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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/04/2017 TO 20/04/2017

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
2017/04/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	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
2017/04/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	04/05/2017			Bond Future	127.8308	127.8308	127.8377	127.8377	0.005	0.0000	0.0000	3,234
2017/04/20	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	04/05/2017	132.56	Put	Bond Future	4,729.1600	4.7292	4,722.2900	4.7223	(0.145)	0	0	0
2017/04/20	2025	04/05/2017	132.58	Put	Bond Future	4,749.1600	4.7492	4,742.2900	4.7423	(0.145)	0	0	0
2017/04/20	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	04/05/2017	132.57	Put	Bond Future	4,739.1600	4.7392	4,732.2900	4.7323	(0.145)	0	0	0
2017/04/20	2025	03/08/2017			Bond Future	128.9591	128.9591	128.9658	128.9658	0.005	0.0000	0.0000	0
2017/04/20	2025	03/08/2017	133.96	Put	Bond Future	5,000.8600	5.0009	4,994.2000	4.9942	(0.133)	0	0	0
2017/04/20	2025	03/08/2017	133.98	Put	Bond Future	5,020.8600	5.0209	5,014.2000	5.0142	(0.133)	0	0	0
2017/04/20	2025	03/08/2017	133.97	Put	Bond Future	5,010.8600	5.0109	5,004.2000	5.0042	(0.133)	0	0	0
2017/04/20	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	02/11/2017			Bond Future	131.5016	131.5016	131.5088	131.5088	0.006	0.0000	0.0000	0
2017/04/20	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	02/11/2017	132.96	Put	Bond Future	1,458.4100	1.4584	1,451.1600	1.4512	(0.497)	0	0	0
2017/04/20	2025	02/11/2017	132.98	Put	Bond Future	1,478.4100	1.4784	1,471.1600	1.4712	(0.490)	0	0	0
2017/04/20	2025	02/11/2017	132.97	Put	Bond Future	1,468.4100	1.4684	1,461.1600	1.4612	(0.494)	0	0	0
2017/04/20	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	01/02/2018	133.89	Put	Bond Future	1,084.9300	1.0849	1,081.0700	1.0811	(0.356)	0	0	0
2017/04/20	2025	01/02/2018			Bond Future	132.8051	132.8051	132.8089	132.8089	0.003	0.0000	0.0000	0
2017/04/20	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2025	01/02/2018	133.88	Put	Bond Future	1,074.9300	1.0749	1,071.0700	1.0711	(0.359)	0	0	0
2017/04/20	2025	01/02/2018	133.90	Put	Bond Future	1,094.9300	1.0949	1,091.0700	1.0911	(0.353)	0	0	0
2017/04/20	2029	04/05/2017	100.66	Put	Bond Future	1,085.5300	1.0855	1,080.1800	1.0802	(0.493)	0	0	0
2017/04/20	2029	04/05/2017			Bond Future	99.5745	99.5745	99.5798	99.5798	0.005	0.0000	0.0000	1,772
2017/04/20	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2029	04/05/2017	100.65	Put	Bond Future	1,075.5300	1.0755	1,070.1800	1.0702	(0.497)	0	0	0
2017/04/20	2029	04/05/2017	100.67	Put	Bond Future	1,095.5300	1.0955	1,090.1800	1.0902	(0.488)	0	0	0
2017/04/20	2029	01/02/2018			Bond Future	104.5524	104.5524	104.5554	104.5554	0.003	0.0000	0.0000	0
2017/04/20	2030	04/05/2017	9.33	Call	Bond Future	764.3300	0.7643	1,434.1200	1.4341	87.631	0	0	0
2017/04/20	2030	04/05/2017			Bond Future	9.2192	93.1177	9.1231	93.7875	(1.042)	0.0000	0.0000	31,319

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
2017/04/20	2030	04/05/2017	9.34	Call	Bond Future	832.8600	0.8329	1,502.6500	1.5026	80.420	0	0	0
2017/04/20	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	04/05/2017	9.32	Call	Bond Future	695.7300	0.6957	1,365.5200	1.3655	96.272	0	0	0
2017/04/20	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	03/08/2017	9.33	Call	Bond Future	401.3500	0.4013	1,083.7100	1.0837	170.016	0	0	0
2017/04/20	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	03/08/2017			Bond Future	9.2711	90.8851	9.1717	91.5675	(1.072)	0.0000	0.0000	3,800
2017/04/20	2030	03/08/2017	9.34	Call	Bond Future	469.2200	0.4692	1,151.5800	1.1516	145.424	0	0	0
2017/04/20	2030	03/08/2017	9.35	Call	Bond Future	537.0100	0.5370	1,219.3700	1.2194	127.067	0	0	0
2017/04/20	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	02/11/2017			Bond Future	9.3139	92.6555	9.2112	93.3515	(1.103)	0.0000	0.0000	0
2017/04/20	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	02/11/2017	9.34	Call	Bond Future	175.4100	0.1754	871.4300	0.8714	396.796	0	0	0
2017/04/20	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	02/11/2017	9.35	Call	Bond Future	242.5700	0.2426	938.5900	0.9386	286.936	0	0	0
2017/04/20	2030	02/11/2017	9.36	Call	Bond Future	309.6500	0.3096	1,005.6700	1.0057	224.776	0	0	0
2017/04/20	2030	01/02/2018			Bond Future	9.3533	90.4994	9.2473	91.2068	(1.133)	0.0000	0.0000	0
2017/04/20	2030	01/02/2018	9.38	Call	Bond Future	177.2000	0.1772	884.5600	0.8846	399.187	0	0	0
2017/04/20	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2030	01/02/2018	9.39	Call	Bond Future	243.4000	0.2434	950.7600	0.9508	290.616	0	0	0
2017/04/20	2030	01/02/2018	9.37	Call	Bond Future	110.9400	0.1109	818.3000	0.8183	637.606	0	0	0
2017/04/20	2032	04/05/2017	9.45	Call	Bond Future	1,150.2800	1.1503	1,610.4000	1.6104	40.001	0	0	0
2017/04/20	2032	04/05/2017			Bond Future	9.3888	91.8270	9.2878	92.5806	(1.076)	0.0000	0.0000	22,177
2017/04/20	2032	04/05/2017	9.46	Call	Bond Future	1,193.3300	1.1933	1,662.9100	1.6629	39.350	0	0	0
2017/04/20	2032	04/05/2017	9.44	Put	Bond Future	729.5600	0.7296	426.6300	0.4266	(41.522)	0	0	0
2017/04/20	2032	04/05/2017	9.46	Put	Bond Future	667.5700	0.6676	383.6300	0.3836	(42.533)	0	0	0
2017/04/20	2032	04/05/2017	9.44	Call	Bond Future	1,108.1000	1.1081	1,558.6900	1.5587	40.663	0	0	0
2017/04/20	2032	04/05/2017	9.45	Put	Bond Future	698.0900	0.6981	404.6900	0.4047	(42.029)	0	0	0
2017/04/20	2032	03/08/2017	9.43	Put	Bond Future	2,523.2900	2.5233	2,153.3800	2.1534	(14.660)	0	0	0
2017/04/20	2032	03/08/2017			Bond Future	9.4391	93.5766	9.3349	94.3443	(1.104)	0.0000	0.0000	460
2017/04/20	2032	03/08/2017	9.45	Put	Bond Future	2,450.2300	2.4502	2,087.4900	2.0875	(14.804)	0	0	0
2017/04/20	2032	03/08/2017	9.44	Put	Bond Future	2,486.5700	2.4866	2,120.2500	2.1203	(14.732)	0	0	0
2017/04/20	2032	03/08/2017	9.44	Call	Bond Future	2,493.1600	2.4932	2,894.5100	2.8945	16.098	0	0	0
2017/04/20	2032	03/08/2017	9.43	Call	Bond Future	2,456.6500	2.4566	2,854.4100	2.8544	16.191	0	0	0
2017/04/20	2032	03/08/2017	9.45	Call	Bond Future	2,529.9600	2.5300	2,934.8900	2.9349	16.005	0	0	0
2017/04/20	2032	02/11/2017			Bond Future	9.4869	91.2407	9.3793	92.0237	(1.135)	0.0000	0.0000	0
2017/04/20	2032	02/11/2017	9.48	Put	Bond Future	3,348.8800	3.3489	2,975.9300	2.9759	(11.137)	0	0	0
2017/04/20	2032	02/11/2017	9.50	Put	Bond Future	3,276.8400	3.2768	2,909.2900	2.9093	(11.217)	0	0	0
2017/04/20	2032	02/11/2017	9.48	Call	Bond Future	3,298.7100	3.2987	3,708.6800	3.7087	12.428	0	0	0
2017/04/20	2032	02/11/2017	9.49	Put	Bond Future	3,312.7200	3.3127	2,942.4700	2.9425	(11.177)	0	0	0
2017/04/20	2032	02/11/2017	9.49	Call	Bond Future	3,334.8200	3.3348	3,747.4900	3.7475	12.375	0	0	0
2017/04/20	2032	02/11/2017	9.50	Call	Bond Future	3,371.1400	3.3711	3,786.5100	3.7865	12.321	0	0	0

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2017/04/20	2032	01/02/2018	9.55	Put	Bond Future	4,043.9700	4.0440	3,672.6200	3.6726	(9.183)	0	0	0
2017/04/20	2032	01/02/2018			Bond Future	9.5314	93.0618	9.4205	93.8579	(1.163)	0.0000	0.0000	0
2017/04/20	2032	01/02/2018	9.57	Put	Bond Future	3,975.7400	3.9757	3,608.7500	3.6088	(9.231)	0	0	0
2017/04/20	2032	01/02/2018	9.56	Put	Bond Future	4,009.9000	4.0099	3,640.7300	3.6407	(9.206)	0	0	0
2017/04/20	2032	01/02/2018	9.55	Call	Bond Future	4,176.7800	4.1768	4,601.5100	4.6015	10.169	0	0	0
2017/04/20	2032	01/02/2018	9.56	Call	Bond Future	4,213.8900	4.2139	4,640.8000	4.6408	10.131	0	0	0
2017/04/20	2032	01/02/2018	9.57	Call	Bond Future	4,250.8300	4.2508	4,679.9200	4.6799	10.094	0	0	0
2017/04/20	2033	04/05/2017			Bond Future	105.1815	105.1815	105.1870	105.1870	0.005	0.0000	0.0000	5,704
2017/04/20	2033	04/05/2017	110.83	Put	Bond Future	5,648.5300	5.6485	5,643.0000	5.6430	(0.098)	0	0	0
2017/04/20	2033	04/05/2017	110.85	Put	Bond Future	5,668.5300	5.6685	5,663.0000	5.6630	(0.098)	0	0	0
2017/04/20	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2033	04/05/2017	110.84	Put	Bond Future	5,658.5300	5.6585	5,653.0000	5.6530	(0.098)	0	0	0
2017/04/20	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2033	03/08/2017	113.14	Put	Bond Future	5,935.5400	5.9355	5,930.1500	5.9301	(0.091)	0	0	0
2017/04/20	2033	03/08/2017			Bond Future	107.2045	107.2045	107.2099	107.2099	0.005	0.0000	0.0000	430
2017/04/20	2033	03/08/2017	113.13	Put	Bond Future	5,925.5400	5.9255	5,920.1500	5.9201	(0.091)	0	0	0
2017/04/20	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2033	03/08/2017	113.12	Put	Bond Future	5,915.5400	5.9155	5,910.1500	5.9101	(0.091)	0	0	0
2017/04/20	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2033	02/11/2017			Bond Future	108.2410	108.2410	108.2468	108.2468	0.005	0.0000	0.0000	0
2017/04/20	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2033	02/11/2017	110.07	Put	Bond Future	1,829.0000	1.8290	1,823.1800	1.8232	(0.318)	0	0	0
2017/04/20	2033	02/11/2017	110.09	Put	Bond Future	1,849.0000	1.8490	1,843.1800	1.8432	(0.315)	0	0	0
2017/04/20	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2033	02/11/2017	110.08	Put	Bond Future	1,839.0000	1.8390	1,833.1800	1.8332	(0.316)	0	0	0
2017/04/20	2033	01/02/2018	109.66	Call	Bond Future	766.9000	0.7669	769.8800	0.7699	0.389	0	0	0
2017/04/20	2033	01/02/2018			Bond Future	110.4269	110.4269	110.4299	110.4299	0.003	0.0000	0.0000	0
2017/04/20	2033	01/02/2018	109.64	Call	Bond Future	786.9000	0.7869	789.8800	0.7899	0.379	0	0	0
2017/04/20	2033	01/02/2018	109.65	Call	Bond Future	776.9000	0.7769	779.8800	0.7799	0.384	0	0	0
2017/04/20	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2037	04/05/2017			Bond Future	9.6397	92.2983	9.5386	93.1198	(1.049)	0.0000	0.0000	54,467
2017/04/20	2037	04/05/2017	9.58	Put	Bond Future	1,283.5800	1.2836	833.4500	0.8334	(35.068)	0	0	0
2017/04/20	2037	04/05/2017	9.60	Put	Bond Future	1,192.1100	1.1921	762.9700	0.7630	(35.998)	0	0	0
2017/04/20	2037	04/05/2017	9.59	Put	Bond Future	1,237.2700	1.2373	797.6300	0.7976	(35.533)	0	0	0
2017/04/20	2037	04/05/2017	9.60	Call	Bond Future	870.6200	0.8706	1,263.0300	1.2630	45.072	0	0	0
2017/04/20	2037	04/05/2017	9.58	Call	Bond Future	799.5700	0.7996	1,170.9900	1.1710	46.452	0	0	0
2017/04/20	2037	04/05/2017	9.59	Call	Bond Future	834.5800	0.8346	1,216.4900	1.2165	45.761	0	0	0
2017/04/20	2037	03/08/2017	9.57	Call	Bond Future	2,343.6400	2.3436	2,733.9300	2.7339	16.653	0	0	0
2017/04/20	2037	03/08/2017			Bond Future	9.6956	89.7998	9.5914	90.6367	(1.075)	0.0000	0.0000	480
2017/04/20	2037	03/08/2017	9.58	Call	Bond Future	2,379.6700	2.3797	2,773.7800	2.7738	16.562	0	0	0
2017/04/20	2037	03/08/2017	9.56	Put	Bond Future	3,399.3300	3.3993	2,948.8600	2.9489	(13.252)	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
2017/04/20	2037	03/08/2017	9.57	Put	Bond Future	3,353.8300	3.3538	2,907.1800	2.9072	(13.318)	0	0	0
2017/04/20	2037	03/08/2017	9.58	Put	Bond Future	3,308.7600	3.3088	2,865.9300	2.8659	(13.384)	0	0	0
2017/04/20	2037	03/08/2017	9.56	Call	Bond Future	2,307.9300	2.3079	2,694.4000	2.6944	16.745	0	0	0
2017/04/20	2037	02/11/2017			Bond Future	9.7433	91.5490	9.6360	92.4026	(1.101)	0.0000	0.0000	0
2017/04/20	2037	02/11/2017	9.66	Call	Bond Future	3,595.2700	3.5953	4,022.1500	4.0221	11.873	0	0	0
2017/04/20	2037	02/11/2017	9.65	Put	Bond Future	4,299.2000	4.2992	3,869.7500	3.8698	(9.989)	0	0	0
2017/04/20	2037	02/11/2017	9.67	Put	Bond Future	4,214.3500	4.2144	3,790.4300	3.7904	(10.059)	0	0	0
2017/04/20	2037	02/11/2017	9.66	Put	Bond Future	4,256.6200	4.2566	3,829.9300	3.8299	(10.024)	0	0	0
2017/04/20	2037	02/11/2017	9.65	Call	Bond Future	3,557.9300	3.5579	3,982.0500	3.9820	11.920	0	0	0
2017/04/20	2037	02/11/2017	9.67	Call	Bond Future	3,632.8000	3.6328	4,062.4500	4.0625	11.827	0	0	0
2017/04/20	2037	01/02/2018			Bond Future	9.7884	89.1206	9.6781	89.9886	(1.126)	0.0000	0.0000	0
2017/04/20	2037	01/02/2018	9.81	Put	Bond Future	4,530.1800	4.5302	4,128.5300	4.1285	(8.866)	0	0	0
2017/04/20	2037	01/02/2018	9.83	Put	Bond Future	4,453.1300	4.4531	4,056.1100	4.0561	(8.916)	0	0	0
2017/04/20	2037	01/02/2018	9.82	Put	Bond Future	4,491.3700	4.4914	4,092.0300	4.0920	(8.891)	0	0	0
2017/04/20	2037	01/02/2018	9.82	Call	Bond Future	4,738.0000	4.7380	5,206.6900	5.2067	9.892	0	0	0
2017/04/20	2037	01/02/2018	9.81	Call	Bond Future	4,698.9500	4.6989	5,165.3300	5.1653	9.925	0	0	0
2017/04/20	2037	01/02/2018	9.83	Call	Bond Future	4,777.5100	4.7775	5,248.5200	5.2485	9.859	0	0	0
2017/04/20	2038	04/05/2017	139.77	Put	Bond Future	8,212.4200	8.2124	8,205.5100	8.2055	(0.084)	0	0	0
2017/04/20	2038	04/05/2017			Bond Future	131.5576	131.5576	131.5645	131.5645	0.005	0.0000	0.0000	19,811
2017/04/20	2038	04/05/2017	139.79	Put	Bond Future	8,232.4200	8.2324	8,225.5100	8.2255	(0.084)	0	0	0
2017/04/20	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	04/05/2017	139.78	Put	Bond Future	8,222.4200	8.2224	8,215.5100	8.2155	(0.084)	0	0	0
2017/04/20	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	03/08/2017			Bond Future	132.5912	132.5912	132.5979	132.5979	0.005	0.0000	0.0000	2,706
2017/04/20	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	03/08/2017	141.16	Put	Bond Future	8,568.8300	8.5688	8,562.1200	8.5621	(0.078)	0	0	0
2017/04/20	2038	03/08/2017	141.18	Put	Bond Future	8,588.8300	8.5888	8,582.1200	8.5821	(0.078)	0	0	0
2017/04/20	2038	03/08/2017	141.17	Put	Bond Future	8,578.8300	8.5788	8,572.1200	8.5721	(0.078)	0	0	0
2017/04/20	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	02/11/2017			Bond Future	135.2054	135.2054	135.2125	135.2125	0.005	0.0000	0.0000	0
2017/04/20	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	02/11/2017	136.80	Put	Bond Future	1,594.6300	1.5946	1,587.4500	1.5875	(0.450)	0	0	0
2017/04/20	2038	02/11/2017	136.82	Put	Bond Future	1,614.6300	1.6146	1,607.4500	1.6075	(0.445)	0	0	0
2017/04/20	2038	02/11/2017	136.81	Put	Bond Future	1,604.6300	1.6046	1,597.4500	1.5975	(0.447)	0	0	0
2017/04/20	2038	01/02/2018	136.95	Put	Bond Future	535.3300	0.5353	531.8300	0.5318	(0.654)	0	0	0
2017/04/20	2038	01/02/2018			Bond Future	136.4147	136.4147	136.4182	136.4182	0.003	0.0000	0.0000	0
2017/04/20	2038	01/02/2018	136.94	Put	Bond Future	525.3300	0.5253	521.8300	0.5218	(0.666)	0	0	0
2017/04/20	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2038	01/02/2018	136.93	Put	Bond Future	515.3300	0.5153	511.8300	0.5118	(0.679)	0	0	0
2017/04/20	2040	04/05/2017			Bond Future	9.7148	95.9040	9.6087	96.8260	(1.092)	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
2017/04/20	2040	04/05/2017	9.62	Put	Bond Future	1,574.6000	1.5746	1,033.7100	1.0337	(34.351)	0	0	0
2017/04/20	2040	04/05/2017	9.64	Put	Bond Future	1,469.0200	1.4690	951.0400	0.9510	(35.260)	0	0	0
2017/04/20	2040	04/05/2017	9.62	Call	Bond Future	751.6900	0.7517	1,132.7700	1.1328	50.696	0	0	0
2017/04/20	2040	04/05/2017	9.63	Put	Bond Future	1,521.2800	1.5213	991.8200	0.9918	(34.804)	0	0	0
2017/04/20	2040	04/05/2017	9.63	Call	Bond Future	785.7400	0.7857	1,178.2500	1.1783	49.954	0	0	0
2017/04/20	2040	04/05/2017	9.64	Call	Bond Future	820.7200	0.8207	1,224.7100	1.2247	49.224	0	0	0
2017/04/20	2040	03/08/2017			Bond Future	9.7711	93.2237	9.6618	94.1630	(1.119)	0.0000	0.0000	0
2017/04/20	2040	03/08/2017	9.61	Put	Bond Future	3,818.1300	3.8181	3,304.7100	3.3047	(13.447)	0	0	0
2017/04/20	2040	03/08/2017	9.63	Put	Bond Future	3,718.8500	3.7188	3,213.8700	3.2139	(13.579)	0	0	0
2017/04/20	2040	03/08/2017	9.61	Call	Bond Future	2,428.4600	2.4285	2,854.3000	2.8543	17.535	0	0	0
2017/04/20	2040	03/08/2017	9.62	Put	Bond Future	3,768.2600	3.7683	3,259.0600	3.2591	(13.513)	0	0	0
2017/04/20	2040	03/08/2017	9.62	Call	Bond Future	2,465.8100	2.4658	2,895.8700	2.8959	17.441	0	0	0
2017/04/20	2040	03/08/2017	9.63	Call	Bond Future	2,503.5000	2.5035	2,937.7800	2.9378	17.347	0	0	0
2017/04/20	2040	02/11/2017			Bond Future	9.8195	95.0397	9.7069	95.9976	(1.146)	0.0000	0.0000	0
2017/04/20	2040	02/11/2017	9.66	Call	Bond Future	3,632.3500	3.6324	4,090.4700	4.0905	12.612	0	0	0
2017/04/20	2040	02/11/2017	9.65	Put	Bond Future	5,042.0900	5.0421	4,539.2200	4.5392	(9.973)	0	0	0
2017/04/20	2040	02/11/2017	9.67	Put	Bond Future	4,946.2000	4.9462	4,449.4800	4.4495	(10.042)	0	0	0
2017/04/20	2040	02/11/2017	9.66	Put	Bond Future	4,994.1100	4.9941	4,494.3200	4.4943	(10.008)	0	0	0
2017/04/20	2040	02/11/2017	9.67	Call	Bond Future	3,670.7800	3.6708	4,131.9700	4.1320	12.564	0	0	0
2017/04/20	2040	02/11/2017	9.65	Call	Bond Future	3,593.8600	3.5939	4,048.9000	4.0489	12.662	0	0	0
2017/04/20	2040	01/02/2018	9.89	Call	Bond Future	5,134.4200	5.1344	5,660.6100	5.6606	10.248	0	0	0
2017/04/20	2040	01/02/2018			Bond Future	9.8653	92.4305	9.7497	93.4050	(1.172)	0.0000	0.0000	0
2017/04/20	2040	01/02/2018	9.87	Call	Bond Future	5,051.3500	5.0513	5,572.4200	5.5724	10.315	0	0	0
2017/04/20	2040	01/02/2018	9.88	Call	Bond Future	5,092.9700	5.0930	5,616.6000	5.6166	10.281	0	0	0
2017/04/20	2040	01/02/2018	9.87	Put	Bond Future	5,012.1800	5.0122	4,558.8100	4.5588	(9.045)	0	0	0
2017/04/20	2040	01/02/2018	9.88	Put	Bond Future	4,970.3600	4.9704	4,519.5500	4.5195	(9.070)	0	0	0
2017/04/20	2040	01/02/2018	9.89	Put	Bond Future	4,928.5000	4.9285	4,480.2500	4.4802	(9.095)	0	0	0
2017/04/20	2044	04/05/2017			Bond Future	9.7445	92.9393	9.6385	93.8700	(1.089)	0.0000	0.0000	23,771
2017/04/20	2044	04/05/2017	9.67	Call	Bond Future	834.4600	0.8345	1,242.7400	1.2427	48.927	0	0	0
2017/04/20	2044	04/05/2017	9.66	Put	Bond Future	1,539.3500	1.5394	1,005.3800	1.0054	(34.688)	0	0	0
2017/04/20	2044	04/05/2017	9.68	Put	Bond Future	1,435.1300	1.4351	924.2800	0.9243	(35.596)	0	0	0
2017/04/20	2044	04/05/2017	9.67	Put	Bond Future	1,486.6700	1.4867	964.2400	0.9642	(35.141)	0	0	0
2017/04/20	2044	04/05/2017	9.68	Call	Bond Future	870.9000	0.8709	1,290.7600	1.2908	48.210	0	0	0
2017/04/20	2044	04/05/2017	9.66	Call	Bond Future	799.0300	0.7990	1,195.7700	1.1958	49.653	0	0	0
2017/04/20	2044	03/08/2017			Bond Future	9.7994	90.3277	9.6901	91.2760	(1.115)	0.0000	0.0000	120
2017/04/20	2044	03/08/2017	9.62	Put	Bond Future	3,966.0100	3.9660	3,440.7600	3.4408	(13.244)	0	0	0
2017/04/20	2044	03/08/2017	9.64	Put	Bond Future	3,863.6500	3.8637	3,346.8800	3.3469	(13.375)	0	0	0
2017/04/20	2044	03/08/2017	9.63	Put	Bond Future	3,914.6000	3.9146	3,393.5800	3.3936	(13.310)	0	0	0
2017/04/20	2044	03/08/2017	9.64	Call	Bond Future	2,474.5200	2.4745	2,906.0200	2.9060	17.438	0	0	0
2017/04/20	2044	03/08/2017	9.62	Call	Bond Future	2,399.9800	2.4000	2,823.0000	2.8230	17.626	0	0	0
2017/04/20	2044	03/08/2017	9.63	Call	Bond Future	2,437.0900	2.4371	2,864.3400	2.8643	17.531	0	0	0
2017/04/20	2044	02/11/2017	9.68	Call	Bond Future	3,667.5100	3.6675	4,128.9300	4.1289	12.581	0	0	0
2017/04/20	2044	02/11/2017			Bond Future	9.8464	92.0872	9.7340	93.0543	(1.141)	0.0000	0.0000	0
2017/04/20	2044	02/11/2017	9.66	Call	Bond Future	3,590.3600	3.5904	4,045.5900	4.0456	12.679	0	0	0
2017/04/20	2044	02/11/2017	9.67	Call	Bond Future	3,628.8300	3.6288	4,087.1500	4.0871	12.630	0	0	0
2017/04/20	2044	02/11/2017	9.66	Put	Bond Future	5,204.2600	5.2043	4,692.4600	4.6925	(9.834)	0	0	0
2017/04/20	2044	02/11/2017	9.68	Put	Bond Future	5,105.9300	5.1059	4,600.3200	4.6003	(9.902)	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
2017/04/20	2044	02/11/2017	9.67	Put	Bond Future	5,154.9200	5.1549	4,646.2100	4.6462	(9.868)	0	0	0
2017/04/20	2044	01/02/2018			Bond Future	9.8911	89.5444	9.7757	90.5282	(1.166)	0.0000	0.0000	0
2017/04/20	2044	01/02/2018	9.89	Put	Bond Future	5,116.8100	5.1168	4,658.7700	4.6588	(8.952)	0	0	0
2017/04/20	2044	01/02/2018	9.91	Put	Bond Future	5,031.8200	5.0318	4,578.9200	4.5789	(9.001)	0	0	0
2017/04/20	2044	01/02/2018	9.89	Call	Bond Future	5,107.9400	5.1079	5,633.6500	5.6337	10.292	0	0	0
2017/04/20	2044	01/02/2018	9.90	Put	Bond Future	5,074.1700	5.0742	4,618.7000	4.6187	(8.976)	0	0	0
2017/04/20	2044	01/02/2018	9.90	Call	Bond Future	5,149.7400	5.1497	5,678.0200	5.6780	10.258	0	0	0
2017/04/20	2044	01/02/2018	9.91	Call	Bond Future	5,191.6800	5.1917	5,722.5300	5.7225	10.225	0	0	0
2017/04/20	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2046	04/05/2017			Bond Future	127.6991	127.6991	127.7060	127.7060	0.005	0.0000	0.0000	19,416
2017/04/20	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2046	04/05/2017	138.32	Put	Bond Future	10,620.8900	10.6209	10,614.0400	10.6140	(0.064)	0	0	0
2017/04/20	2046	04/05/2017	138.34	Put	Bond Future	10,640.8900	10.6409	10,634.0400	10.6340	(0.064)	0	0	0
2017/04/20	2046	04/05/2017	138.33	Put	Bond Future	10,630.8900	10.6309	10,624.0400	10.6240	(0.064)	0	0	0
2017/04/20	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2046	03/08/2017	141.17	Put	Bond Future	11,014.7100	11.0147	11,008.0900	11.0081	(0.060)	0	0	0
2017/04/20	2046	03/08/2017			Bond Future	130.1553	130.1553	130.1619	130.1619	0.005	0.0000	0.0000	9,883
2017/04/20	2046	03/08/2017	141.19	Put	Bond Future	11,034.7100	11.0347	11,028.0900	11.0281	(0.060)	0	0	0
2017/04/20	2046	03/08/2017	141.18	Put	Bond Future	11,024.7100	11.0247	11,018.0900	11.0181	(0.060)	0	0	0
2017/04/20	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2046	02/11/2017			Bond Future	131.1378	131.1378	131.1450	131.1450	0.005	0.0000	0.0000	0
2017/04/20	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2046	02/11/2017	136.30	Put	Bond Future	5,162.2200	5.1622	5,155.0100	5.1550	(0.140)	0	0	0
2017/04/20	2046	02/11/2017	136.32	Put	Bond Future	5,182.2200	5.1822	5,175.0100	5.1750	(0.139)	0	0	0
2017/04/20	2046	02/11/2017	136.31	Put	Bond Future	5,172.2200	5.1722	5,165.0100	5.1650	(0.139)	0	0	0
2017/04/20	2046	01/02/2018	132.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2046	01/02/2018			Bond Future	133.7861	133.7861	133.7898	133.7898	0.003	0.0000	0.0000	0
2017/04/20	2046	01/02/2018	132.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2046	01/02/2018	132.92	Call	Bond Future	866.0600	0.8661	869.8300	0.8698	0.435	0	0	0
2017/04/20	2046	01/02/2018	132.90	Call	Bond Future	886.0600	0.8861	889.8300	0.8898	0.425	0	0	0
2017/04/20	2046	01/02/2018	132.91	Call	Bond Future	876.0600	0.8761	879.8300	0.8798	0.430	0	0	0
2017/04/20	2046	01/02/2018	132.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2050	04/05/2017			Bond Future	136.4584	136.4584	136.7771	136.7771	0.234	0.0000	0.0000	22,203
2017/04/20	2050	04/05/2017	147.83	Put	Bond Future	11,371.6300	11.3716	11,052.8900	11.0529	(2.803)	0	0	0
2017/04/20	2050	04/05/2017	147.85	Put	Bond Future	11,391.6300	11.3916	11,072.8900	11.0729	(2.798)	0	0	0
2017/04/20	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2050	04/05/2017	147.84	Put	Bond Future	11,381.6300	11.3816	11,062.8900	11.0629	(2.800)	0	0	0
2017/04/20	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2050	03/08/2017			Bond Future	137.4212	137.4212	137.7458	137.7458	0.236	0.0000	0.0000	5,104
2017/04/20	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/20	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2050	03/08/2017	149.22	Put	Bond Future	11,798.7900	11.7988	11,474.1800	11.4742	(2.751)	0	0	0
2017/04/20	2050	03/08/2017	149.24	Put	Bond Future	11,818.7900	11.8188	11,494.1800	11.4942	(2.747)	0	0	0
2017/04/20	2050	03/08/2017	149.23	Put	Bond Future	11,808.7900	11.8088	11,484.1800	11.4842	(2.749)	0	0	0
2017/04/20	2050	02/11/2017	144.66	Put	Bond Future	4,529.5300	4.5295	4,198.0700	4.1981	(7.318)	0	0	0
2017/04/20	2050	02/11/2017	144.67	Put	Bond Future	4,539.5300	4.5395	4,208.0700	4.2081	(7.302)	0	0	0
2017/04/20	2050	02/11/2017			Bond Future	140.1305	140.1305	140.4619	140.4619	0.237	0.0000	0.0000	0
2017/04/20	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2050	02/11/2017	144.65	Put	Bond Future	4,519.5300	4.5195	4,188.0700	4.1881	(7.334)	0	0	0
2017/04/20	2050	01/02/2018	140.24	Call	Bond Future	1,028.2700	1.0283	1,362.5900	1.3626	32.513	0	0	0
2017/04/20	2050	01/02/2018			Bond Future	141.2683	141.2683	141.6026	141.6026	0.237	0.0000	0.0000	0
2017/04/20	2050	01/02/2018	140.25	Call	Bond Future	1,018.2700	1.0183	1,352.5900	1.3526	32.832	0	0	0
2017/04/20	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2050	01/02/2018	140.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	2050	01/02/2018	140.23	Call	Bond Future	1,038.2700	1.0383	1,372.5900	1.3726	32.200	0	0	0
2017/04/20	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	AL37	04/05/2017			Index Future	530.9440	530.9440	533.1150	533.1150	0.409	0.0000	0.0000	1
2017/04/20	AL37	03/08/2017			Index Future	541.0600	541.0600	543.2710	543.2710	0.409	0.0000	0.0000	0
2017/04/20	AL37	02/11/2017			Index Future	551.5990	551.5990	553.8550	553.8550	0.409	0.0000	0.0000	0
2017/04/20	AL37	01/02/2018			Index Future	562.6060	562.6060	564.8930	564.8930	0.407	0.0000	0.0000	0
2017/04/20	AL7T	04/05/2017			Index Future	609.4090	609.4090	613.1200	613.1200	0.609	0.0000	0.0000	0
2017/04/20	AL7T	03/08/2017			Index Future	621.0200	621.0200	624.8000	624.8000	0.609	0.0000	0.0000	0
2017/04/20	AL7T	02/11/2017			Index Future	633.1160	633.1160	636.9720	636.9720	0.609	0.0000	0.0000	0
2017/04/20	AL7T	01/02/2018			Index Future	645.7500	645.7500	649.6660	649.6660	0.606	0.0000	0.0000	0
2017/04/20	ALBI	04/05/2017			Index Future	551.2750	551.2750	555.3220	555.3220	0.734	0.0000	0.0000	533
2017/04/20	ALBI	03/08/2017			Index Future	561.7790	561.7790	565.9010	565.9010	0.734	0.0000	0.0000	95
2017/04/20	ALBI	02/11/2017			Index Future	572.7200	572.7200	576.9260	576.9260	0.734	0.0000	0.0000	0
2017/04/20	ALBI	01/02/2018			Index Future	584.1490	584.1490	588.4230	588.4230	0.732	0.0000	0.0000	0
2017/04/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2017/04/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	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
2017/04/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/20	EL28	04/05/2017			Bond Future	126.7403	126.7403	126.9907	126.9907	0.198	0.0000	0.0000	0
2017/04/20	EL28	04/05/2017	137.90	Put	Bond Future	11,159.6900	11.1597	10,909.3100	10.9093	(2.244)	0	0	0
2017/04/20	EL28	04/05/2017	137.92	Put	Bond Future	11,179.6900	11.1797	10,929.3100	10.9293	(2.240)	0	0	0
2017/04/20	EL28	04/05/2017	137.91	Put	Bond Future	11,169.6900	11.1697	10,919.3100	10.9193	(2.242)	0	0	0
2017/04/20	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	03/08/2017			Bond Future	129.1780	129.1780	129.4328	129.4328	0.197	0.0000	0.0000	0
2017/04/20	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	03/08/2017	135.16	Put	Bond Future	5,982.0400	5.9820	5,727.2200	5.7272	(4.260)	0	0	0
2017/04/20	EL28	03/08/2017	135.18	Put	Bond Future	6,002.0400	6.0020	5,747.2200	5.7472	(4.246)	0	0	0
2017/04/20	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	03/08/2017	135.17	Put	Bond Future	5,992.0400	5.9920	5,737.2200	5.7372	(4.253)	0	0	0
2017/04/20	EL28	02/11/2017			Bond Future	129.9808	129.9808	130.2412	130.2412	0.200	0.0000	0.0000	0
2017/04/20	EL28	02/11/2017	133.87	Put	Bond Future	3,889.1900	3.8892	3,628.7600	3.6288	(6.696)	0	0	0
2017/04/20	EL28	02/11/2017	133.89	Put	Bond Future	3,909.1900	3.9092	3,648.7600	3.6488	(6.662)	0	0	0
2017/04/20	EL28	02/11/2017	133.88	Put	Bond Future	3,899.1900	3.8992	3,638.7600	3.6388	(6.679)	0	0	0
2017/04/20	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	01/02/2018			Bond Future	132.6057	132.6057	132.8679	132.8679	0.198	0.0000	0.0000	0
2017/04/20	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	EL28	01/02/2018	132.31	Call	Bond Future	295.7000	0.2957	557.9200	0.5579	88.678	0	0	0
2017/04/20	EL28	01/02/2018	132.29	Call	Bond Future	315.7000	0.3157	577.9200	0.5779	83.060	0	0	0
2017/04/20	EL28	01/02/2018	132.30	Call	Bond Future	305.7000	0.3057	567.9200	0.5679	85.777	0	0	0

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2017/04/20	ES33	04/05/2017			Bond Future	10.6998	76.6353	10.5933	77.3005	(0.995)	0.0000	0.0000	2,000
2017/04/20	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES33	04/05/2017	10.54	Put	Bond Future	1,001.3200	1.0013	336.1800	0.3362	(66.426)	0	0	0
2017/04/20	ES33	04/05/2017	10.56	Put	Bond Future	874.8900	0.8749	209.7500	0.2098	(76.026)	0	0	0
2017/04/20	ES33	04/05/2017	10.55	Put	Bond Future	938.0700	0.9381	272.9300	0.2729	(70.905)	0	0	0
2017/04/20	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES33	03/08/2017			Bond Future	10.7877	78.0955	10.6777	78.7731	(1.020)	0.0000	0.0000	7,466
2017/04/20	ES33	03/08/2017	10.53	Put	Bond Future	1,601.4900	1.6015	923.9100	0.9239	(42.309)	0	0	0
2017/04/20	ES33	03/08/2017	10.55	Put	Bond Future	1,475.3900	1.4754	797.8100	0.7978	(45.925)	0	0	0
2017/04/20	ES33	03/08/2017	10.54	Put	Bond Future	1,538.4000	1.5384	860.8200	0.8608	(44.044)	0	0	0
2017/04/20	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES33	02/11/2017	10.66	Put	Bond Future	1,323.3400	1.3233	632.3000	0.6323	(52.219)	0	0	0
2017/04/20	ES33	02/11/2017			Bond Future	10.8766	75.8241	10.7628	76.5152	(1.046)	0.0000	0.0000	0
2017/04/20	ES33	02/11/2017	10.68	Put	Bond Future	1,199.7000	1.1997	508.6600	0.5087	(57.601)	0	0	0
2017/04/20	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES33	02/11/2017	10.67	Put	Bond Future	1,261.4800	1.2615	570.4400	0.5704	(54.780)	0	0	0
2017/04/20	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES33	01/02/2018	10.99	Call	Bond Future	143.9700	0.1440	846.7400	0.8467	488.136	0	0	0
2017/04/20	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES33	01/02/2018			Bond Future	10.9657	77.3375	10.8483	78.0402	(1.071)	0.0000	0.0000	0
2017/04/20	ES33	01/02/2018	11.00	Call	Bond Future	203.2000	0.2032	905.9700	0.9060	345.851	0	0	0
2017/04/20	ES33	01/02/2018	11.01	Call	Bond Future	262.3500	0.2623	965.1200	0.9651	267.875	0	0	0
2017/04/20	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	ES42	04/05/2017			Bond Future	10.8797	79.9986	10.7782	80.7183	(0.932)	0.0000	0.0000	8,777
2017/04/20	ES42	03/08/2017			Bond Future	10.9671	81.5228	10.8623	82.2560	(0.956)	0.0000	0.0000	0
2017/04/20	ES42	02/11/2017			Bond Future	11.0546	78.8488	10.9462	79.5967	(0.981)	0.0000	0.0000	0
2017/04/20	ES42	01/02/2018			Bond Future	11.1394	80.4227	11.0277	81.1833	(1.003)	0.0000	0.0000	0
2017/04/20	GOVI	04/05/2017			GOVI	549.6520	549.6520	553.6840	553.6840	0.734	0.0000	0.0000	406
2017/04/20	GOVI	04/05/2017	262.19	Call	GOVI	2,874,620.0000	287.4620	2,914,940.0000	291.4940	1.403	0	0	0
2017/04/20	GOVI	04/05/2017	262.20	Call	GOVI	2,874,520.0000	287.4520	2,914,840.0000	291.4840	1.403	0	0	0
2017/04/20	GOVI	04/05/2017	262.18	Call	GOVI	2,874,720.0000	287.4720	2,915,040.0000	291.5040	1.403	0	0	0
2017/04/20	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	GOVI	03/08/2017			GOVI	560.1250	560.1250	564.2320	564.2320	0.733	0.0000	0.0000	0
2017/04/20	GOVI	03/08/2017	561.09	Put	GOVI	9,650.0000	0.9650	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	GOVI	03/08/2017	561.11	Put	GOVI	9,850.0000	0.9850	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	GOVI	03/08/2017	561.10	Put	GOVI	9,750.0000	0.9750	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	31,420.0000	3.1420	100.000	0	0	0
2017/04/20	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	31,320.0000	3.1320	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/20	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	31,220.0000	3.1220	100.000	0	0	0
2017/04/20	GOVI	02/11/2017	572.44	Put	GOVI	14,060.0000	1.4060	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	GOVI	02/11/2017			GOVI	571.0340	571.0340	575.2230	575.2230	0.734	0.0000	0.0000	0
2017/04/20	GOVI	02/11/2017	572.46	Put	GOVI	14,260.0000	1.4260	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	27,830.0000	2.7830	100.000	0	0	0
2017/04/20	GOVI	02/11/2017	572.45	Put	GOVI	14,160.0000	1.4160	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	27,730.0000	2.7730	100.000	0	0	0
2017/04/20	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	27,630.0000	2.7630	100.000	0	0	0
2017/04/20	GOVI	01/02/2018			GOVI	582.4300	582.4300	586.6870	586.6870	0.731	0.0000	0.0000	0
2017/04/20	GOVI	01/02/2018	581.03	Call	GOVI	14,000.0000	1.4000	56,570.0000	5.6570	304.071	0	0	0
2017/04/20	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	GOVI	01/02/2018	581.04	Call	GOVI	13,900.0000	1.3900	56,470.0000	5.6470	306.259	0	0	0
2017/04/20	GOVI	01/02/2018	581.02	Call	GOVI	14,100.0000	1.4100	56,670.0000	5.6670	301.915	0	0	0
2017/04/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/20	IGOV	04/05/2017			Index Future	247.3720	247.3720	247.6160	247.6160	0.099	0.0000	0.0000	448
2017/04/20	IGOV	03/08/2017			Index Future	252.1290	252.1290	252.3770	252.3770	0.098	0.0000	0.0000	772
2017/04/20	IGOV	02/11/2017			Index Future	257.1000	257.1000	257.3540	257.3540	0.099	0.0000	0.0000	0
2017/04/20	IGOV	01/02/2018			Index Future	262.2920	262.2920	262.5440	262.5440	0.096	0.0000	0.0000	0
2017/04/20	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/20	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/20	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/20	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/20	IS01	21/09/2017			Interest Rate Swap	99.6111	99.6111	99.6038	99.6038	(0.007)	0.0000	0.0000	0
2017/04/20	IS01	21/12/2017			Interest Rate Swap	99.8359	99.8359	99.8103	99.8103	(0.026)	0.0000	0.0000	0
2017/04/20	IS01	15/03/2018			Interest Rate Swap	99.8235	99.8235	99.7706	99.7706	(0.053)	0.0000	0.0000	0
2017/04/20	IS01	21/06/2018			Interest Rate Swap	100.0507	100.0507	99.9658	99.9658	(0.085)	0.0000	0.0000	0
2017/04/20	IS02	18/12/2017			Interest Rate Swap	99.8636	99.8636	99.8388	99.8388	(0.025)	0.0000	0.0000	0
2017/04/20	IS02	16/03/2018			Interest Rate Swap	99.1057	99.1057	99.0517	99.0517	(0.054)	0.0000	0.0000	0
2017/04/20	IS02	15/06/2018			Interest Rate Swap	98.7389	98.7389	98.6564	98.6564	(0.084)	0.0000	0.0000	0
2017/04/20	IS02	21/09/2018			Interest Rate Swap	98.7440	98.7440	98.6266	98.6266	(0.119)	0.0000	0.0000	0
2017/04/20	IS02	21/12/2018			Interest Rate Swap	99.1900	99.1900	99.0500	99.0500	(0.141)	0.0000	0.0000	0
2017/04/20	IS02	15/03/2019			Interest Rate Swap	99.6604	99.6604	99.4796	99.4796	(0.181)	0.0000	0.0000	0
2017/04/20	IS02	21/06/2019			Interest Rate Swap	100.1385	100.1385	99.9181	99.9181	(0.220)	0.0000	0.0000	0
2017/04/20	IS05	17/12/2020			Interest Rate Swap	97.1878	97.1878	96.8294	96.8294	(0.369)	0.0000	0.0000	0
2017/04/20	IS05	16/03/2021			Interest Rate Swap	96.4902	96.4902	96.1122	96.1122	(0.392)	0.0000	0.0000	0
2017/04/20	IS05	15/06/2021			Interest Rate Swap	95.7609	95.7609	95.3634	95.3634	(0.415)	0.0000	0.0000	0
2017/04/20	IS05	21/09/2021			Interest Rate Swap	96.0011	96.0011	95.5850	95.5850	(0.433)	0.0000	0.0000	0
2017/04/20	IS05	21/12/2021			Interest Rate Swap	98.2333	98.2333	97.8055	97.8055	(0.435)	0.0000	0.0000	51
2017/04/20	IS05	15/03/2022			Interest Rate Swap	98.4201	98.4201	97.9782	97.9782	(0.449)	0.0000	0.0000	0
2017/04/20	IS05	21/06/2022			Interest Rate Swap	99.6512	99.6512	99.1966	99.1966	(0.456)	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
2017/04/20	IS10	17/12/2025			Interest Rate Swap	96.7408	96.7408	96.1366	96.1366	(0.625)	0.0000	0.0000	0
2017/04/20	IS10	16/03/2026			Interest Rate Swap	93.7912	93.7912	93.1704	93.1704	(0.662)	0.0000	0.0000	0
2017/04/20	IS10	15/06/2026			Interest Rate Swap	92.5670	92.5670	91.9288	91.9288	(0.690)	0.0000	0.0000	0
2017/04/20	IS10	21/09/2026			Interest Rate Swap	94.7048	94.7048	94.0551	94.0551	(0.686)	0.0000	0.0000	0
2017/04/20	IS10	21/12/2026			Interest Rate Swap	98.4389	98.4389	97.7846	97.7846	(0.665)	0.0000	0.0000	0
2017/04/20	IS10	15/03/2027			Interest Rate Swap	97.0487	97.0487	96.3704	96.3704	(0.699)	0.0000	0.0000	0
2017/04/20	IS10	21/06/2027			Interest Rate Swap	99.0911	99.0911	98.4048	98.4048	(0.693)	0.0000	0.0000	0
2017/04/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/20	JBAF	17/05/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/04/20	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/04/20	JBAF	19/07/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/04/20	JBAF	16/08/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/20	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/20	JBAF	18/10/2017			Jibar Tradeable Future	7.4200	7.4200	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/20	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/04/20	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/20	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/20	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/04/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/20	JBAF	19/12/2018			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/04/20	JBAF	20/03/2019			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/04/20	R023	04/05/2017	8.61	Call	Bond Future	1,837.1800	1.8372	2,267.1500	2.2672	23.404	0	0	0
2017/04/20	R023	04/05/2017			Bond Future	8.2051	99.3859	8.1040	99.8413	(1.232)	0.0000	0.0000	17,526
2017/04/20	R023	04/05/2017	8.59	Call	Bond Future	1,755.8200	1.7558	2,181.9400	2.1819	24.269	0	0	0
2017/04/20	R023	04/05/2017	8.60	Call	Bond Future	1,796.4000	1.7964	2,224.5000	2.2245	23.831	0	0	0
2017/04/20	R023	04/05/2017	8.59	Put	Bond Future	45.0500	0.0450	15.7500	0.0157	(65.039)	0	0	0
2017/04/20	R023	04/05/2017	8.61	Put	Bond Future	38.5300	0.0385	13.0800	0.0131	(66.052)	0	0	0
2017/04/20	R023	04/05/2017	8.60	Put	Bond Future	41.6800	0.0417	14.3600	0.0144	(65.547)	0	0	0
2017/04/20	R023	03/08/2017	8.60	Put	Bond Future	658.8800	0.6589	522.5200	0.5225	(20.696)	0	0	0
2017/04/20	R023	03/08/2017			Bond Future	8.2287	101.2794	8.1220	101.7433	(1.296)	0.0000	0.0000	2,245
2017/04/20	R023	03/08/2017	8.59	Put	Bond Future	671.7600	0.6718	533.3400	0.5333	(20.606)	0	0	0
2017/04/20	R023	03/08/2017	8.60	Call	Bond Future	2,253.0100	2.2530	2,580.5300	2.5805	14.537	0	0	0
2017/04/20	R023	03/08/2017	8.58	Call	Bond Future	2,194.1000	2.1941	2,517.4900	2.5175	14.739	0	0	0
2017/04/20	R023	03/08/2017	8.59	Call	Bond Future	2,223.3800	2.2234	2,548.8400	2.5488	14.638	0	0	0
2017/04/20	R023	03/08/2017	8.58	Put	Bond Future	685.0200	0.6850	544.5300	0.5445	(20.509)	0	0	0
2017/04/20	R023	02/11/2017	8.56	Call	Bond Future	2,308.2500	2.3082	2,615.2300	2.6152	13.299	0	0	0
2017/04/20	R023	02/11/2017			Bond Future	8.2501	99.3209	8.1372	99.7941	(1.369)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/20	R023	02/11/2017	8.57	Call	Bond Future	2,334.6000	2.3346	2,643.3700	2.6434	13.226	0	0	0
2017/04/20	R023	02/11/2017	8.58	Call	Bond Future	2,360.8300	2.3608	2,671.3900	2.6714	13.155	0	0	0
2017/04/20	R023	02/11/2017	8.56	Put	Bond Future	1,023.8700	1.0239	857.5700	0.8576	(16.242)	0	0	0
2017/04/20	R023	02/11/2017	8.58	Put	Bond Future	994.2600	0.9943	831.5400	0.8315	(16.366)	0	0	0
2017/04/20	R023	02/11/2017	8.57	Put	Bond Future	1,009.1200	1.0091	844.6100	0.8446	(16.302)	0	0	0
2017/04/20	R023	01/02/2018			Bond Future	8.2643	101.3031	8.1452	101.7831	(1.441)	0.0000	0.0000	0
2017/04/20	R023	01/02/2018	8.32	Call	Bond Future	2,053.5600	2.0536	2,312.9600	2.3130	12.632	0	0	0
2017/04/20	R023	01/02/2018	8.33	Call	Bond Future	2,074.7100	2.0747	2,335.6800	2.3357	12.579	0	0	0
2017/04/20	R023	01/02/2018	8.31	Put	Bond Future	1,848.8400	1.8488	1,626.6900	1.6267	(12.016)	0	0	0
2017/04/20	R023	01/02/2018	8.33	Put	Bond Future	1,811.2600	1.8113	1,592.2400	1.5922	(12.092)	0	0	0
2017/04/20	R023	01/02/2018	8.32	Put	Bond Future	1,830.1600	1.8302	1,609.5700	1.6096	(12.053)	0	0	0
2017/04/20	R023	01/02/2018	8.31	Call	Bond Future	2,032.1700	2.0322	2,290.0100	2.2900	12.688	0	0	0
2017/04/20	R035	04/05/2017	9.55	Put	Bond Future	194.6000	0.1946	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	R035	04/05/2017			Bond Future	9.5740	95.7431	9.4680	96.6070	(1.108)	0.0000	0.0000	8,780
2017/04/20	R035	04/05/2017	9.54	Put	Bond Future	275.7900	0.2758	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	669.2700	0.6693	100.000	0	0	0
2017/04/20	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	506.7800	0.5068	100.000	0	0	0
2017/04/20	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	588.0800	0.5881	100.000	0	0	0
2017/04/20	R035	04/05/2017	9.53	Put	Bond Future	357.0900	0.3571	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	R035	03/08/2017			Bond Future	9.6259	97.5674	9.5165	98.4475	(1.136)	0.0000	0.0000	0
2017/04/20	R035	03/08/2017	9.50	Put	Bond Future	1,014.1400	1.0141	134.0700	0.1341	(86.780)	0	0	0
2017/04/20	R035	03/08/2017	9.52	Put	Bond Future	851.8700	0.8519	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	R035	03/08/2017	9.51	Put	Bond Future	932.9500	0.9330	52.8800	0.0529	(94.332)	0	0	0
2017/04/20	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	28.2000	0.0282	100.000	0	0	0
2017/04/20	R035	02/11/2017			Bond Future	9.6774	94.9658	9.5646	95.8633	(1.165)	0.0000	0.0000	0
2017/04/20	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	283.0200	0.2830	100.000	0	0	0
2017/04/20	R035	02/11/2017	9.59	Put	Bond Future	694.3700	0.6944	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	R035	02/11/2017	9.61	Put	Bond Future	534.7900	0.5348	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	R035	02/11/2017	9.60	Put	Bond Future	614.5300	0.6145	0.0000	0.0000	(100.000)	0	0	0
2017/04/20	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	362.7600	0.3628	100.000	0	0	0
2017/04/20	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	203.1800	0.2032	100.000	0	0	0
2017/04/20	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R035	01/02/2018			Bond Future	9.7269	96.8611	9.6109	97.7740	(1.193)	0.0000	0.0000	0
2017/04/20	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R035	01/02/2018	9.75	Call	Bond Future	180.0200	0.1800	1,092.9000	1.0929	507.099	0	0	0
2017/04/20	R035	01/02/2018	9.73	Call	Bond Future	24.1200	0.0241	937.0000	0.9370	3784.743	0	0	0
2017/04/20	R035	01/02/2018	9.74	Call	Bond Future	102.1200	0.1021	1,015.0000	1.0150	893.929	0	0	0
2017/04/20	R186	04/05/2017	8.95	Put	Bond Future	349.4100	0.3494	173.3600	0.1734	(50.385)	0	0	5,209
2017/04/20	R186	04/05/2017			Bond Future	8.7883	114.9499	8.6871	115.6474	(1.151)	0.0000	0.0000	105,093
2017/04/20	R186	04/05/2017	8.89	Put	Bond Future	480.4800	0.4805	254.4500	0.2545	(47.043)	0	0	0
2017/04/20	R186	04/05/2017	8.94	Put	Bond Future	369.1000	0.3691	185.1700	0.1852	(49.832)	0	0	500
2017/04/20	R186	04/05/2017	9.20	Call	Bond Future	2,851.0200	2.8510	3,503.6300	3.5036	22.890	0	0	0
2017/04/20	R186	04/05/2017	8.70	Put	Bond Future	1,119.2000	1.1192	709.6100	0.7096	(36.597)	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
2017/04/20	R186	04/05/2017	8.91	Put	Bond Future	433.3800	0.4334	224.6800	0.2247	(48.156)	0	0	0
2017/04/20	R186	04/05/2017	8.44	Put	Bond Future	2,524.7900	2.5248	1,911.3500	1.9113	(24.297)	0	0	0
2017/04/20	R186	04/05/2017	8.90	Put	Bond Future	456.4900	0.4565	239.2000	0.2392	(47.600)	0	0	0
2017/04/20	R186	04/05/2017	8.70	Call	Bond Future	510.7300	0.5107	798.6300	0.7986	56.370	0	0	500
2017/04/20	R186	04/05/2017	8.91	Call	Bond Future	1,265.2300	1.2652	1,754.0200	1.7540	38.633	0	0	0
2017/04/20	R186	04/05/2017	8.98	Call	Bond Future	1,601.4700	1.6015	2,145.3900	2.1454	33.964	0	0	0
2017/04/20	R186	04/05/2017	9.20	Put	Bond Future	70.8800	0.0709	26.0000	0.0260	(63.318)	0	0	5,209
2017/04/20	R186	04/05/2017	8.89	Call	Bond Future	1,176.2400	1.1762	1,647.7000	1.6477	40.082	0	0	0
2017/04/20	R186	04/05/2017	8.94	Call	Bond Future	1,404.6700	1.4047	1,918.2300	1.9182	36.561	0	0	0
2017/04/20	R186	04/05/2017	8.95	Call	Bond Future	1,452.7800	1.4528	1,974.2200	1.9742	35.893	0	0	0
2017/04/20	R186	04/05/2017	8.98	Put	Bond Future	295.0600	0.2951	141.4900	0.1415	(52.047)	0	0	0
2017/04/20	R186	04/05/2017	8.44	Call	Bond Future	97.9100	0.0979	181.9600	0.1820	85.844	0	0	500
2017/04/20	R186	04/05/2017	8.90	Call	Bond Future	1,220.3200	1.2203	1,700.5200	1.7005	39.350	0	0	0
2017/04/20	R186	03/08/2017	8.93	Put	Bond Future	1,817.0900	1.8171	1,511.9700	1.5120	(16.792)	0	0	0
2017/04/20	R186	03/08/2017	9.35	Call	Bond Future	4,278.0600	4.2781	4,813.0400	4.8130	12.505	0	0	0
2017/04/20	R186	03/08/2017			Bond Future	8.8320	111.8373	8.7267	112.5478	(1.192)	0.0000	0.0000	36,488
2017/04/20	R186	03/08/2017	8.85	Put	Bond Future	2,066.5200	2.0665	1,733.2400	1.7332	(16.128)	0	0	750
2017/04/20	R186	03/08/2017	8.92	Put	Bond Future	1,847.0200	1.8470	1,538.4200	1.5384	(16.708)	0	0	0
2017/04/20	R186	03/08/2017	9.50	Call	Bond Future	5,019.9900	5.0200	5,591.3600	5.5914	11.382	0	0	0
2017/04/20	R186	03/08/2017	8.91	Call	Bond Future	2,400.0100	2.4000	2,798.4200	2.7984	16.600	0	0	0
2017/04/20	R186	03/08/2017	8.93	Call	Bond Future	2,473.2300	2.4732	2,878.6200	2.8786	16.391	0	0	0
2017/04/20	R186	03/08/2017	8.85	Call	Bond Future	2,187.6400	2.1876	2,564.8700	2.5649	17.244	0	0	0
2017/04/20	R186	03/08/2017	8.92	Call	Bond Future	2,436.4700	2.4365	2,838.3800	2.8384	16.496	0	0	0
2017/04/20	R186	03/08/2017	9.35	Put	Bond Future	869.2700	0.8693	693.7400	0.6937	(20.193)	0	0	750
2017/04/20	R186	03/08/2017	9.50	Put	Bond Future	650.5400	0.6505	511.4000	0.5114	(21.388)	0	0	6,500
2017/04/20	R186	03/08/2017	8.91	Put	Bond Future	1,877.3000	1.8773	1,565.2000	1.5652	(16.625)	0	0	0
2017/04/20	R186	02/11/2017	8.88	Call	Bond Future	2,967.7800	2.9678	3,348.7700	3.3488	12.838	0	0	0
2017/04/20	R186	02/11/2017	8.89	Put	Bond Future	2,870.0800	2.8701	2,528.8700	2.5289	(11.889)	0	0	0
2017/04/20	R186	02/11/2017			Bond Future	8.8700	114.0158	8.7603	114.7405	(1.238)	0.0000	0.0000	4
2017/04/20	R186	02/11/2017	8.89	Call	Bond Future	3,001.1100	3.0011	3,384.6700	3.3847	12.781	0	0	0
2017/04/20	R186	02/11/2017	8.90	Call	Bond Future	3,034.9800	3.0350	3,421.1100	3.4211	12.723	0	0	0
2017/04/20	R186	02/11/2017	8.88	Put	Bond Future	2,902.4000	2.9024	2,558.6200	2.5586	(11.845)	0	0	0
2017/04/20	R186	02/11/2017	8.90	Put	Bond Future	2,838.3500	2.8383	2,499.7100	2.4997	(11.931)	0	0	0
2017/04/20	R186	01/02/2018	8.96	Call	Bond Future	3,646.0000	3.6460	4,044.2000	4.0442	10.922	0	0	0
2017/04/20	R186	01/02/2018			Bond Future	8.9032	110.9873	8.7892	111.7234	(1.280)	0.0000	0.0000	0
2017/04/20	R186	01/02/2018	8.97	Call	Bond Future	3,679.3200	3.6793	4,079.6900	4.0797	10.882	0	0	0
2017/04/20	R186	01/02/2018	8.98	Call	Bond Future	3,713.2100	3.7132	4,115.7200	4.1157	10.840	0	0	0
2017/04/20	R186	01/02/2018	8.96	Put	Bond Future	3,281.7800	3.2818	2,943.8400	2.9438	(10.297)	0	0	0
2017/04/20	R186	01/02/2018	8.97	Put	Bond Future	3,251.1200	3.2511	2,915.3500	2.9154	(10.328)	0	0	0
2017/04/20	R186	01/02/2018	8.98	Put	Bond Future	3,221.0700	3.2211	2,887.4400	2.8874	(10.358)	0	0	0
2017/04/20	R197	04/05/2017	308.58	Put	Bond Future	10,552.3500	10.5523	10,203.9200	10.2039	(3.302)	0	0	0
2017/04/20	R197	04/05/2017			Bond Future	298.0276	298.0276	298.3761	298.3761	0.117	0.0000	0.0000	1,063
2017/04/20	R197	04/05/2017	308.60	Put	Bond Future	10,572.3500	10.5723	10,223.9200	10.2239	(3.296)	0	0	0
2017/04/20	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R197	04/05/2017	308.59	Put	Bond Future	10,562.3500	10.5623	10,213.9200	10.2139	(3.299)	0	0	0
2017/04/20	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/04/20	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R197	03/08/2017			Bond Future	296.8678	296.8678	297.2220	297.2220	0.119	0.0000	0.0000	1,481
2017/04/20	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R197	03/08/2017	308.05	Put	Bond Future	11,182.2100	11.1822	10,827.9800	10.8280	(3.168)	0	0	0
2017/04/20	R197	03/08/2017	308.07	Put	Bond Future	11,202.2100	11.2022	10,847.9800	10.8480	(3.162)	0	0	0
2017/04/20	R197	03/08/2017	308.06	Put	Bond Future	11,192.2100	11.1922	10,837.9800	10.8380	(3.165)	0	0	0
2017/04/20	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R197	02/11/2017			Bond Future	302.7206	302.7206	303.0829	303.0829	0.120	0.0000	0.0000	0
2017/04/20	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R197	02/11/2017	305.15	Put	Bond Future	2,429.3700	2.4294	2,067.0600	2.0671	(14.914)	0	0	0
2017/04/20	R197	02/11/2017	305.17	Put	Bond Future	2,449.3700	2.4494	2,087.0600	2.0871	(14.792)	0	0	0
2017/04/20	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R197	02/11/2017	305.16	Put	Bond Future	2,439.3700	2.4394	2,077.0600	2.0771	(14.853)	0	0	0
2017/04/20	R197	01/02/2018			Bond Future	301.7790	301.7790	302.1405	302.1405	0.120	0.0000	0.0000	0
2017/04/20	R197	01/02/2018	301.67	Call	Bond Future	108.9500	0.1089	470.4600	0.4705	331.813	0	0	0
2017/04/20	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R197	01/02/2018	301.68	Call	Bond Future	98.9500	0.0989	460.4600	0.4605	365.346	0	0	0
2017/04/20	R197	01/02/2018	301.66	Call	Bond Future	118.9500	0.1189	480.4600	0.4805	303.918	0	0	0
2017/04/20	R202	04/05/2017	256.73	Put	Bond Future	13,386.0300	13.3860	13,373.2900	13.3733	(0.095)	0	0	0
2017/04/20	R202	04/05/2017			Bond Future	243.3440	243.3440	243.3567	243.3567	0.005	0.0000	0.0000	28,185
2017/04/20	R202	04/05/2017	256.72	Put	Bond Future	13,376.0300	13.3760	13,363.2900	13.3633	(0.095)	0	0	0
2017/04/20	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R202	04/05/2017	256.71	Put	Bond Future	13,366.0300	13.3660	13,353.2900	13.3533	(0.095)	0	0	0
2017/04/20	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R202	03/08/2017			Bond Future	244.3636	244.3636	244.3760	244.3760	0.005	0.0000	0.0000	12,029
2017/04/20	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R202	03/08/2017	258.35	Put	Bond Future	13,986.4400	13.9864	13,974.0300	13.9740	(0.089)	0	0	0
2017/04/20	R202	03/08/2017	258.37	Put	Bond Future	14,006.4400	14.0064	13,994.0300	13.9940	(0.089)	0	0	0
2017/04/20	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R202	03/08/2017	258.36	Put	Bond Future	13,996.4400	13.9964	13,984.0300	13.9840	(0.089)	0	0	0
2017/04/20	R202	02/11/2017			Bond Future	249.1811	249.1811	249.1947	249.1947	0.005	0.0000	0.0000	0
2017/04/20	R202	02/11/2017	253.89	Put	Bond Future	4,708.9300	4.7089	4,695.2700	4.6953	(0.290)	0	0	0
2017/04/20	R202	02/11/2017	253.91	Put	Bond Future	4,728.9300	4.7289	4,715.2700	4.7153	(0.289)	0	0	0
2017/04/20	R202	02/11/2017	253.90	Put	Bond Future	4,718.9300	4.7189	4,705.2700	4.7053	(0.289)	0	0	0
2017/04/20	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R202	01/02/2018			Bond Future	250.4659	250.4659	250.4733	250.4733	0.003	0.0000	0.0000	0
2017/04/20	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R202	01/02/2018	249.06	Call	Bond Future	1,405.8800	1.4059	1,413.3400	1.4133	0.531	0	0	0
2017/04/20	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2017/04/20	R202	01/02/2018	249.07	Call	Bond Future	1,395.8800	1.3959	1,403.3400	1.4033	0.534	0	0	0
2017/04/20	R202	01/02/2018	249.08	Call	Bond Future	1,385.8800	1.3859	1,393.3400	1.3933	0.538	0	0	0
2017/04/20	R203	04/05/2017	6.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R203	04/05/2017	6.92	Put	Bond Future	190.2600	0.1903	181.3300	0.1813	(4.694)	0	0	0
2017/04/20	R203	04/05/2017			Bond Future	7.4636	101.4490	7.4380	101.4579	(0.343)	0.0000	0.0000	30,371
2017/04/20	R203	04/05/2017	6.92	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2017/04/20	R203	04/05/2017	6.93	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017/04/20	R203	04/05/2017	6.91	Put	Bond Future	193.7700	0.1938	184.8300	0.1848	(4.614)	0	0	0
2017/04/20	R203	04/05/2017	6.93	Put	Bond Future	186.7600	0.1868	177.8200	0.1778	(4.787)	0	0	0
2017/04/20	R203	03/08/2017	4.89	Call	Bond Future	0.3800	0.0004	0.3600	0.0004	(5.263)	0	0	0
2017/04/20	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/20	R203	03/08/2017	4.87	Call	Bond Future	0.3400	0.0003	0.3300	0.0003	(2.941)	0	0	0
2017/04/20	R203	03/08/2017	4.88	Call	Bond Future	0.3600	0.0004	0.3500	0.0004	(2.778)	0	0	0
2017/04/20	R203	03/08/2017	4.87	Put	Bond Future	118.8400	0.1188	118.8300	0.1188	(0.008)	0	0	0
2017/04/20	R203	03/08/2017	4.89	Put	Bond Future	116.7300	0.1167	116.7100	0.1167	(0.017)	0	0	0
2017/04/20	R203	03/08/2017	4.88	Put	Bond Future	117.7800	0.1178	117.7700	0.1178	(0.008)	0	0	0
2017/04/20	R204	04/05/2017	7.90	Put	Bond Future	1.8800	0.0019	0.5400	0.0005	(71.277)	0	0	0
2017/04/20	R204	04/05/2017			Bond Future	7.5145	103.7685	7.4532	103.8609	(0.816)	0.0000	0.0000	28,729
2017/04/20	R204	04/05/2017	7.92	Put	Bond Future	1.4200	0.0014	0.3900	0.0004	(72.535)	0	0	0
2017/04/20	R204	04/05/2017	7.90	Call	Bond Future	580.2900	0.5803	671.3500	0.6714	15.692	0	0	0
2017/04/20	R204	04/05/2017	7.91	Put	Bond Future	1.6400	0.0016	0.4600	0.0005	(71.951)	0	0	0
2017/04/20	R204	04/05/2017	7.91	Call	Bond Future	595.0000	0.5950	686.2200	0.6862	15.331	0	0	0
2017/04/20	R204	04/05/2017	7.92	Call	Bond Future	609.7200	0.6097	701.0900	0.7011	14.986	0	0	0
2017/04/20	R204	03/08/2017	7.77	Put	Bond Future	141.9700	0.1420	114.5200	0.1145	(19.335)	0	0	0
2017/04/20	R204	03/08/2017			Bond Future	7.4756	101.7055	7.4027	101.7993	(0.976)	0.0000	0.0000	230
2017/04/20	R204	03/08/2017	7.76	Put	Bond Future	145.7200	0.1457	117.7100	0.1177	(19.222)	0	0	0
2017/04/20	R204	03/08/2017	7.75	Call	Bond Future	501.6300	0.5016	566.9400	0.5669	13.020	0	0	0
2017/04/20	R204	03/08/2017	7.76	Call	Bond Future	510.6100	0.5106	576.4800	0.5765	12.900	0	0	0
2017/04/20	R204	03/08/2017	7.77	Call	Bond Future	519.6500	0.5197	586.0800	0.5861	12.784	0	0	0
2017/04/20	R204	03/08/2017	7.75	Put	Bond Future	149.5400	0.1495	120.9700	0.1210	(19.105)	0	0	0
2017/04/20	R204	02/11/2017	7.76	Put	Bond Future	126.2100	0.1262	100.6200	0.1006	(20.276)	0	0	0
2017/04/20	R204	02/11/2017			Bond Future	7.3739	103.6865	7.2836	103.7826	(1.225)	0.0000	0.0000	0
2017/04/20	R204	02/11/2017	7.75	Put	Bond Future	128.9800	0.1290	102.9500	0.1029	(20.181)	0	0	0
2017/04/20	R204	02/11/2017	7.76	Call	Bond Future	535.5700	0.5356	606.1000	0.6061	13.169	0	0	0
2017/04/20	R204	02/11/2017	7.74	Call	Bond Future	520.0200	0.5200	589.6500	0.5897	13.390	0	0	0
2017/04/20	R204	02/11/2017	7.75	Call	Bond Future	527.7700	0.5278	597.8600	0.5979	13.280	0	0	0
2017/04/20	R204	02/11/2017	7.74	Put	Bond Future	131.8100	0.1318	105.3200	0.1053	(20.097)	0	0	0
2017/04/20	R204	01/02/2018	7.27	Call	Bond Future	371.5600	0.3716	425.1800	0.4252	14.431	0	0	0
2017/04/20	R204	01/02/2018			Bond Future	7.1624	101.7147	7.0486	101.8100	(1.589)	0.0000	0.0000	0
2017/04/20	R204	01/02/2018	7.25	Call	Bond Future	362.2100	0.3622	415.0600	0.4151	14.591	0	0	0
2017/04/20	R204	01/02/2018	7.26	Call	Bond Future	366.6900	0.3667	419.9300	0.4199	14.519	0	0	0
2017/04/20	R204	01/02/2018	7.25	Put	Bond Future	288.9900	0.2890	246.5900	0.2466	(14.672)	0	0	0
2017/04/20	R204	01/02/2018	7.27	Put	Bond Future	281.6300	0.2816	240.0000	0.2400	(14.782)	0	0	0
2017/04/20	R204	01/02/2018	7.26	Put	Bond Future	285.1100	0.2851	243.1000	0.2431	(14.735)	0	0	0
2017/04/20	R207	04/05/2017	8.21	Put	Bond Future	0.4900	0.0005	0.0500	0.0001	(89.796)	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
2017/04/20	R207	04/05/2017			Bond Future	7.6578		101.2942	7.5562	101.5358	(1.327)	0.0000	0.0000	76,227
2017/04/20	R207	04/05/2017	8.22	Call	Bond Future	1,323.7400		1.3237	1,564.9900	1.5650	18.225	0	0	0
2017/04/20	R207	04/05/2017	8.20	Call	Bond Future	1,277.1900		1.2772	1,518.3100	1.5183	18.879	0	0	0
2017/04/20	R207	04/05/2017	8.21	Call	Bond Future	1,300.4700		1.3005	1,541.6500	1.5416	18.546	0	0	0
2017/04/20	R207	04/05/2017	8.20	Put	Bond Future	0.5700		0.0006	0.0700	0.0001	(87.719)	0	0	0
2017/04/20	R207	04/05/2017	8.22	Put	Bond Future	0.4200		0.0004	0.0500	0.0001	(88.095)	0	0	0
2017/04/20	R207	03/08/2017	8.19	Call	Bond Future	1,284.7000		1.2847	1,489.9400	1.4899	15.976	0	0	51
2017/04/20	R207	03/08/2017			Bond Future	7.6549		99.5809	7.5419	99.8269	(1.477)	0.0000	0.0000	651
2017/04/20	R207	03/08/2017	8.39	Put	Bond Future	71.6000		0.0716	47.2500	0.0472	(34.008)	0	0	0
2017/04/20	R207	03/08/2017	8.41	Put	Bond Future	67.2700		0.0673	44.2000	0.0442	(34.295)	0	0	0
2017/04/20	R207	03/08/2017	8.19	Put	Bond Future	130.9000		0.1309	90.1700	0.0902	(31.115)	0	0	0
2017/04/20	R207	03/08/2017	8.40	Put	Bond Future	69.4100		0.0694	45.7000	0.0457	(34.159)	0	0	0
2017/04/20	R207	03/08/2017	8.41	Call	Bond Future	1,690.5700		1.6906	1,913.4700	1.9135	13.185	0	0	0
2017/04/20	R207	03/08/2017	8.39	Call	Bond Future	1,652.3400		1.6523	1,873.9600	1.8740	13.412	0	0	0
2017/04/20	R207	03/08/2017	8.40	Call	Bond Future	1,671.4300		1.6714	1,893.6900	1.8937	13.298	0	0	0
2017/04/20	R207	02/11/2017			Bond Future	7.6181		101.5206	7.4911	101.7718	(1.668)	0.0000	0.0000	0
2017/04/20	R207	02/11/2017	8.03	Put	Bond Future	296.2300		0.2962	226.8900	0.2269	(23.407)	0	0	0
2017/04/20	R207	02/11/2017	8.05	Put	Bond Future	285.5700		0.2856	218.2400	0.2182	(23.577)	0	0	0
2017/04/20	R207	02/11/2017	8.03	Call	Bond Future	1,104.7300		1.1047	1,286.5500	1.2866	16.458	0	0	0
2017/04/20	R207	02/11/2017	8.04	Put	Bond Future	290.8600		0.2909	222.5300	0.2225	(23.492)	0	0	0
2017/04/20	R207	02/11/2017	8.04	Call	Bond Future	1,118.8900		1.1189	1,301.7200	1.3017	16.340	0	0	0
2017/04/20	R207	02/11/2017	8.05	Call	Bond Future	1,133.1200		1.1331	1,316.9500	1.3169	16.223	0	0	0
2017/04/20	R207	01/02/2018			Bond Future	7.5485		99.9043	7.4054	100.1577	(1.896)	0.0000	0.0000	0
2017/04/20	R207	01/02/2018	7.60	Put	Bond Future	667.3800		0.6674	552.6400	0.5526	(17.193)	0	0	0
2017/04/20	R207	01/02/2018	7.62	Put	Bond Future	651.1700		0.6512	538.3900	0.5384	(17.320)	0	0	0
2017/04/20	R207	01/02/2018	7.60	Call	Bond Future	758.4300		0.7584	897.1100	0.8971	18.285	0	0	0
2017/04/20	R207	01/02/2018	7.61	Put	Bond Future	659.2400		0.6592	545.4800	0.5455	(17.256)	0	0	0
2017/04/20	R207	01/02/2018	7.61	Call	Bond Future	767.9400		0.7679	907.6000	0.9076	18.186	0	0	0
2017/04/20	R207	01/02/2018	7.62	Call	Bond Future	777.5200		0.7775	918.1600	0.9182	18.088	0	0	0
2017/04/20	R208	04/05/2017	8.39	Call	Bond Future	1,845.6800		1.8457	2,172.1800	2.1722	17.690	0	0	0
2017/04/20	R208	04/05/2017			Bond Future	7.8128		97.1989	7.7116	97.5267	(1.295)	0.0000	0.0000	23,347
2017/04/20	R208	04/05/2017	8.37	Call	Bond Future	1,782.9500		1.7829	2,109.0900	2.1091	18.292	0	0	0
2017/04/20	R208	04/05/2017	8.38	Call	Bond Future	1,814.3100		1.8143	2,140.6400	2.1406	17.986	0	0	0
2017/04/20	R208	04/05/2017	8.37	Put	Bond Future	2.0100		0.0020	0.3400	0.0003	(83.085)	0	0	0
2017/04/20	R208	04/05/2017	8.39	Put	Bond Future	1.5600		0.0016	0.2500	0.0003	(83.974)	0	0	0
2017/04/20	R208	04/05/2017	8.38	Put	Bond Future	1.7700		0.0018	0.2900	0.0003	(83.616)	0	0	0
2017/04/20	R208	03/08/2017	8.32	Call	Bond Future	1,782.7000		1.7827	2,047.2400	2.0472	14.839	0	0	0
2017/04/20	R208	03/08/2017			Bond Future	7.8187		99.0509	7.7097	99.3846	(1.394)	0.0000	0.0000	180
2017/04/20	R208	03/08/2017	8.30	Call	Bond Future	1,735.9400		1.7359	1,997.6900	1.9977	15.078	0	0	0
2017/04/20	R208	03/08/2017	8.31	Call	Bond Future	1,759.1800		1.7592	2,022.3400	2.0223	14.959	0	0	0
2017/04/20	R208	03/08/2017	8.30	Put	Bond Future	278.0700		0.2781	206.0400	0.2060	(25.904)	0	0	0
2017/04/20	R208	03/08/2017	8.32	Put	Bond Future	264.8400		0.2648	195.6000	0.1956	(26.144)	0	0	0
2017/04/20	R208	03/08/2017	8.31	Put	Bond Future	271.3100		0.2713	200.6900	0.2007	(26.029)	0	0	0
2017/04/20	R208	02/11/2017	8.18	Put	Bond Future	522.4900		0.5225	417.7100	0.4177	(20.054)	0	0	0
2017/04/20	R208	02/11/2017			Bond Future	7.8126		97.5777	7.6944	97.9184	(1.512)	0.0000	0.0000	0
2017/04/20	R208	02/11/2017	8.20	Put	Bond Future	504.7200		0.5047	402.7000	0.4027	(20.213)	0	0	0
2017/04/20	R208	02/11/2017	8.18	Call	Bond Future	1,572.9000		1.5729	1,808.8200	1.8088	14.999	0	0	0

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2017/04/20	R208	02/11/2017	8.19	Put	Bond Future	513.5400	0.5135	410.1500	0.4102	(20.133)	0	0	0
2017/04/20	R208	02/11/2017	8.19	Call	Bond Future	1,592.3500	1.5924	1,829.6600	1.8297	14.903	0	0	0
2017/04/20	R208	02/11/2017	8.20	Call	Bond Future	1,611.9100	1.6119	1,850.5900	1.8506	14.807	0	0	0
2017/04/20	R208	01/02/2018	7.85	Put	Bond Future	1,082.2000	1.0822	925.5000	0.9255	(14.480)	0	0	0
2017/04/20	R208	01/02/2018			Bond Future	7.7903	99.5252	7.6627	99.8700	(1.638)	0.0000	0.0000	0
2017/04/20	R208	01/02/2018	7.84	Put	Bond Future	1,094.5700	1.0946	936.6000	0.9366	(14.432)	0	0	0
2017/04/20	R208	01/02/2018	7.85	Call	Bond Future	1,242.9000	1.2429	1,430.9900	1.4310	15.133	0	0	0
2017/04/20	R208	01/02/2018	7.83	Call	Bond Future	1,213.5500	1.2136	1,399.1200	1.3991	15.292	0	0	0
2017/04/20	R208	01/02/2018	7.84	Call	Bond Future	1,228.3600	1.2284	1,415.1800	1.4152	15.209	0	0	0
2017/04/20	R208	01/02/2018	7.83	Put	Bond Future	1,106.6800	1.1067	947.4600	0.9475	(14.387)	0	0	0
2017/04/20	R209	04/05/2017	9.48	Put	Bond Future	1,060.9200	1.0609	667.0900	0.6671	(37.122)	0	0	0
2017/04/20	R209	04/05/2017			Bond Future	9.5432	72.0744	9.4373	72.7955	(1.110)	0.0000	0.0000	56,293
2017/04/20	R209	04/05/2017	8.93	Call	Bond Future	14.3400	0.0143	30.1100	0.0301	109.972	0	0	1,130
2017/04/20	R209	04/05/2017	9.33	Put	Bond Future	1,757.6600	1.7577	1,229.5800	1.2296	(30.044)	0	0	1,130
2017/04/20	R209	04/05/2017	9.47	Put	Bond Future	1,101.0700	1.1011	697.7500	0.6978	(36.630)	0	0	0
2017/04/20	R209	04/05/2017	9.63	Call	Bond Future	1,151.9100	1.1519	1,618.5200	1.6185	40.508	0	0	0
2017/04/20	R209	04/05/2017	9.46	Call	Bond Future	576.7300	0.5767	885.0500	0.8850	53.460	0	0	0
2017/04/20	R209	04/05/2017	9.33	Call	Bond Future	295.4100	0.2954	488.4200	0.4884	65.336	0	0	0
2017/04/20	R209	04/05/2017	9.47	Call	Bond Future	603.9500	0.6040	921.7200	0.9217	52.615	0	0	0
2017/04/20	R209	04/05/2017	8.93	Put	Bond Future	4,343.5400	4.3435	3,638.2200	3.6382	(16.238)	0	0	0
2017/04/20	R209	04/05/2017	9.48	Call	Bond Future	632.0000	0.6320	959.2600	0.9593	51.782	0	0	0
2017/04/20	R209	04/05/2017	9.63	Put	Bond Future	569.4200	0.5694	314.9400	0.3149	(44.691)	0	0	1,130
2017/04/20	R209	04/05/2017	9.46	Put	Bond Future	1,142.1500	1.1422	729.3800	0.7294	(36.140)	0	0	0
2017/04/20	R209	03/08/2017			Bond Future	9.5904	73.4476	9.4815	74.1823	(1.136)	0.0000	0.0000	6,695
2017/04/20	R209	03/08/2017	9.44	Call	Bond Future	1,823.0300	1.8230	2,157.8900	2.1579	18.368	0	0	0
2017/04/20	R209	03/08/2017	9.43	Put	Bond Future	2,879.7000	2.8797	2,476.4400	2.4764	(14.004)	0	0	0
2017/04/20	R209	03/08/2017	9.45	Put	Bond Future	2,801.5400	2.8015	2,405.2000	2.4052	(14.147)	0	0	0
2017/04/20	R209	03/08/2017	9.44	Put	Bond Future	2,840.4300	2.8404	2,440.6300	2.4406	(14.075)	0	0	0
2017/04/20	R209	03/08/2017	9.45	Call	Bond Future	1,852.4500	1.8525	2,190.7700	2.1908	18.263	0	0	0
2017/04/20	R209	03/08/2017	9.43	Call	Bond Future	1,793.8800	1.7939	2,125.2800	2.1253	18.474	0	0	0
2017/04/20	R209	02/11/2017	9.52	Put	Bond Future	3,504.5200	3.5045	3,122.9000	3.1229	(10.889)	0	0	0
2017/04/20	R209	02/11/2017	8.30	Put	Bond Future	10,180.4300	10.1804	9,525.9100	9.5259	(6.429)	0	0	0
2017/04/20	R209	02/11/2017			Bond Future	9.6353	71.7278	9.5233	72.4771	(1.163)	0.0000	0.0000	476
2017/04/20	R209	02/11/2017	10.00	Call	Bond Future	4,430.4100	4.4304	4,915.4500	4.9155	10.948	0	0	0
2017/04/20	R209	02/11/2017	9.54	Put	Bond Future	3,432.0000	3.4320	3,055.5400	3.0555	(10.969)	0	0	0
2017/04/20	R209	02/11/2017	9.53	Put	Bond Future	3,468.1200	3.4681	3,089.0800	3.0891	(10.929)	0	0	0
2017/04/20	R209	02/11/2017	9.00	Put	Bond Future	5,803.3400	5.8033	5,288.2400	5.2882	(8.876)	0	0	0
2017/04/20	R209	02/11/2017	10.60	Put	Bond Future	1,010.5600	1.0106	859.7300	0.8597	(14.925)	0	0	1,300
2017/04/20	R209	02/11/2017	9.54	Call	Bond Future	2,795.4300	2.7954	3,168.2700	3.1683	13.337	0	0	0
2017/04/20	R209	02/11/2017	9.52	Call	Bond Future	2,733.3200	2.7333	3,101.0000	3.1010	13.452	0	0	0
2017/04/20	R209	02/11/2017	10.00	Put	Bond Future	2,072.0600	2.0721	1,807.8000	1.8078	(12.753)	0	0	3,360
2017/04/20	R209	02/11/2017	8.30	Call	Bond Future	431.8600	0.4319	526.6400	0.5266	21.947	0	0	2,800
2017/04/20	R209	02/11/2017	9.00	Call	Bond Future	1,395.1800	1.3952	1,629.3800	1.6294	16.786	0	0	4,100
2017/04/20	R209	02/11/2017	10.60	Call	Bond Future	6,999.0000	6.9990	7,597.4700	7.5975	8.551	0	0	0
2017/04/20	R209	02/11/2017	9.53	Call	Bond Future	2,764.2800	2.7643	3,134.5400	3.1345	13.394	0	0	0
2017/04/20	R209	01/02/2018	9.73	Call	Bond Future	4,005.4700	4.0055	4,422.7500	4.4227	10.418	0	0	0
2017/04/20	R209	01/02/2018	9.72	Call	Bond Future	3,972.1200	3.9721	4,387.3400	4.3873	10.453	0	0	0

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2017/04/20	R209	01/02/2018			Bond Future	9.6772	73.1594	9.5622	73.9216	(1.188)	0.0000	0.0000	0
2017/04/20	R209	01/02/2018	9.71	Call	Bond Future	3,938.9000	3.9389	4,352.0600	4.3521	10.489	0	0	0
2017/04/20	R209	01/02/2018	9.71	Put	Bond Future	3,723.3200	3.7233	3,374.2600	3.3743	(9.375)	0	0	0
2017/04/20	R209	01/02/2018	9.73	Put	Bond Future	3,659.1200	3.6591	3,314.1800	3.3142	(9.427)	0	0	0
2017/04/20	R209	01/02/2018	9.72	Put	Bond Future	3,691.1100	3.6911	3,344.1100	3.3441	(9.401)	0	0	0
2017/04/20	R210	04/05/2017			Bond Future	184.1379	184.1379	184.4974	184.4974	0.195	0.0000	0.0000	1,503
2017/04/20	R210	04/05/2017	192.31	Put	Bond Future	8,172.1200	8.1721	7,812.5600	7.8126	(4.400)	0	0	0
2017/04/20	R210	04/05/2017	192.33	Put	Bond Future	8,192.1200	8.1921	7,832.5600	7.8326	(4.389)	0	0	0
2017/04/20	R210	04/05/2017	192.32	Put	Bond Future	8,182.1200	8.1821	7,822.5600	7.8226	(4.394)	0	0	0
2017/04/20	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	03/08/2017	196.29	Put	Bond Future	8,610.4600	8.6105	8,244.4700	8.2445	(4.251)	0	0	0
2017/04/20	R210	03/08/2017			Bond Future	187.6795	187.6795	188.0455	188.0455	0.195	0.0000	0.0000	195
2017/04/20	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	03/08/2017	196.28	Put	Bond Future	8,600.4600	8.6005	8,234.4700	8.2345	(4.255)	0	0	0
2017/04/20	R210	03/08/2017	196.30	Put	Bond Future	8,620.4600	8.6205	8,254.4700	8.2545	(4.246)	0	0	0
2017/04/20	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	02/11/2017	192.08	Put	Bond Future	3,100.7400	3.1007	2,726.8800	2.7269	(12.057)	0	0	0
2017/04/20	R210	02/11/2017			Bond Future	188.9793	188.9793	189.3531	189.3531	0.198	0.0000	0.0000	0
2017/04/20	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	02/11/2017	192.07	Put	Bond Future	3,090.7400	3.0907	2,716.8800	2.7169	(12.096)	0	0	0
2017/04/20	R210	02/11/2017	192.09	Put	Bond Future	3,110.7400	3.1107	2,736.8800	2.7369	(12.018)	0	0	0
2017/04/20	R210	01/02/2018			Bond Future	192.7957	192.7957	193.1719	193.1719	0.195	0.0000	0.0000	0
2017/04/20	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R210	01/02/2018	192.36	Call	Bond Future	435.6700	0.4357	811.8900	0.8119	86.354	0	0	0
2017/04/20	R210	01/02/2018	192.37	Call	Bond Future	425.6700	0.4257	801.8900	0.8019	88.383	0	0	0
2017/04/20	R210	01/02/2018	192.38	Call	Bond Future	415.6700	0.4157	791.8900	0.7919	90.509	0	0	0
2017/04/20	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R212	04/05/2017			Bond Future	148.0887	148.0887	148.4577	148.4577	0.249	0.0000	0.0000	3,268
2017/04/20	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R212	04/05/2017	152.23	Put	Bond Future	4,141.2600	4.1413	3,772.2900	3.7723	(8.910)	0	0	0
2017/04/20	R212	04/05/2017	152.25	Put	Bond Future	4,161.2600	4.1613	3,792.2900	3.7923	(8.867)	0	0	0
2017/04/20	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R212	04/05/2017	152.24	Put	Bond Future	4,151.2600	4.1513	3,782.2900	3.7823	(8.888)	0	0	0
2017/04/20	R212	03/08/2017			Bond Future	148.9099	148.9099	149.2856	149.2856	0.252	0.0000	0.0000	1,600
2017/04/20	R212	03/08/2017	153.34	Put	Bond Future	4,430.0800	4.4301	4,054.4400	4.0544	(8.479)	0	0	0
2017/04/20	R212	03/08/2017	153.36	Put	Bond Future	4,450.0800	4.4501	4,074.4400	4.0744	(8.441)	0	0	0
2017/04/20	R212	03/08/2017	153.35	Put	Bond Future	4,440.0800	4.4401	4,064.4400	4.0644	(8.460)	0	0	0
2017/04/20	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	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
2017/04/20	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R212	02/11/2017			Bond Future	151.8458	151.8458	152.2294	152.2294	0.253	0.0000	0.0000	0
2017/04/20	R212	02/11/2017	152.40	Put	Bond Future	554.2100	0.5542	170.6100	0.1706	(69.216)	0	0	0
2017/04/20	R212	02/11/2017	152.42	Put	Bond Future	574.2100	0.5742	190.6100	0.1906	(66.805)	0	0	0
2017/04/20	R212	02/11/2017	152.41	Put	Bond Future	564.2100	0.5642	180.6100	0.1806	(67.989)	0	0	0
2017/04/20	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R212	01/02/2018	154.71	Put	Bond Future	1,857.9600	1.8580	1,470.7400	1.4707	(20.841)	0	0	0
2017/04/20	R212	01/02/2018			Bond Future	152.8520	152.8520	153.2393	153.2393	0.253	0.0000	0.0000	0
2017/04/20	R212	01/02/2018	154.70	Put	Bond Future	1,847.9600	1.8480	1,460.7400	1.4607	(20.954)	0	0	0
2017/04/20	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/20	R212	01/02/2018	154.69	Put	Bond Future	1,837.9600	1.8380	1,450.7400	1.4507	(21.068)	0	0	0
2017/04/20	R213	04/05/2017			Bond Future	9.2630	83.8788	9.1620	84.5640	(1.090)	0.0000	0.0000	44,151
2017/04/20	R213	04/05/2017	9.35	Put	Bond Future	544.6300	0.5446	303.4200	0.3034	(44.289)	0	0	0
2017/04/20	R213	04/05/2017	9.37	Put	Bond Future	494.8400	0.4948	270.4800	0.2705	(45.340)	0	0	0
2017/04/20	R213	04/05/2017	9.35	Call	Bond Future	1,128.9600	1.1290	1,572.9500	1.5729	39.327	0	0	0
2017/04/20	R213	04/05/2017	9.36	Put	Bond Future	519.3000	0.5193	286.5900	0.2866	(44.812)	0	0	0
2017/04/20	R213	04/05/2017	9.36	Call	Bond Future	1,170.4000	1.1704	1,622.8900	1.6229	38.661	0	0	0
2017/04/20	R213	04/05/2017	9.37	Call	Bond Future	1,212.6400	1.2126	1,673.4800	1.6735	38.003	0	0	0
2017/04/20	R213	03/08/2017	9.33	Put	Bond Future	2,142.0300	2.1420	1,816.3500	1.8163	(15.204)	0	0	0
2017/04/20	R213	03/08/2017			Bond Future	9.3080	85.4770	9.2039	86.1750	(1.119)	0.0000	0.0000	1,070
2017/04/20	R213	03/08/2017	9.35	Put	Bond Future	2,077.7700	2.0778	1,758.7100	1.7587	(15.356)	0	0	0
2017/04/20	R213	03/08/2017	9.33	Call	Bond Future	2,288.1200	2.2881	2,660.4500	2.6605	16.272	0	0	0
2017/04/20	R213	03/08/2017	9.34	Put	Bond Future	2,109.7300	2.1097	1,787.3600	1.7874	(15.280)	0	0	0
2017/04/20	R213	03/08/2017	9.34	Call	Bond Future	2,322.2500	2.3222	2,697.8900	2.6979	16.176	0	0	0
2017/04/20	R213	03/08/2017	9.35	Call	Bond Future	2,356.6600	2.3567	2,735.6100	2.7356	16.080	0	0	0
2017/04/20	R213	02/11/2017	9.36	Put	Bond Future	2,949.2900	2.9493	2,613.7100	2.6137	(11.378)	0	0	0
2017/04/20	R213	02/11/2017			Bond Future	9.3527	83.5910	9.2452	84.3030	(1.150)	0.0000	0.0000	0
2017/04/20	R213	02/11/2017	9.35	Put	Bond Future	2,982.0800	2.9821	2,644.0000	2.6440	(11.337)	0	0	0
2017/04/20	R213	02/11/2017	9.36	Call	Bond Future	2,997.1200	2.9971	3,373.4900	3.3735	12.558	0	0	0
2017/04/20	R213	02/11/2017	9.34	Call	Bond Future	2,931.3000	2.9313	3,302.6700	3.3027	12.669	0	0	0
2017/04/20	R213	02/11/2017	9.35	Call	Bond Future	2,964.1100	2.9641	3,337.9800	3.3380	12.613	0	0	0
2017/04/20	R213	02/11/2017	9.34	Put	Bond Future	3,015.1400	3.0151	2,674.5600	2.6746	(11.296)	0	0	0
2017/04/20	R213	01/02/2018	9.42	Call	Bond Future	3,754.3300	3.7543	4,141.8500	4.1419	10.322	0	0	0
2017/04/20	R213	01/02/2018			Bond Future	9.3949	85.2593	9.2842	85.9832	(1.178)	0.0000	0.0000	0
2017/04/20	R213	01/02/2018	9.43	Call	Bond Future	3,787.0800	3.7871	4,176.6200	4.1766	10.286	0	0	0
2017/04/20	R213	01/02/2018	9.41	Put	Bond Future	3,623.3700	3.6234	3,284.9600	3.2850	(9.340)	0	0	0
2017/04/20	R213	01/02/2018	9.43	Put	Bond Future	3,559.3800	3.5594	3,225.0200	3.2250	(9.394)	0	0	0
2017/04/20	R213	01/02/2018	9.41	Call	Bond Future	3,721.4300	3.7214	4,106.9200	4.1069	10.359	0	0	0
2017/04/20	R213	01/02/2018	9.42	Put	Bond Future	3,591.4100	3.5914	3,255.0300	3.2550	(9.366)	0	0	0
2017/04/20	R214	04/05/2017	9.58	Put	Bond Future	1,199.4000	1.1994	787.4100	0.7874	(34.350)	0	0	0
2017/04/20	R214	04/05/2017			Bond Future	9.6632	71.9449	9.5622	72.6585	(1.044)	0.0000	0.0000	35,332
2017/04/20	R214	04/05/2017	9.57	Put	Bond Future	1,243.0000	1.2430	821.8400	0.8218	(33.883)	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
2017/04/20	R214	04/05/2017	9.58	Call	Bond Future	612.1800	0.6122	913.8400	0.9138	49.276	0	0	0
2017/04/20	R214	04/05/2017	9.56	Call	Bond Future	557.8800	0.5579	841.2600	0.8413	50.796	0	0	0
2017/04/20	R214	04/05/2017	9.57	Call	Bond Future	584.6400	0.5846	877.1300	0.8771	50.029	0	0	0
2017/04/20	R214	04/05/2017	9.56	Put	Bond Future	1,287.5000	1.2875	857.2300	0.8572	(33.419)	0	0	0
2017/04/20	R214	03/08/2017	9.51	Call	Bond Future	1,782.2000	1.7822	2,096.2900	2.0963	17.624	0	0	0
2017/04/20	R214	03/08/2017			Bond Future	9.7101	73.3157	9.6064	74.0427	(1.068)	0.0000	0.0000	0
2017/04/20	R214	03/08/2017	9.52	Call	Bond Future	1,811.4300	1.8114	2,128.9000	2.1289	17.526	0	0	0
2017/04/20	R214	03/08/2017	9.53	Call	Bond Future	1,840.9300	1.8409	2,161.7800	2.1618	17.429	0	0	0
2017/04/20	R214	03/08/2017	9.51	Put	Bond Future	3,196.3500	3.1963	2,783.3900	2.7834	(12.920)	0	0	0
2017/04/20	R214	03/08/2017	9.53	Put	Bond Future	3,111.7000	3.1117	2,705.5000	2.7055	(13.054)	0	0	0
2017/04/20	R214	03/08/2017	9.52	Put	Bond Future	3,153.8300	3.1538	2,744.2500	2.7443	(12.987)	0	0	0
2017/04/20	R214	02/11/2017	9.60	Call	Bond Future	2,729.1700	2.7292	3,082.1800	3.0822	12.935	0	0	0
2017/04/20	R214	02/11/2017			Bond Future	9.7567	71.4464	9.6500	72.1879	(1.093)	0.0000	0.0000	0
2017/04/20	R214	02/11/2017	9.58	Call	Bond Future	2,667.2700	2.6673	3,015.1500	3.0151	13.043	0	0	0
2017/04/20	R214	02/11/2017	9.59	Call	Bond Future	2,698.0200	2.6980	3,048.4600	3.0485	12.989	0	0	0
2017/04/20	R214	02/11/2017	9.58	Put	Bond Future	3,902.7200	3.9027	3,509.1000	3.5091	(10.086)	0	0	0
2017/04/20	R214	02/11/2017	9.60	Put	Bond Future	3,823.0100	3.8230	3,434.5200	3.4345	(10.162)	0	0	0
2017/04/20	R214	02/11/2017	9.59	Put	Bond Future	3,862.6100	3.8626	3,471.5500	3.4715	(10.124)	0	0	0
2017/04/20	R214	01/02/2018			Bond Future	9.8012	72.8724	9.6918	73.6267	(1.116)	0.0000	0.0000	0
2017/04/20	R214	01/02/2018	9.82	Put	Bond Future	3,937.9300	3.9379	3,589.5500	3.5895	(8.847)	0	0	0
2017/04/20	R214	01/02/2018	9.84	Put	Bond Future	3,870.2700	3.8703	3,525.9600	3.5260	(8.896)	0	0	0
2017/04/20	R214	01/02/2018	9.83	Put	Bond Future	3,903.9800	3.9040	3,557.6400	3.5576	(8.871)	0	0	0
2017/04/20	R214	01/02/2018	9.84	Call	Bond Future	4,134.6100	4.1346	4,544.6400	4.5446	9.917	0	0	0
2017/04/20	R214	01/02/2018	9.82	Call	Bond Future	4,066.1400	4.0661	4,472.1000	4.4721	9.984	0	0	0
2017/04/20	R214	01/02/2018	9.83	Call	Bond Future	4,100.3100	4.1003	4,508.3100	4.5083	9.950	0	0	0
2017/04/20	R248	04/05/2017	9.66	Call	Bond Future	861.6600	0.8617	1,280.7900	1.2808	48.642	0	0	0
2017/04/20	R248	04/05/2017			Bond Future	9.7335	92.0760	9.6275	93.0285	(1.089)	0.0000	0.0000	76,763
2017/04/20	R248	04/05/2017	9.67	Call	Bond Future	899.1400	0.8991	1,330.1000	1.3301	47.930	0	0	0
2017/04/20	R248	04/05/2017	9.65	Put	Bond Future	1,574.2800	1.5743	1,029.1300	1.0291	(34.629)	0	0	0
2017/04/20	R248	04/05/2017	9.67	Put	Bond Future	1,467.8000	1.4678	946.2600	0.9463	(35.532)	0	0	0
2017/04/20	R248	04/05/2017	9.65	Call	Bond Future	825.2600	0.8253	1,232.6100	1.2326	49.360	0	0	0
2017/04/20	R248	04/05/2017	9.66	Put	Bond Future	1,520.4200	1.5204	987.0500	0.9870	(35.080)	0	0	0
2017/04/20	R248	03/08/2017			Bond Future	9.7827	93.8304	9.6737	94.8007	(1.114)	0.0000	0.0000	8,590
2017/04/20	R248	03/08/2017	9.57	Call	Bond Future	2,339.8500	2.3399	2,757.9700	2.7580	17.870	0	0	0
2017/04/20	R248	03/08/2017	9.56	Put	Bond Future	4,304.9600	4.3050	3,748.4700	3.7485	(12.927)	0	0	0
2017/04/20	R248	03/08/2017	9.58	Put	Bond Future	4,195.6500	4.1956	3,647.8300	3.6478	(13.057)	0	0	0
2017/04/20	R248	03/08/2017	9.57	Put	Bond Future	4,250.0500	4.2500	3,697.9000	3.6979	(12.992)	0	0	0
2017/04/20	R248	03/08/2017	9.58	Call	Bond Future	2,376.8700	2.3769	2,799.3200	2.7993	17.773	0	0	0
2017/04/20	R248	03/08/2017	9.56	Call	Bond Future	2,303.1800	2.3032	2,716.9600	2.7170	17.966	0	0	0
2017/04/20	R248	02/11/2017	9.66	Put	Bond Future	5,057.0200	5.0570	4,536.4600	4.5365	(10.294)	0	0	0
2017/04/20	R248	02/11/2017			Bond Future	9.8314	91.2194	9.7192	92.2090	(1.141)	0.0000	0.0000	0
2017/04/20	R248	02/11/2017	9.65	Put	Bond Future	5,107.7500	5.1077	4,583.8700	4.5839	(10.257)	0	0	0
2017/04/20	R248	02/11/2017	9.64	Call	Bond Future	3,459.1100	3.4591	3,921.5200	3.9215	13.368	0	0	0
2017/04/20	R248	02/11/2017	9.65	Call	Bond Future	3,498.2100	3.4982	3,963.9400	3.9639	13.313	0	0	0
2017/04/20	R248	02/11/2017	9.66	Call	Bond Future	3,537.5400	3.5375	4,006.5900	4.0066	13.259	0	0	0
2017/04/20	R248	02/11/2017	9.64	Put	Bond Future	5,158.8700	5.1589	4,631.6700	4.6317	(10.219)	0	0	0
2017/04/20	R248	01/02/2018	9.89	Call	Bond Future	5,294.1200	5.2941	5,835.1200	5.8351	10.219	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
2017/04/20	R248	01/02/2018	9.90	Put	Bond Future	5,149.0400	5.1490	4,685.8400	4.6858	(8.996)	0	0	0
2017/04/20	R248	01/02/2018			Bond Future	9.8782	93.0400	9.7630	94.0468	(1.166)	0.0000	0.0000	0
2017/04/20	R248	01/02/2018	9.90	Call	Bond Future	5,337.1800	5.3372	5,880.8100	5.8808	10.186	0	0	0
2017/04/20	R248	01/02/2018	9.91	Call	Bond Future	5,380.4000	5.3804	5,926.6400	5.9266	10.152	0	0	0
2017/04/20	R248	01/02/2018	9.89	Put	Bond Future	5,192.2800	5.1923	4,726.4500	4.7264	(8.972)	0	0	0
2017/04/20	R248	01/02/2018	9.91	Put	Bond Future	5,106.1200	5.1061	4,645.5300	4.6455	(9.020)	0	0	0

**Total** **902190**