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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	2025	04/05/2017			Bond Future	128.2758	128.2758	128.2758	128.2758	0.000	0.0000	0.0000	0
2017/05/05	2025	03/08/2017			Bond Future	129.4054	129.4054	129.4238	129.4238	0.014	0.0000	0.0000	2,414
2017/05/05	2025	03/08/2017	133.96	Put	Bond Future	4,554.6100	4.5546	4,536.2500	4.5363	(0.403)	0	0	0
2017/05/05	2025	03/08/2017	133.98	Put	Bond Future	4,574.6100	4.5746	4,556.2500	4.5563	(0.401)	0	0	0
2017/05/05	2025	03/08/2017	133.97	Put	Bond Future	4,564.6100	4.5646	4,546.2500	4.5463	(0.402)	0	0	0
2017/05/05	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2025	02/11/2017			Bond Future	131.9422	131.9422	131.9374	131.9374	(0.004)	0.0000	0.0000	0
2017/05/05	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2025	02/11/2017	132.96	Put	Bond Future	1,017.8400	1.0178	1,022.5700	1.0226	0.465	0	0	0
2017/05/05	2025	02/11/2017	132.98	Put	Bond Future	1,037.8400	1.0378	1,042.5700	1.0426	0.456	0	0	0
2017/05/05	2025	02/11/2017	132.97	Put	Bond Future	1,027.8400	1.0278	1,032.5700	1.0326	0.460	0	0	0
2017/05/05	2025	01/02/2018	133.89	Put	Bond Future	636.9800	0.6370	657.8500	0.6578	3.276	0	0	0
2017/05/05	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2025	01/02/2018			Bond Future	133.2530	133.2530	133.2322	133.2322	(0.016)	0.0000	0.0000	0
2017/05/05	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2025	01/02/2018	133.88	Put	Bond Future	626.9800	0.6270	647.8500	0.6478	3.329	0	0	0
2017/05/05	2025	01/02/2018	133.90	Put	Bond Future	646.9800	0.6470	667.8500	0.6678	3.226	0	0	0
2017/05/05	2029	04/05/2017			Bond Future	99.0456	99.0456	99.0456	99.0456	0.000	0.0000	0.0000	0
2017/05/05	2029	01/02/2018			Bond Future	103.9730	103.9730	103.9570	103.9570	(0.015)	0.0000	0.0000	0
2017/05/05	2030	04/05/2017			Bond Future	9.1300	93.7392	9.1300	93.7392	0.000	0.0000	0.0000	0
2017/05/05	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2030	03/08/2017	9.33	Call	Bond Future	1,135.6300	1.1356	811.3500	0.8114	(28.555)	0	0	0
2017/05/05	2030	03/08/2017			Bond Future	9.1642	91.6194	9.2112	91.2951	0.514	0.0000	0.0000	32,026
2017/05/05	2030	03/08/2017	9.34	Call	Bond Future	1,203.5000	1.2035	879.2200	0.8792	(26.945)	0	0	0
2017/05/05	2030	03/08/2017	9.35	Call	Bond Future	1,271.2900	1.2713	947.0100	0.9470	(25.508)	0	0	0
2017/05/05	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2030	02/11/2017			Bond Future	9.2050	93.3937	9.2567	93.0419	0.562	0.0000	0.0000	0
2017/05/05	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2030	02/11/2017	9.34	Call	Bond Future	913.5800	0.9136	561.8300	0.5618	(38.502)	0	0	0
2017/05/05	2030	02/11/2017	9.35	Call	Bond Future	980.7400	0.9807	628.9900	0.6290	(35.866)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/05	2030	02/11/2017	9.36	Call	Bond Future	1,047.8200	1.0478	696.0700	0.6961	(33.570)	0	0	0
2017/05/05	2030	01/02/2018			Bond Future	9.2402	91.2548	9.3002	90.8527	0.650	0.0000	0.0000	0
2017/05/05	2030	01/02/2018	9.38	Call	Bond Future	932.5600	0.9326	530.4400	0.5304	(43.120)	0	0	0
2017/05/05	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2030	01/02/2018	9.39	Call	Bond Future	998.7600	0.9988	596.6400	0.5966	(40.262)	0	0	0
2017/05/05	2030	01/02/2018	9.37	Call	Bond Future	866.3000	0.8663	464.1800	0.4642	(46.418)	0	0	0
2017/05/05	2032	04/05/2017			Bond Future	9.2950	92.5263	9.2950	92.5263	0.000	0.0000	0.0000	0
2017/05/05	2032	03/08/2017	9.43	Put	Bond Future	1,759.1300	1.7591	1,884.4900	1.8845	7.126	0	0	0
2017/05/05	2032	03/08/2017			Bond Future	9.3277	94.3975	9.3694	94.0890	0.447	0.0000	0.0000	21,380
2017/05/05	2032	03/08/2017	9.45	Put	Bond Future	1,696.3500	1.6963	1,818.3700	1.8184	7.193	0	0	0
2017/05/05	2032	03/08/2017	9.44	Put	Bond Future	1,727.5200	1.7275	1,851.2100	1.8512	7.160	0	0	0
2017/05/05	2032	03/08/2017	9.44	Call	Bond Future	2,555.0700	2.5551	2,370.1700	2.3702	(7.237)	0	0	0
2017/05/05	2032	03/08/2017	9.45	Call	Bond Future	2,597.0400	2.5970	2,410.4700	2.4105	(7.184)	0	0	0
2017/05/05	2032	03/08/2017	9.43	Call	Bond Future	2,513.4500	2.5134	2,330.2200	2.3302	(7.290)	0	0	0
2017/05/05	2032	02/11/2017			Bond Future	9.3733	92.0673	9.4193	91.7314	0.491	0.0000	0.0000	0
2017/05/05	2032	02/11/2017	9.48	Put	Bond Future	2,607.4600	2.6075	2,750.9000	2.7509	5.501	0	0	0
2017/05/05	2032	02/11/2017	9.50	Put	Bond Future	2,541.9800	2.5420	2,682.8500	2.6829	5.542	0	0	0
2017/05/05	2032	02/11/2017	9.49	Put	Bond Future	2,574.5600	2.5746	2,716.7200	2.7167	5.522	0	0	0
2017/05/05	2032	02/11/2017	9.48	Call	Bond Future	3,383.8300	3.3838	3,191.4000	3.1914	(5.687)	0	0	0
2017/05/05	2032	02/11/2017	9.49	Call	Bond Future	3,423.2000	3.4232	3,229.4900	3.2295	(5.659)	0	0	0
2017/05/05	2032	02/11/2017	9.50	Call	Bond Future	3,462.8200	3.4628	3,267.8200	3.2678	(5.631)	0	0	0
2017/05/05	2032	01/02/2018	9.55	Put	Bond Future	3,264.5300	3.2645	3,430.0000	3.4300	5.069	0	0	0
2017/05/05	2032	01/02/2018			Bond Future	9.4137	93.9074	9.4672	93.5217	0.568	0.0000	0.0000	0
2017/05/05	2032	01/02/2018	9.57	Put	Bond Future	3,201.7000	3.2017	3,364.8500	3.3649	5.096	0	0	0
2017/05/05	2032	01/02/2018	9.56	Put	Bond Future	3,233.1500	3.2331	3,397.4600	3.3975	5.082	0	0	0
2017/05/05	2032	01/02/2018	9.55	Call	Bond Future	4,242.9400	4.2429	4,022.7200	4.0227	(5.190)	0	0	0
2017/05/05	2032	01/02/2018	9.56	Call	Bond Future	4,282.7400	4.2827	4,061.3600	4.0614	(5.169)	0	0	0
2017/05/05	2032	01/02/2018	9.57	Call	Bond Future	4,322.3900	4.3224	4,099.8500	4.0999	(5.149)	0	0	0
2017/05/05	2033	04/05/2017			Bond Future	105.3964	105.3964	105.3964	105.3964	0.000	0.0000	0.0000	0
2017/05/05	2033	03/08/2017	113.14	Put	Bond Future	5,722.6100	5.7226	5,417.5000	5.4175	(5.332)	0	0	0
2017/05/05	2033	03/08/2017			Bond Future	107.4174	107.4174	107.7225	107.7225	0.284	0.0000	0.0000	6,134
2017/05/05	2033	03/08/2017	113.13	Put	Bond Future	5,712.6100	5.7126	5,407.5000	5.4075	(5.341)	0	0	0
2017/05/05	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2033	03/08/2017	113.12	Put	Bond Future	5,702.6100	5.7026	5,397.5000	5.3975	(5.350)	0	0	0
2017/05/05	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2033	02/11/2017			Bond Future	108.4462	108.4462	108.7378	108.7378	0.269	0.0000	0.0000	0
2017/05/05	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2033	02/11/2017	110.07	Put	Bond Future	1,623.8000	1.6238	1,332.2100	1.3322	(17.957)	0	0	0
2017/05/05	2033	02/11/2017	110.09	Put	Bond Future	1,643.8000	1.6438	1,352.2100	1.3522	(17.739)	0	0	0
2017/05/05	2033	02/11/2017	110.08	Put	Bond Future	1,633.8000	1.6338	1,342.2100	1.3422	(17.847)	0	0	0
2017/05/05	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2033	01/02/2018	109.66	Call	Bond Future	974.9300	0.9749	1,259.2400	1.2592	29.162	0	0	0

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2017/05/05	2033	01/02/2018			Bond Future	110.6349		110.6349	110.9192	0.257	0.0000	0.0000	0
2017/05/05	2033	01/02/2018	109.64	Call	Bond Future	994.9300	0.9949	1,279.2400	1.2792	28.576	0	0	0
2017/05/05	2033	01/02/2018	109.65	Call	Bond Future	984.9300	0.9849	1,269.2400	1.2692	28.866	0	0	0
2017/05/05	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2037	04/05/2017			Bond Future	9.5550		92.9861	9.5550	0.000	0.0000	0.0000	0
2017/05/05	2037	03/08/2017	9.57	Call	Bond Future	2,325.0000	2.3250	2,146.9000	2.1469	(7.660)	0	0	0
2017/05/05	2037	03/08/2017			Bond Future	9.5884		90.6610	9.6299	0.433	0.0000	0.0000	57,302
2017/05/05	2037	03/08/2017	9.58	Call	Bond Future	2,365.7000	2.3657	2,185.7800	2.1858	(7.605)	0	0	0
2017/05/05	2037	03/08/2017	9.56	Put	Bond Future	2,515.0400	2.5150	2,673.8900	2.6739	6.316	0	0	0
2017/05/05	2037	03/08/2017	9.57	Put	Bond Future	2,473.9700	2.4740	2,630.9900	2.6310	6.347	0	0	0
2017/05/05	2037	03/08/2017	9.58	Put	Bond Future	2,433.5700	2.4336	2,588.7700	2.5888	6.377	0	0	0
2017/05/05	2037	03/08/2017	9.56	Call	Bond Future	2,284.8600	2.2849	2,108.5900	2.1086	(7.715)	0	0	0
2017/05/05	2037	02/11/2017			Bond Future	9.6342		92.4168	9.6796	0.471	0.0000	0.0000	233
2017/05/05	2037	02/11/2017	9.66	Call	Bond Future	3,675.9200	3.6759	3,477.3800	3.4774	(5.401)	0	0	0
2017/05/05	2037	02/11/2017	9.65	Put	Bond Future	3,508.8600	3.5089	3,674.2600	3.6743	4.714	0	0	0
2017/05/05	2037	02/11/2017	9.67	Put	Bond Future	3,430.2300	3.4302	3,593.0500	3.5931	4.747	0	0	0
2017/05/05	2037	02/11/2017	9.66	Put	Bond Future	3,469.5100	3.4695	3,633.6100	3.6336	4.730	0	0	0
2017/05/05	2037	02/11/2017	9.67	Call	Bond Future	3,716.4400	3.7164	3,516.6200	3.5166	(5.377)	0	0	0
2017/05/05	2037	02/11/2017	9.65	Call	Bond Future	3,635.3500	3.6354	3,438.1100	3.4381	(5.426)	0	0	0
2017/05/05	2037	01/02/2018			Bond Future	9.6757		90.0081	9.7279	0.540	0.0000	0.0000	0
2017/05/05	2037	01/02/2018	9.81	Put	Bond Future	3,763.7100	3.7637	3,939.4900	3.9395	4.670	0	0	0
2017/05/05	2037	01/02/2018	9.83	Put	Bond Future	3,694.2700	3.6943	3,867.6700	3.8677	4.694	0	0	0
2017/05/05	2037	01/02/2018	9.82	Put	Bond Future	3,728.8600	3.7289	3,903.4400	3.9034	4.682	0	0	0
2017/05/05	2037	01/02/2018	9.82	Call	Bond Future	4,862.9600	4.8630	4,624.7100	4.6247	(4.899)	0	0	0
2017/05/05	2037	01/02/2018	9.83	Call	Bond Future	4,906.1200	4.9061	4,666.6900	4.6667	(4.880)	0	0	0
2017/05/05	2037	01/02/2018	9.81	Call	Bond Future	4,819.9500	4.8200	4,582.9000	4.5829	(4.918)	0	0	0
2017/05/05	2038	04/05/2017			Bond Future	131.3925		131.3925	131.3925	0.000	0.0000	0.0000	0
2017/05/05	2038	03/08/2017			Bond Future	132.4156		132.4156	131.1233	(0.976)	0.0000	0.0000	22,422
2017/05/05	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2038	03/08/2017	141.16	Put	Bond Future	8,744.4200	8.7444	10,036.6600	10.0367	14.778	0	0	0
2017/05/05	2038	03/08/2017	141.18	Put	Bond Future	8,764.4200	8.7644	10,056.6600	10.0567	14.744	0	0	0
2017/05/05	2038	03/08/2017	141.17	Put	Bond Future	8,754.4200	8.7544	10,046.6600	10.0467	14.761	0	0	0
2017/05/05	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2038	02/11/2017			Bond Future	135.0113		135.0113	133.6701	(0.993)	0.0000	0.0000	0
2017/05/05	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2038	02/11/2017	136.82	Put	Bond Future	1,808.6700	1.8087	3,149.8800	3.1499	74.154	0	0	0
2017/05/05	2038	02/11/2017	136.80	Put	Bond Future	1,788.6700	1.7887	3,129.8800	3.1299	74.984	0	0	0
2017/05/05	2038	02/11/2017	136.81	Put	Bond Future	1,798.6700	1.7987	3,139.8800	3.1399	74.567	0	0	0
2017/05/05	2038	01/02/2018	136.95	Put	Bond Future	734.9700	0.7350	2,119.4300	2.1194	188.370	0	0	0
2017/05/05	2038	01/02/2018			Bond Future	136.2150		136.2150	134.8306	(1.016)	0.0000	0.0000	0
2017/05/05	2038	01/02/2018	136.94	Put	Bond Future	724.9700	0.7250	2,109.4300	2.1094	190.968	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/05	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2038	01/02/2018	136.93	Put	Bond Future	714.9700	0.7150	2,099.4300	2.0994	193.639	0	0	0
2017/05/05	2040	04/05/2017			Bond Future	9.6450	96.5087	9.6450	96.5087	0.000	0.0000	0.0000	0
2017/05/05	2040	03/08/2017			Bond Future	9.6793	94.0113	9.7260	93.6098	0.482	0.0000	0.0000	13,816
2017/05/05	2040	03/08/2017	9.61	Put	Bond Future	2,903.5000	2.9035	3,104.4100	3.1044	6.920	0	0	0
2017/05/05	2040	03/08/2017	9.63	Put	Bond Future	2,810.7000	2.8107	3,007.2600	3.0073	6.993	0	0	0
2017/05/05	2040	03/08/2017	9.62	Put	Bond Future	2,856.8300	2.8568	3,055.5700	3.0556	6.957	0	0	0
2017/05/05	2040	03/08/2017	9.61	Call	Bond Future	2,301.3600	2.3014	2,100.8500	2.1009	(8.713)	0	0	0
2017/05/05	2040	03/08/2017	9.62	Call	Bond Future	2,341.9100	2.3419	2,139.2300	2.1392	(8.654)	0	0	0
2017/05/05	2040	03/08/2017	9.63	Call	Bond Future	2,382.8800	2.3829	2,178.0200	2.1780	(8.597)	0	0	0
2017/05/05	2040	02/11/2017			Bond Future	9.7262	95.8319	9.7768	95.4009	0.520	0.0000	0.0000	0
2017/05/05	2040	02/11/2017	9.66	Call	Bond Future	3,632.7200	3.6327	3,411.5600	3.4116	(6.088)	0	0	0
2017/05/05	2040	02/11/2017	9.65	Put	Bond Future	4,247.8000	4.2478	4,459.1500	4.4592	4.976	0	0	0
2017/05/05	2040	02/11/2017	9.67	Put	Bond Future	4,156.8600	4.1569	4,365.1500	4.3651	5.011	0	0	0
2017/05/05	2040	02/11/2017	9.66	Put	Bond Future	4,202.2800	4.2023	4,412.1000	4.4121	4.993	0	0	0
2017/05/05	2040	02/11/2017	9.67	Call	Bond Future	3,673.6400	3.6736	3,450.9500	3.4510	(6.062)	0	0	0
2017/05/05	2040	02/11/2017	9.65	Call	Bond Future	3,591.7700	3.5918	3,372.1400	3.3721	(6.115)	0	0	0
2017/05/05	2040	01/02/2018	9.89	Call	Bond Future	5,203.1400	5.2031	4,927.6800	4.9277	(5.294)	0	0	0
2017/05/05	2040	01/02/2018			Bond Future	9.7690	93.2411	9.8263	92.7570	0.587	0.0000	0.0000	0
2017/05/05	2040	01/02/2018	9.87	Call	Bond Future	5,112.9500	5.1130	4,840.2200	4.8402	(5.334)	0	0	0
2017/05/05	2040	01/02/2018	9.88	Call	Bond Future	5,157.9700	5.1580	4,883.8600	4.8839	(5.314)	0	0	0
2017/05/05	2040	01/02/2018	9.87	Put	Bond Future	4,263.2300	4.2632	4,474.5800	4.4746	4.958	0	0	0
2017/05/05	2040	01/02/2018	9.88	Put	Bond Future	4,224.8100	4.2248	4,434.7800	4.4348	4.970	0	0	0
2017/05/05	2040	01/02/2018	9.89	Put	Bond Future	4,186.6700	4.1867	4,395.2900	4.3953	4.983	0	0	0
2017/05/05	2044	04/05/2017			Bond Future	9.7100	93.2404	9.7100	93.2404	0.000	0.0000	0.0000	0
2017/05/05	2044	03/08/2017			Bond Future	9.7439	90.8068	9.7854	90.4484	0.425	0.0000	0.0000	22,344
2017/05/05	2044	03/08/2017	9.62	Put	Bond Future	3,212.7900	3.2128	3,400.0900	3.4001	5.830	0	0	0
2017/05/05	2044	03/08/2017	9.64	Put	Bond Future	3,113.3500	3.1133	3,296.7700	3.2968	5.891	0	0	0
2017/05/05	2044	03/08/2017	9.63	Put	Bond Future	3,162.8000	3.1628	3,348.1600	3.3482	5.861	0	0	0
2017/05/05	2044	03/08/2017	9.64	Call	Bond Future	2,203.3600	2.2034	2,028.3100	2.0283	(7.945)	0	0	0
2017/05/05	2044	03/08/2017	9.62	Call	Bond Future	2,125.9000	2.1259	1,954.7300	1.9547	(8.052)	0	0	0
2017/05/05	2044	03/08/2017	9.63	Call	Bond Future	2,164.4300	2.1644	1,991.3200	1.9913	(7.998)	0	0	0
2017/05/05	2044	02/11/2017	9.68	Call	Bond Future	3,519.2100	3.5192	3,324.7600	3.3248	(5.525)	0	0	0
2017/05/05	2044	02/11/2017			Bond Future	9.7906	92.5654	9.8357	92.1791	0.460	0.0000	0.0000	200
2017/05/05	2044	02/11/2017	9.66	Call	Bond Future	3,439.1400	3.4391	3,247.4300	3.2474	(5.574)	0	0	0
2017/05/05	2044	02/11/2017	9.67	Call	Bond Future	3,479.1800	3.4792	3,286.1000	3.2861	(5.550)	0	0	0
2017/05/05	2044	02/11/2017	9.66	Put	Bond Future	4,574.8700	4.5749	4,769.5100	4.7695	4.255	0	0	0
2017/05/05	2044	02/11/2017	9.68	Put	Bond Future	4,479.4600	4.4795	4,671.3600	4.6714	4.284	0	0	0
2017/05/05	2044	02/11/2017	9.67	Put	Bond Future	4,527.1000	4.5271	4,720.3700	4.7204	4.269	0	0	0
2017/05/05	2044	01/02/2018			Bond Future	9.8333	90.0345	9.8848	89.5974	0.523	0.0000	0.0000	0
2017/05/05	2044	01/02/2018	9.89	Put	Bond Future	4,521.1800	4.5212	4,715.6400	4.7156	4.301	0	0	0
2017/05/05	2044	01/02/2018	9.91	Put	Bond Future	4,441.0800	4.4411	4,633.0700	4.6331	4.323	0	0	0
2017/05/05	2044	01/02/2018	9.90	Put	Bond Future	4,480.9800	4.4810	4,674.2000	4.6742	4.312	0	0	0
2017/05/05	2044	01/02/2018	9.89	Call	Bond Future	5,002.4100	5.0024	4,759.7700	4.7598	(4.850)	0	0	0

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2017/05/05	2044	01/02/2018	9.90	Call	Bond Future	5,046.6500	5.0467	4,802.7700	4.8028	(4.833)	0	0	0
2017/05/05	2044	01/02/2018	9.91	Call	Bond Future	5,091.0400	5.0910	4,845.9300	4.8459	(4.815)	0	0	0
2017/05/05	2046	04/05/2017			Bond Future	125.3539	125.3539	125.3539	125.3539	0.000	0.0000	0.0000	0
2017/05/05	2046	03/08/2017	141.17	Put	Bond Future	13,412.2600	13.4123	13,393.8900	13.3939	(0.137)	0	0	0
2017/05/05	2046	03/08/2017			Bond Future	127.7577	127.7577	127.7761	127.7761	0.014	0.0000	0.0000	22,790
2017/05/05	2046	03/08/2017	141.19	Put	Bond Future	13,432.2600	13.4323	13,413.8900	13.4139	(0.137)	0	0	0
2017/05/05	2046	03/08/2017	141.18	Put	Bond Future	13,422.2600	13.4223	13,403.8900	13.4039	(0.137)	0	0	0
2017/05/05	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2046	02/11/2017			Bond Future	128.6789	128.6789	128.6745	128.6745	(0.003)	0.0000	0.0000	0
2017/05/05	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2046	02/11/2017	136.30	Put	Bond Future	7,621.1000	7.6211	7,625.5300	7.6255	0.058	0	0	0
2017/05/05	2046	02/11/2017	136.32	Put	Bond Future	7,641.1000	7.6411	7,645.5300	7.6455	0.058	0	0	0
2017/05/05	2046	02/11/2017	136.31	Put	Bond Future	7,631.1000	7.6311	7,635.5300	7.6355	0.058	0	0	0
2017/05/05	2046	01/02/2018	132.92	Put	Bond Future	1,643.9900	1.6440	1,664.0000	1.6640	1.217	0	0	0
2017/05/05	2046	01/02/2018			Bond Future	131.2760	131.2760	131.2560	131.2560	(0.015)	0.0000	0.0000	0
2017/05/05	2046	01/02/2018	132.91	Put	Bond Future	1,633.9900	1.6340	1,654.0000	1.6540	1.225	0	0	0
2017/05/05	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2046	01/02/2018	132.90	Put	Bond Future	1,623.9900	1.6240	1,644.0000	1.6440	1.232	0	0	0
2017/05/05	2050	04/05/2017			Bond Future	136.4308	136.4308	136.4308	136.4308	0.000	0.0000	0.0000	0
2017/05/05	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2050	03/08/2017			Bond Future	137.3882	137.3882	135.5280	135.5280	(1.354)	0.0000	0.0000	26,009
2017/05/05	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2050	03/08/2017	149.22	Put	Bond Future	11,831.8500	11.8318	13,692.0000	13.6920	15.722	0	0	0
2017/05/05	2050	03/08/2017	149.24	Put	Bond Future	11,851.8500	11.8518	13,712.0000	13.7120	15.695	0	0	0
2017/05/05	2050	03/08/2017	149.23	Put	Bond Future	11,841.8500	11.8418	13,702.0000	13.7020	15.708	0	0	0
2017/05/05	2050	02/11/2017	144.66	Put	Bond Future	4,578.6400	4.5786	6,499.7800	6.4998	41.959	0	0	0
2017/05/05	2050	02/11/2017	144.67	Put	Bond Future	4,588.6400	4.5886	6,509.7800	6.5098	41.867	0	0	0
2017/05/05	2050	02/11/2017			Bond Future	140.0814	140.0814	138.1602	138.1602	(1.371)	0.0000	0.0000	0
2017/05/05	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	2050	02/11/2017	144.65	Put	Bond Future	4,568.6400	4.5686	6,489.7800	6.4898	42.051	0	0	0
2017/05/05	2050	01/02/2018	140.24	Call	Bond Future	976.3600	0.9764	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	2050	01/02/2018			Bond Future	141.2164	141.2164	139.2399	139.2399	(1.400)	0.0000	0.0000	0
2017/05/05	2050	01/02/2018	140.25	Call	Bond Future	966.3600	0.9664	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	990.1400	0.9901	100.000	0	0	0
2017/05/05	2050	01/02/2018	140.25	Put	Bond Future	0.0000	0.0000	1,010.1400	1.0101	100.000	0	0	0
2017/05/05	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	1,000.1400	1.0001	100.000	0	0	0
2017/05/05	2050	01/02/2018	140.23	Call	Bond Future	986.3600	0.9864	0.0000	0.0000	(100.000)	0	0	0

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2017/05/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	AL37	03/08/2017			Index Future	543.8550	543.8550	542.6200	542.6200	(0.227)	0.0000	0.0000	0
2017/05/05	AL37	02/11/2017			Index Future	554.3870	554.3870	553.0040	553.0040	(0.249)	0.0000	0.0000	0
2017/05/05	AL37	01/02/2018			Index Future	565.4640	565.4640	563.7970	563.7970	(0.295)	0.0000	0.0000	0
2017/05/05	AL7T	03/08/2017			Index Future	625.0510	625.0510	623.1480	623.1480	(0.304)	0.0000	0.0000	0
2017/05/05	AL7T	02/11/2017			Index Future	637.1550	637.1550	635.0730	635.0730	(0.327)	0.0000	0.0000	0
2017/05/05	AL7T	01/02/2018			Index Future	649.8860	649.8860	647.4680	647.4680	(0.372)	0.0000	0.0000	0
2017/05/05	ALBI	03/08/2017			Index Future	565.6270	565.6270	563.8410	563.8410	(0.316)	0.0000	0.0000	633
2017/05/05	ALBI	02/11/2017			Index Future	576.5800	576.5800	574.6310	574.6310	(0.338)	0.0000	0.0000	0
2017/05/05	ALBI	01/02/2018			Index Future	588.1010	588.1010	585.8470	585.8470	(0.383)	0.0000	0.0000	0
2017/05/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/05/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/05	EL28	04/05/2017			Bond Future	126.7960	126.7960	126.7960	126.7960	0.000	0.0000	0.0000	0
2017/05/05	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/05	EL28	03/08/2017			Bond Future	129.2275		129.2479		0.016	0.0000	0.0000	0
2017/05/05	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	EL28	03/08/2017	135.16	Put	Bond Future	5,932.5500	5.9325	5,912.0800	5.9121	(0.345)	0	0	0
2017/05/05	EL28	03/08/2017	135.18	Put	Bond Future	5,952.5500	5.9525	5,932.0800	5.9321	(0.344)	0	0	0
2017/05/05	EL28	03/08/2017	135.17	Put	Bond Future	5,942.5500	5.9425	5,922.0800	5.9221	(0.344)	0	0	0
2017/05/05	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	EL28	02/11/2017			Bond Future	130.0168	130.0168	130.0145	130.0145	(0.002)	0.0000	0.0000	0
2017/05/05	EL28	02/11/2017	133.87	Put	Bond Future	3,853.1700	3.8532	3,855.5300	3.8555	0.061	0	0	0
2017/05/05	EL28	02/11/2017	133.89	Put	Bond Future	3,873.1700	3.8732	3,875.5300	3.8755	0.061	0	0	0
2017/05/05	EL28	02/11/2017	133.88	Put	Bond Future	3,863.1700	3.8632	3,865.5300	3.8655	0.061	0	0	0
2017/05/05	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	EL28	01/02/2018			Bond Future	132.6411	132.6411	132.6228	132.6228	(0.014)	0.0000	0.0000	0
2017/05/05	EL28	01/02/2018	132.29	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	EL28	01/02/2018	132.31	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	EL28	01/02/2018	132.30	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	EL28	01/02/2018	132.31	Call	Bond Future	331.1300	0.3311	312.8300	0.3128	(5.527)	0	0	0
2017/05/05	EL28	01/02/2018	132.29	Call	Bond Future	351.1300	0.3511	332.8300	0.3328	(5.212)	0	0	0
2017/05/05	EL28	01/02/2018	132.30	Call	Bond Future	341.1300	0.3411	322.8300	0.3228	(5.365)	0	0	0
2017/05/05	ES33	04/05/2017			Bond Future	10.5900	77.3211	10.5900	77.3211	0.000	0.0000	0.0000	0
2017/05/05	ES33	03/08/2017			Bond Future	10.6544	78.9175	10.7010	78.6289	0.437	0.0000	0.0000	9,466
2017/05/05	ES33	03/08/2017	10.53	Put	Bond Future	779.5000	0.7795	1,068.0300	1.0680	37.015	0	0	0
2017/05/05	ES33	03/08/2017	10.55	Put	Bond Future	653.4000	0.6534	941.9300	0.9419	44.158	0	0	0
2017/05/05	ES33	03/08/2017	10.54	Put	Bond Future	716.4100	0.7164	1,004.9400	1.0049	40.274	0	0	0
2017/05/05	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	ES33	02/11/2017	10.66	Put	Bond Future	494.0100	0.4940	805.8000	0.8058	63.114	0	0	0
2017/05/05	ES33	02/11/2017			Bond Future	10.7402	76.6535	10.7912	76.3417	0.475	0.0000	0.0000	0
2017/05/05	ES33	02/11/2017	10.68	Put	Bond Future	370.3700	0.3704	682.1600	0.6822	84.183	0	0	0
2017/05/05	ES33	02/11/2017	10.67	Put	Bond Future	432.1500	0.4322	743.9400	0.7439	72.149	0	0	0
2017/05/05	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	ES33	01/02/2018	10.99	Call	Bond Future	991.9600	0.9920	638.0900	0.6381	(35.674)	0	0	0
2017/05/05	ES33	01/02/2018			Bond Future	10.8243	78.1855	10.8830	77.8316	0.543	0.0000	0.0000	0
2017/05/05	ES33	01/02/2018	11.00	Call	Bond Future	1,051.1900	1.0512	697.3200	0.6973	(33.664)	0	0	0
2017/05/05	ES33	01/02/2018	11.01	Call	Bond Future	1,110.3400	1.1103	756.4700	0.7565	(31.870)	0	0	0
2017/05/05	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/05/05	ES42	04/05/2017			Bond Future	10.8550	80.1725	10.8550	80.1725	0.000	0.0000	0.0000	0
2017/05/05	ES42	03/08/2017			Bond Future	10.9217	81.8388	10.9630	81.5513	0.378	0.0000	0.0000	7,957
2017/05/05	ES42	02/11/2017			Bond Future	11.0090	79.1619	11.0544	78.8503	0.412	0.0000	0.0000	0
2017/05/05	ES42	01/02/2018			Bond Future	11.0919	80.7443	11.1444	80.3891	0.473	0.0000	0.0000	0

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2017/05/05	GOVI	03/08/2017			GOVI	563.9000	563.9000	562.1120	562.1120	(0.317)	0.0000	0.0000	401
2017/05/05	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	GOVI	03/08/2017	561.09	Call	GOVI	28,100.0000	2.8100	10,220.0000	1.0220	(63.630)	0	0	0
2017/05/05	GOVI	03/08/2017	561.10	Call	GOVI	28,000.0000	2.8000	10,120.0000	1.0120	(63.857)	0	0	0
2017/05/05	GOVI	03/08/2017	561.11	Call	GOVI	27,900.0000	2.7900	10,020.0000	1.0020	(64.086)	0	0	0
2017/05/05	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	GOVI	02/11/2017			GOVI	574.8210	574.8210	572.8690	572.8690	(0.340)	0.0000	0.0000	0
2017/05/05	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	GOVI	02/11/2017	572.44	Call	GOVI	23,810.0000	2.3810	4,290.0000	0.4290	(81.982)	0	0	0
2017/05/05	GOVI	02/11/2017	572.45	Call	GOVI	23,710.0000	2.3710	4,190.0000	0.4190	(82.328)	0	0	0
2017/05/05	GOVI	02/11/2017	572.46	Call	GOVI	23,610.0000	2.3610	4,090.0000	0.4090	(82.677)	0	0	0
2017/05/05	GOVI	01/02/2018			GOVI	586.3060	586.3060	584.0500	584.0500	(0.385)	0.0000	0.0000	0
2017/05/05	GOVI	01/02/2018	581.03	Call	GOVI	52,760.0000	5.2760	30,200.0000	3.0200	(42.760)	0	0	0
2017/05/05	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	GOVI	01/02/2018	581.04	Call	GOVI	52,660.0000	5.2660	30,100.0000	3.0100	(42.841)	0	0	0
2017/05/05	GOVI	01/02/2018	581.02	Call	GOVI	52,860.0000	5.2860	30,300.0000	3.0300	(42.679)	0	0	0
2017/05/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/05	IGOV	03/08/2017			Index Future	251.8460	251.8460	251.3010	251.3010	(0.216)	0.0000	0.0000	1,249
2017/05/05	IGOV	02/11/2017			Index Future	256.7830	256.7830	256.1820	256.1820	(0.234)	0.0000	0.0000	0
2017/05/05	IGOV	01/02/2018			Index Future	261.9650	261.9650	261.3210	261.3210	(0.246)	0.0000	0.0000	0
2017/05/05	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/05	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/05	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/05	IS01	21/09/2017			Interest Rate Swap	99.6121	99.6121	99.6122	99.6122	0.000	0.0000	0.0000	0
2017/05/05	IS01	21/12/2017			Interest Rate Swap	99.8150	99.8150	99.8177	99.8177	0.003	0.0000	0.0000	0
2017/05/05	IS01	15/03/2018			Interest Rate Swap	99.7657	99.7657	99.7708	99.7708	0.005	0.0000	0.0000	0
2017/05/05	IS01	21/06/2018			Interest Rate Swap	99.9552	99.9552	99.9607	99.9607	0.006	0.0000	0.0000	0
2017/05/05	IS02	18/12/2017			Interest Rate Swap	99.8439	99.8439	99.8466	99.8466	0.003	0.0000	0.0000	0
2017/05/05	IS02	16/03/2018			Interest Rate Swap	99.0483	99.0483	99.0528	99.0528	0.005	0.0000	0.0000	0
2017/05/05	IS02	15/06/2018			Interest Rate Swap	98.6450	98.6450	98.6501	98.6501	0.005	0.0000	0.0000	0
2017/05/05	IS02	21/09/2018			Interest Rate Swap	98.6019	98.6019	98.6097	98.6097	0.008	0.0000	0.0000	0
2017/05/05	IS02	21/12/2018			Interest Rate Swap	99.0100	99.0100	99.0200	99.0200	0.010	0.0000	0.0000	0
2017/05/05	IS02	15/03/2019			Interest Rate Swap	99.4368	99.4368	99.4504	99.4504	0.014	0.0000	0.0000	0
2017/05/05	IS02	21/06/2019			Interest Rate Swap	99.8648	99.8648	99.8942	99.8942	0.029	0.0000	0.0000	0
2017/05/05	IS05	17/12/2020			Interest Rate Swap	96.7335	96.7335	96.8239	96.8239	0.093	0.0000	0.0000	0

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2017/05/05	IS05	16/03/2021			Interest Rate Swap	96.0142		96.0142	96.1152	96.1152	0.105	0.0000	0.0000	0
2017/05/05	IS05	15/06/2021			Interest Rate Swap	95.2576		95.2576	95.3741	95.3741	0.122	0.0000	0.0000	0
2017/05/05	IS05	21/09/2021			Interest Rate Swap	95.4703		95.4703	95.6063	95.6063	0.142	0.0000	0.0000	0
2017/05/05	IS05	21/12/2021			Interest Rate Swap	97.6826		97.6826	97.8369	97.8369	0.158	0.0000	0.0000	51
2017/05/05	IS05	15/03/2022			Interest Rate Swap	97.8472		97.8472	98.0182	98.0182	0.175	0.0000	0.0000	0
2017/05/05	IS05	21/06/2022			Interest Rate Swap	99.0647		99.0647	99.2507	99.2507	0.188	0.0000	0.0000	0
2017/05/05	IS10	17/12/2025			Interest Rate Swap	96.0689		96.0689	96.3758	96.3758	0.319	0.0000	0.0000	0
2017/05/05	IS10	16/03/2026			Interest Rate Swap	93.1150		93.1150	93.4220	93.4220	0.330	0.0000	0.0000	0
2017/05/05	IS10	15/06/2026			Interest Rate Swap	91.8781		91.8781	92.1901	92.1901	0.340	0.0000	0.0000	0
2017/05/05	IS10	21/09/2026			Interest Rate Swap	94.0104		94.0104	94.3263	94.3263	0.336	0.0000	0.0000	0
2017/05/05	IS10	21/12/2026			Interest Rate Swap	97.7441		97.7441	98.0621	98.0621	0.325	0.0000	0.0000	0
2017/05/05	IS10	15/03/2027			Interest Rate Swap	96.3281		96.3281	96.6567	96.6567	0.341	0.0000	0.0000	0
2017/05/05	IS10	21/06/2027			Interest Rate Swap	98.3691		98.3691	98.7009	98.7009	0.337	0.0000	0.0000	0
2017/05/05	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/05	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/05	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/05	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/05	JBAF	17/05/2017			Jibar Tradeable Future	7.3200		92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/05	JBAF	21/06/2017			Jibar Tradeable Future	7.2600		92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/05/05	JBAF	19/07/2017			Jibar Tradeable Future	7.2100		92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/05/05	JBAF	16/08/2017			Jibar Tradeable Future	7.1900		92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2017/05/05	JBAF	20/09/2017			Jibar Tradeable Future	7.1500		92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/05	JBAF	18/10/2017			Jibar Tradeable Future	7.1300		92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/05	JBAF	20/12/2017			Jibar Tradeable Future	7.0800		92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2017/05/05	JBAF	20/03/2018			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/05	JBAF	20/06/2018			Jibar Tradeable Future	7.0900		92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/05/05	JBAF	19/09/2018			Jibar Tradeable Future	7.1200		92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2017/05/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/05	JBAF	19/12/2018			Jibar Tradeable Future	7.1700		92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/05	JBAF	20/03/2019			Jibar Tradeable Future	7.2200		92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/05	R023	04/05/2017			Bond Future	8.0900		99.9045	8.0900	99.9045	0.000	0.0000	0.0000	0
2017/05/05	R023	03/08/2017	8.60	Put	Bond Future	346.5800		0.3466	406.9100	0.4069	17.407	0	0	0
2017/05/05	R023	03/08/2017			Bond Future	8.1035		101.8242	8.1684	101.5414	0.801	0.0000	0.0000	32,290
2017/05/05	R023	03/08/2017	8.59	Put	Bond Future	355.5600		0.3556	417.1500	0.4172	17.322	0	0	0
2017/05/05	R023	03/08/2017	8.60	Call	Bond Future	2,485.5000		2.4855	2,263.0000	2.2630	(8.952)	0	0	0
2017/05/05	R023	03/08/2017	8.58	Call	Bond Future	2,418.7700		2.4188	2,198.8000	2.1988	(9.094)	0	0	0
2017/05/05	R023	03/08/2017	8.59	Call	Bond Future	2,451.9700		2.4520	2,230.7300	2.2307	(9.023)	0	0	0
2017/05/05	R023	03/08/2017	8.58	Put	Bond Future	364.9000		0.3649	427.7600	0.4278	17.227	0	0	0
2017/05/05	R023	02/11/2017	8.56	Call	Bond Future	2,523.1700		2.5232	2,306.0000	2.3060	(8.607)	0	0	0
2017/05/05	R023	02/11/2017			Bond Future	8.1204		99.8651	8.1944	99.5540	0.912	0.0000	0.0000	0

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2017/05/05	R023	02/11/2017	8.57	Call	Bond Future	2,552.3000	2.5523	2,333.9100	2.3339	(8.557)	0	0	0
2017/05/05	R023	02/11/2017	8.58	Call	Bond Future	2,581.3500	2.5813	2,361.7300	2.3617	(8.508)	0	0	0
2017/05/05	R023	02/11/2017	8.56	Put	Bond Future	694.5600	0.6946	788.4700	0.7885	13.521	0	0	0
2017/05/05	R023	02/11/2017	8.58	Put	Bond Future	670.5500	0.6706	762.0100	0.7620	13.640	0	0	0
2017/05/05	R023	02/11/2017	8.57	Put	Bond Future	682.5900	0.6826	775.2800	0.7753	13.579	0	0	0
2017/05/05	R023	01/02/2018			Bond Future	8.1260	101.8608	8.2161	101.4969	1.110	0.0000	0.0000	0
2017/05/05	R023	01/02/2018	8.32	Call	Bond Future	2,185.7800	2.1858	1,977.8800	1.9779	(9.511)	0	0	0
2017/05/05	R023	01/02/2018	8.33	Call	Bond Future	2,209.0300	2.2090	1,999.8400	1.9998	(9.470)	0	0	0
2017/05/05	R023	01/02/2018	8.31	Put	Bond Future	1,421.2600	1.4213	1,578.5800	1.5786	11.069	0	0	0
2017/05/05	R023	01/02/2018	8.33	Put	Bond Future	1,387.8400	1.3878	1,542.5800	1.5426	11.150	0	0	0
2017/05/05	R023	01/02/2018	8.32	Put	Bond Future	1,404.6400	1.4046	1,560.6700	1.5607	11.108	0	0	0
2017/05/05	R023	01/02/2018	8.31	Call	Bond Future	2,162.3300	2.1623	1,955.7200	1.9557	(9.555)	0	0	0
2017/05/05	R035	04/05/2017			Bond Future	9.4800	96.5083	9.4800	96.5083	0.000	0.0000	0.0000	0
2017/05/05	R035	03/08/2017			Bond Future	9.5039	98.5495	9.5507	98.1708	0.492	0.0000	0.0000	9,853
2017/05/05	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	248.4400	0.2484	100.000	0	0	0
2017/05/05	R035	03/08/2017	9.50	Put	Bond Future	32.0000	0.0320	410.7100	0.4107	1183.469	0	0	0
2017/05/05	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	329.5200	0.3295	100.000	0	0	0
2017/05/05	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R035	03/08/2017	9.51	Call	Bond Future	49.1900	0.0492	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	R035	03/08/2017	9.52	Call	Bond Future	130.2700	0.1303	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	R035	02/11/2017			Bond Future	9.5530	95.9563	9.6040	95.5483	0.534	0.0000	0.0000	0
2017/05/05	R035	02/11/2017	9.60	Call	Bond Future	375.9900	0.3760	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	111.8300	0.1118	100.000	0	0	0
2017/05/05	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	31.9900	0.0320	100.000	0	0	0
2017/05/05	R035	02/11/2017	9.61	Call	Bond Future	455.7300	0.4557	47.7500	0.0478	(89.522)	0	0	0
2017/05/05	R035	02/11/2017	9.59	Call	Bond Future	296.1500	0.2961	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R035	01/02/2018			Bond Future	9.5982	97.8740	9.6565	97.4131	0.607	0.0000	0.0000	0
2017/05/05	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R035	01/02/2018	9.75	Call	Bond Future	1,192.9000	1.1929	731.9900	0.7320	(38.638)	0	0	0
2017/05/05	R035	01/02/2018	9.73	Call	Bond Future	1,037.0000	1.0370	576.0900	0.5761	(44.446)	0	0	0
2017/05/05	R035	01/02/2018	9.74	Call	Bond Future	1,115.0000	1.1150	654.0900	0.6541	(41.337)	0	0	0
2017/05/05	R186	04/05/2017			Bond Future	8.6950	115.5929	8.6950	115.5929	0.000	0.0000	0.0000	0
2017/05/05	R186	03/08/2017	9.35	Call	Bond Future	4,613.1700	4.6132	4,314.8600	4.3149	(6.466)	0	0	0
2017/05/05	R186	03/08/2017	8.93	Put	Bond Future	1,174.0600	1.1741	1,301.9900	1.3020	10.896	0	0	0
2017/05/05	R186	03/08/2017			Bond Future	8.7203	112.5908	8.7732	112.2330	0.607	0.0000	0.0000	86,590
2017/05/05	R186	03/08/2017	9.50	Call	Bond Future	5,430.7300	5.4307	5,115.8900	5.1159	(5.797)	0	0	0
2017/05/05	R186	03/08/2017	8.85	Put	Bond Future	1,381.5800	1.3816	1,525.8300	1.5258	10.441	0	0	750
2017/05/05	R186	03/08/2017	8.92	Put	Bond Future	1,198.6100	1.1986	1,328.5300	1.3285	10.839	0	0	0
2017/05/05	R186	03/08/2017	8.91	Call	Bond Future	2,499.7500	2.4997	2,273.8300	2.2738	(9.038)	0	0	0
2017/05/05	R186	03/08/2017	8.93	Call	Bond Future	2,583.6900	2.5837	2,353.7700	2.3538	(8.899)	0	0	0
2017/05/05	R186	03/08/2017	9.00	Put	Bond Future	1,012.9200	1.0129	1,127.3100	1.1273	11.293	0	0	2,604
2017/05/05	R186	03/08/2017	9.50	Put	Bond Future	307.7900	0.3078	350.8000	0.3508	13.974	0	0	6,500
2017/05/05	R186	03/08/2017	9.35	Put	Bond Future	450.8900	0.4509	510.4300	0.5104	13.205	0	0	750

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/05	R186	03/08/2017	8.85	Call	Bond Future	2,256.1900	2.2562	2,042.5900	2.0426	(9.467)	0	0	0
2017/05/05	R186	03/08/2017	8.92	Call	Bond Future	2,541.5500	2.5416	2,313.6200	2.3136	(8.968)	0	0	0
2017/05/05	R186	03/08/2017	9.00	Call	Bond Future	2,887.8500	2.8879	2,644.3900	2.6444	(8.430)	0	0	0
2017/05/05	R186	03/08/2017	8.91	Put	Bond Future	1,223.5500	1.2236	1,355.4800	1.3555	10.783	0	0	0
2017/05/05	R186	02/11/2017	8.88	Call	Bond Future	3,079.3700	3.0794	2,857.6300	2.8576	(7.201)	0	0	0
2017/05/05	R186	02/11/2017	8.89	Put	Bond Future	2,229.9500	2.2300	2,397.3400	2.3973	7.506	0	0	0
2017/05/05	R186	02/11/2017			Bond Future	8.7557	114.7712	8.8147	114.3805	0.674	0.0000	0.0000	4
2017/05/05	R186	02/11/2017	8.89	Call	Bond Future	3,116.3900	3.1164	2,893.1300	2.8931	(7.164)	0	0	0
2017/05/05	R186	02/11/2017	8.90	Call	Bond Future	3,153.9600	3.1540	2,929.1800	2.9292	(7.127)	0	0	0
2017/05/05	R186	02/11/2017	8.88	Put	Bond Future	2,258.5800	2.2586	2,427.4900	2.4275	7.479	0	0	0
2017/05/05	R186	02/11/2017	8.90	Put	Bond Future	2,201.9200	2.2019	2,367.7900	2.3678	7.533	0	0	0
2017/05/05	R186	01/02/2018	8.96	Call	Bond Future	3,772.1300	3.7721	3,513.8700	3.5139	(6.847)	0	0	0
2017/05/05	R186	01/02/2018			Bond Future	8.7835	111.7608	8.8531	111.3099	0.793	0.0000	0.0000	0
2017/05/05	R186	01/02/2018	8.97	Call	Bond Future	3,809.2300	3.8092	3,549.5500	3.5495	(6.817)	0	0	0
2017/05/05	R186	01/02/2018	8.98	Call	Bond Future	3,846.5100	3.8465	3,585.4000	3.5854	(6.788)	0	0	0
2017/05/05	R186	01/02/2018	8.96	Put	Bond Future	2,634.3400	2.6343	2,827.0700	2.8271	7.316	0	0	0
2017/05/05	R186	01/02/2018	8.97	Put	Bond Future	2,607.4600	2.6075	2,798.7700	2.7988	7.337	0	0	0
2017/05/05	R186	01/02/2018	8.98	Put	Bond Future	2,580.8000	2.5808	2,770.6800	2.7707	7.357	0	0	0
2017/05/05	R197	04/05/2017			Bond Future	298.6407	298.6407	298.6407	298.6407	0.000	0.0000	0.0000	0
2017/05/05	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R197	03/08/2017			Bond Future	297.4778	297.4778	297.5209	297.5209	0.014	0.0000	0.0000	2,350
2017/05/05	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R197	03/08/2017	308.05	Put	Bond Future	10,572.1900	10.5722	10,529.0800	10.5291	(0.408)	0	0	0
2017/05/05	R197	03/08/2017	308.07	Put	Bond Future	10,592.1900	10.5922	10,549.0800	10.5491	(0.407)	0	0	0
2017/05/05	R197	03/08/2017	308.06	Put	Bond Future	10,582.1900	10.5822	10,539.0800	10.5391	(0.407)	0	0	0
2017/05/05	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R197	02/11/2017			Bond Future	303.3093	303.3093	303.2994	303.2994	(0.003)	0.0000	0.0000	0
2017/05/05	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R197	02/11/2017	305.15	Put	Bond Future	1,840.6800	1.8407	1,850.5500	1.8506	0.536	0	0	0
2017/05/05	R197	02/11/2017	305.17	Put	Bond Future	1,860.6800	1.8607	1,870.5500	1.8706	0.530	0	0	0
2017/05/05	R197	02/11/2017	305.16	Put	Bond Future	1,850.6800	1.8507	1,860.5500	1.8606	0.533	0	0	0
2017/05/05	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R197	01/02/2018			Bond Future	302.3763	302.3763	302.3298	302.3298	(0.015)	0.0000	0.0000	0
2017/05/05	R197	01/02/2018	301.67	Call	Bond Future	706.3100	0.7063	659.7900	0.6598	(6.586)	0	0	0
2017/05/05	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R197	01/02/2018	301.68	Call	Bond Future	696.3100	0.6963	649.7900	0.6498	(6.681)	0	0	0
2017/05/05	R197	01/02/2018	301.66	Call	Bond Future	716.3100	0.7163	669.7900	0.6698	(6.494)	0	0	0
2017/05/05	R202	04/05/2017			Bond Future	243.5330	243.5330	243.5330	243.5330	0.000	0.0000	0.0000	0
2017/05/05	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R202	03/08/2017			Bond Future	244.5435	244.5435	244.5786	244.5786	0.014	0.0000	0.0000	30,577
2017/05/05	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R202	03/08/2017	258.35	Put	Bond Future	13,806.4500	13.8064	13,771.3700	13.7714	(0.254)	0	0	0
2017/05/05	R202	03/08/2017	258.37	Put	Bond Future	13,826.4500	13.8264	13,791.3700	13.7914	(0.254)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/05	R202	03/08/2017	258.36	Put	Bond Future	13,816.4500	13.8164	13,781.3700	13.7814	(0.254)	0	0	0
2017/05/05	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R202	02/11/2017			Bond Future	249.3375	249.3375	249.3288	249.3288	(0.003)	0.0000	0.0000	0
2017/05/05	R202	02/11/2017	253.89	Put	Bond Future	4,552.4600	4.5525	4,561.1600	4.5612	0.191	0	0	0
2017/05/05	R202	02/11/2017	253.91	Put	Bond Future	4,572.4600	4.5725	4,581.1600	4.5812	0.190	0	0	0
2017/05/05	R202	02/11/2017	253.90	Put	Bond Future	4,562.4600	4.5625	4,571.1600	4.5712	0.191	0	0	0
2017/05/05	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R202	01/02/2018			Bond Future	250.6226	250.6226	250.5841	250.5841	(0.015)	0.0000	0.0000	0
2017/05/05	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R202	01/02/2018	249.06	Call	Bond Future	1,562.6500	1.5626	1,524.0700	1.5241	(2.469)	0	0	0
2017/05/05	R202	01/02/2018	249.07	Call	Bond Future	1,552.6500	1.5526	1,514.0700	1.5141	(2.485)	0	0	0
2017/05/05	R202	01/02/2018	249.08	Call	Bond Future	1,542.6500	1.5426	1,504.0700	1.5041	(2.501)	0	0	0
2017/05/05	R203	04/05/2017			Bond Future	7.4750	101.4450	7.4750	101.4450	0.000	0.0000	0.0000	0
2017/05/05	R203	03/08/2017	4.89	Call	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	R203	03/08/2017			Bond Future	5.9755	103.4812	7.1210	103.3587	19.170	0.0000	0.0000	0
2017/05/05	R203	03/08/2017	4.87	Call	Bond Future	0.1900	0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	R203	03/08/2017	4.88	Call	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	R203	03/08/2017	4.87	Put	Bond Future	118.6900	0.1187	241.0000	0.2410	103.050	0	0	0
2017/05/05	R203	03/08/2017	4.89	Put	Bond Future	116.5700	0.1166	238.8500	0.2389	104.898	0	0	0
2017/05/05	R203	03/08/2017	4.88	Put	Bond Future	117.6300	0.1176	239.9200	0.2399	103.962	0	0	0
2017/05/05	R204	04/05/2017			Bond Future	7.4500	103.8658	7.4500	103.8658	0.000	0.0000	0.0000	0
2017/05/05	R204	03/08/2017	7.77	Put	Bond Future	59.5600	0.0596	69.9800	0.0700	17.495	0	0	0
2017/05/05	R204	03/08/2017			Bond Future	7.3981	101.8053	7.4405	101.7507	0.573	0.0000	0.0000	45,427
2017/05/05	R204	03/08/2017	7.76	Put	Bond Future	61.9600	0.0620	72.7100	0.0727	17.350	0	0	0
2017/05/05	R204	03/08/2017	7.75	Call	Bond Future	516.3900	0.5164	472.8900	0.4729	(8.424)	0	0	0
2017/05/05	R204	03/08/2017	7.76	Call	Bond Future	526.7200	0.5267	482.8700	0.4829	(8.325)	0	0	0
2017/05/05	R204	03/08/2017	7.77	Call	Bond Future	537.1100	0.5371	492.9300	0.4929	(8.226)	0	0	0
2017/05/05	R204	03/08/2017	7.75	Put	Bond Future	64.4300	0.0644	75.5300	0.0755	17.228	0	0	0
2017/05/05	R204	02/11/2017	7.76	Put	Bond Future	72.2500	0.0722	89.6100	0.0896	24.028	0	0	0
2017/05/05	R204	02/11/2017			Bond Future	7.2890	103.7769	7.3633	103.6978	1.019	0.0000	0.0000	0
2017/05/05	R204	02/11/2017	7.75	Put	Bond Future	74.2700	0.0743	92.0200	0.0920	23.899	0	0	0
2017/05/05	R204	02/11/2017	7.76	Call	Bond Future	571.9800	0.5720	510.2600	0.5103	(10.791)	0	0	0
2017/05/05	R204	02/11/2017	7.74	Call	Bond Future	554.9200	0.5549	493.9800	0.4940	(10.982)	0	0	0
2017/05/05	R204	02/11/2017	7.75	Call	Bond Future	563.4300	0.5634	502.1000	0.5021	(10.885)	0	0	0
2017/05/05	R204	02/11/2017	7.74	Put	Bond Future	76.3400	0.0763	94.4800	0.0945	23.762	0	0	0
2017/05/05	R204	01/02/2018	7.27	Call	Bond Future	380.0800	0.3801	306.4300	0.3064	(19.377)	0	0	0
2017/05/05	R204	01/02/2018			Bond Future	7.0490	101.8096	7.2024	101.6813	2.175	0.0000	0.0000	0
2017/05/05	R204	01/02/2018	7.25	Call	Bond Future	369.4000	0.3694	296.9400	0.2969	(19.616)	0	0	0
2017/05/05	R204	01/02/2018	7.26	Call	Bond Future	374.7200	0.3747	301.6700	0.3017	(19.495)	0	0	0
2017/05/05	R204	01/02/2018	7.25	Put	Bond Future	201.2900	0.2013	257.1500	0.2571	27.751	0	0	0
2017/05/05	R204	01/02/2018	7.27	Put	Bond Future	195.2600	0.1953	249.9300	0.2499	27.999	0	0	0
2017/05/05	R204	01/02/2018	7.26	Put	Bond Future	198.2500	0.1982	253.5200	0.2535	27.879	0	0	0

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2017/05/05	R207	04/05/2017			Bond Future	7.5200	101.6219	7.5200	101.6219	0.000	0.0000	0.0000	0
2017/05/05	R207	03/08/2017	8.19	Call	Bond Future	1,522.9400	1.5229	1,402.5300	1.4025	(7.906)	0	0	51
2017/05/05	R207	03/08/2017			Bond Future	7.4991	99.9203	7.5584	99.7909	0.791	0.0000	0.0000	45,809
2017/05/05	R207	03/08/2017	8.39	Put	Bond Future	11.3900	0.0114	15.2400	0.0152	33.802	0	0	0
2017/05/05	R207	03/08/2017	8.41	Put	Bond Future	10.3200	0.0103	13.8300	0.0138	34.012	0	0	0
2017/05/05	R207	03/08/2017	8.19	Put	Bond Future	29.8000	0.0298	38.7700	0.0388	30.101	0	0	0
2017/05/05	R207	03/08/2017	8.40	Put	Bond Future	10.8400	0.0108	14.5200	0.0145	33.948	0	0	0
2017/05/05	R207	03/08/2017	8.41	Call	Bond Future	1,972.9600	1.9730	1,847.0900	1.8471	(6.380)	0	0	0
2017/05/05	R207	03/08/2017	8.39	Call	Bond Future	1,931.4700	1.9315	1,805.9400	1.8059	(6.499)	0	0	0
2017/05/05	R207	03/08/2017	8.40	Call	Bond Future	1,952.2000	1.9522	1,826.5000	1.8265	(6.439)	0	0	0
2017/05/05	R207	02/11/2017			Bond Future	7.4489	101.8553	7.5272	101.7004	1.050	0.0000	0.0000	0
2017/05/05	R207	02/11/2017	8.03	Put	Bond Future	139.1300	0.1391	170.0700	0.1701	22.238	0	0	0
2017/05/05	R207	02/11/2017	8.05	Put	Bond Future	132.4900	0.1325	162.2200	0.1622	22.439	0	0	0
2017/05/05	R207	02/11/2017	8.03	Call	Bond Future	1,282.3100	1.2823	1,158.3300	1.1583	(9.668)	0	0	0
2017/05/05	R207	02/11/2017	8.04	Put	Bond Future	135.7700	0.1358	166.1000	0.1661	22.339	0	0	0
2017/05/05	R207	02/11/2017	8.04	Call	Bond Future	1,298.4800	1.2985	1,173.8900	1.1739	(9.595)	0	0	0
2017/05/05	R207	02/11/2017	8.05	Call	Bond Future	1,314.7200	1.3147	1,189.5300	1.1895	(9.522)	0	0	0
2017/05/05	R207	01/02/2018			Bond Future	7.3543	100.2483	7.4700	100.0431	1.573	0.0000	0.0000	0
2017/05/05	R207	01/02/2018	7.60	Put	Bond Future	414.5200	0.4145	497.6500	0.4977	20.055	0	0	0
2017/05/05	R207	01/02/2018	7.62	Put	Bond Future	402.2100	0.4022	483.5400	0.4835	20.221	0	0	0
2017/05/05	R207	01/02/2018	7.60	Call	Bond Future	849.5800	0.8496	727.5700	0.7276	(14.361)	0	0	0
2017/05/05	R207	01/02/2018	7.61	Put	Bond Future	408.3200	0.4083	490.5600	0.4906	20.141	0	0	0
2017/05/05	R207	01/02/2018	7.61	Call	Bond Future	861.0300	0.8610	738.1300	0.7381	(14.274)	0	0	0
2017/05/05	R207	01/02/2018	7.62	Call	Bond Future	872.5700	0.8726	748.7600	0.7488	(14.189)	0	0	0
2017/05/05	R208	04/05/2017			Bond Future	7.6750	97.6456	7.6750	97.6456	0.000	0.0000	0.0000	0
2017/05/05	R208	03/08/2017	8.32	Call	Bond Future	2,069.8300	2.0698	1,915.5600	1.9156	(7.453)	0	0	0
2017/05/05	R208	03/08/2017			Bond Future	7.6670	99.5160	7.7233	99.3429	0.735	0.0000	0.0000	32,228
2017/05/05	R208	03/08/2017	8.30	Call	Bond Future	2,016.3100	2.0163	1,863.2200	1.8632	(7.593)	0	0	0
2017/05/05	R208	03/08/2017	8.31	Call	Bond Future	2,042.9800	2.0430	1,889.2900	1.8893	(7.523)	0	0	0
2017/05/05	R208	03/08/2017	8.30	Put	Bond Future	93.3100	0.0933	113.2700	0.1133	21.391	0	0	0
2017/05/05	R208	03/08/2017	8.32	Put	Bond Future	86.8400	0.0868	105.6200	0.1056	21.626	0	0	0
2017/05/05	R208	03/08/2017	8.31	Put	Bond Future	89.9800	0.0900	109.3400	0.1093	21.516	0	0	0
2017/05/05	R208	02/11/2017	8.18	Put	Bond Future	276.8000	0.2768	323.2300	0.3232	16.774	0	0	0
2017/05/05	R208	02/11/2017			Bond Future	7.6521	98.0409	7.7209	97.8420	0.899	0.0000	0.0000	0
2017/05/05	R208	02/11/2017	8.20	Put	Bond Future	264.5600	0.2646	309.3700	0.3094	16.938	0	0	0
2017/05/05	R208	02/11/2017	8.19	Put	Bond Future	270.6200	0.2706	316.2400	0.3162	16.858	0	0	0
2017/05/05	R208	02/11/2017	8.18	Call	Bond Future	1,790.4000	1.7904	1,637.9000	1.6379	(8.518)	0	0	0
2017/05/05	R208	02/11/2017	8.19	Call	Bond Future	1,812.6200	1.8126	1,659.3100	1.6593	(8.458)	0	0	0
2017/05/05	R208	02/11/2017	8.20	Call	Bond Future	1,834.9400	1.8349	1,680.8200	1.6808	(8.399)	0	0	0
2017/05/05	R208	01/02/2018	7.85	Put	Bond Future	723.5500	0.7236	824.9400	0.8249	14.013	0	0	0
2017/05/05	R208	01/02/2018			Bond Future	7.6147	100.0002	7.7065	99.7515	1.206	0.0000	0.0000	0
2017/05/05	R208	01/02/2018	7.84	Put	Bond Future	733.8500	0.7339	836.2700	0.8363	13.957	0	0	0
2017/05/05	R208	01/02/2018	7.85	Call	Bond Future	1,359.2900	1.3593	1,211.9300	1.2119	(10.841)	0	0	0
2017/05/05	R208	01/02/2018	7.83	Call	Bond Future	1,326.5200	1.3265	1,181.2200	1.1812	(10.953)	0	0	0
2017/05/05	R208	01/02/2018	7.84	Call	Bond Future	1,342.6800	1.3427	1,196.3500	1.1964	(10.898)	0	0	0
2017/05/05	R208	01/02/2018	7.83	Put	Bond Future	744.6100	0.7446	848.0600	0.8481	13.893	0	0	0

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2017/05/05	R209	04/05/2017			Bond Future	9.4400	72.7767	9.4400	72.7767	0.000	0.0000	0.0000	0
2017/05/05	R209	03/08/2017			Bond Future	9.4644	74.2982	9.5110	73.9818	0.492	0.0000	0.0000	71,010
2017/05/05	R209	03/08/2017	9.44	Call	Bond Future	1,857.5000	1.8575	1,692.9800	1.6930	(8.857)	0	0	0
2017/05/05	R209	03/08/2017	9.43	Put	Bond Future	2,059.6200	2.0596	2,213.3400	2.2133	7.464	0	0	0
2017/05/05	R209	03/08/2017	9.45	Put	Bond Future	1,989.3900	1.9894	2,139.5200	2.1395	7.547	0	0	0
2017/05/05	R209	03/08/2017	9.44	Put	Bond Future	2,024.2900	2.0243	2,176.2000	2.1762	7.504	0	0	0
2017/05/05	R209	03/08/2017	9.45	Call	Bond Future	1,890.9100	1.8909	1,724.6100	1.7246	(8.795)	0	0	0
2017/05/05	R209	03/08/2017	9.43	Call	Bond Future	1,824.4100	1.8244	1,661.7000	1.6617	(8.918)	0	0	0
2017/05/05	R209	02/11/2017	9.52	Put	Bond Future	2,779.0200	2.7790	2,935.9000	2.9359	5.645	0	0	0
2017/05/05	R209	02/11/2017	8.30	Put	Bond Future	9,260.9300	9.2609	9,558.8800	9.5589	3.217	0	0	0
2017/05/05	R209	02/11/2017			Bond Future	9.5070	72.5868	9.5574	72.2475	0.530	0.0000	0.0000	476
2017/05/05	R209	02/11/2017	10.00	Call	Bond Future	4,742.6000	4.7426	4,503.5100	4.5035	(5.041)	0	0	0
2017/05/05	R209	02/11/2017	9.54	Put	Bond Future	2,714.1300	2.7141	2,868.4300	2.8684	5.685	0	0	0
2017/05/05	R209	02/11/2017	9.53	Put	Bond Future	2,746.5300	2.7465	2,902.1100	2.9021	5.665	0	0	0
2017/05/05	R209	02/11/2017	9.54	Call	Bond Future	2,936.6100	2.9366	2,751.6000	2.7516	(6.300)	0	0	0
2017/05/05	R209	02/11/2017	10.60	Put	Bond Future	651.6000	0.6516	701.6400	0.7016	7.680	0	0	1,300
2017/05/05	R209	02/11/2017	9.00	Put	Bond Future	4,950.2200	4.9502	5,175.4300	5.1754	4.549	0	0	0
2017/05/05	R209	02/11/2017	9.52	Call	Bond Future	2,866.8700	2.8669	2,684.4400	2.6844	(6.363)	0	0	0
2017/05/05	R209	02/11/2017	10.00	Put	Bond Future	1,525.2000	1.5252	1,625.4200	1.6254	6.571	0	0	3,360
2017/05/05	R209	02/11/2017	10.60	Call	Bond Future	7,499.0900	7.4991	7,209.8200	7.2098	(3.857)	0	0	0
2017/05/05	R209	02/11/2017	8.30	Call	Bond Future	371.4100	0.3714	330.0500	0.3301	(11.136)	0	0	2,800
2017/05/05	R209	02/11/2017	9.00	Call	Bond Future	1,401.1100	1.4011	1,287.0100	1.2870	(8.144)	0	0	4,100
2017/05/05	R209	02/11/2017	9.53	Call	Bond Future	2,901.7400	2.9017	2,718.0100	2.7180	(6.332)	0	0	0
2017/05/05	R209	01/02/2018	9.72	Call	Bond Future	4,156.4400	4.1564	3,934.3900	3.9344	(5.342)	0	0	0
2017/05/05	R209	01/02/2018	9.73	Call	Bond Future	4,193.2800	4.1933	3,970.1300	3.9701	(5.322)	0	0	0
2017/05/05	R209	01/02/2018			Bond Future	9.5449	74.0375	9.6018	73.6575	0.597	0.0000	0.0000	0
2017/05/05	R209	01/02/2018	9.71	Call	Bond Future	4,119.4900	4.1195	3,898.5400	3.8985	(5.364)	0	0	0
2017/05/05	R209	01/02/2018	9.71	Put	Bond Future	3,025.7300	3.0257	3,184.8100	3.1848	5.258	0	0	0
2017/05/05	R209	01/02/2018	9.73	Put	Bond Future	2,968.7500	2.9688	3,125.6300	3.1256	5.284	0	0	0
2017/05/05	R209	01/02/2018	9.72	Put	Bond Future	2,997.2500	2.9973	3,155.2300	3.1552	5.271	0	0	0
2017/05/05	R210	04/05/2017			Bond Future	184.1674	184.1674	184.1674	184.1674	0.000	0.0000	0.0000	0
2017/05/05	R210	03/08/2017	196.29	Put	Bond Future	8,590.9800	8.5910	8,564.5900	8.5646	(0.307)	0	0	0
2017/05/05	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R210	03/08/2017			Bond Future	187.6990	187.6990	187.7254	187.7254	0.014	0.0000	0.0000	1,675
2017/05/05	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R210	03/08/2017	196.28	Put	Bond Future	8,580.9800	8.5810	8,554.5900	8.5546	(0.308)	0	0	0
2017/05/05	R210	03/08/2017	196.30	Put	Bond Future	8,600.9800	8.6010	8,574.5900	8.5746	(0.307)	0	0	0
2017/05/05	R210	02/11/2017	192.08	Put	Bond Future	3,101.7700	3.1018	3,108.6200	3.1086	0.221	0	0	0
2017/05/05	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R210	02/11/2017			Bond Future	188.9782	188.9782	188.9714	188.9714	(0.004)	0.0000	0.0000	0
2017/05/05	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R210	02/11/2017	192.07	Put	Bond Future	3,091.7700	3.0918	3,098.6200	3.0986	0.222	0	0	0
2017/05/05	R210	02/11/2017	192.09	Put	Bond Future	3,111.7700	3.1118	3,118.6200	3.1186	0.220	0	0	0
2017/05/05	R210	01/02/2018			Bond Future	192.7924	192.7924	192.7625	192.7625	(0.016)	0.0000	0.0000	0



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2017/05/05	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R210	01/02/2018	192.36	Call	Bond Future	432.4400	0.4324	402.5000	0.4025	(6.924)	0	0	0
2017/05/05	R210	01/02/2018	192.37	Call	Bond Future	422.4400	0.4224	392.5000	0.3925	(7.087)	0	0	0
2017/05/05	R210	01/02/2018	192.38	Call	Bond Future	412.4400	0.4124	382.5000	0.3825	(7.259)	0	0	0
2017/05/05	R212	04/05/2017			Bond Future	148.6849	148.6849	148.6849	148.6849	0.000	0.0000	0.0000	0
2017/05/05	R212	03/08/2017			Bond Future	149.5091	149.5091	149.4636	149.4636	(0.030)	0.0000	0.0000	4,858
2017/05/05	R212	03/08/2017	153.34	Put	Bond Future	3,830.9200	3.8309	3,876.3700	3.8764	1.186	0	0	0
2017/05/05	R212	03/08/2017	153.36	Put	Bond Future	3,850.9200	3.8509	3,896.3700	3.8964	1.180	0	0	0
2017/05/05	R212	03/08/2017	153.35	Put	Bond Future	3,840.9200	3.8409	3,886.3700	3.8864	1.183	0	0	0
2017/05/05	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R212	02/11/2017			Bond Future	152.4400	152.4400	152.3664	152.3664	(0.048)	0.0000	0.0000	0
2017/05/05	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	33.5600	0.0336	100.000	0	0	0
2017/05/05	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	53.5600	0.0536	100.000	0	0	0
2017/05/05	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	43.5600	0.0436	100.000	0	0	0
2017/05/05	R212	02/11/2017	152.42	Call	Bond Future	19.9500	0.0200	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	R212	02/11/2017	152.40	Call	Bond Future	39.9500	0.0400	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	R212	02/11/2017	152.41	Call	Bond Future	29.9500	0.0300	0.0000	0.0000	(100.000)	0	0	0
2017/05/05	R212	01/02/2018	154.71	Put	Bond Future	1,253.5200	1.2535	1,347.0000	1.3470	7.457	0	0	0
2017/05/05	R212	01/02/2018			Bond Future	153.4565	153.4565	153.3630	153.3630	(0.061)	0.0000	0.0000	0
2017/05/05	R212	01/02/2018	154.70	Put	Bond Future	1,243.5200	1.2435	1,337.0000	1.3370	7.517	0	0	0
2017/05/05	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/05	R212	01/02/2018	154.69	Put	Bond Future	1,233.5200	1.2335	1,327.0000	1.3270	7.578	0	0	0
2017/05/05	R213	04/05/2017			Bond Future	9.1700	84.5094	9.1700	84.5094	0.000	0.0000	0.0000	0
2017/05/05	R213	03/08/2017	9.33	Put	Bond Future	1,457.7200	1.4577	1,582.4700	1.5825	8.558	0	0	0
2017/05/05	R213	03/08/2017			Bond Future	9.1975	86.2182	9.2444	85.9024	0.510	0.0000	0.0000	55,673
2017/05/05	R213	03/08/2017	9.35	Put	Bond Future	1,403.2900	1.4033	1,524.5800	1.5246	8.643	0	0	0
2017/05/05	R213	03/08/2017	9.34	Put	Bond Future	1,430.3100	1.4303	1,553.3300	1.5533	8.601	0	0	0
2017/05/05	R213	03/08/2017	9.33	Call	Bond Future	2,345.0500	2.3450	2,154.0100	2.1540	(8.147)	0	0	0
2017/05/05	R213	03/08/2017	9.34	Call	Bond Future	2,384.0700	2.3841	2,191.3000	2.1913	(8.086)	0	0	0
2017/05/05	R213	03/08/2017	9.35	Call	Bond Future	2,423.4200	2.4234	2,228.9200	2.2289	(8.026)	0	0	0
2017/05/05	R213	02/11/2017	9.36	Put	Bond Future	2,319.8300	2.3198	2,465.0500	2.4650	6.260	0	0	0
2017/05/05	R213	02/11/2017			Bond Future	9.2401	84.3372	9.2914	83.9960	0.556	0.0000	0.0000	0
2017/05/05	R213	02/11/2017	9.35	Put	Bond Future	2,348.9600	2.3490	2,495.4900	2.4955	6.238	0	0	0
2017/05/05	R213	02/11/2017	9.36	Call	Bond Future	3,113.8600	3.1139	2,917.9100	2.9179	(6.293)	0	0	0
2017/05/05	R213	02/11/2017	9.34	Call	Bond Future	3,040.7300	3.0407	2,847.4100	2.8474	(6.358)	0	0	0
2017/05/05	R213	02/11/2017	9.35	Call	Bond Future	3,077.1900	3.0772	2,882.5500	2.8825	(6.325)	0	0	0
2017/05/05	R213	02/11/2017	9.34	Put	Bond Future	2,378.3700	2.3784	2,526.2200	2.5262	6.216	0	0	0
2017/05/05	R213	01/02/2018	9.42	Call	Bond Future	3,864.5800	3.8646	3,643.8000	3.6438	(5.713)	0	0	0
2017/05/05	R213	01/02/2018			Bond Future	9.2782	86.0227	9.3372	85.6353	0.636	0.0000	0.0000	0
2017/05/05	R213	01/02/2018	9.43	Call	Bond Future	3,900.9500	3.9010	3,679.0000	3.6790	(5.690)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/05	R213	01/02/2018	9.41	Put	Bond Future	2,967.2000	2.9672	3,134.9300	3.1349	5.653	0	0	0
2017/05/05	R213	01/02/2018	9.43	Put	Bond Future	2,909.8600	2.9099	3,075.2400	3.0752	5.683	0	0	0
2017/05/05	R213	01/02/2018	9.42	Put	Bond Future	2,938.2700	2.9383	3,104.8200	3.1048	5.668	0	0	0
2017/05/05	R213	01/02/2018	9.41	Call	Bond Future	3,828.6500	3.8287	3,609.0500	3.6090	(5.736)	0	0	0
2017/05/05	R214	04/05/2017			Bond Future	9.6050	72.3548	9.6050	72.3548	0.000	0.0000	0.0000	0
2017/05/05	R214	03/08/2017	9.51	Call	Bond Future	1,658.2300	1.6582	1,520.3100	1.5203	(8.317)	0	0	0
2017/05/05	R214	03/08/2017			Bond Future	9.6305	73.8730	9.6719	73.5823	0.430	0.0000	0.0000	35,526
2017/05/05	R214	03/08/2017	9.52	Call	Bond Future	1,689.9000	1.6899	1,550.3500	1.5503	(8.258)	0	0	0
2017/05/05	R214	03/08/2017	9.53	Call	Bond Future	1,722.0700	1.7221	1,580.8800	1.5809	(8.199)	0	0	0
2017/05/05	R214	03/08/2017	9.51	Put	Bond Future	2,515.0800	2.5151	2,667.7900	2.6678	6.072	0	0	0
2017/05/05	R214	03/08/2017	9.53	Put	Bond Future	2,435.5400	2.4355	2,584.9800	2.5850	6.136	0	0	0
2017/05/05	R214	03/08/2017	9.52	Put	Bond Future	2,475.0000	2.4750	2,626.0800	2.6261	6.104	0	0	0
2017/05/05	R214	02/11/2017	9.60	Call	Bond Future	2,701.8500	2.7019	2,542.6100	2.5426	(5.894)	0	0	0
2017/05/05	R214	02/11/2017			Bond Future	9.6760	72.0065	9.7209	71.6938	0.464	0.0000	0.0000	0
2017/05/05	R214	02/11/2017	9.58	Call	Bond Future	2,636.0900	2.6361	2,479.2500	2.4793	(5.950)	0	0	0
2017/05/05	R214	02/11/2017	9.59	Call	Bond Future	2,668.8600	2.6689	2,510.8200	2.5108	(5.922)	0	0	0
2017/05/05	R214	02/11/2017	9.60	Put	Bond Future	3,235.5800	3.2356	3,389.0700	3.3891	4.744	0	0	0
2017/05/05	R214	02/11/2017	9.58	Put	Bond Future	3,311.4300	3.3114	3,467.3200	3.4673	4.708	0	0	0
2017/05/05	R214	02/11/2017	9.59	Put	Bond Future	3,273.3400	3.2733	3,428.0300	3.4280	4.726	0	0	0
2017/05/05	R214	01/02/2018			Bond Future	9.7179	73.4456	9.7690	73.0931	0.526	0.0000	0.0000	0
2017/05/05	R214	01/02/2018	9.82	Put	Bond Future	3,365.8200	3.3658	3,518.4800	3.5185	4.536	0	0	0
2017/05/05	R214	01/02/2018	9.84	Put	Bond Future	3,303.3000	3.3033	3,453.9100	3.4539	4.559	0	0	0
2017/05/05	R214	01/02/2018	9.83	Put	Bond Future	3,334.4300	3.3344	3,486.0700	3.4861	4.548	0	0	0
2017/05/05	R214	01/02/2018	9.84	Call	Bond Future	4,140.8400	4.1408	3,938.9100	3.9389	(4.877)	0	0	0
2017/05/05	R214	01/02/2018	9.82	Call	Bond Future	4,067.2300	4.0672	3,867.3500	3.8674	(4.914)	0	0	0
2017/05/05	R214	01/02/2018	9.83	Call	Bond Future	4,103.9600	4.1040	3,903.0600	3.9031	(4.895)	0	0	0
2017/05/05	R248	04/05/2017			Bond Future	9.7000	92.3753	9.7000	92.3753	0.000	0.0000	0.0000	0
2017/05/05	R248	03/08/2017			Bond Future	9.7283	94.3120	9.7646	93.9900	0.373	0.0000	0.0000	74,177
2017/05/05	R248	03/08/2017	9.57	Call	Bond Future	2,057.6100	2.0576	1,907.4900	1.9075	(7.296)	0	0	0
2017/05/05	R248	03/08/2017	9.56	Put	Bond Future	3,540.0700	3.5401	3,713.6800	3.7137	4.904	0	0	0
2017/05/05	R248	03/08/2017	9.58	Put	Bond Future	3,433.0200	3.4330	3,603.1400	3.6031	4.955	0	0	0
2017/05/05	R248	03/08/2017	9.57	Put	Bond Future	3,486.2600	3.4863	3,658.1200	3.6581	4.930	0	0	0
2017/05/05	R248	03/08/2017	9.58	Call	Bond Future	2,095.7900	2.0958	1,943.9300	1.9439	(7.246)	0	0	0
2017/05/05	R248	03/08/2017	9.56	Call	Bond Future	2,019.8400	2.0198	1,871.4700	1.8715	(7.346)	0	0	0
2017/05/05	R248	02/11/2017	9.66	Put	Bond Future	4,443.1600	4.4432	4,617.0200	4.6170	3.913	0	0	0
2017/05/05	R248	02/11/2017			Bond Future	9.7766	91.7000	9.8164	91.3509	0.406	0.0000	0.0000	226
2017/05/05	R248	02/11/2017	9.65	Put	Bond Future	4,492.5000	4.4925	4,667.6500	4.6676	3.899	0	0	0
2017/05/05	R248	02/11/2017	9.64	Call	Bond Future	3,323.0900	3.3231	3,150.4100	3.1504	(5.196)	0	0	0
2017/05/05	R248	02/11/2017	9.65	Call	Bond Future	3,363.5500	3.3636	3,189.5700	3.1896	(5.173)	0	0	0
2017/05/05	R248	02/11/2017	9.66	Call	Bond Future	3,404.2700	3.4043	3,229.0000	3.2290	(5.149)	0	0	0
2017/05/05	R248	02/11/2017	9.64	Put	Bond Future	4,542.2600	4.5423	4,718.7100	4.7187	3.885	0	0	0
2017/05/05	R248	01/02/2018	9.90	Put	Bond Future	4,556.6800	4.5567	4,730.5300	4.7305	3.815	0	0	0
2017/05/05	R248	01/02/2018	9.89	Call	Bond Future	5,191.9200	5.1919	4,967.9600	4.9680	(4.314)	0	0	0
2017/05/05	R248	01/02/2018			Bond Future	9.8216	93.5327	9.8674	93.1337	0.467	0.0000	0.0000	0
2017/05/05	R248	01/02/2018	9.90	Call	Bond Future	5,237.4800	5.2375	5,012.4000	5.0124	(4.297)	0	0	0
2017/05/05	R248	01/02/2018	9.91	Call	Bond Future	5,283.1900	5.2832	5,057.0000	5.0570	(4.281)	0	0	0

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2017/05/05	R248 01/02/2018	9.89	Put	Bond Future	4,597.4200	4.5974	4,772.3900	4.7724	3.806	0	0	0
2017/05/05	R248 01/02/2018	9.91	Put	Bond Future	4,516.2500	4.5163	4,688.9900	4.6890	3.825	0	0	0

**Total** **797791**