1.5416	1,626.4000	1.6264	5.497	0	0	0
2017/04/21	R207	04/05/2017	8.20	Put	Bond Future	0.0700		0.0001	0.0200	0.0000	(71.429)	0	0	0
2017/04/21	R207	04/05/2017	8.22	Put	Bond Future	0.0500		0.0001	0.0100	0.0000	(80.000)	0	0	0
2017/04/21	R207	03/08/2017	8.19	Call	Bond Future	1,489.9400		1.4899	1,563.7800	1.5638	4.956	0	0	51
2017/04/21	R207	03/08/2017			Bond Future	7.5419		99.8269	7.5023	99.9132	(0.525)	0.0000	0.0000	651
2017/04/21	R207	03/08/2017	8.39	Put	Bond Future	47.2500		0.0472	39.9900	0.0400	(15.365)	0	0	0
2017/04/21	R207	03/08/2017	8.41	Put	Bond Future	44.2000		0.0442	37.3400	0.0373	(15.520)	0	0	0
2017/04/21	R207	03/08/2017	8.19	Put	Bond Future	90.1700		0.0902	77.7500	0.0778	(13.774)	0	0	0
2017/04/21	R207	03/08/2017	8.40	Put	Bond Future	45.7000		0.0457	38.6500	0.0387	(15.427)	0	0	0
2017/04/21	R207	03/08/2017	8.41	Call	Bond Future	1,913.4700		1.9135	1,992.8700	1.9929	4.150	0	0	0
2017/04/21	R207	03/08/2017	8.39	Call	Bond Future	1,873.9600		1.8740	1,952.9600	1.9530	4.216	0	0	0
2017/04/21	R207	03/08/2017	8.40	Call	Bond Future	1,893.6900		1.8937	1,972.9000	1.9729	4.183	0	0	0
2017/04/21	R207	02/11/2017			Bond Future	7.4911		101.7718	7.4476	101.8578	(0.580)	0.0000	0.0000	0
2017/04/21	R207	02/11/2017	8.03	Put	Bond Future	226.8900		0.2269	205.4000	0.2054	(9.472)	0	0	0
2017/04/21	R207	02/11/2017	8.05	Put	Bond Future	218.2400		0.2182	197.4000	0.1974	(9.549)	0	0	0
2017/04/21	R207	02/11/2017	8.03	Call	Bond Future	1,286.5500		1.2866	1,351.1000	1.3511	5.017	0	0	0
2017/04/21	R207	02/11/2017	8.04	Put	Bond Future	222.5300		0.2225	201.3700	0.2014	(9.509)	0	0	0
2017/04/21	R207	02/11/2017	8.04	Call	Bond Future	1,301.7200		1.3017	1,366.6000	1.3666	4.984	0	0	0
2017/04/21	R207	02/11/2017	8.05	Call	Bond Future	1,316.9500		1.3169	1,382.1500	1.3822	4.951	0	0	0
2017/04/21	R207	01/02/2018			Bond Future	7.4054		100.1577	7.3549	100.2473	(0.682)	0.0000	0.0000	0
2017/04/21	R207	01/02/2018	7.60	Put	Bond Future	552.6400		0.5526	514.6800	0.5147	(6.869)	0	0	0
2017/04/21	R207	01/02/2018	7.62	Put	Bond Future	538.3900		0.5384	501.1200	0.5011	(6.922)	0	0	0
2017/04/21	R207	01/02/2018	7.60	Call	Bond Future	897.1100		0.8971	948.7500	0.9488	5.756	0	0	0
2017/04/21	R207	01/02/2018	7.61	Put	Bond Future	545.4800		0.5455	507.8700	0.5079	(6.895)	0	0	0
2017/04/21	R207	01/02/2018	7.61	Call	Bond Future	907.6000		0.9076	959.5900	0.9596	5.728	0	0	0
2017/04/21	R207	01/02/2018	7.62	Call	Bond Future	918.1600		0.9182	970.4900	0.9705	5.699	0	0	0
2017/04/21	R208	04/05/2017	8.39	Call	Bond Future	2,172.1800		2.1722	2,270.8300	2.2708	4.542	0	0	0
2017/04/21	R208	04/05/2017			Bond Future	7.7116		97.5267	7.6812	97.6255	(0.394)	0.0000	0.0000	23,388
2017/04/21	R208	04/05/2017	8.37	Call	Bond Future	2,109.0900		2.1091	2,207.6800	2.2077	4.675	0	0	0
2017/04/21	R208	04/05/2017	8.38	Call	Bond Future	2,140.6400		2.1406	2,239.2600	2.2393	4.607	0	0	0
2017/04/21	R208	04/05/2017	8.37	Put	Bond Future	0.3400		0.0003	0.1300	0.0001	(61.765)	0	0	0
2017/04/21	R208	04/05/2017	8.39	Put	Bond Future	0.2500		0.0003	0.1000	0.0001	(60.000)	0	0	0
2017/04/21	R208	04/05/2017	8.38	Put	Bond Future	0.2900		0.0003	0.1100	0.0001	(62.069)	0	0	0
2017/04/21	R208	03/08/2017	8.32	Call	Bond Future	2,047.2400		2.0472	2,128.2700	2.1283	3.958	0	0	0
2017/04/21	R208	03/08/2017			Bond Future	7.7097		99.3846	7.6770	99.4852	(0.425)	0.0000	0.0000	180
2017/04/21	R208	03/08/2017	8.30	Call	Bond Future	1,997.6900		1.9977	2,077.9100	2.0779	4.016	0	0	0
2017/04/21	R208	03/08/2017	8.31	Call	Bond Future	2,022.3400		2.0223	2,102.9800	2.1030	3.987	0	0	0
2017/04/21	R208	03/08/2017	8.30	Put	Bond Future	206.0400		0.2060	185.7200	0.1857	(9.862)	0	0	0
2017/04/21	R208	03/08/2017	8.32	Put	Bond Future	195.6000		0.1956	176.0900	0.1761	(9.974)	0	0	0
2017/04/21	R208	03/08/2017	8.31	Put	Bond Future	200.6900		0.2007	180.7900	0.1808	(9.916)	0	0	0
2017/04/21	R208	02/11/2017	8.18	Put	Bond Future	417.7100		0.4177	388.5400	0.3885	(6.983)	0	0	0
2017/04/21	R208	02/11/2017			Bond Future	7.6944		97.9184	7.6596	98.0190	(0.452)	0.0000	0.0000	0
2017/04/21	R208	02/11/2017	8.20	Put	Bond Future	402.7000		0.4027	374.3200	0.3743	(7.047)	0	0	0
2017/04/21	R208	02/11/2017	8.18	Call	Bond Future	1,808.8200		1.8088	1,880.2900	1.8803	3.951	0	0	0

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2017/04/21	R208	02/11/2017	8.19	Put	Bond Future	410.1500	0.4102	381.3700	0.3814	(7.017)	0	0	0
2017/04/21	R208	02/11/2017	8.19	Call	Bond Future	1,829.6600	1.8297	1,901.5200	1.9015	3.928	0	0	0
2017/04/21	R208	02/11/2017	8.20	Call	Bond Future	1,850.5900	1.8506	1,922.8500	1.9228	3.905	0	0	0
2017/04/21	R208	01/02/2018	7.85	Put	Bond Future	925.5000	0.9255	879.8300	0.8798	(4.935)	0	0	0
2017/04/21	R208	01/02/2018			Bond Future	7.6627	99.8700	7.6242	99.9744	(0.503)	0.0000	0.0000	0
2017/04/21	R208	01/02/2018	7.84	Put	Bond Future	936.6000	0.9366	890.5600	0.8906	(4.916)	0	0	0
2017/04/21	R208	01/02/2018	7.85	Call	Bond Future	1,430.9900	1.4310	1,489.7600	1.4898	4.107	0	0	0
2017/04/21	R208	01/02/2018	7.83	Call	Bond Future	1,399.1200	1.3991	1,457.1400	1.4571	4.147	0	0	0
2017/04/21	R208	01/02/2018	7.84	Call	Bond Future	1,415.1800	1.4152	1,473.5800	1.4736	4.127	0	0	0
2017/04/21	R208	01/02/2018	7.83	Put	Bond Future	947.4600	0.9475	901.0400	0.9010	(4.899)	0	0	0
2017/04/21	R209	04/05/2017	9.48	Put	Bond Future	667.0900	0.6671	524.2900	0.5243	(21.406)	0	0	0
2017/04/21	R209	04/05/2017			Bond Future	9.4373	72.7955	9.3966	73.0751	(0.431)	0.0000	0.0000	56,293
2017/04/21	R209	04/05/2017	8.93	Call	Bond Future	30.1100	0.0301	35.3800	0.0354	17.502	0	0	1,130
2017/04/21	R209	04/05/2017	9.33	Put	Bond Future	1,229.5800	1.2296	1,029.9400	1.0299	(16.236)	0	0	1,130
2017/04/21	R209	04/05/2017	9.47	Put	Bond Future	697.7500	0.6978	551.0100	0.5510	(21.030)	0	0	0
2017/04/21	R209	04/05/2017	9.63	Call	Bond Future	1,618.5200	1.6185	1,811.7100	1.8117	11.936	0	0	0
2017/04/21	R209	04/05/2017	9.46	Call	Bond Future	885.0500	0.8850	1,014.0500	1.0141	14.575	0	0	0
2017/04/21	R209	04/05/2017	9.33	Call	Bond Future	488.4200	0.4884	568.4700	0.5685	16.390	0	0	0
2017/04/21	R209	04/05/2017	9.47	Call	Bond Future	921.7200	0.9217	1,054.6700	1.0547	14.424	0	0	0
2017/04/21	R209	04/05/2017	8.93	Put	Bond Future	3,638.2200	3.6382	3,363.8000	3.3638	(7.543)	0	0	0
2017/04/21	R209	04/05/2017	9.48	Call	Bond Future	959.2600	0.9593	1,096.1500	1.0961	14.270	0	0	0
2017/04/21	R209	04/05/2017	9.63	Put	Bond Future	314.9400	0.3149	228.4400	0.2284	(27.466)	0	0	1,130
2017/04/21	R209	04/05/2017	9.46	Put	Bond Future	729.3800	0.7294	578.6900	0.5787	(20.660)	0	0	0
2017/04/21	R209	03/08/2017			Bond Future	9.4815	74.1823	9.4397	74.4672	(0.441)	0.0000	0.0000	6,695
2017/04/21	R209	03/08/2017	9.44	Call	Bond Future	2,157.8900	2.1579	2,291.0200	2.2910	6.169	0	0	0
2017/04/21	R209	03/08/2017	9.43	Put	Bond Future	2,476.4400	2.4764	2,323.2900	2.3233	(6.184)	0	0	0
2017/04/21	R209	03/08/2017	9.45	Put	Bond Future	2,405.2000	2.4052	2,254.7400	2.2547	(6.256)	0	0	0
2017/04/21	R209	03/08/2017	9.44	Put	Bond Future	2,440.6300	2.4406	2,288.8300	2.2888	(6.220)	0	0	0
2017/04/21	R209	03/08/2017	9.45	Call	Bond Future	2,190.7700	2.1908	2,325.2400	2.3252	6.138	0	0	0
2017/04/21	R209	03/08/2017	9.43	Call	Bond Future	2,125.2800	2.1253	2,257.0600	2.2571	6.201	0	0	0
2017/04/21	R209	02/11/2017	9.52	Put	Bond Future	3,122.9000	3.1229	2,978.4300	2.9784	(4.626)	0	0	0
2017/04/21	R209	02/11/2017	8.30	Put	Bond Future	9,525.9100	9.5259	9,274.7500	9.2748	(2.637)	0	0	0
2017/04/21	R209	02/11/2017			Bond Future	9.5233	72.4771	9.4805	72.7661	(0.449)	0.0000	0.0000	476
2017/04/21	R209	02/11/2017	10.00	Call	Bond Future	4,915.4500	4.9155	5,105.0400	5.1050	3.857	0	0	0
2017/04/21	R209	02/11/2017	9.54	Put	Bond Future	3,055.5400	3.0555	2,913.0600	2.9131	(4.663)	0	0	0
2017/04/21	R209	02/11/2017	9.53	Put	Bond Future	3,089.0800	3.0891	2,945.6100	2.9456	(4.644)	0	0	0
2017/04/21	R209	02/11/2017	9.00	Put	Bond Future	5,288.2400	5.2882	5,092.0000	5.0920	(3.711)	0	0	0
2017/04/21	R209	02/11/2017	10.60	Put	Bond Future	859.7300	0.8597	803.2900	0.8033	(6.565)	0	0	1,300
2017/04/21	R209	02/11/2017	9.54	Call	Bond Future	3,168.2700	3.1683	3,314.8400	3.3148	4.626	0	0	0
2017/04/21	R209	02/11/2017	9.52	Call	Bond Future	3,101.0000	3.1010	3,245.5800	3.2456	4.662	0	0	0
2017/04/21	R209	02/11/2017	10.00	Put	Bond Future	1,807.8000	1.8078	1,708.3400	1.7083	(5.502)	0	0	3,360
2017/04/21	R209	02/11/2017	8.30	Call	Bond Future	526.6400	0.5266	564.5300	0.5645	7.195	0	0	2,800
2017/04/21	R209	02/11/2017	9.00	Call	Bond Future	1,629.3800	1.6294	1,722.1900	1.7222	5.696	0	0	4,100
2017/04/21	R209	02/11/2017	10.60	Call	Bond Future	7,597.4700	7.5975	7,830.0800	7.8301	3.062	0	0	0
2017/04/21	R209	02/11/2017	9.53	Call	Bond Future	3,134.5400	3.1345	3,280.1200	3.2801	4.644	0	0	0
2017/04/21	R209	01/02/2018	9.73	Call	Bond Future	4,422.7500	4.4227	4,587.2400	4.5872	3.719	0	0	0
2017/04/21	R209	01/02/2018	9.72	Call	Bond Future	4,387.3400	4.3873	4,551.0300	4.5510	3.731	0	0	0

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2017/04/21	R209	01/02/2018			Bond Future	9.5622	73.9216	9.5180	74.2178	(0.462)	0.0000	0.0000	0
2017/04/21	R209	01/02/2018	9.71	Call	Bond Future	4,352.0600	4.3521	4,514.9500	4.5150	3.743	0	0	0
2017/04/21	R209	01/02/2018	9.71	Put	Bond Future	3,374.2600	3.3743	3,240.9100	3.2409	(3.952)	0	0	0
2017/04/21	R209	01/02/2018	9.73	Put	Bond Future	3,314.1800	3.3142	3,182.4300	3.1824	(3.975)	0	0	0
2017/04/21	R209	01/02/2018	9.72	Put	Bond Future	3,344.1100	3.3441	3,211.5600	3.2116	(3.964)	0	0	0
2017/04/21	R210	04/05/2017			Bond Future	184.4974	184.4974	184.5074	184.5074	0.005	0.0000	0.0000	1,503
2017/04/21	R210	04/05/2017	192.31	Put	Bond Future	7,812.5600	7.8126	7,802.6200	7.8026	(0.127)	0	0	0
2017/04/21	R210	04/05/2017	192.33	Put	Bond Future	7,832.5600	7.8326	7,822.6200	7.8226	(0.127)	0	0	0
2017/04/21	R210	04/05/2017	192.32	Put	Bond Future	7,822.5600	7.8226	7,812.6200	7.8126	(0.127)	0	0	0
2017/04/21	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	03/08/2017	196.29	Put	Bond Future	8,244.4700	8.2445	8,234.4400	8.2344	(0.122)	0	0	0
2017/04/21	R210	03/08/2017			Bond Future	188.0455	188.0455	188.0556	188.0556	0.005	0.0000	0.0000	195
2017/04/21	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	03/08/2017	196.28	Put	Bond Future	8,234.4700	8.2345	8,224.4400	8.2244	(0.122)	0	0	0
2017/04/21	R210	03/08/2017	196.30	Put	Bond Future	8,254.4700	8.2545	8,244.4400	8.2444	(0.122)	0	0	0
2017/04/21	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	02/11/2017	192.08	Put	Bond Future	2,726.8800	2.7269	2,720.1900	2.7202	(0.245)	0	0	0
2017/04/21	R210	02/11/2017			Bond Future	189.3531	189.3531	189.3598	189.3598	0.004	0.0000	0.0000	0
2017/04/21	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	02/11/2017	192.07	Put	Bond Future	2,716.8800	2.7169	2,710.1900	2.7102	(0.246)	0	0	0
2017/04/21	R210	02/11/2017	192.09	Put	Bond Future	2,736.8800	2.7369	2,730.1900	2.7302	(0.244)	0	0	0
2017/04/21	R210	01/02/2018			Bond Future	193.1719	193.1719	193.1823	193.1823	0.005	0.0000	0.0000	0
2017/04/21	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R210	01/02/2018	192.36	Call	Bond Future	811.8900	0.8119	822.2900	0.8223	1.281	0	0	0
2017/04/21	R210	01/02/2018	192.37	Call	Bond Future	801.8900	0.8019	812.2900	0.8123	1.297	0	0	0
2017/04/21	R210	01/02/2018	192.38	Call	Bond Future	791.8900	0.7919	802.2900	0.8023	1.313	0	0	0
2017/04/21	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R212	04/05/2017			Bond Future	148.4577	148.4577	148.4655	148.4655	0.005	0.0000	0.0000	3,268
2017/04/21	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R212	04/05/2017	152.23	Put	Bond Future	3,772.2900	3.7723	3,764.4700	3.7645	(0.207)	0	0	0
2017/04/21	R212	04/05/2017	152.25	Put	Bond Future	3,792.2900	3.7923	3,784.4700	3.7845	(0.206)	0	0	0
2017/04/21	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R212	04/05/2017	152.24	Put	Bond Future	3,782.2900	3.7823	3,774.4700	3.7745	(0.207)	0	0	0
2017/04/21	R212	03/08/2017			Bond Future	149.2856	149.2856	149.2935	149.2935	0.005	0.0000	0.0000	1,600
2017/04/21	R212	03/08/2017	153.34	Put	Bond Future	4,054.4400	4.0544	4,046.5000	4.0465	(0.196)	0	0	0
2017/04/21	R212	03/08/2017	153.36	Put	Bond Future	4,074.4400	4.0744	4,066.5000	4.0665	(0.195)	0	0	0
2017/04/21	R212	03/08/2017	153.35	Put	Bond Future	4,064.4400	4.0644	4,056.5000	4.0565	(0.195)	0	0	0
2017/04/21	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	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
2017/04/21	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R212	02/11/2017			Bond Future	152.2294	152.2294	152.2346	152.2346	0.003	0.0000	0.0000	0
2017/04/21	R212	02/11/2017	152.40	Put	Bond Future	170.6100	0.1706	165.3800	0.1654	(3.065)	0	0	0
2017/04/21	R212	02/11/2017	152.42	Put	Bond Future	190.6100	0.1906	185.3800	0.1854	(2.744)	0	0	0
2017/04/21	R212	02/11/2017	152.41	Put	Bond Future	180.6100	0.1806	175.3800	0.1754	(2.896)	0	0	0
2017/04/21	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R212	01/02/2018	154.71	Put	Bond Future	1,470.7400	1.4707	1,462.6100	1.4626	(0.553)	0	0	0
2017/04/21	R212	01/02/2018			Bond Future	153.2393	153.2393	153.2474	153.2474	0.005	0.0000	0.0000	0
2017/04/21	R212	01/02/2018	154.70	Put	Bond Future	1,460.7400	1.4607	1,452.6100	1.4526	(0.557)	0	0	0
2017/04/21	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/21	R212	01/02/2018	154.69	Put	Bond Future	1,450.7400	1.4507	1,442.6100	1.4426	(0.560)	0	0	0
2017/04/21	R213	04/05/2017			Bond Future	9.1620	84.5640	9.1163	84.8767	(0.499)	0.0000	0.0000	44,151
2017/04/21	R213	04/05/2017	9.35	Put	Bond Future	303.4200	0.3034	211.4000	0.2114	(30.328)	0	0	0
2017/04/21	R213	04/05/2017	9.37	Put	Bond Future	270.4800	0.2705	185.9400	0.1859	(31.256)	0	0	0
2017/04/21	R213	04/05/2017	9.35	Call	Bond Future	1,572.9500	1.5729	1,793.6500	1.7937	14.031	0	0	0
2017/04/21	R213	04/05/2017	9.36	Put	Bond Future	286.5900	0.2866	198.3400	0.1983	(30.793)	0	0	0
2017/04/21	R213	04/05/2017	9.36	Call	Bond Future	1,622.8900	1.6229	1,847.3600	1.8474	13.831	0	0	0
2017/04/21	R213	04/05/2017	9.37	Call	Bond Future	1,673.4800	1.6735	1,901.6600	1.9017	13.635	0	0	0
2017/04/21	R213	03/08/2017	9.33	Put	Bond Future	1,816.3500	1.8163	1,673.6000	1.6736	(7.859)	0	0	0
2017/04/21	R213	03/08/2017			Bond Future	9.2039	86.1750	9.1568	86.4935	(0.512)	0.0000	0.0000	1,070
2017/04/21	R213	03/08/2017	9.35	Put	Bond Future	1,758.7100	1.7587	1,618.9900	1.6190	(7.944)	0	0	0
2017/04/21	R213	03/08/2017	9.33	Call	Bond Future	2,660.4500	2.6605	2,836.2200	2.8362	6.607	0	0	0
2017/04/21	R213	03/08/2017	9.34	Put	Bond Future	1,787.3600	1.7874	1,646.1300	1.6461	(7.902)	0	0	0
2017/04/21	R213	03/08/2017	9.34	Call	Bond Future	2,697.8900	2.6979	2,875.1800	2.8752	6.571	0	0	0
2017/04/21	R213	03/08/2017	9.35	Call	Bond Future	2,735.6100	2.7356	2,914.4100	2.9144	6.536	0	0	0
2017/04/21	R213	02/11/2017	9.36	Put	Bond Future	2,613.7100	2.6137	2,466.1400	2.4661	(5.646)	0	0	0
2017/04/21	R213	02/11/2017			Bond Future	9.2452	84.3030	9.1968	84.6261	(0.523)	0.0000	0.0000	0
2017/04/21	R213	02/11/2017	9.35	Put	Bond Future	2,644.0000	2.6440	2,495.3000	2.4953	(5.624)	0	0	0
2017/04/21	R213	02/11/2017	9.36	Call	Bond Future	3,373.4900	3.3735	3,549.0200	3.5490	5.203	0	0	0
2017/04/21	R213	02/11/2017	9.34	Call	Bond Future	3,302.6700	3.3027	3,475.9400	3.4759	5.246	0	0	0
2017/04/21	R213	02/11/2017	9.35	Call	Bond Future	3,337.9800	3.3380	3,512.3800	3.5124	5.225	0	0	0
2017/04/21	R213	02/11/2017	9.34	Put	Bond Future	2,674.5600	2.6746	2,524.7300	2.5247	(5.602)	0	0	0
2017/04/21	R213	01/02/2018	9.42	Call	Bond Future	4,141.8500	4.1419	4,323.1200	4.3231	4.377	0	0	0
2017/04/21	R213	01/02/2018			Bond Future	9.2842	85.9832	9.2340	86.3143	(0.541)	0.0000	0.0000	0
2017/04/21	R213	01/02/2018	9.43	Call	Bond Future	4,176.6200	4.1766	4,358.8100	4.3588	4.362	0	0	0
2017/04/21	R213	01/02/2018	9.41	Put	Bond Future	3,284.9600	3.2850	3,134.1600	3.1342	(4.591)	0	0	0
2017/04/21	R213	01/02/2018	9.43	Put	Bond Future	3,225.0200	3.2250	3,076.0700	3.0761	(4.619)	0	0	0
2017/04/21	R213	01/02/2018	9.41	Call	Bond Future	4,106.9200	4.1069	4,287.2600	4.2873	4.391	0	0	0
2017/04/21	R213	01/02/2018	9.42	Put	Bond Future	3,255.0300	3.2550	3,105.1600	3.1052	(4.604)	0	0	0
2017/04/21	R214	04/05/2017	9.58	Put	Bond Future	787.4100	0.7874	689.5900	0.6896	(12.423)	0	0	0
2017/04/21	R214	04/05/2017			Bond Future	9.5622	72.6585	9.5416	72.8056	(0.215)	0.0000	0.0000	35,332
2017/04/21	R214	04/05/2017	9.57	Put	Bond Future	821.8400	0.8218	721.9600	0.7220	(12.153)	0	0	0

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2017/04/21	R214	04/05/2017	9.58	Call	Bond Future	913.8400	0.9138	963.0400	0.9630	5.384	0	0	0
2017/04/21	R214	04/05/2017	9.56	Call	Bond Future	841.2600	0.8413	886.3500	0.8864	5.360	0	0	0
2017/04/21	R214	04/05/2017	9.57	Call	Bond Future	877.1300	0.8771	924.2700	0.9243	5.374	0	0	0
2017/04/21	R214	04/05/2017	9.56	Put	Bond Future	857.2300	0.8572	755.3000	0.7553	(11.891)	0	0	0
2017/04/21	R214	03/08/2017	9.51	Call	Bond Future	2,096.2900	2.0963	2,156.0400	2.1560	2.850	0	0	0
2017/04/21	R214	03/08/2017			Bond Future	9.6064	74.0427	9.5853	74.1924	(0.220)	0.0000	0.0000	0
2017/04/21	R214	03/08/2017	9.52	Call	Bond Future	2,128.9000	2.1289	2,189.3400	2.1893	2.839	0	0	0
2017/04/21	R214	03/08/2017	9.53	Call	Bond Future	2,161.7800	2.1618	2,222.9200	2.2229	2.828	0	0	0
2017/04/21	R214	03/08/2017	9.51	Put	Bond Future	2,783.3900	2.7834	2,693.4400	2.6934	(3.232)	0	0	0
2017/04/21	R214	03/08/2017	9.53	Put	Bond Future	2,705.5000	2.7055	2,616.9400	2.6169	(3.273)	0	0	0
2017/04/21	R214	03/08/2017	9.52	Put	Bond Future	2,744.2500	2.7443	2,654.9900	2.6550	(3.253)	0	0	0
2017/04/21	R214	02/11/2017	9.60	Call	Bond Future	3,082.1800	3.0822	3,150.8900	3.1509	2.229	0	0	0
2017/04/21	R214	02/11/2017			Bond Future	9.6500	72.1879	9.6285	72.3393	(0.223)	0.0000	0.0000	0
2017/04/21	R214	02/11/2017	9.58	Call	Bond Future	3,015.1500	3.0151	3,082.8100	3.0828	2.244	0	0	0
2017/04/21	R214	02/11/2017	9.59	Call	Bond Future	3,048.4600	3.0485	3,116.6500	3.1167	2.237	0	0	0
2017/04/21	R214	02/11/2017	9.58	Put	Bond Future	3,509.1000	3.5091	3,425.4400	3.4254	(2.384)	0	0	0
2017/04/21	R214	02/11/2017	9.60	Put	Bond Future	3,434.5200	3.4345	3,351.9100	3.3519	(2.405)	0	0	0
2017/04/21	R214	02/11/2017	9.59	Put	Bond Future	3,471.5500	3.4715	3,388.4200	3.3884	(2.395)	0	0	0
2017/04/21	R214	01/02/2018			Bond Future	9.6918	73.6267	9.6695	73.7824	(0.230)	0.0000	0.0000	0
2017/04/21	R214	01/02/2018	9.82	Put	Bond Future	3,589.5500	3.5895	3,514.9200	3.5149	(2.079)	0	0	0
2017/04/21	R214	01/02/2018	9.84	Put	Bond Future	3,525.9600	3.5260	3,452.1600	3.4522	(2.093)	0	0	0
2017/04/21	R214	01/02/2018	9.83	Put	Bond Future	3,557.6400	3.5576	3,483.4200	3.4834	(2.086)	0	0	0
2017/04/21	R214	01/02/2018	9.84	Call	Bond Future	4,544.6400	4.5446	4,626.4700	4.6265	1.801	0	0	0
2017/04/21	R214	01/02/2018	9.82	Call	Bond Future	4,472.1000	4.4721	4,553.1000	4.5531	1.811	0	0	0
2017/04/21	R214	01/02/2018	9.83	Call	Bond Future	4,508.3100	4.5083	4,589.7200	4.5897	1.806	0	0	0
2017/04/21	R248	04/05/2017	9.66	Call	Bond Future	1,280.7900	1.2808	1,293.3100	1.2933	0.978	0	0	0
2017/04/21	R248	04/05/2017			Bond Future	9.6275	93.0285	9.6170	93.1245	(0.110)	0.0000	0.0000	76,763
2017/04/21	R248	04/05/2017	9.67	Call	Bond Future	1,330.1000	1.3301	1,344.0400	1.3440	1.048	0	0	0
2017/04/21	R248	04/05/2017	9.65	Put	Bond Future	1,029.1300	1.0291	944.3200	0.9443	(8.241)	0	0	0
2017/04/21	R248	04/05/2017	9.67	Put	Bond Future	946.2600	0.9463	864.2500	0.8642	(8.667)	0	0	0
2017/04/21	R248	04/05/2017	9.65	Call	Bond Future	1,232.6100	1.2326	1,243.7500	1.2438	0.904	0	0	0
2017/04/21	R248	04/05/2017	9.66	Put	Bond Future	987.0500	0.9870	903.6200	0.9036	(8.452)	0	0	0
2017/04/21	R248	03/08/2017			Bond Future	9.6737	94.8007	9.6628	94.8984	(0.112)	0.0000	0.0000	8,590
2017/04/21	R248	03/08/2017	9.57	Call	Bond Future	2,757.9700	2.7580	2,788.9700	2.7890	1.124	0	0	0
2017/04/21	R248	03/08/2017	9.56	Put	Bond Future	3,748.4700	3.7485	3,681.2700	3.6813	(1.793)	0	0	0
2017/04/21	R248	03/08/2017	9.58	Put	Bond Future	3,647.8300	3.6478	3,581.4800	3.5815	(1.819)	0	0	0
2017/04/21	R248	03/08/2017	9.57	Put	Bond Future	3,697.9000	3.6979	3,631.1300	3.6311	(1.806)	0	0	0
2017/04/21	R248	03/08/2017	9.58	Call	Bond Future	2,799.3200	2.7993	2,830.7400	2.8307	1.122	0	0	0
2017/04/21	R248	03/08/2017	9.56	Call	Bond Future	2,716.9600	2.7170	2,747.5300	2.7475	1.125	0	0	0
2017/04/21	R248	02/11/2017	9.66	Put	Bond Future	4,536.4600	4.5365	4,477.1900	4.4772	(1.307)	0	0	0
2017/04/21	R248	02/11/2017			Bond Future	9.7192	92.2090	9.7082	92.3068	(0.113)	0.0000	0.0000	0
2017/04/21	R248	02/11/2017	9.65	Put	Bond Future	4,583.8700	4.5839	4,524.2700	4.5243	(1.300)	0	0	0
2017/04/21	R248	02/11/2017	9.64	Call	Bond Future	3,921.5200	3.9215	3,959.3900	3.9594	0.966	0	0	0
2017/04/21	R248	02/11/2017	9.65	Call	Bond Future	3,963.9400	3.9639	4,002.1400	4.0021	0.964	0	0	0
2017/04/21	R248	02/11/2017	9.66	Call	Bond Future	4,006.5900	4.0066	4,045.1200	4.0451	0.962	0	0	0
2017/04/21	R248	02/11/2017	9.64	Put	Bond Future	4,631.6700	4.6317	4,571.7400	4.5717	(1.294)	0	0	0
2017/04/21	R248	01/02/2018	9.89	Call	Bond Future	5,835.1200	5.8351	5,883.0900	5.8831	0.822	0	0	0

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2017/04/21	R248	01/02/2018	9.90	Put	Bond Future	4,685.8400	4.6858	4,632.6400	4.6326	(1.135)	0	0	0
2017/04/21	R248	01/02/2018			Bond Future	9.7630	94.0468	9.7515	94.1483	(0.118)	0.0000	0.0000	0
2017/04/21	R248	01/02/2018	9.90	Call	Bond Future	5,880.8100	5.8808	5,929.0500	5.9290	0.820	0	0	0
2017/04/21	R248	01/02/2018	9.91	Call	Bond Future	5,926.6400	5.9266	5,975.1500	5.9751	0.819	0	0	0
2017/04/21	R248	01/02/2018	9.89	Put	Bond Future	4,726.4500	4.7264	4,672.9800	4.6730	(1.131)	0	0	0
2017/04/21	R248	01/02/2018	9.91	Put	Bond Future	4,645.5300	4.6455	4,592.6000	4.5926	(1.139)	0	0	0

Total **900394**