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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/05/2017 TO 11/05/2017

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
2017/05/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	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
2017/05/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	2025	03/08/2017			Bond Future	129.3731	129.3731	129.3076	129.3076	(0.051)	0.0000	0.0000	2,414
2017/05/11	2025	03/08/2017	133.96	Put	Bond Future	4,586.8800	4.5869	4,652.3800	4.6524	1.428	0	0	0
2017/05/11	2025	03/08/2017	133.98	Put	Bond Future	4,606.8800	4.6069	4,672.3800	4.6724	1.422	0	0	0
2017/05/11	2025	03/08/2017	133.97	Put	Bond Future	4,596.8800	4.5969	4,662.3800	4.6624	1.425	0	0	0
2017/05/11	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2025	02/11/2017			Bond Future	131.8845	131.8845	131.8173	131.8173	(0.051)	0.0000	0.0000	0
2017/05/11	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2025	02/11/2017	132.96	Put	Bond Future	1,075.5300	1.0755	1,142.7500	1.1428	6.250	0	0	0
2017/05/11	2025	02/11/2017	132.98	Put	Bond Future	1,095.5300	1.0955	1,162.7500	1.1628	6.136	0	0	0
2017/05/11	2025	02/11/2017	132.97	Put	Bond Future	1,085.5300	1.0855	1,152.7500	1.1528	6.192	0	0	0
2017/05/11	2025	01/02/2018	133.89	Put	Bond Future	716.2400	0.7162	784.9300	0.7849	9.590	0	0	0
2017/05/11	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2025	01/02/2018			Bond Future	133.1738	133.1738	133.1051	133.1051	(0.052)	0.0000	0.0000	0
2017/05/11	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2025	01/02/2018	133.88	Put	Bond Future	706.2400	0.7062	774.9300	0.7749	9.726	0	0	0
2017/05/11	2025	01/02/2018	133.90	Put	Bond Future	726.2400	0.7262	794.9300	0.7949	9.458	0	0	0
2017/05/11	2029	01/02/2018			Bond Future	104.0611	104.0611	104.0822	104.0822	0.020	0.0000	0.0000	0
2017/05/11	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2030	03/08/2017	9.33	Call	Bond Future	653.6400	0.6536	763.9400	0.7639	16.875	0	0	0
2017/05/11	2030	03/08/2017			Bond Future	9.2342	91.1374	9.2181	91.2477	(0.174)	0.0000	0.0000	31,984
2017/05/11	2030	03/08/2017	9.34	Call	Bond Future	721.5100	0.7215	831.8100	0.8318	15.287	0	0	0
2017/05/11	2030	03/08/2017	9.35	Call	Bond Future	789.3000	0.7893	899.6000	0.8996	13.974	0	0	0
2017/05/11	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2030	02/11/2017			Bond Future	9.2805	92.8810	9.2639	92.9931	(0.179)	0.0000	0.0000	0
2017/05/11	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2030	02/11/2017	9.34	Call	Bond Future	400.8800	0.4009	513.0500	0.5130	27.981	0	0	0
2017/05/11	2030	02/11/2017	9.35	Call	Bond Future	468.0400	0.4680	580.2100	0.5802	23.966	0	0	0
2017/05/11	2030	02/11/2017	9.36	Call	Bond Future	535.1200	0.5351	647.2900	0.6473	20.962	0	0	0
2017/05/11	2030	01/02/2018			Bond Future	9.3250	90.6878	9.3078	90.8019	(0.184)	0.0000	0.0000	0
2017/05/11	2030	01/02/2018	9.38	Call	Bond Future	365.5400	0.3655	479.7200	0.4797	31.236	0	0	0

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2017/05/11	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2030	01/02/2018	9.39	Call	Bond Future	431.7400	0.4317	545.9200	0.5459	26.446	0	0	0
2017/05/11	2030	01/02/2018	9.37	Call	Bond Future	299.2800	0.2993	413.4600	0.4135	38.152	0	0	0
2017/05/11	2032	03/08/2017	9.43	Put	Bond Future	1,869.9500	1.8700	1,821.1600	1.8212	(2.609)	0	0	0
2017/05/11	2032	03/08/2017			Bond Future	9.3873	93.9571	9.3764	94.0370	(0.116)	0.0000	0.0000	21,380
2017/05/11	2032	03/08/2017	9.45	Put	Bond Future	1,801.4300	1.8014	1,753.5900	1.7536	(2.656)	0	0	0
2017/05/11	2032	03/08/2017	9.44	Put	Bond Future	1,835.4600	1.8355	1,787.1400	1.7871	(2.633)	0	0	0
2017/05/11	2032	03/08/2017	9.44	Call	Bond Future	2,222.5500	2.2225	2,254.1700	2.2542	1.423	0	0	0
2017/05/11	2032	03/08/2017	9.45	Call	Bond Future	2,261.6600	2.2617	2,293.7600	2.2938	1.419	0	0	0
2017/05/11	2032	03/08/2017	9.43	Call	Bond Future	2,183.8100	2.1838	2,214.9600	2.2150	1.426	0	0	0
2017/05/11	2032	02/11/2017			Bond Future	9.4378	91.5967	9.4266	91.6780	(0.118)	0.0000	0.0000	0
2017/05/11	2032	02/11/2017	9.48	Put	Bond Future	2,855.6800	2.8557	2,809.3100	2.8093	(1.624)	0	0	0
2017/05/11	2032	02/11/2017	9.50	Put	Bond Future	2,786.4800	2.7865	2,740.7500	2.7407	(1.641)	0	0	0
2017/05/11	2032	02/11/2017	9.49	Put	Bond Future	2,820.9200	2.8209	2,774.8800	2.7749	(1.632)	0	0	0
2017/05/11	2032	02/11/2017	9.48	Call	Bond Future	3,161.4600	3.1615	3,196.3800	3.1964	1.105	0	0	0
2017/05/11	2032	02/11/2017	9.49	Call	Bond Future	3,198.9700	3.1990	3,234.2200	3.2342	1.102	0	0	0
2017/05/11	2032	02/11/2017	9.50	Call	Bond Future	3,236.7300	3.2367	3,272.2900	3.2723	1.099	0	0	0
2017/05/11	2032	01/02/2018	9.55	Put	Bond Future	3,497.0100	3.4970	3,452.1100	3.4521	(1.284)	0	0	0
2017/05/11	2032	01/02/2018			Bond Future	9.4864	93.3836	9.4749	93.4663	(0.121)	0.0000	0.0000	0
2017/05/11	2032	01/02/2018	9.57	Put	Bond Future	3,430.9800	3.4310	3,386.5800	3.3866	(1.294)	0	0	0
2017/05/11	2032	01/02/2018	9.56	Put	Bond Future	3,464.0300	3.4640	3,419.3800	3.4194	(1.289)	0	0	0
2017/05/11	2032	01/02/2018	9.55	Call	Bond Future	3,951.6500	3.9517	3,989.4300	3.9894	0.956	0	0	0
2017/05/11	2032	01/02/2018	9.56	Call	Bond Future	3,989.8500	3.9899	4,027.8800	4.0279	0.953	0	0	0
2017/05/11	2032	01/02/2018	9.57	Call	Bond Future	4,027.9000	4.0279	4,066.1800	4.0662	0.950	0	0	0
2017/05/11	2033	03/08/2017	113.14	Put	Bond Future	6,749.2800	6.7493	6,727.5000	6.7275	(0.323)	0	0	0
2017/05/11	2033	03/08/2017			Bond Future	106.3907	106.3907	106.4125	106.4125	0.020	0.0000	0.0000	6,134
2017/05/11	2033	03/08/2017	113.13	Put	Bond Future	6,739.2800	6.7393	6,717.5000	6.7175	(0.323)	0	0	0
2017/05/11	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2033	03/08/2017	113.12	Put	Bond Future	6,729.2800	6.7293	6,707.5000	6.7075	(0.324)	0	0	0
2017/05/11	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2033	02/11/2017			Bond Future	107.3792	107.3792	107.4010	107.4010	0.020	0.0000	0.0000	0
2017/05/11	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2033	02/11/2017	110.07	Put	Bond Future	2,690.8100	2.6908	2,669.0200	2.6690	(0.810)	0	0	0
2017/05/11	2033	02/11/2017	110.09	Put	Bond Future	2,710.8100	2.7108	2,689.0200	2.6890	(0.804)	0	0	0
2017/05/11	2033	02/11/2017	110.08	Put	Bond Future	2,700.8100	2.7008	2,679.0200	2.6790	(0.807)	0	0	0
2017/05/11	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2033	01/02/2018			Bond Future	109.5298	109.5298	109.5520	109.5520	0.020	0.0000	0.0000	0
2017/05/11	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2033	01/02/2018	109.64	Put	Bond Future	110.2400	0.1102	87.9800	0.0880	(20.192)	0	0	0
2017/05/11	2033	01/02/2018	109.66	Put	Bond Future	130.2400	0.1302	107.9800	0.1080	(17.092)	0	0	0

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2017/05/11	2033	01/02/2018	109.65	Put	Bond Future	120.2400	0.1202	97.9800	0.0980	(18.513)	0	0	0
2017/05/11	2037	03/08/2017	9.57	Call	Bond Future	2,014.4700	2.0145	2,022.9400	2.0229	0.420	0	0	0
2017/05/11	2037	03/08/2017			Bond Future	9.6423	90.2263	9.6365	90.2726	(0.060)	0.0000	0.0000	57,179
2017/05/11	2037	03/08/2017	9.58	Call	Bond Future	2,051.9900	2.0520	2,060.7000	2.0607	0.424	0	0	0
2017/05/11	2037	03/08/2017	9.56	Put	Bond Future	2,642.2100	2.6422	2,604.1300	2.6041	(1.441)	0	0	0
2017/05/11	2037	03/08/2017	9.57	Put	Bond Future	2,598.1100	2.5981	2,560.2800	2.5603	(1.456)	0	0	0
2017/05/11	2037	03/08/2017	9.58	Put	Bond Future	2,554.5300	2.5545	2,516.9400	2.5169	(1.472)	0	0	0
2017/05/11	2037	03/08/2017	9.56	Call	Bond Future	1,977.3600	1.9774	1,985.5800	1.9856	0.416	0	0	0
2017/05/11	2037	02/11/2017			Bond Future	9.6924	91.9524	9.6865	91.9994	(0.061)	0.0000	0.0000	233
2017/05/11	2037	02/11/2017	9.66	Call	Bond Future	3,295.3700	3.2954	3,309.5500	3.3095	0.430	0	0	0
2017/05/11	2037	02/11/2017	9.65	Put	Bond Future	3,594.6500	3.5946	3,561.5700	3.5616	(0.920)	0	0	0
2017/05/11	2037	02/11/2017	9.67	Put	Bond Future	3,512.4600	3.5125	3,479.7300	3.4797	(0.932)	0	0	0
2017/05/11	2037	02/11/2017	9.66	Put	Bond Future	3,553.3800	3.5534	3,520.4700	3.5205	(0.926)	0	0	0
2017/05/11	2037	02/11/2017	9.67	Call	Bond Future	3,334.2500	3.3343	3,348.6100	3.3486	0.431	0	0	0
2017/05/11	2037	02/11/2017	9.65	Call	Bond Future	3,256.7200	3.2567	3,270.7300	3.2707	0.430	0	0	0
2017/05/11	2037	01/02/2018			Bond Future	9.7412	89.4908	9.7351	89.5385	(0.062)	0.0000	0.0000	0
2017/05/11	2037	01/02/2018	9.81	Put	Bond Future	3,969.0200	3.9690	3,939.3700	3.9394	(0.747)	0	0	0
2017/05/11	2037	01/02/2018	9.83	Put	Bond Future	3,896.5800	3.8966	3,867.2100	3.8672	(0.754)	0	0	0
2017/05/11	2037	01/02/2018	9.82	Put	Bond Future	3,932.6600	3.9327	3,903.1500	3.9031	(0.750)	0	0	0
2017/05/11	2037	01/02/2018	9.82	Call	Bond Future	4,549.4700	4.5495	4,567.7100	4.5677	0.401	0	0	0
2017/05/11	2037	01/02/2018	9.83	Call	Bond Future	4,591.1400	4.5911	4,609.5200	4.6095	0.400	0	0	0
2017/05/11	2037	01/02/2018	9.81	Call	Bond Future	4,507.9700	4.5080	4,526.0700	4.5261	0.402	0	0	0
2017/05/11	2038	03/08/2017			Bond Future	131.2597	131.2597	131.2867	131.2867	0.021	0.0000	0.0000	22,439
2017/05/11	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2038	03/08/2017	141.16	Put	Bond Future	9,900.3000	9.9003	9,873.3500	9.8734	(0.272)	0	0	0
2017/05/11	2038	03/08/2017	141.18	Put	Bond Future	9,920.3000	9.9203	9,893.3500	9.8934	(0.272)	0	0	0
2017/05/11	2038	03/08/2017	141.17	Put	Bond Future	9,910.3000	9.9103	9,883.3500	9.8834	(0.272)	0	0	0
2017/05/11	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2038	02/11/2017			Bond Future	133.8075	133.8075	133.8348	133.8348	0.020	0.0000	0.0000	0
2017/05/11	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2038	02/11/2017	136.82	Put	Bond Future	3,012.4800	3.0125	2,985.1900	2.9852	(0.906)	0	0	0
2017/05/11	2038	02/11/2017	136.80	Put	Bond Future	2,992.4800	2.9925	2,965.1900	2.9652	(0.912)	0	0	0
2017/05/11	2038	02/11/2017	136.81	Put	Bond Future	3,002.4800	3.0025	2,975.1900	2.9752	(0.909)	0	0	0
2017/05/11	2038	01/02/2018	136.95	Put	Bond Future	1,983.5600	1.9836	1,955.9000	1.9559	(1.394)	0	0	0
2017/05/11	2038	01/02/2018			Bond Future	134.9664	134.9664	134.9941	134.9941	0.020	0.0000	0.0000	0
2017/05/11	2038	01/02/2018	136.94	Put	Bond Future	1,973.5600	1.9736	1,945.9000	1.9459	(1.402)	0	0	0
2017/05/11	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2038	01/02/2018	136.93	Put	Bond Future	1,963.5600	1.9636	1,935.9000	1.9359	(1.409)	0	0	0
2017/05/11	2040	03/08/2017			Bond Future	9.7331	93.5484	9.7274	93.5978	(0.059)	0.0000	0.0000	13,816
2017/05/11	2040	03/08/2017	9.61	Put	Bond Future	3,075.7700	3.0758	3,033.8400	3.0338	(1.363)	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
2017/05/11	2040	03/08/2017	9.63	Put	Bond Future	2,977.6900	2.9777	2,936.2400	2.9362	(1.392)	0	0	0
2017/05/11	2040	03/08/2017	9.62	Put	Bond Future	3,026.4600	3.0265	2,984.7700	2.9848	(1.378)	0	0	0
2017/05/11	2040	03/08/2017	9.61	Call	Bond Future	2,010.7300	2.0107	2,018.2700	2.0183	0.375	0	0	0
2017/05/11	2040	03/08/2017	9.62	Call	Bond Future	2,048.6400	2.0486	2,056.4200	2.0564	0.380	0	0	0
2017/05/11	2040	03/08/2017	9.63	Call	Bond Future	2,086.9700	2.0870	2,094.9900	2.0950	0.384	0	0	0
2017/05/11	2040	02/11/2017			Bond Future	9.7842	95.3379	9.7783	95.3882	(0.061)	0.0000	0.0000	0
2017/05/11	2040	02/11/2017	9.66	Call	Bond Future	3,201.1900	3.2012	3,214.5600	3.2146	0.418	0	0	0
2017/05/11	2040	02/11/2017	9.65	Put	Bond Future	4,312.1100	4.3121	4,275.0700	4.2751	(0.859)	0	0	0
2017/05/11	2040	02/11/2017	9.67	Put	Bond Future	4,217.4300	4.2174	4,180.7400	4.1807	(0.870)	0	0	0
2017/05/11	2040	02/11/2017	9.66	Put	Bond Future	4,264.7100	4.2647	4,227.8400	4.2278	(0.865)	0	0	0
2017/05/11	2040	02/11/2017	9.67	Call	Bond Future	3,240.2500	3.2402	3,253.8000	3.2538	0.418	0	0	0
2017/05/11	2040	02/11/2017	9.65	Call	Bond Future	3,162.1200	3.1621	3,175.3200	3.1753	0.417	0	0	0
2017/05/11	2040	01/02/2018	9.89	Call	Bond Future	4,868.4600	4.8685	4,887.4700	4.8875	0.390	0	0	0
2017/05/11	2040	01/02/2018			Bond Future	9.8341	92.6921	9.8280	92.7432	(0.062)	0.0000	0.0000	0
2017/05/11	2040	01/02/2018	9.87	Call	Bond Future	4,781.4000	4.7814	4,800.1100	4.8001	0.391	0	0	0
2017/05/11	2040	01/02/2018	9.88	Call	Bond Future	4,824.8400	4.8248	4,843.7000	4.8437	0.391	0	0	0
2017/05/11	2040	01/02/2018	9.87	Put	Bond Future	4,480.6800	4.4807	4,448.3300	4.4483	(0.722)	0	0	0
2017/05/11	2040	01/02/2018	9.88	Put	Bond Future	4,440.6800	4.4407	4,408.4800	4.4085	(0.725)	0	0	0
2017/05/11	2040	01/02/2018	9.89	Put	Bond Future	4,400.9900	4.4010	4,368.9400	4.3689	(0.728)	0	0	0
2017/05/11	2044	03/08/2017			Bond Future	9.7874	90.4307	9.7816	90.4804	(0.059)	0.0000	0.0000	22,344
2017/05/11	2044	03/08/2017	9.62	Put	Bond Future	3,342.7500	3.3427	3,299.5200	3.2995	(1.293)	0	0	0
2017/05/11	2044	03/08/2017	9.64	Put	Bond Future	3,238.8600	3.2389	3,196.0900	3.1961	(1.321)	0	0	0
2017/05/11	2044	03/08/2017	9.63	Put	Bond Future	3,290.5200	3.2905	3,247.5200	3.2475	(1.307)	0	0	0
2017/05/11	2044	03/08/2017	9.64	Call	Bond Future	1,952.7300	1.9527	1,959.6300	1.9596	0.353	0	0	0
2017/05/11	2044	03/08/2017	9.62	Call	Bond Future	1,879.7200	1.8797	1,886.1600	1.8862	0.343	0	0	0
2017/05/11	2044	03/08/2017	9.63	Call	Bond Future	1,916.0100	1.9160	1,922.6800	1.9227	0.348	0	0	0
2017/05/11	2044	02/11/2017	9.68	Call	Bond Future	3,128.4300	3.1284	3,141.1900	3.1412	0.408	0	0	0
2017/05/11	2044	02/11/2017			Bond Future	9.8378	92.1607	9.8319	92.2111	(0.060)	0.0000	0.0000	200
2017/05/11	2044	02/11/2017	9.66	Call	Bond Future	3,052.1100	3.0521	3,064.5200	3.0645	0.407	0	0	0
2017/05/11	2044	02/11/2017	9.67	Call	Bond Future	3,090.0100	3.0900	3,102.6000	3.1026	0.407	0	0	0
2017/05/11	2044	02/11/2017	9.66	Put	Bond Future	4,592.5500	4.5925	4,554.5600	4.5546	(0.827)	0	0	0
2017/05/11	2044	02/11/2017	9.68	Put	Bond Future	4,493.3900	4.4934	4,455.7500	4.4557	(0.838)	0	0	0
2017/05/11	2044	02/11/2017	9.67	Put	Bond Future	4,542.6400	4.5426	4,504.8300	4.5048	(0.832)	0	0	0
2017/05/11	2044	01/02/2018			Bond Future	9.8871	89.5780	9.8810	89.6292	(0.061)	0.0000	0.0000	0
2017/05/11	2044	01/02/2018	9.89	Put	Bond Future	4,630.8300	4.6308	4,597.9300	4.5979	(0.710)	0	0	0
2017/05/11	2044	01/02/2018	9.91	Put	Bond Future	4,546.3800	4.5464	4,513.7800	4.5138	(0.717)	0	0	0
2017/05/11	2044	01/02/2018	9.90	Put	Bond Future	4,588.4500	4.5885	4,555.6900	4.5557	(0.714)	0	0	0
2017/05/11	2044	01/02/2018	9.89	Call	Bond Future	4,655.5100	4.6555	4,673.8600	4.6739	0.394	0	0	0
2017/05/11	2044	01/02/2018	9.90	Call	Bond Future	4,697.5700	4.6976	4,716.0600	4.7161	0.394	0	0	0
2017/05/11	2044	01/02/2018	9.91	Call	Bond Future	4,739.7900	4.7398	4,758.4400	4.7584	0.393	0	0	0
2017/05/11	2046	03/08/2017	141.17	Put	Bond Future	13,261.0600	13.2611	13,234.6400	13.2346	(0.199)	0	0	0
2017/05/11	2046	03/08/2017			Bond Future	127.9089	127.9089	127.9354	127.9354	0.021	0.0000	0.0000	22,790
2017/05/11	2046	03/08/2017	141.19	Put	Bond Future	13,281.0600	13.2811	13,254.6400	13.2546	(0.199)	0	0	0
2017/05/11	2046	03/08/2017	141.18	Put	Bond Future	13,271.0600	13.2711	13,244.6400	13.2446	(0.199)	0	0	0
2017/05/11	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2046	03/08/2017	141.17	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
2017/05/11	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2046	02/11/2017			Bond Future	128.8086	128.8086	128.8352	128.8352	0.021	0.0000	0.0000	0
2017/05/11	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2046	02/11/2017	136.30	Put	Bond Future	7,491.4300	7.4914	7,464.8000	7.4648	(0.355)	0	0	0
2017/05/11	2046	02/11/2017	136.32	Put	Bond Future	7,511.4300	7.5114	7,484.8000	7.4848	(0.355)	0	0	0
2017/05/11	2046	02/11/2017	136.31	Put	Bond Future	7,501.4300	7.5014	7,474.8000	7.4748	(0.355)	0	0	0
2017/05/11	2046	01/02/2018	132.92	Put	Bond Future	1,531.5100	1.5315	1,504.6200	1.5046	(1.756)	0	0	0
2017/05/11	2046	01/02/2018			Bond Future	131.3885	131.3885	131.4154	131.4154	0.020	0.0000	0.0000	0
2017/05/11	2046	01/02/2018	132.91	Put	Bond Future	1,521.5100	1.5215	1,494.6200	1.4946	(1.767)	0	0	0
2017/05/11	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2046	01/02/2018	132.90	Put	Bond Future	1,511.5100	1.5115	1,484.6200	1.4846	(1.779)	0	0	0
2017/05/11	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2050	03/08/2017			Bond Future	135.6709	135.6709	135.6991	135.6991	0.021	0.0000	0.0000	26,009
2017/05/11	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2050	03/08/2017	149.22	Put	Bond Future	13,549.0900	13.5491	13,520.8600	13.5209	(0.208)	0	0	0
2017/05/11	2050	03/08/2017	149.24	Put	Bond Future	13,569.0900	13.5691	13,540.8600	13.5409	(0.208)	0	0	0
2017/05/11	2050	03/08/2017	149.23	Put	Bond Future	13,559.0900	13.5591	13,530.8600	13.5309	(0.208)	0	0	0
2017/05/11	2050	02/11/2017	144.66	Put	Bond Future	6,355.5900	6.3556	6,327.1100	6.3271	(0.448)	0	0	0
2017/05/11	2050	02/11/2017	144.67	Put	Bond Future	6,365.5900	6.3656	6,337.1100	6.3371	(0.447)	0	0	0
2017/05/11	2050	02/11/2017			Bond Future	138.3044	138.3044	138.3329	138.3329	0.021	0.0000	0.0000	0
2017/05/11	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2050	02/11/2017	144.65	Put	Bond Future	6,345.5900	6.3456	6,317.1100	6.3171	(0.449)	0	0	0
2017/05/11	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2050	01/02/2018			Bond Future	139.3825	139.3825	139.4114	139.4114	0.021	0.0000	0.0000	0
2017/05/11	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	2050	01/02/2018	140.23	Put	Bond Future	847.4500	0.8475	818.6400	0.8186	(3.400)	0	0	0
2017/05/11	2050	01/02/2018	140.25	Put	Bond Future	867.4500	0.8675	838.6400	0.8386	(3.321)	0	0	0
2017/05/11	2050	01/02/2018	140.24	Put	Bond Future	857.4500	0.8575	828.6400	0.8286	(3.360)	0	0	0
2017/05/11	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	AL37	03/08/2017			Index Future	542.4330	542.4330	542.5840	542.5840	0.028	0.0000	0.0000	0
2017/05/11	AL37	02/11/2017			Index Future	552.8110	552.8110	552.9640	552.9640	0.028	0.0000	0.0000	0
2017/05/11	AL37	01/02/2018			Index Future	563.5960	563.5960	563.7510	563.7510	0.028	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
2017/05/11	AL7T	03/08/2017			Index Future	622.8730	622.8730	623.2650	623.2650	0.063	0.0000	0.0000	0
2017/05/11	AL7T	02/11/2017			Index Future	634.7900	634.7900	635.1890	635.1890	0.063	0.0000	0.0000	0
2017/05/11	AL7T	01/02/2018			Index Future	647.1740	647.1740	647.5800	647.5800	0.063	0.0000	0.0000	0
2017/05/11	ALBI	03/08/2017			Index Future	563.4420	563.4420	563.8450	563.8450	0.072	0.0000	0.0000	633
2017/05/11	ALBI	02/11/2017			Index Future	574.2220	574.2220	574.6320	574.6320	0.071	0.0000	0.0000	0
2017/05/11	ALBI	01/02/2018			Index Future	585.4250	585.4250	585.8410	585.8410	0.071	0.0000	0.0000	0
2017/05/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C207	15/01/2020			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
2017/05/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/11	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	EL28	03/08/2017			Bond Future	129.0263	129.0263	128.6900	128.6900	(0.261)	0.0000	0.0000	0
2017/05/11	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	EL28	03/08/2017	135.16	Put	Bond Future	6,133.7000	6.1337	6,470.0400	6.4700	5.483	0	0	0
2017/05/11	EL28	03/08/2017	135.18	Put	Bond Future	6,153.7000	6.1537	6,490.0400	6.4900	5.466	0	0	0
2017/05/11	EL28	03/08/2017	135.17	Put	Bond Future	6,143.7000	6.1437	6,480.0400	6.4800	5.475	0	0	0
2017/05/11	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	EL28	02/11/2017			Bond Future	129.7871	129.7871	129.4439	129.4439	(0.264)	0.0000	0.0000	0
2017/05/11	EL28	02/11/2017	133.87	Put	Bond Future	4,082.9200	4.0829	4,426.1500	4.4262	8.406	0	0	0
2017/05/11	EL28	02/11/2017	133.89	Put	Bond Future	4,102.9200	4.1029	4,446.1500	4.4462	8.366	0	0	0
2017/05/11	EL28	02/11/2017	133.88	Put	Bond Future	4,092.9200	4.0929	4,436.1500	4.4362	8.386	0	0	0
2017/05/11	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	EL28	02/11/2017	133.87	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
2017/05/11	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	EL28	01/02/2018			Bond Future	132.3866	132.3866	132.0365	132.0365	(0.264)	0.0000	0.0000	0
2017/05/11	EL28	01/02/2018	132.29	Put	Bond Future		0.0000	0.0000	253.5300	0.2535	100.000	0	0
2017/05/11	EL28	01/02/2018	132.31	Put	Bond Future		0.0000	0.0000	273.5300	0.2735	100.000	0	0
2017/05/11	EL28	01/02/2018	132.30	Put	Bond Future		0.0000	0.0000	263.5300	0.2635	100.000	0	0
2017/05/11	EL28	01/02/2018	132.31	Call	Bond Future	76.5700	0.0766	0.0000	0.0000	(100.000)	0	0	0
2017/05/11	EL28	01/02/2018	132.29	Call	Bond Future	96.5700	0.0966	0.0000	0.0000	(100.000)	0	0	0
2017/05/11	EL28	01/02/2018	132.30	Call	Bond Future	86.5700	0.0866	0.0000	0.0000	(100.000)	0	0	0
2017/05/11	ES33	03/08/2017			Bond Future	10.7065	78.5946	10.6953	78.6642	(0.105)	0.0000	0.0000	9,466
2017/05/11	ES33	03/08/2017	10.53	Put	Bond Future	1,102.3900	1.1024	1,032.7800	1.0328	(6.314)	0	0	0
2017/05/11	ES33	03/08/2017	10.55	Put	Bond Future	976.2900	0.9763	906.6800	0.9067	(7.130)	0	0	0
2017/05/11	ES33	03/08/2017	10.54	Put	Bond Future	1,039.3000	1.0393	969.6900	0.9697	(6.698)	0	0	0
2017/05/11	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	ES33	02/11/2017	10.66	Put	Bond Future	841.1200	0.8411	770.2700	0.7703	(8.423)	0	0	0
2017/05/11	ES33	02/11/2017			Bond Future	10.7970	76.3064	10.7854	76.3772	(0.108)	0.0000	0.0000	0
2017/05/11	ES33	02/11/2017	10.68	Put	Bond Future	717.4800	0.7175	646.6300	0.6466	(9.875)	0	0	0
2017/05/11	ES33	02/11/2017	10.67	Put	Bond Future	779.2600	0.7793	708.4100	0.7084	(9.092)	0	0	0
2017/05/11	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	ES33	01/02/2018	10.99	Call	Bond Future	601.4900	0.6015	673.5700	0.6736	11.984	0	0	0
2017/05/11	ES33	01/02/2018			Bond Future	10.8891	77.7950	10.8771	77.8671	(0.110)	0.0000	0.0000	0
2017/05/11	ES33	01/02/2018	11.00	Call	Bond Future	660.7200	0.6607	732.8000	0.7328	10.909	0	0	0
2017/05/11	ES33	01/02/2018	11.01	Call	Bond Future	719.8700	0.7199	791.9500	0.7919	10.013	0	0	0
2017/05/11	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	ES42	03/08/2017			Bond Future	10.9633	81.5494	10.9571	81.5919	(0.056)	0.0000	0.0000	7,957
2017/05/11	ES42	02/11/2017			Bond Future	11.0547	78.8479	11.0484	78.8913	(0.057)	0.0000	0.0000	0
2017/05/11	ES42	01/02/2018			Bond Future	11.1448	80.3861	11.1383	80.4300	(0.058)	0.0000	0.0000	0
2017/05/11	GOVI	03/08/2017			GOVI	561.6770	561.6770	562.1040	562.1040	0.076	0.0000	0.0000	544
2017/05/11	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	GOVI	03/08/2017	561.09	Call	GOVI	5,870.0000	0.5870	10,140.0000	1.0140	72.743	0	0	0
2017/05/11	GOVI	03/08/2017	561.10	Call	GOVI	5,770.0000	0.5770	10,040.0000	1.0040	74.003	0	0	0
2017/05/11	GOVI	03/08/2017	561.11	Call	GOVI	5,670.0000	0.5670	9,940.0000	0.9940	75.309	0	0	0
2017/05/11	GOVI	02/11/2017	572.44	Put	GOVI	170.0000	0.0170	0.0000	0.0000	(100.000)	0	0	0
2017/05/11	GOVI	02/11/2017			GOVI	572.4230	572.4230	572.8580	572.8580	0.076	0.0000	0.0000	0
2017/05/11	GOVI	02/11/2017	572.46	Put	GOVI	370.0000	0.0370	0.0000	0.0000	(100.000)	0	0	0
2017/05/11	GOVI	02/11/2017	572.45	Put	GOVI	270.0000	0.0270	0.0000	0.0000	(100.000)	0	0	0
2017/05/11	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	4,180.0000	0.4180	100.000	0	0	0
2017/05/11	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	4,080.0000	0.4080	100.000	0	0	0

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2017/05/11	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	3,980.0000	0.3980	100.000	0	0	0
2017/05/11	GOVI	01/02/2018			GOVI	583.5910	583.5910	584.0330	584.0330	0.076	0.0000	0.0000	0
2017/05/11	GOVI	01/02/2018	581.03	Call	GOVI	25,610.0000	2.5610	30,030.0000	3.0030	17.259	0	0	0
2017/05/11	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	GOVI	01/02/2018	581.04	Call	GOVI	25,510.0000	2.5510	29,930.0000	2.9930	17.327	0	0	0
2017/05/11	GOVI	01/02/2018	581.02	Call	GOVI	25,710.0000	2.5710	30,130.0000	3.0130	17.192	0	0	0
2017/05/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/11	IGOV	03/08/2017			Index Future	251.2950	251.2950	251.2710	251.2710	(0.010)	0.0000	0.0000	1,249
2017/05/11	IGOV	02/11/2017			Index Future	256.1730	256.1730	256.1480	256.1480	(0.010)	0.0000	0.0000	0
2017/05/11	IGOV	01/02/2018			Index Future	261.3040	261.3040	261.2780	261.2780	(0.010)	0.0000	0.0000	0
2017/05/11	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/11	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/11	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/11	IS01	21/09/2017			Interest Rate Swap	99.6107	99.6107	99.6100	99.6100	(0.001)	0.0000	0.0000	0
2017/05/11	IS01	21/12/2017			Interest Rate Swap	99.8188	99.8188	99.8165	99.8165	(0.002)	0.0000	0.0000	0
2017/05/11	IS01	15/03/2018			Interest Rate Swap	99.7701	99.7701	99.7646	99.7646	(0.006)	0.0000	0.0000	0
2017/05/11	IS01	21/06/2018			Interest Rate Swap	99.9639	99.9639	99.9530	99.9530	(0.011)	0.0000	0.0000	0
2017/05/11	IS02	18/12/2017			Interest Rate Swap	99.8475	99.8475	99.8452	99.8452	(0.002)	0.0000	0.0000	0
2017/05/11	IS02	16/03/2018			Interest Rate Swap	99.0521	99.0521	99.0469	99.0469	(0.005)	0.0000	0.0000	0
2017/05/11	IS02	15/06/2018			Interest Rate Swap	98.6522	98.6522	98.6413	98.6413	(0.011)	0.0000	0.0000	0
2017/05/11	IS02	21/09/2018			Interest Rate Swap	98.6102	98.6102	98.5955	98.5955	(0.015)	0.0000	0.0000	0
2017/05/11	IS02	21/12/2018			Interest Rate Swap	99.0200	99.0200	99.0000	99.0000	(0.020)	0.0000	0.0000	0
2017/05/11	IS02	15/03/2019			Interest Rate Swap	99.4475	99.4475	99.4229	99.4229	(0.025)	0.0000	0.0000	0
2017/05/11	IS02	21/06/2019			Interest Rate Swap	99.8844	99.8844	99.8539	99.8539	(0.030)	0.0000	0.0000	0
2017/05/11	IS05	17/12/2020			Interest Rate Swap	96.7701	96.7701	96.7356	96.7356	(0.036)	0.0000	0.0000	0
2017/05/11	IS05	16/03/2021			Interest Rate Swap	96.0591	96.0591	96.0147	96.0147	(0.046)	0.0000	0.0000	0
2017/05/11	IS05	15/06/2021			Interest Rate Swap	95.3123	95.3123	95.2624	95.2624	(0.052)	0.0000	0.0000	0
2017/05/11	IS05	21/09/2021			Interest Rate Swap	95.5356	95.5356	95.4863	95.4863	(0.052)	0.0000	0.0000	0
2017/05/11	IS05	21/12/2021			Interest Rate Swap	97.7566	97.7566	97.7101	97.7101	(0.048)	0.0000	0.0000	51
2017/05/11	IS05	15/03/2022			Interest Rate Swap	97.9288	97.9288	97.8838	97.8838	(0.046)	0.0000	0.0000	0
2017/05/11	IS05	21/06/2022			Interest Rate Swap	99.1577	99.1577	99.1132	99.1132	(0.045)	0.0000	0.0000	0
2017/05/11	IS10	17/12/2025			Interest Rate Swap	96.3046	96.3046	96.2208	96.2208	(0.087)	0.0000	0.0000	0
2017/05/11	IS10	16/03/2026			Interest Rate Swap	93.3433	93.3433	93.2696	93.2696	(0.079)	0.0000	0.0000	0
2017/05/11	IS10	15/06/2026			Interest Rate Swap	92.1059	92.1059	92.0383	92.0383	(0.073)	0.0000	0.0000	0
2017/05/11	IS10	21/09/2026			Interest Rate Swap	94.2395	94.2395	94.1789	94.1789	(0.064)	0.0000	0.0000	0
2017/05/11	IS10	21/12/2026			Interest Rate Swap	97.9737	97.9737	97.9192	97.9192	(0.056)	0.0000	0.0000	0
2017/05/11	IS10	15/03/2027			Interest Rate Swap	96.5643	96.5643	96.5115	96.5115	(0.055)	0.0000	0.0000	0
2017/05/11	IS10	21/06/2027			Interest Rate Swap	98.6121	98.6121	98.5619	98.5619	(0.051)	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
2017/05/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/11	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/11	JBAF	21/06/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/05/11	JBAF	19/07/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/05/11	JBAF	16/08/2017			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2017/05/11	JBAF	20/09/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/11	JBAF	18/10/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/11	JBAF	20/12/2017			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2017/05/11	JBAF	20/03/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/11	JBAF	20/06/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/05/11	JBAF	19/09/2018			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2017/05/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/11	JBAF	19/12/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/11	JBAF	20/03/2019			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/11	R023	03/08/2017	8.60	Put	Bond Future	389.2500	0.3892	378.5600	0.3786	(2.746)	0	0	0
2017/05/11	R023	03/08/2017			Bond Future	8.1776	101.5010	8.1721	101.5250	(0.067)	0.0000	0.0000	32,290
2017/05/11	R023	03/08/2017	8.59	Put	Bond Future	399.4100	0.3994	388.5500	0.3885	(2.719)	0	0	0
2017/05/11	R023	03/08/2017	8.60	Call	Bond Future	2,204.9800	2.2050	2,218.2500	2.2182	0.602	0	0	0
2017/05/11	R023	03/08/2017	8.58	Call	Bond Future	2,140.6300	2.1406	2,153.5600	2.1536	0.604	0	0	0
2017/05/11	R023	03/08/2017	8.59	Call	Bond Future	2,172.6300	2.1726	2,185.7300	2.1857	0.603	0	0	0
2017/05/11	R023	03/08/2017	8.58	Put	Bond Future	409.9500	0.4099	398.9200	0.3989	(2.691)	0	0	0
2017/05/11	R023	02/11/2017	8.56	Call	Bond Future	2,218.1600	2.2182	2,231.0600	2.2311	0.582	0	0	0
2017/05/11	R023	02/11/2017			Bond Future	8.2043	99.5125	8.1986	99.5367	(0.071)	0.0000	0.0000	0
2017/05/11	R023	02/11/2017	8.57	Call	Bond Future	2,246.2000	2.2462	2,259.2100	2.2592	0.579	0	0	0
2017/05/11	R023	02/11/2017	8.58	Call	Bond Future	2,274.6500	2.2747	2,287.7900	2.2878	0.578	0	0	0
2017/05/11	R023	02/11/2017	8.56	Put	Bond Future	742.1500	0.7422	730.8000	0.7308	(1.529)	0	0	0
2017/05/11	R023	02/11/2017	8.58	Put	Bond Future	716.4500	0.7164	705.3400	0.7053	(1.551)	0	0	0
2017/05/11	R023	02/11/2017	8.57	Put	Bond Future	729.0900	0.7291	717.8500	0.7178	(1.542)	0	0	0
2017/05/11	R023	01/02/2018			Bond Future	8.2268	101.4538	8.2207	101.4784	(0.074)	0.0000	0.0000	0
2017/05/11	R023	01/02/2018	8.32	Call	Bond Future	1,928.5800	1.9286	1,938.7000	1.9387	0.525	0	0	0
2017/05/11	R023	01/02/2018	8.33	Call	Bond Future	1,951.0800	1.9511	1,961.2900	1.9613	0.523	0	0	0
2017/05/11	R023	01/02/2018	8.31	Put	Bond Future	1,572.5300	1.5725	1,558.0000	1.5580	(0.924)	0	0	0
2017/05/11	R023	01/02/2018	8.33	Put	Bond Future	1,536.9300	1.5369	1,522.5900	1.5226	(0.933)	0	0	0
2017/05/11	R023	01/02/2018	8.32	Put	Bond Future	1,554.4800	1.5545	1,540.0500	1.5400	(0.928)	0	0	0
2017/05/11	R023	01/02/2018	8.31	Call	Bond Future	1,906.5600	1.9066	1,916.5800	1.9166	0.526	0	0	0
2017/05/11	R035	03/08/2017			Bond Future	9.5582	98.1103	9.5474	98.1978	(0.114)	0.0000	0.0000	9,951
2017/05/11	R035	03/08/2017	9.52	Put	Bond Future	308.9500	0.3089	221.4000	0.2214	(28.338)	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
2017/05/11	R035	03/08/2017	9.50	Put	Bond Future	471.2200	0.4712	383.6700	0.3837	(18.579)	0	0	0
2017/05/11	R035	03/08/2017	9.51	Put	Bond Future	390.0300	0.3900	302.4800	0.3025	(22.447)	0	0	0
2017/05/11	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R035	02/11/2017			Bond Future	9.6118	95.4863	9.6006	95.5753	(0.116)	0.0000	0.0000	0
2017/05/11	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R035	02/11/2017	9.59	Put	Bond Future	173.8500	0.1739	84.7900	0.0848	(51.228)	0	0	0
2017/05/11	R035	02/11/2017	9.61	Put	Bond Future	14.2700	0.0143	0.0000	0.0000	(100.000)	0	0	0
2017/05/11	R035	02/11/2017	9.60	Put	Bond Future	94.0100	0.0940	4.9500	0.0050	(94.735)	0	0	0
2017/05/11	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	74.7900	0.0748	100.000	0	0	0
2017/05/11	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R035	01/02/2018			Bond Future	9.6647	97.3491	9.6532	97.4396	(0.119)	0.0000	0.0000	0
2017/05/11	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R035	01/02/2018	9.75	Call	Bond Future	667.9800	0.6680	758.5500	0.7586	13.559	0	0	0
2017/05/11	R035	01/02/2018	9.73	Call	Bond Future	512.0800	0.5121	602.6500	0.6027	17.687	0	0	0
2017/05/11	R035	01/02/2018	9.74	Call	Bond Future	590.0800	0.5901	680.6500	0.6806	15.349	0	0	0
2017/05/11	R186	03/08/2017	9.35	Call	Bond Future	4,250.9300	4.2509	4,302.9500	4.3030	1.224	0	0	0
2017/05/11	R186	03/08/2017	8.93	Put	Bond Future	1,293.4400	1.2934	1,254.1300	1.2541	(3.039)	0	0	0
2017/05/11	R186	03/08/2017			Bond Future	8.7811	112.1796	8.7702	112.2530	(0.124)	0.0000	0.0000	86,882
2017/05/11	R186	03/08/2017	9.50	Call	Bond Future	5,052.6600	5.0527	5,109.7800	5.1098	1.130	0	0	0
2017/05/11	R186	03/08/2017	8.85	Put	Bond Future	1,519.4100	1.5194	1,476.4100	1.4764	(2.830)	0	0	750
2017/05/11	R186	03/08/2017	8.92	Put	Bond Future	1,320.2200	1.3202	1,280.4500	1.2804	(3.012)	0	0	0
2017/05/11	R186	03/08/2017	8.91	Call	Bond Future	2,212.3700	2.2124	2,245.5800	2.2456	1.501	0	0	0
2017/05/11	R186	03/08/2017	8.93	Call	Bond Future	2,291.8300	2.2918	2,325.9600	2.3260	1.489	0	0	0
2017/05/11	R186	03/08/2017	9.00	Put	Bond Future	1,117.3300	1.1173	1,081.2400	1.0812	(3.230)	0	0	2,604
2017/05/11	R186	03/08/2017	9.50	Put	Bond Future	340.9600	0.3410	324.6400	0.3246	(4.786)	0	0	6,500
2017/05/11	R186	03/08/2017	9.35	Put	Bond Future	499.8900	0.4999	478.4700	0.4785	(4.285)	0	0	750
2017/05/11	R186	03/08/2017	8.85	Call	Bond Future	1,982.7800	1.9828	2,013.2200	2.0132	1.535	0	0	0
2017/05/11	R186	03/08/2017	8.92	Call	Bond Future	2,251.9200	2.2519	2,285.5900	2.2856	1.495	0	0	0
2017/05/11	R186	03/08/2017	9.00	Call	Bond Future	2,581.0200	2.5810	2,618.3700	2.6184	1.447	0	0	0
2017/05/11	R186	03/08/2017	8.91	Put	Bond Future	1,347.4100	1.3474	1,307.1800	1.3072	(2.986)	0	0	0
2017/05/11	R186	02/11/2017	8.88	Call	Bond Future	2,691.9800	2.6920	2,725.0200	2.7250	1.227	0	0	0
2017/05/11	R186	02/11/2017	8.89	Put	Bond Future	2,285.7200	2.2857	2,244.3600	2.2444	(1.809)	0	0	0
2017/05/11	R186	02/11/2017			Bond Future	8.8230	114.3257	8.8117	114.4005	(0.128)	0.0000	0.0000	4
2017/05/11	R186	02/11/2017	8.89	Call	Bond Future	2,726.7300	2.7267	2,760.0900	2.7601	1.223	0	0	0
2017/05/11	R186	02/11/2017	8.90	Call	Bond Future	2,762.0500	2.7620	2,795.7200	2.7957	1.219	0	0	0
2017/05/11	R186	02/11/2017	8.88	Put	Bond Future	2,316.6200	2.3166	2,274.9400	2.2749	(1.799)	0	0	0
2017/05/11	R186	02/11/2017	8.90	Put	Bond Future	2,255.4400	2.2554	2,214.3900	2.2144	(1.820)	0	0	0
2017/05/11	R186	01/02/2018	8.96	Call	Bond Future	3,442.0600	3.4421	3,477.8600	3.4779	1.040	0	0	0
2017/05/11	R186	01/02/2018			Bond Future	8.8619	111.2531	8.8502	111.3290	(0.133)	0.0000	0.0000	0
2017/05/11	R186	01/02/2018	8.97	Call	Bond Future	3,476.4400	3.4764	3,512.4900	3.5125	1.037	0	0	0
2017/05/11	R186	01/02/2018	8.98	Call	Bond Future	3,511.3900	3.5114	3,547.6800	3.5477	1.033	0	0	0
2017/05/11	R186	01/02/2018	8.96	Put	Bond Future	2,812.0300	2.8120	2,771.8900	2.7719	(1.427)	0	0	0
2017/05/11	R186	01/02/2018	8.97	Put	Bond Future	2,782.4300	2.7824	2,742.5400	2.7425	(1.434)	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
2017/05/11	R186	01/02/2018	8.98	Put	Bond Future	2,753.4400	2.7534	2,713.7900	2.7138	(1.440)	0	0	0
2017/05/11	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R197	03/08/2017			Bond Future	297.8332	297.8332	297.8954	297.8954	0.021	0.0000	0.0000	2,350
2017/05/11	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R197	03/08/2017	308.05	Put	Bond Future	10,216.7700	10.2168	10,154.5800	10.1546	(0.609)	0	0	0
2017/05/11	R197	03/08/2017	308.07	Put	Bond Future	10,236.7700	10.2368	10,174.5800	10.1746	(0.608)	0	0	0
2017/05/11	R197	03/08/2017	308.06	Put	Bond Future	10,226.7700	10.2268	10,164.5800	10.1646	(0.608)	0	0	0
2017/05/11	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R197	02/11/2017			Bond Future	303.6148	303.6148	303.6770	303.6770	0.021	0.0000	0.0000	0
2017/05/11	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R197	02/11/2017	305.15	Put	Bond Future	1,535.2400	1.5352	1,472.9700	1.4730	(4.056)	0	0	0
2017/05/11	R197	02/11/2017	305.17	Put	Bond Future	1,555.2400	1.5552	1,492.9700	1.4930	(4.004)	0	0	0
2017/05/11	R197	02/11/2017	305.16	Put	Bond Future	1,545.2400	1.5452	1,482.9700	1.4830	(4.030)	0	0	0
2017/05/11	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R197	01/02/2018			Bond Future	302.6415	302.6415	302.7049	302.7049	0.021	0.0000	0.0000	0
2017/05/11	R197	01/02/2018	301.67	Call	Bond Future	971.5400	0.9715	1,034.9100	1.0349	6.523	0	0	0
2017/05/11	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R197	01/02/2018	301.68	Call	Bond Future	961.5400	0.9615	1,024.9100	1.0249	6.590	0	0	0
2017/05/11	R197	01/02/2018	301.66	Call	Bond Future	981.5400	0.9815	1,044.9100	1.0449	6.456	0	0	0
2017/05/11	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R202	03/08/2017			Bond Future	244.8337	244.8337	244.5678	244.5678	(0.109)	0.0000	0.0000	30,577
2017/05/11	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R202	03/08/2017	258.35	Put	Bond Future	13,516.2800	13.5163	13,782.2300	13.7822	1.968	0	0	0
2017/05/11	R202	03/08/2017	258.37	Put	Bond Future	13,536.2800	13.5363	13,802.2300	13.8022	1.965	0	0	0
2017/05/11	R202	03/08/2017	258.36	Put	Bond Future	13,526.2800	13.5263	13,792.2300	13.7922	1.966	0	0	0
2017/05/11	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R202	02/11/2017			Bond Future	249.5865	249.5865	249.3142	249.3142	(0.109)	0.0000	0.0000	0
2017/05/11	R202	02/11/2017	253.89	Put	Bond Future	4,303.5500	4.3036	4,575.7500	4.5757	6.325	0	0	0
2017/05/11	R202	02/11/2017	253.91	Put	Bond Future	4,323.5500	4.3236	4,595.7500	4.5957	6.296	0	0	0
2017/05/11	R202	02/11/2017	253.90	Put	Bond Future	4,313.5500	4.3136	4,585.7500	4.5857	6.310	0	0	0
2017/05/11	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R202	01/02/2018			Bond Future	250.8384	250.8384	250.5607	250.5607	(0.111)	0.0000	0.0000	0
2017/05/11	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R202	01/02/2018	249.06	Call	Bond Future	1,778.3900	1.7784	1,500.7400	1.5007	(15.612)	0	0	0
2017/05/11	R202	01/02/2018	249.07	Call	Bond Future	1,768.3900	1.7684	1,490.7400	1.4907	(15.701)	0	0	0
2017/05/11	R202	01/02/2018	249.08	Call	Bond Future	1,758.3900	1.7584	1,480.7400	1.4807	(15.790)	0	0	0
2017/05/11	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R203	03/08/2017			Bond Future	7.1360	103.3571	7.1105	103.3599	(0.357)	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
2017/05/11	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R203	03/08/2017	4.87	Put	Bond Future	242.6000	0.2426	239.8900	0.2399	(1.117)	0	0	0
2017/05/11	R203	03/08/2017	4.89	Put	Bond Future	240.4500	0.2405	237.7400	0.2377	(1.127)	0	0	0
2017/05/11	R203	03/08/2017	4.88	Put	Bond Future	241.5200	0.2415	238.8100	0.2388	(1.122)	0	0	0
2017/05/11	R204	03/08/2017	7.77	Put	Bond Future	65.7400	0.0657	63.3300	0.0633	(3.666)	0	0	0
2017/05/11	R204	03/08/2017			Bond Future	7.4365	101.7559	7.4310	101.7629	(0.074)	0.0000	0.0000	41,363
2017/05/11	R204	03/08/2017	7.76	Put	Bond Future	68.3900	0.0684	65.9100	0.0659	(3.626)	0	0	0
2017/05/11	R204	03/08/2017	7.75	Call	Bond Future	473.6100	0.4736	478.1500	0.4781	0.959	0	0	0
2017/05/11	R204	03/08/2017	7.76	Call	Bond Future	483.6800	0.4837	488.2800	0.4883	0.951	0	0	0
2017/05/11	R204	03/08/2017	7.77	Call	Bond Future	493.8200	0.4938	498.4900	0.4985	0.946	0	0	0
2017/05/11	R204	03/08/2017	7.75	Put	Bond Future	71.1200	0.0711	68.5800	0.0686	(3.571)	0	0	0
2017/05/11	R204	02/11/2017	7.76	Put	Bond Future	35.2600	0.0353	33.8700	0.0339	(3.942)	0	0	0
2017/05/11	R204	02/11/2017			Bond Future	7.3588	103.7027	7.3521	103.7097	(0.090)	0.0000	0.0000	0
2017/05/11	R204	02/11/2017	7.75	Put	Bond Future	36.7900	0.0368	35.3600	0.0354	(3.887)	0	0	0
2017/05/11	R204	02/11/2017	7.76	Call	Bond Future	460.7800	0.4608	466.4300	0.4664	1.226	0	0	0
2017/05/11	R204	02/11/2017	7.74	Call	Bond Future	442.9300	0.4429	448.4900	0.4485	1.255	0	0	0
2017/05/11	R204	02/11/2017	7.75	Call	Bond Future	451.7400	0.4517	457.3500	0.4573	1.242	0	0	0
2017/05/11	R204	02/11/2017	7.74	Put	Bond Future	38.5600	0.0386	37.0800	0.0371	(3.838)	0	0	0
2017/05/11	R204	01/02/2018	7.27	Call	Bond Future	306.0900	0.3061	309.3300	0.3093	1.059	0	0	0
2017/05/11	R204	01/02/2018			Bond Future	7.1974	101.6854	7.1891	101.6924	(0.116)	0.0000	0.0000	0
2017/05/11	R204	01/02/2018	7.25	Call	Bond Future	296.5600	0.2966	299.7300	0.2997	1.069	0	0	0
2017/05/11	R204	01/02/2018	7.26	Call	Bond Future	301.3100	0.3013	304.5100	0.3045	1.062	0	0	0
2017/05/11	R204	01/02/2018	7.25	Put	Bond Future	252.6300	0.2526	248.8400	0.2488	(1.500)	0	0	0
2017/05/11	R204	01/02/2018	7.27	Put	Bond Future	245.4500	0.2455	241.7300	0.2417	(1.516)	0	0	0
2017/05/11	R204	01/02/2018	7.26	Put	Bond Future	249.0200	0.2490	245.2600	0.2453	(1.510)	0	0	0
2017/05/11	R207	03/08/2017	8.19	Call	Bond Future	1,363.7900	1.3638	1,384.9900	1.3850	1.554	0	0	51
2017/05/11	R207	03/08/2017			Bond Future	7.5753	99.7541	7.5643	99.7781	(0.145)	0.0000	0.0000	45,809
2017/05/11	R207	03/08/2017	8.39	Put	Bond Future	14.1300	0.0141	12.8600	0.0129	(8.988)	0	0	0
2017/05/11	R207	03/08/2017	8.41	Put	Bond Future	12.7800	0.0128	11.6100	0.0116	(9.155)	0	0	0
2017/05/11	R207	03/08/2017	8.19	Put	Bond Future	36.7700	0.0368	33.9900	0.0340	(7.561)	0	0	0
2017/05/11	R207	03/08/2017	8.40	Put	Bond Future	13.4400	0.0134	12.2200	0.0122	(9.077)	0	0	0
2017/05/11	R207	03/08/2017	8.41	Call	Bond Future	1,809.3000	1.8093	1,832.1100	1.8321	1.261	0	0	0
2017/05/11	R207	03/08/2017	8.39	Call	Bond Future	1,768.0900	1.7681	1,790.8000	1.7908	1.284	0	0	0
2017/05/11	R207	03/08/2017	8.40	Call	Bond Future	1,788.6800	1.7887	1,811.4400	1.8114	1.272	0	0	0
2017/05/11	R207	02/11/2017			Bond Future	7.5463	101.6626	7.5340	101.6868	(0.163)	0.0000	0.0000	0
2017/05/11	R207	02/11/2017	8.03	Put	Bond Future	127.7900	0.1278	122.1300	0.1221	(4.429)	0	0	0
2017/05/11	R207	02/11/2017	8.05	Put	Bond Future	120.8300	0.1208	115.4000	0.1154	(4.494)	0	0	0
2017/05/11	R207	02/11/2017	8.03	Call	Bond Future	1,078.2600	1.0783	1,096.8600	1.0969	1.725	0	0	0
2017/05/11	R207	02/11/2017	8.04	Put	Bond Future	124.2700	0.1243	118.7300	0.1187	(4.458)	0	0	0
2017/05/11	R207	02/11/2017	8.04	Call	Bond Future	1,094.2700	1.0943	1,112.9900	1.1130	1.711	0	0	0
2017/05/11	R207	02/11/2017	8.05	Call	Bond Future	1,110.3500	1.1103	1,129.1800	1.1292	1.696	0	0	0
2017/05/11	R207	01/02/2018			Bond Future	7.4922	100.0038	7.4784	100.0283	(0.185)	0.0000	0.0000	0
2017/05/11	R207	01/02/2018	7.60	Put	Bond Future	513.5500	0.5135	501.5500	0.5016	(2.337)	0	0	0
2017/05/11	R207	01/02/2018	7.62	Put	Bond Future	498.4000	0.4984	486.6200	0.4866	(2.364)	0	0	0
2017/05/11	R207	01/02/2018	7.60	Call	Bond Future	704.1300	0.7041	716.6500	0.7167	1.778	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
2017/05/11	R207	01/02/2018	7.61	Put	Bond Future	505.9300	0.5059	494.0500	0.4941	(2.348)	0	0	0
2017/05/11	R207	01/02/2018	7.61	Call	Bond Future	714.1600	0.7142	726.8000	0.7268	1.770	0	0	0
2017/05/11	R207	01/02/2018	7.62	Call	Bond Future	724.2800	0.7243	737.0200	0.7370	1.759	0	0	0
2017/05/11	R208	03/08/2017	8.32	Call	Bond Future	1,882.8700	1.8829	1,909.6700	1.9097	1.423	0	0	0
2017/05/11	R208	03/08/2017			Bond Future	7.7339	99.3103	7.7232	99.3433	(0.139)	0.0000	0.0000	32,228
2017/05/11	R208	03/08/2017	8.30	Call	Bond Future	1,830.5200	1.8305	1,856.9800	1.8570	1.445	0	0	0
2017/05/11	R208	03/08/2017	8.31	Call	Bond Future	1,856.6400	1.8566	1,883.2800	1.8833	1.435	0	0	0
2017/05/11	R208	03/08/2017	8.30	Put	Bond Future	113.1800	0.1132	106.6600	0.1067	(5.761)	0	0	0
2017/05/11	R208	03/08/2017	8.32	Put	Bond Future	105.5400	0.1055	99.3600	0.0994	(5.856)	0	0	0
2017/05/11	R208	03/08/2017	8.31	Put	Bond Future	109.3000	0.1093	102.9600	0.1030	(5.801)	0	0	0
2017/05/11	R208	02/11/2017	8.18	Put	Bond Future	274.9500	0.2750	265.2300	0.2652	(3.535)	0	0	0
2017/05/11	R208	02/11/2017			Bond Future	7.7325	97.8084	7.7210	97.8418	(0.150)	0.0000	0.0000	0
2017/05/11	R208	02/11/2017	8.20	Put	Bond Future	261.8600	0.2619	252.4700	0.2525	(3.586)	0	0	0
2017/05/11	R208	02/11/2017	8.19	Put	Bond Future	268.3400	0.2683	258.7900	0.2588	(3.559)	0	0	0
2017/05/11	R208	02/11/2017	8.18	Call	Bond Future	1,556.0400	1.5560	1,579.7500	1.5797	1.524	0	0	0
2017/05/11	R208	02/11/2017	8.19	Call	Bond Future	1,577.8300	1.5778	1,601.7100	1.6017	1.513	0	0	0
2017/05/11	R208	02/11/2017	8.20	Call	Bond Future	1,599.7300	1.5997	1,623.7700	1.6238	1.503	0	0	0
2017/05/11	R208	01/02/2018	7.85	Put	Bond Future	835.7500	0.8358	819.1100	0.8191	(1.991)	0	0	0
2017/05/11	R208	01/02/2018			Bond Future	7.7195	99.7165	7.7070	99.7503	(0.162)	0.0000	0.0000	0
2017/05/11	R208	01/02/2018	7.84	Put	Bond Future	847.2200	0.8472	830.4400	0.8304	(1.981)	0	0	0
2017/05/11	R208	01/02/2018	7.85	Call	Bond Future	1,187.7100	1.1877	1,204.9400	1.2049	1.451	0	0	0
2017/05/11	R208	01/02/2018	7.83	Call	Bond Future	1,156.9500	1.1569	1,173.8800	1.1739	1.463	0	0	0
2017/05/11	R208	01/02/2018	7.84	Call	Bond Future	1,172.2700	1.1723	1,189.3600	1.1894	1.458	0	0	0
2017/05/11	R208	01/02/2018	7.83	Put	Bond Future	858.8200	0.8588	841.8800	0.8419	(1.972)	0	0	0
2017/05/11	R209	03/08/2017			Bond Future	9.5188	73.9295	9.5080	74.0024	(0.113)	0.0000	0.0000	70,903
2017/05/11	R209	03/08/2017	9.44	Call	Bond Future	1,625.8500	1.6259	1,649.0900	1.6491	1.429	0	0	0
2017/05/11	R209	03/08/2017	9.43	Put	Bond Future	2,198.8700	2.1989	2,148.8400	2.1488	(2.275)	0	0	0
2017/05/11	R209	03/08/2017	9.45	Put	Bond Future	2,124.3100	2.1243	2,075.0900	2.0751	(2.317)	0	0	0
2017/05/11	R209	03/08/2017	9.44	Put	Bond Future	2,161.3600	2.1614	2,111.7400	2.1117	(2.296)	0	0	0
2017/05/11	R209	03/08/2017	9.45	Call	Bond Future	1,657.1100	1.6571	1,680.7500	1.6807	1.427	0	0	0
2017/05/11	R209	03/08/2017	9.43	Call	Bond Future	1,594.9400	1.5949	1,617.7700	1.6178	1.431	0	0	0
2017/05/11	R209	02/11/2017	9.52	Put	Bond Future	2,968.1000	2.9681	2,923.3500	2.9233	(1.508)	0	0	0
2017/05/11	R209	02/11/2017	8.30	Put	Bond Future	9,623.7000	9.6237	9,554.0200	9.5540	(0.724)	0	0	0
2017/05/11	R209	02/11/2017			Bond Future	9.5654	72.1940	9.5543	72.2681	(0.116)	0.0000	0.0000	476
2017/05/11	R209	02/11/2017	10.00	Call	Bond Future	4,456.3500	4.4563	4,499.0300	4.4990	0.958	0	0	0
2017/05/11	R209	02/11/2017	9.54	Put	Bond Future	2,898.5600	2.8986	2,854.3800	2.8544	(1.524)	0	0	0
2017/05/11	R209	02/11/2017	9.53	Put	Bond Future	2,933.2800	2.9333	2,888.8100	2.8888	(1.516)	0	0	0
2017/05/11	R209	02/11/2017	9.54	Call	Bond Future	2,728.1800	2.7282	2,758.1400	2.7581	1.098	0	0	0
2017/05/11	R209	02/11/2017	10.60	Put	Bond Future	713.7700	0.7138	695.9300	0.6959	(2.499)	0	0	1,300
2017/05/11	R209	02/11/2017	9.00	Put	Bond Future	5,217.7600	5.2178	5,159.4800	5.1595	(1.117)	0	0	0
2017/05/11	R209	02/11/2017	9.52	Call	Bond Future	2,663.0900	2.6631	2,692.4800	2.6925	1.104	0	0	0
2017/05/11	R209	02/11/2017	10.00	Put	Bond Future	1,631.8100	1.6318	1,600.3500	1.6003	(1.928)	0	0	3,360
2017/05/11	R209	02/11/2017	10.60	Call	Bond Future	7,168.4000	7.1684	7,224.7000	7.2247	0.785	0	0	0
2017/05/11	R209	02/11/2017	8.30	Call	Bond Future	341.3200	0.3413	345.7800	0.3458	1.307	0	0	2,800
2017/05/11	R209	02/11/2017	9.00	Call	Bond Future	1,275.7900	1.2758	1,291.6500	1.2916	1.243	0	0	4,100
2017/05/11	R209	02/11/2017	9.53	Call	Bond Future	2,695.6300	2.6956	2,725.3000	2.7253	1.101	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
2017/05/11	R209	01/02/2018	9.72	Call	Bond Future	3,841.0700	3.8411	3,876.7200	3.8767	0.928	0	0	0
2017/05/11	R209	01/02/2018	9.73	Call	Bond Future	3,875.9500	3.8760	3,911.8200	3.9118	0.925	0	0	0
2017/05/11	R209	01/02/2018			Bond Future	9.6101	73.6023	9.5988	73.6777	(0.118)	0.0000	0.0000	0
2017/05/11	R209	01/02/2018	9.71	Call	Bond Future	3,806.3400	3.8063	3,841.7500	3.8418	0.930	0	0	0
2017/05/11	R209	01/02/2018	9.71	Put	Bond Future	3,147.8100	3.1478	3,107.8100	3.1078	(1.271)	0	0	0
2017/05/11	R209	01/02/2018	9.73	Put	Bond Future	3,086.6500	3.0867	3,047.1100	3.0471	(1.281)	0	0	0
2017/05/11	R209	01/02/2018	9.72	Put	Bond Future	3,117.1100	3.1171	3,077.3500	3.0774	(1.276)	0	0	0
2017/05/11	R210	03/08/2017	196.29	Put	Bond Future	8,902.5000	8.9025	8,864.1100	8.8641	(0.431)	0	0	0
2017/05/11	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R210	03/08/2017			Bond Future	187.3875	187.3875	187.4259	187.4259	0.020	0.0000	0.0000	1,675
2017/05/11	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R210	03/08/2017	196.28	Put	Bond Future	8,892.5000	8.8925	8,854.1100	8.8541	(0.432)	0	0	0
2017/05/11	R210	03/08/2017	196.30	Put	Bond Future	8,912.5000	8.9125	8,874.1100	8.8741	(0.431)	0	0	0
2017/05/11	R210	02/11/2017	192.08	Put	Bond Future	3,455.1400	3.4551	3,416.5200	3.4165	(1.118)	0	0	0
2017/05/11	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R210	02/11/2017			Bond Future	188.6249	188.6249	188.6635	188.6635	0.020	0.0000	0.0000	0
2017/05/11	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R210	02/11/2017	192.07	Put	Bond Future	3,445.1400	3.4451	3,406.5200	3.4065	(1.121)	0	0	0
2017/05/11	R210	02/11/2017	192.09	Put	Bond Future	3,465.1400	3.4651	3,426.5200	3.4265	(1.115)	0	0	0
2017/05/11	R210	01/02/2018			Bond Future	192.4028	192.4028	192.4420	192.4420	0.020	0.0000	0.0000	0
2017/05/11	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R210	01/02/2018	192.36	Call	Bond Future	42.8100	0.0428	82.0200	0.0820	91.591	0	0	0
2017/05/11	R210	01/02/2018	192.37	Call	Bond Future	32.8100	0.0328	72.0200	0.0720	119.506	0	0	0
2017/05/11	R210	01/02/2018	192.38	Call	Bond Future	22.8100	0.0228	62.0200	0.0620	171.898	0	0	0
2017/05/11	R212	03/08/2017			Bond Future	149.2864	149.2864	149.3171	149.3171	0.021	0.0000	0.0000	4,858
2017/05/11	R212	03/08/2017	153.34	Put	Bond Future	4,053.6300	4.0536	4,022.8900	4.0229	(0.758)	0	0	0
2017/05/11	R212	03/08/2017	153.36	Put	Bond Future	4,073.6300	4.0736	4,042.8900	4.0429	(0.755)	0	0	0
2017/05/11	R212	03/08/2017	153.35	Put	Bond Future	4,063.6300	4.0636	4,032.8900	4.0329	(0.756)	0	0	0
2017/05/11	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R212	02/11/2017			Bond Future	152.1842	152.1842	152.2151	152.2151	0.020	0.0000	0.0000	0
2017/05/11	R212	02/11/2017	152.40	Put	Bond Future	215.7600	0.2158	184.9200	0.1849	(14.294)	0	0	0
2017/05/11	R212	02/11/2017	152.42	Put	Bond Future	235.7600	0.2358	204.9200	0.2049	(13.081)	0	0	0
2017/05/11	R212	02/11/2017	152.41	Put	Bond Future	225.7600	0.2258	194.9200	0.1949	(13.661)	0	0	0
2017/05/11	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R212	01/02/2018	154.71	Put	Bond Future	1,537.9700	1.5380	1,506.6300	1.5066	(2.038)	0	0	0
2017/05/11	R212	01/02/2018			Bond Future	153.1720	153.1720	153.2034	153.2034	0.020	0.0000	0.0000	0
2017/05/11	R212	01/02/2018	154.70	Put	Bond Future	1,527.9700	1.5280	1,496.6300	1.4966	(2.051)	0	0	0
2017/05/11	R212	01/02/2018	154.71	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
2017/05/11	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/11	R212	01/02/2018	154.69	Put	Bond Future	1,517.9700	1.5180	1,486.6300	1.4866	(2.065)	0	0	0
2017/05/11	R213	03/08/2017	9.33	Put	Bond Future	1,619.5200	1.6195	1,545.6700	1.5457	(4.560)	0	0	0
2017/05/11	R213	03/08/2017			Bond Future	9.2677	85.7462	9.2466	85.8875	(0.228)	0.0000	0.0000	55,673
2017/05/11	R213	03/08/2017	9.35	Put	Bond Future	1,559.7400	1.5597	1,487.5600	1.4876	(4.628)	0	0	0
2017/05/11	R213	03/08/2017	9.34	Put	Bond Future	1,589.3400	1.5893	1,516.3300	1.5163	(4.594)	0	0	0
2017/05/11	R213	03/08/2017	9.33	Call	Bond Future	2,034.8300	2.0348	2,102.3100	2.1023	3.316	0	0	0
2017/05/11	R213	03/08/2017	9.34	Call	Bond Future	2,071.0800	2.0711	2,139.4000	2.1394	3.299	0	0	0
2017/05/11	R213	03/08/2017	9.35	Call	Bond Future	2,107.8500	2.1078	2,177.0000	2.1770	3.281	0	0	0
2017/05/11	R213	02/11/2017	9.36	Put	Bond Future	2,536.8700	2.5369	2,462.7400	2.4627	(2.922)	0	0	0
2017/05/11	R213	02/11/2017			Bond Future	9.3155	83.8366	9.2938	83.9804	(0.233)	0.0000	0.0000	0
2017/05/11	R213	02/11/2017	9.35	Put	Bond Future	2,568.6500	2.5687	2,493.9600	2.4940	(2.908)	0	0	0
2017/05/11	R213	02/11/2017	9.36	Call	Bond Future	2,830.2400	2.8302	2,899.9600	2.9000	2.463	0	0	0
2017/05/11	R213	02/11/2017	9.34	Call	Bond Future	2,762.4300	2.7624	2,831.0200	2.8310	2.483	0	0	0
2017/05/11	R213	02/11/2017	9.35	Call	Bond Future	2,796.2200	2.7962	2,865.3800	2.8654	2.473	0	0	0
2017/05/11	R213	02/11/2017	9.34	Put	Bond Future	2,600.7300	2.6007	2,525.4700	2.5255	(2.894)	0	0	0
2017/05/11	R213	01/02/2018	9.42	Call	Bond Future	3,513.6700	3.5137	3,586.7200	3.5867	2.079	0	0	0
2017/05/11	R213	01/02/2018			Bond Future	9.3622	85.4721	9.3398	85.6186	(0.240)	0.0000	0.0000	0
2017/05/11	R213	01/02/2018	9.43	Call	Bond Future	3,547.2300	3.5472	3,620.7300	3.6207	2.072	0	0	0
2017/05/11	R213	01/02/2018	9.41	Put	Bond Future	3,169.1500	3.1692	3,095.2000	3.0952	(2.333)	0	0	0
2017/05/11	R213	01/02/2018	9.43	Put	Bond Future	3,106.7500	3.1068	3,033.7100	3.0337	(2.351)	0	0	0
2017/05/11	R213	01/02/2018	9.42	Put	Bond Future	3,137.9700	3.1380	3,064.4800	3.0645	(2.342)	0	0	0
2017/05/11	R213	01/02/2018	9.41	Call	Bond Future	3,479.9900	3.4800	3,552.5800	3.5526	2.086	0	0	0
2017/05/11	R214	03/08/2017	9.51	Call	Bond Future	1,440.9000	1.4409	1,446.2400	1.4462	0.371	0	0	0
2017/05/11	R214	03/08/2017			Bond Future	9.6745	73.5645	9.6688	73.6040	(0.058)	0.0000	0.0000	35,526
2017/05/11	R214	03/08/2017	9.52	Call	Bond Future	1,470.2000	1.4702	1,475.7200	1.4757	0.375	0	0	0
2017/05/11	R214	03/08/2017	9.53	Call	Bond Future	1,499.8400	1.4998	1,505.5600	1.5056	0.381	0	0	0
2017/05/11	R214	03/08/2017	9.51	Put	Bond Future	2,606.2200	2.6062	2,572.0300	2.5720	(1.312)	0	0	0
2017/05/11	R214	03/08/2017	9.53	Put	Bond Future	2,521.7800	2.5218	2,487.9700	2.4880	(1.341)	0	0	0
2017/05/11	R214	03/08/2017	9.52	Put	Bond Future	2,563.7700	2.5638	2,529.7600	2.5298	(1.327)	0	0	0
2017/05/11	R214	02/11/2017	9.60	Call	Bond Future	2,573.2500	2.5732	2,583.9100	2.5839	0.414	0	0	0
2017/05/11	R214	02/11/2017			Bond Future	9.7236	71.6754	9.7178	71.7155	(0.060)	0.0000	0.0000	0
2017/05/11	R214	02/11/2017	9.58	Call	Bond Future	2,509.8100	2.5098	2,520.1900	2.5202	0.414	0	0	0
2017/05/11	R214	02/11/2017	9.59	Call	Bond Future	2,541.3200	2.5413	2,551.8400	2.5518	0.414	0	0	0
2017/05/11	R214	02/11/2017	9.60	Put	Bond Future	3,438.1500	3.4381	3,408.6600	3.4087	(0.858)	0	0	0
2017/05/11	R214	02/11/2017	9.58	Put	Bond Future	3,516.3200	3.5163	3,486.5500	3.4865	(0.847)	0	0	0
2017/05/11	R214	02/11/2017	9.59	Put	Bond Future	3,476.9700	3.4770	3,447.3400	3.4473	(0.852)	0	0	0
2017/05/11	R214	01/02/2018			Bond Future	9.7718	73.0737	9.7659	73.1144	(0.061)	0.0000	0.0000	0
2017/05/11	R214	01/02/2018	9.82	Put	Bond Future	3,510.7600	3.5108	3,485.1500	3.4851	(0.729)	0	0	0
2017/05/11	R214	01/02/2018	9.84	Put	Bond Future	3,446.0600	3.4461	3,420.6900	3.4207	(0.736)	0	0	0
2017/05/11	R214	01/02/2018	9.83	Put	Bond Future	3,478.2800	3.4783	3,452.7900	3.4528	(0.733)	0	0	0
2017/05/11	R214	01/02/2018	9.84	Call	Bond Future	3,911.6800	3.9117	3,927.0700	3.9271	0.393	0	0	0
2017/05/11	R214	01/02/2018	9.82	Call	Bond Future	3,840.2500	3.8402	3,855.4000	3.8554	0.395	0	0	0
2017/05/11	R214	01/02/2018	9.83	Call	Bond Future	3,875.8900	3.8759	3,891.1600	3.8912	0.394	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
2017/05/11	R248	03/08/2017			Bond Future	9.7721	93.9233	9.7613	94.0190	(0.111)	0.0000	0.0000	69,451
2017/05/11	R248	03/08/2017	9.57	Call	Bond Future	1,805.4100	1.8054	1,829.4400	1.8294	1.331	0	0	0
2017/05/11	R248	03/08/2017	9.56	Put	Bond Future	3,678.8700	3.6789	3,606.7800	3.6068	(1.960)	0	0	0
2017/05/11	R248	03/08/2017	9.58	Put	Bond Future	3,567.0800	3.5671	3,495.9100	3.4959	(1.995)	0	0	0
2017/05/11	R248	03/08/2017	9.57	Put	Bond Future	3,622.6800	3.6227	3,551.0500	3.5511	(1.977)	0	0	0
2017/05/11	R248	03/08/2017	9.58	Call	Bond Future	1,841.2300	1.8412	1,865.7200	1.8657	1.330	0	0	0
2017/05/11	R248	03/08/2017	9.56	Call	Bond Future	1,770.0200	1.7700	1,793.5900	1.7936	1.332	0	0	0
2017/05/11	R248	02/11/2017	9.66	Put	Bond Future	4,645.6000	4.6456	4,582.4900	4.5825	(1.358)	0	0	0
2017/05/11	R248	02/11/2017			Bond Future	9.8241	91.2827	9.8130	91.3800	(0.113)	0.0000	0.0000	226
2017/05/11	R248	02/11/2017	9.65	Put	Bond Future	4,696.5100	4.6965	4,633.0600	4.6331	(1.351)	0	0	0
2017/05/11	R248	02/11/2017	9.64	Call	Bond Future	3,111.3700	3.1114	3,144.8400	3.1448	1.076	0	0	0
2017/05/11	R248	02/11/2017	9.65	Call	Bond Future	3,150.2500	3.1502	3,184.0600	3.1841	1.073	0	0	0
2017/05/11	R248	02/11/2017	9.66	Call	Bond Future	3,189.4000	3.1894	3,223.5500	3.2236	1.071	0	0	0
2017/05/11	R248	02/11/2017	9.64	Put	Bond Future	4,747.8500	4.7479	4,684.0600	4.6841	(1.344)	0	0	0
2017/05/11	R248	01/02/2018	9.90	Put	Bond Future	4,658.9200	4.6589	4,603.8700	4.6039	(1.182)	0	0	0
2017/05/11	R248	01/02/2018	9.89	Call	Bond Future	4,827.1100	4.8271	4,870.8400	4.8708	0.906	0	0	0
2017/05/11	R248	01/02/2018			Bond Future	9.8755	93.0634	9.8641	93.1625	(0.116)	0.0000	0.0000	0
2017/05/11	R248	01/02/2018	9.90	Call	Bond Future	4,870.4300	4.8704	4,914.4500	4.9144	0.904	0	0	0
2017/05/11	R248	01/02/2018	9.91	Call	Bond Future	4,913.9200	4.9139	4,958.2200	4.9582	0.902	0	0	0
2017/05/11	R248	01/02/2018	9.89	Put	Bond Future	4,701.9000	4.7019	4,646.5600	4.6466	(1.177)	0	0	0
2017/05/11	R248	01/02/2018	9.91	Put	Bond Future	4,616.2700	4.6163	4,561.5000	4.5615	(1.186)	0	0	0

**Total**

**789279**