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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/05/2017 TO 12/05/2017

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
2017/05/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	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
2017/05/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	2025	03/08/2017			Bond Future	129.3076	129.3076	129.3337	129.3337	0.020	0.0000	0.0000	2,414
2017/05/12	2025	03/08/2017	133.96	Put	Bond Future	4,652.3800	4.6524	4,626.2700	4.6263	(0.561)	0	0	0
2017/05/12	2025	03/08/2017	133.98	Put	Bond Future	4,672.3800	4.6724	4,646.2700	4.6463	(0.559)	0	0	0
2017/05/12	2025	03/08/2017	133.97	Put	Bond Future	4,662.3800	4.6624	4,636.2700	4.6363	(0.560)	0	0	0
2017/05/12	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2025	02/11/2017			Bond Future	131.8173	131.8173	131.8443	131.8443	0.021	0.0000	0.0000	0
2017/05/12	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2025	02/11/2017	132.96	Put	Bond Future	1,142.7500	1.1428	1,115.6700	1.1157	(2.370)	0	0	0
2017/05/12	2025	02/11/2017	132.98	Put	Bond Future	1,162.7500	1.1628	1,135.6700	1.1357	(2.329)	0	0	0
2017/05/12	2025	02/11/2017	132.97	Put	Bond Future	1,152.7500	1.1528	1,125.6700	1.1257	(2.349)	0	0	0
2017/05/12	2025	01/02/2018	133.89	Put	Bond Future	784.9300	0.7849	756.7500	0.7567	(3.590)	0	0	0
2017/05/12	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2025	01/02/2018			Bond Future	133.1051	133.1051	133.1333	133.1333	0.021	0.0000	0.0000	0
2017/05/12	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2025	01/02/2018	133.88	Put	Bond Future	774.9300	0.7749	746.7500	0.7467	(3.636)	0	0	0
2017/05/12	2025	01/02/2018	133.90	Put	Bond Future	794.9300	0.7949	766.7500	0.7667	(3.545)	0	0	0
2017/05/12	2029	01/02/2018			Bond Future	104.0822	104.0822	103.9936	103.9936	(0.085)	0.0000	0.0000	0
2017/05/12	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2030	03/08/2017	9.33	Call	Bond Future	763.9400	0.7639	802.6900	0.8027	5.072	0	0	0
2017/05/12	2030	03/08/2017			Bond Future	9.2181	91.2477	9.2125	91.2865	(0.061)	0.0000	0.0000	31,984
2017/05/12	2030	03/08/2017	9.34	Call	Bond Future	831.8100	0.8318	870.5600	0.8706	4.659	0	0	0
2017/05/12	2030	03/08/2017	9.35	Call	Bond Future	899.6000	0.8996	938.3500	0.9383	4.307	0	0	0
2017/05/12	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2030	02/11/2017			Bond Future	9.2639	92.9931	9.2581	93.0329	(0.063)	0.0000	0.0000	0
2017/05/12	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2030	02/11/2017	9.34	Call	Bond Future	513.0500	0.5130	552.8200	0.5528	7.752	0	0	0
2017/05/12	2030	02/11/2017	9.35	Call	Bond Future	580.2100	0.5802	619.9800	0.6200	6.854	0	0	0
2017/05/12	2030	02/11/2017	9.36	Call	Bond Future	647.2900	0.6473	687.0600	0.6871	6.144	0	0	0
2017/05/12	2030	01/02/2018			Bond Future	9.3078	90.8019	9.3016	90.8432	(0.066)	0.0000	0.0000	0
2017/05/12	2030	01/02/2018	9.38	Call	Bond Future	479.7200	0.4797	520.9600	0.5210	8.597	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/12	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2030	01/02/2018	9.39	Call	Bond Future	545.9200	0.5459	587.1600	0.5872	7.554	0	0	0
2017/05/12	2030	01/02/2018	9.37	Call	Bond Future	413.4600	0.4135	454.7000	0.4547	9.974	0	0	0
2017/05/12	2032	03/08/2017	9.43	Put	Bond Future	1,821.1600	1.8212	1,790.3000	1.7903	(1.695)	0	0	0
2017/05/12	2032	03/08/2017			Bond Future	9.3764	94.0370	9.3708	94.0784	(0.060)	0.0000	0.0000	21,380
2017/05/12	2032	03/08/2017	9.45	Put	Bond Future	1,753.5900	1.7536	1,723.2400	1.7232	(1.731)	0	0	0
2017/05/12	2032	03/08/2017	9.44	Put	Bond Future	1,787.1400	1.7871	1,756.5300	1.7565	(1.713)	0	0	0
2017/05/12	2032	03/08/2017	9.44	Call	Bond Future	2,254.1700	2.2542	2,264.9400	2.2649	0.478	0	0	0
2017/05/12	2032	03/08/2017	9.45	Call	Bond Future	2,293.7600	2.2938	2,304.7900	2.3048	0.481	0	0	0
2017/05/12	2032	03/08/2017	9.43	Call	Bond Future	2,214.9600	2.2150	2,225.4800	2.2255	0.475	0	0	0
2017/05/12	2032	02/11/2017			Bond Future	9.4266	91.6780	9.4208	91.7204	(0.062)	0.0000	0.0000	0
2017/05/12	2032	02/11/2017	9.48	Put	Bond Future	2,809.3100	2.8093	2,781.1400	2.7811	(1.003)	0	0	0
2017/05/12	2032	02/11/2017	9.50	Put	Bond Future	2,740.7500	2.7407	2,712.9100	2.7129	(1.016)	0	0	0
2017/05/12	2032	02/11/2017	9.49	Put	Bond Future	2,774.8800	2.7749	2,746.8700	2.7469	(1.009)	0	0	0
2017/05/12	2032	02/11/2017	9.48	Call	Bond Future	3,196.3800	3.1964	3,210.6500	3.2106	0.446	0	0	0
2017/05/12	2032	02/11/2017	9.49	Call	Bond Future	3,234.2200	3.2342	3,248.6500	3.2487	0.446	0	0	0
2017/05/12	2032	02/11/2017	9.50	Call	Bond Future	3,272.2900	3.2723	3,286.8900	3.2869	0.446	0	0	0
2017/05/12	2032	01/02/2018	9.55	Put	Bond Future	3,452.1100	3.4521	3,425.1100	3.4251	(0.782)	0	0	0
2017/05/12	2032	01/02/2018			Bond Future	9.4749	93.4663	9.4688	93.5102	(0.064)	0.0000	0.0000	0
2017/05/12	2032	01/02/2018	9.57	Put	Bond Future	3,386.5800	3.3866	3,359.8500	3.3599	(0.789)	0	0	0
2017/05/12	2032	01/02/2018	9.56	Put	Bond Future	3,419.3800	3.4194	3,392.5100	3.3925	(0.786)	0	0	0
2017/05/12	2032	01/02/2018	9.55	Call	Bond Future	3,989.4300	3.9894	4,006.3300	4.0063	0.424	0	0	0
2017/05/12	2032	01/02/2018	9.56	Call	Bond Future	4,027.8800	4.0279	4,044.9100	4.0449	0.423	0	0	0
2017/05/12	2032	01/02/2018	9.57	Call	Bond Future	4,066.1800	4.0662	4,083.3500	4.0833	0.422	0	0	0
2017/05/12	2033	03/08/2017	113.14	Put	Bond Future	6,727.5000	6.7275	6,849.0900	6.8491	1.807	0	0	0
2017/05/12	2033	03/08/2017			Bond Future	106.4125	106.4125	106.2909	106.2909	(0.114)	0.0000	0.0000	6,134
2017/05/12	2033	03/08/2017	113.13	Put	Bond Future	6,717.5000	6.7175	6,839.0900	6.8391	1.810	0	0	0
2017/05/12	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2033	03/08/2017	113.12	Put	Bond Future	6,707.5000	6.7075	6,829.0900	6.8291	1.813	0	0	0
2017/05/12	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2033	02/11/2017			Bond Future	107.4010	107.4010	107.2775	107.2775	(0.115)	0.0000	0.0000	0
2017/05/12	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2033	02/11/2017	110.07	Put	Bond Future	2,669.0200	2.6690	2,792.5300	2.7925	4.628	0	0	0
2017/05/12	2033	02/11/2017	110.09	Put	Bond Future	2,689.0200	2.6890	2,812.5300	2.8125	4.593	0	0	0
2017/05/12	2033	02/11/2017	110.08	Put	Bond Future	2,679.0200	2.6790	2,802.5300	2.8025	4.610	0	0	0
2017/05/12	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2033	01/02/2018			Bond Future	109.5520	109.5520	109.4263	109.4263	(0.115)	0.0000	0.0000	0
2017/05/12	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2033	01/02/2018	109.64	Put	Bond Future	87.9800	0.0880	213.6900	0.2137	142.885	0	0	0
2017/05/12	2033	01/02/2018	109.66	Put	Bond Future	107.9800	0.1080	233.6900	0.2337	116.420	0	0	0

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2017/05/12	2033	01/02/2018	109.65	Put	Bond Future	97.9800	0.0980	223.6900	0.2237	128.302	0	0	0
2017/05/12	2037	03/08/2017	9.57	Call	Bond Future	2,022.9400	2.0229	2,011.4400	2.0114	(0.568)	0	0	0
2017/05/12	2037	03/08/2017			Bond Future	9.6365	90.2726	9.6360	90.2769	(0.006)	0.0000	0.0000	57,179
2017/05/12	2037	03/08/2017	9.58	Call	Bond Future	2,060.7000	2.0607	2,049.2100	2.0492	(0.558)	0	0	0
2017/05/12	2037	03/08/2017	9.56	Put	Bond Future	2,604.1300	2.6041	2,588.2900	2.5883	(0.608)	0	0	0
2017/05/12	2037	03/08/2017	9.57	Put	Bond Future	2,560.2800	2.5603	2,544.4400	2.5444	(0.619)	0	0	0
2017/05/12	2037	03/08/2017	9.58	Put	Bond Future	2,516.9400	2.5169	2,501.1100	2.5011	(0.629)	0	0	0
2017/05/12	2037	03/08/2017	9.56	Call	Bond Future	1,985.5800	1.9856	1,974.0800	1.9741	(0.579)	0	0	0
2017/05/12	2037	02/11/2017			Bond Future	9.6865	91.9994	9.6859	92.0041	(0.006)	0.0000	0.0000	233
2017/05/12	2037	02/11/2017	9.66	Call	Bond Future	3,309.5500	3.3095	3,302.1400	3.3021	(0.224)	0	0	0
2017/05/12	2037	02/11/2017	9.65	Put	Bond Future	3,561.5700	3.5616	3,549.5300	3.5495	(0.338)	0	0	0
2017/05/12	2037	02/11/2017	9.67	Put	Bond Future	3,479.7300	3.4797	3,467.7200	3.4677	(0.345)	0	0	0
2017/05/12	2037	02/11/2017	9.66	Put	Bond Future	3,520.4700	3.5205	3,508.4500	3.5085	(0.341)	0	0	0
2017/05/12	2037	02/11/2017	9.67	Call	Bond Future	3,348.6100	3.3486	3,341.2100	3.3412	(0.221)	0	0	0
2017/05/12	2037	02/11/2017	9.65	Call	Bond Future	3,270.7300	3.2707	3,263.3000	3.2633	(0.227)	0	0	0
2017/05/12	2037	01/02/2018			Bond Future	9.7351	89.5385	9.7344	89.5440	(0.007)	0.0000	0.0000	0
2017/05/12	2037	01/02/2018	9.81	Put	Bond Future	3,939.3700	3.9394	3,928.9600	3.9290	(0.264)	0	0	0
2017/05/12	2037	01/02/2018	9.83	Put	Bond Future	3,867.2100	3.8672	3,856.8400	3.8568	(0.268)	0	0	0
2017/05/12	2037	01/02/2018	9.82	Put	Bond Future	3,903.1500	3.9031	3,892.7600	3.8928	(0.266)	0	0	0
2017/05/12	2037	01/02/2018	9.82	Call	Bond Future	4,567.7100	4.5677	4,562.7600	4.5628	(0.108)	0	0	0
2017/05/12	2037	01/02/2018	9.83	Call	Bond Future	4,609.5200	4.6095	4,604.5900	4.6046	(0.107)	0	0	0
2017/05/12	2037	01/02/2018	9.81	Call	Bond Future	4,526.0700	4.5261	4,521.1000	4.5211	(0.110)	0	0	0
2017/05/12	2038	03/08/2017			Bond Future	131.2867	131.2867	131.3132	131.3132	0.020	0.0000	0.0000	22,439
2017/05/12	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2038	03/08/2017	141.16	Put	Bond Future	9,873.3500	9.8734	9,846.8200	9.8468	(0.269)	0	0	0
2017/05/12	2038	03/08/2017	141.18	Put	Bond Future	9,893.3500	9.8934	9,866.8200	9.8668	(0.268)	0	0	0
2017/05/12	2038	03/08/2017	141.17	Put	Bond Future	9,883.3500	9.8834	9,856.8200	9.8568	(0.268)	0	0	0
2017/05/12	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2038	02/11/2017			Bond Future	133.8348	133.8348	133.8623	133.8623	0.021	0.0000	0.0000	0
2017/05/12	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2038	02/11/2017	136.82	Put	Bond Future	2,985.1900	2.9852	2,957.6800	2.9577	(0.922)	0	0	0
2017/05/12	2038	02/11/2017	136.80	Put	Bond Future	2,965.1900	2.9652	2,937.6800	2.9377	(0.928)	0	0	0
2017/05/12	2038	02/11/2017	136.81	Put	Bond Future	2,975.1900	2.9752	2,947.6800	2.9477	(0.925)	0	0	0
2017/05/12	2038	01/02/2018	136.95	Put	Bond Future	1,955.9000	1.9559	1,927.3600	1.9274	(1.459)	0	0	0
2017/05/12	2038	01/02/2018			Bond Future	134.9941	134.9941	135.0226	135.0226	0.021	0.0000	0.0000	0
2017/05/12	2038	01/02/2018	136.94	Put	Bond Future	1,945.9000	1.9459	1,917.3600	1.9174	(1.467)	0	0	0
2017/05/12	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2038	01/02/2018	136.93	Put	Bond Future	1,935.9000	1.9359	1,907.3600	1.9074	(1.474)	0	0	0
2017/05/12	2040	03/08/2017			Bond Future	9.7274	93.5978	9.7320	93.5585	0.047	0.0000	0.0000	13,816
2017/05/12	2040	03/08/2017	9.61	Put	Bond Future	3,033.8400	3.0338	3,040.9200	3.0409	0.233	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
2017/05/12	2040	03/08/2017	9.63	Put	Bond Future	2,936.2400	2.9362	2,942.8300	2.9428	0.224	0	0	0
2017/05/12	2040	03/08/2017	9.62	Put	Bond Future	2,984.7700	2.9848	2,991.6000	2.9916	0.229	0	0	0
2017/05/12	2040	03/08/2017	9.61	Call	Bond Future	2,018.2700	2.0183	1,986.0000	1.9860	(1.599)	0	0	0
2017/05/12	2040	03/08/2017	9.62	Call	Bond Future	2,056.4200	2.0564	2,023.9000	2.0239	(1.581)	0	0	0
2017/05/12	2040	03/08/2017	9.63	Call	Bond Future	2,094.9900	2.0950	2,062.2300	2.0622	(1.564)	0	0	0
2017/05/12	2040	02/11/2017			Bond Future	9.7783	95.3882	9.7830	95.3484	0.048	0.0000	0.0000	0
2017/05/12	2040	02/11/2017	9.66	Call	Bond Future	3,214.5600	3.2146	3,185.1600	3.1852	(0.915)	0	0	0
2017/05/12	2040	02/11/2017	9.65	Put	Bond Future	4,275.0700	4.2751	4,285.6200	4.2856	0.247	0	0	0
2017/05/12	2040	02/11/2017	9.67	Put	Bond Future	4,180.7400	4.1807	4,190.9800	4.1910	0.245	0	0	0
2017/05/12	2040	02/11/2017	9.66	Put	Bond Future	4,227.8400	4.2278	4,238.2400	4.2382	0.246	0	0	0
2017/05/12	2040	02/11/2017	9.67	Call	Bond Future	3,253.8000	3.2538	3,224.2400	3.2242	(0.908)	0	0	0
2017/05/12	2040	02/11/2017	9.65	Call	Bond Future	3,175.3200	3.1753	3,146.0700	3.1461	(0.921)	0	0	0
2017/05/12	2040	01/02/2018	9.89	Call	Bond Future	4,887.4700	4.8875	4,857.1600	4.8572	(0.620)	0	0	0
2017/05/12	2040	01/02/2018			Bond Future	9.8280	92.7432	9.8327	92.7033	0.048	0.0000	0.0000	0
2017/05/12	2040	01/02/2018	9.87	Call	Bond Future	4,800.1100	4.8001	4,770.0300	4.7700	(0.627)	0	0	0
2017/05/12	2040	01/02/2018	9.88	Call	Bond Future	4,843.7000	4.8437	4,813.5100	4.8135	(0.623)	0	0	0
2017/05/12	2040	01/02/2018	9.87	Put	Bond Future	4,448.3300	4.4483	4,458.1500	4.4581	0.221	0	0	0
2017/05/12	2040	01/02/2018	9.88	Put	Bond Future	4,408.4800	4.4085	4,418.1900	4.4182	0.220	0	0	0
2017/05/12	2040	01/02/2018	9.89	Put	Bond Future	4,368.9400	4.3689	4,378.5300	4.3785	0.220	0	0	0
2017/05/12	2044	03/08/2017			Bond Future	9.7816	90.4804	9.7965	90.3522	0.152	0.0000	0.0000	22,344
2017/05/12	2044	03/08/2017	9.62	Put	Bond Future	3,299.5200	3.2995	3,359.0100	3.3590	1.803	0	0	0
2017/05/12	2044	03/08/2017	9.64	Put	Bond Future	3,196.0900	3.1961	3,254.0900	3.2541	1.815	0	0	0
2017/05/12	2044	03/08/2017	9.63	Put	Bond Future	3,247.5200	3.2475	3,306.2700	3.3063	1.809	0	0	0
2017/05/12	2044	03/08/2017	9.64	Call	Bond Future	1,959.6300	1.9596	1,889.4800	1.8895	(3.580)	0	0	0
2017/05/12	2044	03/08/2017	9.62	Call	Bond Future	1,886.1600	1.8862	1,817.5000	1.8175	(3.640)	0	0	0
2017/05/12	2044	03/08/2017	9.63	Call	Bond Future	1,922.6800	1.9227	1,853.2800	1.8533	(3.610)	0	0	0
2017/05/12	2044	02/11/2017	9.68	Call	Bond Future	3,141.1900	3.1412	3,070.3900	3.0704	(2.254)	0	0	0
2017/05/12	2044	02/11/2017			Bond Future	9.8319	92.2111	9.8472	92.0808	0.155	0.0000	0.0000	200
2017/05/12	2044	02/11/2017	9.66	Call	Bond Future	3,064.5200	3.0645	2,994.7300	2.9947	(2.277)	0	0	0
2017/05/12	2044	02/11/2017	9.67	Call	Bond Future	3,102.6000	3.1026	3,032.3000	3.0323	(2.266)	0	0	0
2017/05/12	2044	02/11/2017	9.66	Put	Bond Future	4,554.5600	4.5546	4,615.0200	4.6150	1.327	0	0	0
2017/05/12	2044	02/11/2017	9.68	Put	Bond Future	4,455.7500	4.4557	4,515.2000	4.5152	1.334	0	0	0
2017/05/12	2044	02/11/2017	9.67	Put	Bond Future	4,504.8300	4.5048	4,564.7800	4.5648	1.331	0	0	0
2017/05/12	2044	01/02/2018			Bond Future	9.8810	89.6292	9.8967	89.4970	0.158	0.0000	0.0000	0
2017/05/12	2044	01/02/2018	9.89	Put	Bond Future	4,597.9300	4.5979	4,651.8500	4.6519	1.173	0	0	0
2017/05/12	2044	01/02/2018	9.91	Put	Bond Future	4,513.7800	4.5138	4,566.9300	4.5669	1.178	0	0	0
2017/05/12	2044	01/02/2018	9.90	Put	Bond Future	4,555.6900	4.5557	4,609.2300	4.6092	1.175	0	0	0
2017/05/12	2044	01/02/2018	9.89	Call	Bond Future	4,673.8600	4.6739	4,595.6000	4.5956	(1.674)	0	0	0
2017/05/12	2044	01/02/2018	9.90	Call	Bond Future	4,716.0600	4.7161	4,637.4200	4.6374	(1.667)	0	0	0
2017/05/12	2044	01/02/2018	9.91	Call	Bond Future	4,758.4400	4.7584	4,679.4100	4.6794	(1.661)	0	0	0
2017/05/12	2046	03/08/2017	141.17	Put	Bond Future	13,234.6400	13.2346	13,470.9600	13.4710	1.786	0	0	0
2017/05/12	2046	03/08/2017			Bond Future	127.9354	127.9354	127.6990	127.6990	(0.185)	0.0000	0.0000	22,790
2017/05/12	2046	03/08/2017	141.19	Put	Bond Future	13,254.6400	13.2546	13,490.9600	13.4910	1.783	0	0	0
2017/05/12	2046	03/08/2017	141.18	Put	Bond Future	13,244.6400	13.2446	13,480.9600	13.4810	1.784	0	0	0
2017/05/12	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	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
2017/05/12	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2046	02/11/2017			Bond Future	128.8352	128.8352	128.5947	128.5947	(0.187)	0.0000	0.0000	0
2017/05/12	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2046	02/11/2017	136.30	Put	Bond Future	7,464.8000	7.4648	7,705.2800	7.7053	3.222	0	0	0
2017/05/12	2046	02/11/2017	136.32	Put	Bond Future	7,484.8000	7.4848	7,725.2800	7.7253	3.213	0	0	0
2017/05/12	2046	02/11/2017	136.31	Put	Bond Future	7,474.8000	7.4748	7,715.2800	7.7153	3.217	0	0	0
2017/05/12	2046	01/02/2018	132.92	Put	Bond Future	1,504.6200	1.5046	1,749.2600	1.7493	16.259	0	0	0
2017/05/12	2046	01/02/2018			Bond Future	131.4154	131.4154	131.1707	131.1707	(0.186)	0.0000	0.0000	0
2017/05/12	2046	01/02/2018	132.91	Put	Bond Future	1,494.6200	1.4946	1,739.2600	1.7393	16.368	0	0	0
2017/05/12	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2046	01/02/2018	132.90	Put	Bond Future	1,484.6200	1.4846	1,729.2600	1.7293	16.478	0	0	0
2017/05/12	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2050	03/08/2017			Bond Future	135.6991	135.6991	135.7271	135.7271	0.021	0.0000	0.0000	26,009
2017/05/12	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2050	03/08/2017	149.22	Put	Bond Future	13,520.8600	13.5209	13,492.9200	13.4929	(0.207)	0	0	0
2017/05/12	2050	03/08/2017	149.24	Put	Bond Future	13,540.8600	13.5409	13,512.9200	13.5129	(0.206)	0	0	0
2017/05/12	2050	03/08/2017	149.23	Put	Bond Future	13,530.8600	13.5309	13,502.9200	13.5029	(0.206)	0	0	0
2017/05/12	2050	02/11/2017	144.66	Put	Bond Future	6,327.1100	6.3271	6,298.3000	6.2983	(0.455)	0	0	0
2017/05/12	2050	02/11/2017	144.67	Put	Bond Future	6,337.1100	6.3371	6,308.3000	6.3083	(0.455)	0	0	0
2017/05/12	2050	02/11/2017			Bond Future	138.3329	138.3329	138.3617	138.3617	0.021	0.0000	0.0000	0
2017/05/12	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2050	02/11/2017	144.65	Put	Bond Future	6,317.1100	6.3171	6,288.3000	6.2883	(0.456)	0	0	0
2017/05/12	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2050	01/02/2018			Bond Future	139.4114	139.4114	139.4414	139.4414	0.022	0.0000	0.0000	0
2017/05/12	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	2050	01/02/2018	140.23	Put	Bond Future	818.6400	0.8186	788.5700	0.7886	(3.673)	0	0	0
2017/05/12	2050	01/02/2018	140.25	Put	Bond Future	838.6400	0.8386	808.5700	0.8086	(3.586)	0	0	0
2017/05/12	2050	01/02/2018	140.24	Put	Bond Future	828.6400	0.8286	798.5700	0.7986	(3.629)	0	0	0
2017/05/12	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	AL37	03/08/2017			Index Future	542.5840	542.5840	543.0750	543.0750	0.090	0.0000	0.0000	0
2017/05/12	AL37	02/11/2017			Index Future	552.9640	552.9640	553.4660	553.4660	0.091	0.0000	0.0000	0
2017/05/12	AL37	01/02/2018			Index Future	563.7510	563.7510	564.2670	564.2670	0.092	0.0000	0.0000	0

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2017/05/12	AL7T	03/08/2017			Index Future	623.2650	623.2650	623.6530	623.6530	0.062	0.0000	0.0000	0
2017/05/12	AL7T	02/11/2017			Index Future	635.1890	635.1890	635.5860	635.5860	0.063	0.0000	0.0000	0
2017/05/12	AL7T	01/02/2018			Index Future	647.5800	647.5800	647.9890	647.9890	0.063	0.0000	0.0000	0
2017/05/12	ALBI	03/08/2017			Index Future	563.8450	563.8450	563.9170	563.9170	0.013	0.0000	0.0000	633
2017/05/12	ALBI	02/11/2017			Index Future	574.6320	574.6320	574.7070	574.7070	0.013	0.0000	0.0000	0
2017/05/12	ALBI	01/02/2018			Index Future	585.8410	585.8410	585.9220	585.9220	0.014	0.0000	0.0000	0
2017/05/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	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
2017/05/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/12	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	EL28	03/08/2017			Bond Future	128.6900	128.6900	128.5968	128.5968	(0.072)	0.0000	0.0000	0
2017/05/12	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	EL28	03/08/2017	135.16	Put	Bond Future	6,470.0400	6.4700	6,563.2000	6.5632	1.440	0	0	0
2017/05/12	EL28	03/08/2017	135.18	Put	Bond Future	6,490.0400	6.4900	6,583.2000	6.5832	1.435	0	0	0
2017/05/12	EL28	03/08/2017	135.17	Put	Bond Future	6,480.0400	6.4800	6,573.2000	6.5732	1.438	0	0	0
2017/05/12	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	EL28	02/11/2017			Bond Future	129.4439	129.4439	129.3493	129.3493	(0.073)	0.0000	0.0000	0
2017/05/12	EL28	02/11/2017	133.87	Put	Bond Future	4,426.1500	4.4262	4,520.7100	4.5207	2.136	0	0	0
2017/05/12	EL28	02/11/2017	133.89	Put	Bond Future	4,446.1500	4.4462	4,540.7100	4.5407	2.127	0	0	0
2017/05/12	EL28	02/11/2017	133.88	Put	Bond Future	4,436.1500	4.4362	4,530.7100	4.5307	2.132	0	0	0
2017/05/12	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	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
2017/05/12	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	EL28	01/02/2018			Bond Future	132.0365	132.0365	131.9405	131.9405	(0.073)	0.0000	0.0000	0
2017/05/12	EL28	01/02/2018	132.29	Put	Bond Future	253.5300	0.2535	349.5500	0.3495	37.873	0	0	0
2017/05/12	EL28	01/02/2018	132.31	Put	Bond Future	273.5300	0.2735	369.5500	0.3695	35.104	0	0	0
2017/05/12	EL28	01/02/2018	132.30	Put	Bond Future	263.5300	0.2635	359.5500	0.3595	36.436	0	0	0
2017/05/12	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	ES33	03/08/2017			Bond Future	10.6953	78.6642	10.6944	78.6696	(0.008)	0.0000	0.0000	9,466
2017/05/12	ES33	03/08/2017	10.53	Put	Bond Future	1,032.7800	1.0328	1,027.4000	1.0274	(0.521)	0	0	0
2017/05/12	ES33	03/08/2017	10.55	Put	Bond Future	906.6800	0.9067	901.3000	0.9013	(0.593)	0	0	0
2017/05/12	ES33	03/08/2017	10.54	Put	Bond Future	969.6900	0.9697	964.3100	0.9643	(0.555)	0	0	0
2017/05/12	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	ES33	02/11/2017	10.66	Put	Bond Future	770.2700	0.7703	764.6000	0.7646	(0.736)	0	0	0
2017/05/12	ES33	02/11/2017			Bond Future	10.7854	76.3772	10.7845	76.3829	(0.009)	0.0000	0.0000	0
2017/05/12	ES33	02/11/2017	10.68	Put	Bond Future	646.6300	0.6466	640.9600	0.6410	(0.877)	0	0	0
2017/05/12	ES33	02/11/2017	10.67	Put	Bond Future	708.4100	0.7084	702.7400	0.7027	(0.800)	0	0	0
2017/05/12	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	ES33	01/02/2018	10.99	Call	Bond Future	673.5700	0.6736	679.8800	0.6799	0.937	0	0	0
2017/05/12	ES33	01/02/2018			Bond Future	10.8771	77.8671	10.8761	77.8734	(0.010)	0.0000	0.0000	0
2017/05/12	ES33	01/02/2018	11.00	Call	Bond Future	732.8000	0.7328	739.1100	0.7391	0.861	0	0	0
2017/05/12	ES33	01/02/2018	11.01	Call	Bond Future	791.9500	0.7919	798.2600	0.7983	0.797	0	0	0
2017/05/12	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	ES42	03/08/2017			Bond Future	10.9571	81.5919	10.9614	81.5624	0.039	0.0000	0.0000	7,957
2017/05/12	ES42	02/11/2017			Bond Future	11.0484	78.8913	11.0528	78.8613	0.040	0.0000	0.0000	0
2017/05/12	ES42	01/02/2018			Bond Future	11.1383	80.4300	11.1427	80.4001	0.040	0.0000	0.0000	0
2017/05/12	GOVI	03/08/2017			GOVI	562.1040	562.1040	562.1850	562.1850	0.014	0.0000	0.0000	401
2017/05/12	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	GOVI	03/08/2017	561.09	Call	GOVI	10,140.0000	1.0140	10,950.0000	1.0950	7.988	0	0	0
2017/05/12	GOVI	03/08/2017	561.10	Call	GOVI	10,040.0000	1.0040	10,850.0000	1.0850	8.068	0	0	0
2017/05/12	GOVI	03/08/2017	561.11	Call	GOVI	9,940.0000	0.9940	10,750.0000	1.0750	8.149	0	0	0
2017/05/12	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	GOVI	02/11/2017			GOVI	572.8580	572.8580	572.9420	572.9420	0.015	0.0000	0.0000	0
2017/05/12	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	GOVI	02/11/2017	572.44	Call	GOVI	4,180.0000	0.4180	5,020.0000	0.5020	20.096	0	0	0
2017/05/12	GOVI	02/11/2017	572.45	Call	GOVI	4,080.0000	0.4080	4,920.0000	0.4920	20.588	0	0	0

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2017/05/12	GOVI	02/11/2017	572.46	Call	GOVI	3,980.0000	0.3980	4,820.0000	0.4820	21.106	0	0	0
2017/05/12	GOVI	01/02/2018			GOVI	584.0330	584.0330	584.1220	584.1220	0.015	0.0000	0.0000	0
2017/05/12	GOVI	01/02/2018	581.03	Call	GOVI	30,030.0000	3.0030	30,920.0000	3.0920	2.964	0	0	0
2017/05/12	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	GOVI	01/02/2018	581.04	Call	GOVI	29,930.0000	2.9930	30,820.0000	3.0820	2.974	0	0	0
2017/05/12	GOVI	01/02/2018	581.02	Call	GOVI	30,130.0000	3.0130	31,020.0000	3.1020	2.954	0	0	0
2017/05/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/12	IGOV	03/08/2017			Index Future	251.2710	251.2710	251.2410	251.2410	(0.012)	0.0000	0.0000	1,294
2017/05/12	IGOV	02/11/2017			Index Future	256.1480	256.1480	256.1180	256.1180	(0.012)	0.0000	0.0000	0
2017/05/12	IGOV	01/02/2018			Index Future	261.2780	261.2780	261.2490	261.2490	(0.011)	0.0000	0.0000	0
2017/05/12	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/12	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/12	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/12	IS01	21/09/2017			Interest Rate Swap	99.6100	99.6100	99.6098	99.6098	0.000	0.0000	0.0000	0
2017/05/12	IS01	21/12/2017			Interest Rate Swap	99.8165	99.8165	99.8167	99.8167	0.000	0.0000	0.0000	0
2017/05/12	IS01	15/03/2018			Interest Rate Swap	99.7646	99.7646	99.7658	99.7658	0.001	0.0000	0.0000	0
2017/05/12	IS01	21/06/2018			Interest Rate Swap	99.9530	99.9530	99.9578	99.9578	0.005	0.0000	0.0000	0
2017/05/12	IS02	18/12/2017			Interest Rate Swap	99.8452	99.8452	99.8454	99.8454	0.000	0.0000	0.0000	0
2017/05/12	IS02	16/03/2018			Interest Rate Swap	99.0469	99.0469	99.0479	99.0479	0.001	0.0000	0.0000	0
2017/05/12	IS02	15/06/2018			Interest Rate Swap	98.6413	98.6413	98.6458	98.6458	0.005	0.0000	0.0000	0
2017/05/12	IS02	21/09/2018			Interest Rate Swap	98.5955	98.5955	98.6024	98.6024	0.007	0.0000	0.0000	0
2017/05/12	IS02	21/12/2018			Interest Rate Swap	99.0000	99.0000	99.0100	99.0100	0.010	0.0000	0.0000	0
2017/05/12	IS02	15/03/2019			Interest Rate Swap	99.4229	99.4229	99.4296	99.4296	0.007	0.0000	0.0000	0
2017/05/12	IS02	21/06/2019			Interest Rate Swap	99.8539	99.8539	99.8548	99.8548	0.001	0.0000	0.0000	0
2017/05/12	IS05	17/12/2020			Interest Rate Swap	96.7356	96.7356	96.7103	96.7103	(0.026)	0.0000	0.0000	0
2017/05/12	IS05	16/03/2021			Interest Rate Swap	96.0147	96.0147	95.9858	95.9858	(0.030)	0.0000	0.0000	0
2017/05/12	IS05	15/06/2021			Interest Rate Swap	95.2624	95.2624	95.2300	95.2300	(0.034)	0.0000	0.0000	0
2017/05/12	IS05	21/09/2021			Interest Rate Swap	95.4863	95.4863	95.4503	95.4503	(0.038)	0.0000	0.0000	0
2017/05/12	IS05	21/12/2021			Interest Rate Swap	97.7101	97.7101	97.6709	97.6709	(0.040)	0.0000	0.0000	51
2017/05/12	IS05	15/03/2022			Interest Rate Swap	97.8838	97.8838	97.8413	97.8413	(0.043)	0.0000	0.0000	0
2017/05/12	IS05	21/06/2022			Interest Rate Swap	99.1132	99.1132	99.0681	99.0681	(0.046)	0.0000	0.0000	0
2017/05/12	IS10	17/12/2025			Interest Rate Swap	96.2208	96.2208	96.1875	96.1875	(0.035)	0.0000	0.0000	0
2017/05/12	IS10	16/03/2026			Interest Rate Swap	93.2696	93.2696	93.2345	93.2345	(0.038)	0.0000	0.0000	0
2017/05/12	IS10	15/06/2026			Interest Rate Swap	92.0383	92.0383	92.0012	92.0012	(0.040)	0.0000	0.0000	0
2017/05/12	IS10	21/09/2026			Interest Rate Swap	94.1789	94.1789	94.1388	94.1388	(0.043)	0.0000	0.0000	0
2017/05/12	IS10	21/12/2026			Interest Rate Swap	97.9192	97.9192	97.8755	97.8755	(0.045)	0.0000	0.0000	0
2017/05/12	IS10	15/03/2027			Interest Rate Swap	96.5115	96.5115	96.4626	96.4626	(0.051)	0.0000	0.0000	0
2017/05/12	IS10	21/06/2027			Interest Rate Swap	98.5619	98.5619	98.5104	98.5104	(0.052)	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
2017/05/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/12	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/12	JBAF	21/06/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/05/12	JBAF	19/07/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/05/12	JBAF	16/08/2017			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2017/05/12	JBAF	20/09/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/12	JBAF	18/10/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/12	JBAF	20/12/2017			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2017/05/12	JBAF	20/03/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	500
2017/05/12	JBAF	20/06/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/05/12	JBAF	19/09/2018			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2017/05/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/12	JBAF	19/12/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/12	JBAF	20/03/2019			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/12	R023	03/08/2017	8.60	Put	Bond Future	378.5600	0.3786	352.3100	0.3523	(6.934)	0	0	0
2017/05/12	R023	03/08/2017			Bond Future	8.1721	101.5250	8.1510	101.6169	(0.258)	0.0000	0.0000	32,290
2017/05/12	R023	03/08/2017	8.59	Put	Bond Future	388.5500	0.3885	361.8100	0.3618	(6.882)	0	0	0
2017/05/12	R023	03/08/2017	8.60	Call	Bond Future	2,218.2500	2.2182	2,283.8800	2.2839	2.959	0	0	0
2017/05/12	R023	03/08/2017	8.58	Call	Bond Future	2,153.5600	2.1536	2,218.1900	2.2182	3.001	0	0	0
2017/05/12	R023	03/08/2017	8.59	Call	Bond Future	2,185.7300	2.1857	2,250.8700	2.2509	2.980	0	0	0
2017/05/12	R023	03/08/2017	8.58	Put	Bond Future	398.9200	0.3989	371.6700	0.3717	(6.831)	0	0	0
2017/05/12	R023	02/11/2017	8.56	Call	Bond Future	2,231.0600	2.2311	2,291.7000	2.2917	2.718	0	0	0
2017/05/12	R023	02/11/2017			Bond Future	8.1986	99.5367	8.1762	99.6307	(0.273)	0.0000	0.0000	0
2017/05/12	R023	02/11/2017	8.57	Call	Bond Future	2,259.2100	2.2592	2,320.2800	2.3203	2.703	0	0	0
2017/05/12	R023	02/11/2017	8.58	Call	Bond Future	2,287.7900	2.2878	2,349.2600	2.3493	2.687	0	0	0
2017/05/12	R023	02/11/2017	8.56	Put	Bond Future	730.8000	0.7308	697.4800	0.6975	(4.559)	0	0	0
2017/05/12	R023	02/11/2017	8.58	Put	Bond Future	705.3400	0.7053	672.8500	0.6728	(4.606)	0	0	0
2017/05/12	R023	02/11/2017	8.57	Put	Bond Future	717.8500	0.7178	684.9600	0.6850	(4.582)	0	0	0
2017/05/12	R023	01/02/2018			Bond Future	8.2207	101.4784	8.1968	101.5749	(0.291)	0.0000	0.0000	0
2017/05/12	R023	01/02/2018	8.32	Call	Bond Future	1,938.7000	1.9387	1,988.4900	1.9885	2.568	0	0	0
2017/05/12	R023	01/02/2018	8.33	Call	Bond Future	1,961.2900	1.9613	2,011.4400	2.0114	2.557	0	0	0
2017/05/12	R023	01/02/2018	8.31	Put	Bond Future	1,558.0000	1.5580	1,510.9200	1.5109	(3.022)	0	0	0
2017/05/12	R023	01/02/2018	8.33	Put	Bond Future	1,522.5900	1.5226	1,476.2200	1.4762	(3.045)	0	0	0
2017/05/12	R023	01/02/2018	8.32	Put	Bond Future	1,540.0500	1.5400	1,493.3200	1.4933	(3.034)	0	0	0
2017/05/12	R023	01/02/2018	8.31	Call	Bond Future	1,916.5800	1.9166	1,966.0200	1.9660	2.580	0	0	0
2017/05/12	R035	03/08/2017			Bond Future	9.5474	98.1978	9.5469	98.2017	(0.005)	0.0000	0.0000	9,951
2017/05/12	R035	03/08/2017	9.52	Put	Bond Future	221.4000	0.2214	217.5200	0.2175	(1.752)	0	0	0

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2017/05/12	R035	03/08/2017	9.50	Put	Bond Future	383.6700		0.3837	379.7900	0.3798	(1.011)	0	0	0
2017/05/12	R035	03/08/2017	9.51	Put	Bond Future	302.4800		0.3025	298.6000	0.2986	(1.283)	0	0	0
2017/05/12	R035	03/08/2017	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R035	03/08/2017	9.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R035	03/08/2017	9.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R035	02/11/2017			Bond Future	9.6006		95.5753	9.6001	95.5796	(0.006)	0.0000	0.0000	0
2017/05/12	R035	02/11/2017	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R035	02/11/2017	9.59	Put	Bond Future	84.7900		0.0848	80.5600	0.0806	(4.989)	0	0	0
2017/05/12	R035	02/11/2017	9.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R035	02/11/2017	9.60	Put	Bond Future	4.9500		0.0050	0.7200	0.0007	(85.455)	0	0	0
2017/05/12	R035	02/11/2017	9.61	Call	Bond Future	74.7900		0.0748	79.0200	0.0790	5.656	0	0	0
2017/05/12	R035	02/11/2017	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R035	01/02/2018	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R035	01/02/2018			Bond Future	9.6532		97.4396	9.6525	97.4447	(0.007)	0.0000	0.0000	0
2017/05/12	R035	01/02/2018	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R035	01/02/2018	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R035	01/02/2018	9.75	Call	Bond Future	758.5500		0.7586	763.5900	0.7636	0.664	0	0	0
2017/05/12	R035	01/02/2018	9.73	Call	Bond Future	602.6500		0.6027	607.6900	0.6077	0.836	0	0	0
2017/05/12	R035	01/02/2018	9.74	Call	Bond Future	680.6500		0.6806	685.6900	0.6857	0.740	0	0	0
2017/05/12	R186	03/08/2017	9.35	Call	Bond Future	4,302.9500		4.3030	4,354.9300	4.3549	1.208	0	0	0
2017/05/12	R186	03/08/2017	8.93	Put	Bond Future	1,254.1300		1.2541	1,215.5800	1.2156	(3.074)	0	0	0
2017/05/12	R186	03/08/2017			Bond Future	8.7702		112.2530	8.7595	112.3258	(0.123)	0.0000	0.0000	86,882
2017/05/12	R186	03/08/2017	9.50	Call	Bond Future	5,109.7800		5.1098	5,166.7800	5.1668	1.116	0	0	0
2017/05/12	R186	03/08/2017	8.85	Put	Bond Future	1,476.4100		1.4764	1,434.1700	1.4342	(2.861)	0	0	750
2017/05/12	R186	03/08/2017	8.92	Put	Bond Future	1,280.4500		1.2804	1,241.4400	1.2414	(3.047)	0	0	0
2017/05/12	R186	03/08/2017	8.91	Call	Bond Future	2,245.5800		2.2456	2,278.8700	2.2789	1.482	0	0	0
2017/05/12	R186	03/08/2017	8.93	Call	Bond Future	2,325.9600		2.3260	2,360.1700	2.3602	1.471	0	0	0
2017/05/12	R186	03/08/2017	9.00	Put	Bond Future	1,081.2400		1.0812	1,045.9000	1.0459	(3.268)	0	0	2,604
2017/05/12	R186	03/08/2017	9.50	Put	Bond Future	324.6400		0.3246	308.8800	0.3089	(4.855)	0	0	6,500
2017/05/12	R186	03/08/2017	9.35	Put	Bond Future	478.4700		0.4785	457.6900	0.4577	(4.343)	0	0	750
2017/05/12	R186	03/08/2017	8.85	Call	Bond Future	2,013.2200		2.0132	2,043.7400	2.0437	1.516	0	0	0
2017/05/12	R186	03/08/2017	8.92	Call	Bond Future	2,285.5900		2.2856	2,319.3400	2,3193	1.477	0	0	0
2017/05/12	R186	03/08/2017	9.00	Call	Bond Future	2,618.3700		2.6184	2,655.7900	2,6558	1.429	0	0	0
2017/05/12	R186	03/08/2017	8.91	Put	Bond Future	1,307.1800		1.3072	1,267.7100	1,2677	(3.019)	0	0	0
2017/05/12	R186	02/11/2017	8.88	Call	Bond Future	2,725.0200		2.7250	2,758.2200	2,7582	1.218	0	0	0
2017/05/12	R186	02/11/2017	8.89	Put	Bond Future	2,244.3600		2.2444	2,203.4900	2,2035	(1.821)	0	0	0
2017/05/12	R186	02/11/2017			Bond Future	8.8117		114.4005	8.8004	114.4749	(0.128)	0.0000	0.0000	4
2017/05/12	R186	02/11/2017	8.89	Call	Bond Future	2,760.0900		2.7601	2,793.6100	2,7936	1.214	0	0	0
2017/05/12	R186	02/11/2017	8.90	Call	Bond Future	2,795.7200		2.7957	2,829.5600	2,8296	1.210	0	0	0
2017/05/12	R186	02/11/2017	8.88	Put	Bond Future	2,274.9400		2.2749	2,233.7500	2,2338	(1.811)	0	0	0
2017/05/12	R186	02/11/2017	8.90	Put	Bond Future	2,214.3900		2.2144	2,173.8400	2,1738	(1.831)	0	0	0
2017/05/12	R186	01/02/2018	8.96	Call	Bond Future	3,477.8600		3.4779	3,514.3800	3,5144	1.050	0	0	0
2017/05/12	R186	01/02/2018			Bond Future	8.8502		111.3290	8.8383	111.4058	(0.134)	0.0000	0.0000	0
2017/05/12	R186	01/02/2018	8.97	Call	Bond Future	3,512.4900		3.5125	3,549.2700	3,5493	1.047	0	0	0
2017/05/12	R186	01/02/2018	8.98	Call	Bond Future	3,547.6800		3.5477	3,584.7100	3,5847	1.044	0	0	0
2017/05/12	R186	01/02/2018	8.96	Put	Bond Future	2,771.8900		2.7719	2,731.6800	2,7317	(1.451)	0	0	0
2017/05/12	R186	01/02/2018	8.97	Put	Bond Future	2,742.5400		2.7425	2,702.5900	2,7026	(1.457)	0	0	0

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2017/05/12	R186	01/02/2018	8.98	Put	Bond Future	2,713.7900	2.7138	2,674.0900	2.6741	(1.463)	0	0	0
2017/05/12	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R197	03/08/2017			Bond Future	297.8954	297.8954	297.9562	297.9562	0.020	0.0000	0.0000	2,350
2017/05/12	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R197	03/08/2017	308.05	Put	Bond Future	10,154.5800	10.1546	10,093.8300	10.0938	(0.598)	0	0	0
2017/05/12	R197	03/08/2017	308.07	Put	Bond Future	10,174.5800	10.1746	10,113.8300	10.1138	(0.597)	0	0	0
2017/05/12	R197	03/08/2017	308.06	Put	Bond Future	10,164.5800	10.1646	10,103.8300	10.1038	(0.598)	0	0	0
2017/05/12	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R197	02/11/2017			Bond Future	303.6770	303.6770	303.7401	303.7401	0.021	0.0000	0.0000	0
2017/05/12	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R197	02/11/2017	305.15	Put	Bond Future	1,472.9700	1.4730	1,409.9100	1.4099	(4.281)	0	0	0
2017/05/12	R197	02/11/2017	305.17	Put	Bond Future	1,492.9700	1.4930	1,429.9100	1.4299	(4.224)	0	0	0
2017/05/12	R197	02/11/2017	305.16	Put	Bond Future	1,482.9700	1.4830	1,419.9100	1.4199	(4.252)	0	0	0
2017/05/12	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R197	01/02/2018			Bond Future	302.7049	302.7049	302.7703	302.7703	0.022	0.0000	0.0000	0
2017/05/12	R197	01/02/2018	301.67	Call	Bond Future	1,034.9100	1.0349	1,100.2900	1.1003	6.317	0	0	0
2017/05/12	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R197	01/02/2018	301.68	Call	Bond Future	1,024.9100	1.0249	1,090.2900	1.0903	6.379	0	0	0
2017/05/12	R197	01/02/2018	301.66	Call	Bond Future	1,044.9100	1.0449	1,110.2900	1.1103	6.257	0	0	0
2017/05/12	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R202	03/08/2017			Bond Future	244.5678	244.5678	244.6171	244.6171	0.020	0.0000	0.0000	30,577
2017/05/12	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R202	03/08/2017	258.35	Put	Bond Future	13,782.2300	13.7822	13,732.8600	13.7329	(0.358)	0	0	0
2017/05/12	R202	03/08/2017	258.37	Put	Bond Future	13,802.2300	13.8022	13,752.8600	13.7529	(0.358)	0	0	0
2017/05/12	R202	03/08/2017	258.36	Put	Bond Future	13,792.2300	13.7922	13,742.8600	13.7429	(0.358)	0	0	0
2017/05/12	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R202	02/11/2017			Bond Future	249.3142	249.3142	249.3658	249.3658	0.021	0.0000	0.0000	0
2017/05/12	R202	02/11/2017	253.89	Put	Bond Future	4,575.7500	4.5757	4,524.2000	4.5242	(1.127)	0	0	0
2017/05/12	R202	02/11/2017	253.91	Put	Bond Future	4,595.7500	4.5957	4,544.2000	4.5442	(1.122)	0	0	0
2017/05/12	R202	02/11/2017	253.90	Put	Bond Future	4,585.7500	4.5857	4,534.2000	4.5342	(1.124)	0	0	0
2017/05/12	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R202	01/02/2018			Bond Future	250.5607	250.5607	250.6142	250.6142	0.021	0.0000	0.0000	0
2017/05/12	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R202	01/02/2018	249.06	Call	Bond Future	1,500.7400	1.5007	1,554.2500	1.5543	3.566	0	0	0
2017/05/12	R202	01/02/2018	249.07	Call	Bond Future	1,490.7400	1.4907	1,544.2500	1.5443	3.589	0	0	0
2017/05/12	R202	01/02/2018	249.08	Call	Bond Future	1,480.7400	1.4807	1,534.2500	1.5343	3.614	0	0	0
2017/05/12	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R203	03/08/2017			Bond Future	7.1105	103.3599	7.0765	103.3635	(0.478)	0.0000	0.0000	0

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2017/05/12	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R203	03/08/2017	4.87	Put	Bond Future	239.8900	0.2399	236.2500	0.2363	(1.517)	0	0	0
2017/05/12	R203	03/08/2017	4.89	Put	Bond Future	237.7400	0.2377	234.1000	0.2341	(1.531)	0	0	0
2017/05/12	R203	03/08/2017	4.88	Put	Bond Future	238.8100	0.2388	235.1700	0.2352	(1.524)	0	0	0
2017/05/12	R204	03/08/2017	7.77	Put	Bond Future	63.3300	0.0633	58.0900	0.0581	(8.274)	0	0	0
2017/05/12	R204	03/08/2017			Bond Future	7.4310	101.7629	7.4143	101.7844	(0.225)	0.0000	0.0000	41,363
2017/05/12	R204	03/08/2017	7.76	Put	Bond Future	65.9100	0.0659	60.5100	0.0605	(8.193)	0	0	0
2017/05/12	R204	03/08/2017	7.75	Call	Bond Future	478.1500	0.4781	494.1000	0.4941	3.336	0	0	0
2017/05/12	R204	03/08/2017	7.76	Call	Bond Future	488.2800	0.4883	504.3900	0.5044	3.299	0	0	0
2017/05/12	R204	03/08/2017	7.77	Call	Bond Future	498.4900	0.4985	514.7600	0.5148	3.264	0	0	0
2017/05/12	R204	03/08/2017	7.75	Put	Bond Future	68.5800	0.0686	63.0200	0.0630	(8.107)	0	0	0
2017/05/12	R204	02/11/2017	7.76	Put	Bond Future	33.8700	0.0339	30.3400	0.0303	(10.422)	0	0	0
2017/05/12	R204	02/11/2017			Bond Future	7.3521	103.7097	7.3313	103.7319	(0.284)	0.0000	0.0000	0
2017/05/12	R204	02/11/2017	7.75	Put	Bond Future	35.3600	0.0354	31.7000	0.0317	(10.351)	0	0	0
2017/05/12	R204	02/11/2017	7.76	Call	Bond Future	466.4300	0.4664	485.1100	0.4851	4.005	0	0	0
2017/05/12	R204	02/11/2017	7.74	Call	Bond Future	448.4900	0.4485	466.9000	0.4669	4.105	0	0	0
2017/05/12	R204	02/11/2017	7.75	Call	Bond Future	457.3500	0.4573	475.9000	0.4759	4.056	0	0	0
2017/05/12	R204	02/11/2017	7.74	Put	Bond Future	37.0800	0.0371	33.2800	0.0333	(10.248)	0	0	0
2017/05/12	R204	01/02/2018	7.27	Call	Bond Future	309.3300	0.3093	321.6300	0.3216	3.976	0	0	0
2017/05/12	R204	01/02/2018			Bond Future	7.1891	101.6924	7.1611	101.7158	(0.389)	0.0000	0.0000	0
2017/05/12	R204	01/02/2018	7.25	Call	Bond Future	299.7300	0.2997	311.8100	0.3118	4.030	0	0	0
2017/05/12	R204	01/02/2018	7.26	Call	Bond Future	304.5100	0.3045	316.7000	0.3167	4.003	0	0	0
2017/05/12	R204	01/02/2018	7.25	Put	Bond Future	248.8400	0.2488	237.5100	0.2375	(4.553)	0	0	0
2017/05/12	R204	01/02/2018	7.27	Put	Bond Future	241.7300	0.2417	230.6200	0.2306	(4.596)	0	0	0
2017/05/12	R204	01/02/2018	7.26	Put	Bond Future	245.2600	0.2453	234.0400	0.2340	(4.575)	0	0	0
2017/05/12	R207	03/08/2017	8.19	Call	Bond Future	1,384.9900	1.3850	1,427.9800	1.4280	3.104	0	0	51
2017/05/12	R207	03/08/2017			Bond Future	7.5643	99.7781	7.5426	99.8254	(0.287)	0.0000	0.0000	45,809
2017/05/12	R207	03/08/2017	8.39	Put	Bond Future	12.8600	0.0129	10.9700	0.0110	(14.697)	0	0	0
2017/05/12	R207	03/08/2017	8.41	Put	Bond Future	11.6100	0.0116	9.8800	0.0099	(14.901)	0	0	0
2017/05/12	R207	03/08/2017	8.19	Put	Bond Future	33.9900	0.0340	29.6900	0.0297	(12.651)	0	0	0
2017/05/12	R207	03/08/2017	8.40	Put	Bond Future	12.2200	0.0122	10.4200	0.0104	(14.730)	0	0	0
2017/05/12	R207	03/08/2017	8.41	Call	Bond Future	1,832.1100	1.8321	1,877.6700	1.8777	2.487	0	0	0
2017/05/12	R207	03/08/2017	8.39	Call	Bond Future	1,790.8000	1.7908	1,836.2000	1.8362	2.535	0	0	0
2017/05/12	R207	03/08/2017	8.40	Call	Bond Future	1,811.4400	1.8114	1,856.9300	1.8569	2.511	0	0	0
2017/05/12	R207	02/11/2017			Bond Future	7.5340	101.6868	7.5095	101.7353	(0.325)	0.0000	0.0000	0
2017/05/12	R207	02/11/2017	8.03	Put	Bond Future	122.1300	0.1221	112.1900	0.1122	(8.139)	0	0	0
2017/05/12	R207	02/11/2017	8.05	Put	Bond Future	115.4000	0.1154	105.9000	0.1059	(8.232)	0	0	0
2017/05/12	R207	02/11/2017	8.03	Call	Bond Future	1,096.8600	1.0969	1,135.4100	1.1354	3.515	0	0	0
2017/05/12	R207	02/11/2017	8.04	Put	Bond Future	118.7300	0.1187	109.0000	0.1090	(8.195)	0	0	0
2017/05/12	R207	02/11/2017	8.04	Call	Bond Future	1,112.9900	1.1130	1,151.7500	1.1517	3.483	0	0	0
2017/05/12	R207	02/11/2017	8.05	Call	Bond Future	1,129.1800	1.1292	1,168.1700	1.1682	3.453	0	0	0
2017/05/12	R207	01/02/2018			Bond Future	7.4784	100.0283	7.4500	100.0785	(0.379)	0.0000	0.0000	0
2017/05/12	R207	01/02/2018	7.60	Put	Bond Future	501.5500	0.5016	478.6700	0.4787	(4.562)	0	0	0
2017/05/12	R207	01/02/2018	7.62	Put	Bond Future	486.6200	0.4866	464.2000	0.4642	(4.607)	0	0	0
2017/05/12	R207	01/02/2018	7.60	Call	Bond Future	716.6500	0.7167	743.9300	0.7439	3.807	0	0	0

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2017/05/12	R207	01/02/2018	7.61	Put	Bond Future	494.0500	0.4941	471.3900	0.4714	(4.587)	0	0	0
2017/05/12	R207	01/02/2018	7.61	Call	Bond Future	726.8000	0.7268	754.3000	0.7543	3.784	0	0	0
2017/05/12	R207	01/02/2018	7.62	Call	Bond Future	737.0200	0.7370	764.7600	0.7648	3.764	0	0	0
2017/05/12	R208	03/08/2017	8.32	Call	Bond Future	1,909.6700	1.9097	1,994.2700	1.9943	4.430	0	0	0
2017/05/12	R208	03/08/2017			Bond Future	7.7232	99.3433	7.6913	99.4413	(0.413)	0.0000	0.0000	32,228
2017/05/12	R208	03/08/2017	8.30	Call	Bond Future	1,856.9800	1.8570	1,940.7900	1.9408	4.513	0	0	0
2017/05/12	R208	03/08/2017	8.31	Call	Bond Future	1,883.2800	1.8833	1,967.4800	1.9675	4.471	0	0	0
2017/05/12	R208	03/08/2017	8.30	Put	Bond Future	106.6600	0.1067	92.4500	0.0924	(13.323)	0	0	0
2017/05/12	R208	03/08/2017	8.32	Put	Bond Future	99.3600	0.0994	85.9400	0.0859	(13.506)	0	0	0
2017/05/12	R208	03/08/2017	8.31	Put	Bond Future	102.9600	0.1030	89.1400	0.0891	(13.423)	0	0	0
2017/05/12	R208	02/11/2017	8.18	Put	Bond Future	265.2300	0.2652	240.6200	0.2406	(9.279)	0	0	0
2017/05/12	R208	02/11/2017			Bond Future	7.7210	97.8418	7.6863	97.9420	(0.449)	0.0000	0.0000	0
2017/05/12	R208	02/11/2017	8.20	Put	Bond Future	252.4700	0.2525	228.7900	0.2288	(9.379)	0	0	0
2017/05/12	R208	02/11/2017	8.19	Put	Bond Future	258.7900	0.2588	234.6400	0.2346	(9.332)	0	0	0
2017/05/12	R208	02/11/2017	8.18	Call	Bond Future	1,579.7500	1.5797	1,655.3100	1.6553	4.783	0	0	0
2017/05/12	R208	02/11/2017	8.19	Call	Bond Future	1,601.7100	1.6017	1,677.7300	1.6777	4.746	0	0	0
2017/05/12	R208	02/11/2017	8.20	Call	Bond Future	1,623.7700	1.6238	1,700.2600	1.7003	4.711	0	0	0
2017/05/12	R208	01/02/2018	7.85	Put	Bond Future	819.1100	0.8191	773.4600	0.7735	(5.573)	0	0	0
2017/05/12	R208	01/02/2018			Bond Future	7.7070	99.7503	7.6689	99.8532	(0.493)	0.0000	0.0000	0
2017/05/12	R208	01/02/2018	7.84	Put	Bond Future	830.4400	0.8304	784.3600	0.7844	(5.549)	0	0	0
2017/05/12	R208	01/02/2018	7.85	Call	Bond Future	1,204.9400	1.2049	1,262.1400	1.2621	4.747	0	0	0
2017/05/12	R208	01/02/2018	7.83	Call	Bond Future	1,173.8800	1.1739	1,230.2200	1.2302	4.799	0	0	0
2017/05/12	R208	01/02/2018	7.84	Call	Bond Future	1,189.3600	1.1894	1,246.1300	1.2461	4.773	0	0	0
2017/05/12	R208	01/02/2018	7.83	Put	Bond Future	841.8800	0.8419	795.3700	0.7954	(5.525)	0	0	0
2017/05/12	R209	03/08/2017			Bond Future	9.5080	74.0024	9.5076	74.0053	(0.005)	0.0000	0.0000	70,903
2017/05/12	R209	03/08/2017	9.44	Call	Bond Future	1,649.0900	1.6491	1,639.3600	1.6394	(0.590)	0	0	0
2017/05/12	R209	03/08/2017	9.43	Put	Bond Future	2,148.8400	2.1488	2,136.1900	2.1362	(0.589)	0	0	0
2017/05/12	R209	03/08/2017	9.45	Put	Bond Future	2,075.0900	2.0751	2,062.4400	2.0624	(0.610)	0	0	0
2017/05/12	R209	03/08/2017	9.44	Put	Bond Future	2,111.7400	2.1117	2,099.0900	2.0991	(0.599)	0	0	0
2017/05/12	R209	03/08/2017	9.45	Call	Bond Future	1,680.7500	1.6807	1,671.0200	1.6710	(0.579)	0	0	0
2017/05/12	R209	03/08/2017	9.43	Call	Bond Future	1,617.7700	1.6178	1,608.0400	1.6080	(0.601)	0	0	0
2017/05/12	R209	02/11/2017	9.52	Put	Bond Future	2,923.3500	2.9233	2,913.7700	2.9138	(0.328)	0	0	0
2017/05/12	R209	02/11/2017	8.30	Put	Bond Future	9,554.0200	9.5540	9,547.5700	9.5476	(0.068)	0	0	0
2017/05/12	R209	02/11/2017			Bond Future	9.5543	72.2681	9.5539	72.2713	(0.005)	0.0000	0.0000	476
2017/05/12	R209	02/11/2017	10.00	Call	Bond Future	4,499.0300	4.4990	4,493.7700	4.4938	(0.117)	0	0	0
2017/05/12	R209	02/11/2017	9.54	Put	Bond Future	2,854.3800	2.8544	2,844.8200	2.8448	(0.335)	0	0	0
2017/05/12	R209	02/11/2017	9.53	Put	Bond Future	2,888.8100	2.8888	2,879.2400	2.8792	(0.331)	0	0	0
2017/05/12	R209	02/11/2017	9.54	Call	Bond Future	2,758.1400	2.7581	2,751.7400	2.7517	(0.232)	0	0	0
2017/05/12	R209	02/11/2017	10.60	Put	Bond Future	695.9300	0.6959	690.0600	0.6901	(0.843)	0	0	1,300
2017/05/12	R209	02/11/2017	9.00	Put	Bond Future	5,159.4800	5.1595	5,150.3700	5.1504	(0.177)	0	0	0
2017/05/12	R209	02/11/2017	9.52	Call	Bond Future	2,692.4800	2.6925	2,686.0600	2.6861	(0.238)	0	0	0
2017/05/12	R209	02/11/2017	10.00	Put	Bond Future	1,600.3500	1.6003	1,591.9300	1.5919	(0.526)	0	0	3,360
2017/05/12	R209	02/11/2017	10.60	Call	Bond Future	7,224.7000	7.2247	7,221.9900	7.2220	(0.038)	0	0	0
2017/05/12	R209	02/11/2017	8.30	Call	Bond Future	345.7800	0.3458	342.4900	0.3425	(0.951)	0	0	2,800
2017/05/12	R209	02/11/2017	9.00	Call	Bond Future	1,291.6500	1.2916	1,285.7000	1.2857	(0.461)	0	0	4,100
2017/05/12	R209	02/11/2017	9.53	Call	Bond Future	2,725.3000	2.7253	2,718.8900	2.7189	(0.235)	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
2017/05/12	R209	01/02/2018	9.72	Call	Bond Future	3,876.7200	3.8767	3,872.3600	3.8724	(0.112)	0	0	0
2017/05/12	R209	01/02/2018	9.73	Call	Bond Future	3,911.8200	3.9118	3,907.4900	3.9075	(0.111)	0	0	0
2017/05/12	R209	01/02/2018			Bond Future	9.5988	73.6777	9.5982	73.6815	(0.006)	0.0000	0.0000	0
2017/05/12	R209	01/02/2018	9.71	Call	Bond Future	3,841.7500	3.8418	3,837.3800	3.8374	(0.114)	0	0	0
2017/05/12	R209	01/02/2018	9.71	Put	Bond Future	3,107.8100	3.1078	3,099.6500	3.0996	(0.263)	0	0	0
2017/05/12	R209	01/02/2018	9.73	Put	Bond Future	3,047.1100	3.0471	3,038.9900	3.0390	(0.266)	0	0	0
2017/05/12	R209	01/02/2018	9.72	Put	Bond Future	3,077.3500	3.0774	3,069.2000	3.0692	(0.265)	0	0	0
2017/05/12	R210	03/08/2017	196.29	Put	Bond Future	8,864.1100	8.8641	9,003.1700	9.0032	1.569	0	0	0
2017/05/12	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R210	03/08/2017			Bond Future	187.4259	187.4259	187.2868	187.2868	(0.074)	0.0000	0.0000	1,675
2017/05/12	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R210	03/08/2017	196.28	Put	Bond Future	8,854.1100	8.8541	8,993.1700	8.9932	1.571	0	0	0
2017/05/12	R210	03/08/2017	196.30	Put	Bond Future	8,874.1100	8.8741	9,013.1700	9.0132	1.567	0	0	0
2017/05/12	R210	02/11/2017	192.08	Put	Bond Future	3,416.5200	3.4165	3,557.6300	3.5576	4.130	0	0	0
2017/05/12	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R210	02/11/2017			Bond Future	188.6635	188.6635	188.5224	188.5224	(0.075)	0.0000	0.0000	0
2017/05/12	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R210	02/11/2017	192.07	Put	Bond Future	3,406.5200	3.4065	3,547.6300	3.5476	4.142	0	0	0
2017/05/12	R210	02/11/2017	192.09	Put	Bond Future	3,426.5200	3.4265	3,567.6300	3.5676	4.118	0	0	0
2017/05/12	R210	01/02/2018			Bond Future	192.4420	192.4420	192.2988	192.2988	(0.074)	0.0000	0.0000	0
2017/05/12	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	61.2000	0.0612	100.000	0	0	0
2017/05/12	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	81.2000	0.0812	100.000	0	0	0
2017/05/12	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	71.2000	0.0712	100.000	0	0	0
2017/05/12	R210	01/02/2018	192.36	Call	Bond Future	82.0200	0.0820	0.0000	0.0000	(100.000)	0	0	0
2017/05/12	R210	01/02/2018	192.37	Call	Bond Future	72.0200	0.0720	0.0000	0.0000	(100.000)	0	0	0
2017/05/12	R210	01/02/2018	192.38	Call	Bond Future	62.0200	0.0620	0.0000	0.0000	(100.000)	0	0	0
2017/05/12	R212	03/08/2017			Bond Future	149.3171	149.3171	149.3472	149.3472	0.020	0.0000	0.0000	4,858
2017/05/12	R212	03/08/2017	153.34	Put	Bond Future	4,022.8900	4.0229	3,992.8400	3.9928	(0.747)	0	0	0
2017/05/12	R212	03/08/2017	153.36	Put	Bond Future	4,042.8900	4.0429	4,012.8400	4.0128	(0.743)	0	0	0
2017/05/12	R212	03/08/2017	153.35	Put	Bond Future	4,032.8900	4.0329	4,002.8400	4.0028	(0.745)	0	0	0
2017/05/12	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R212	02/11/2017			Bond Future	152.2151	152.2151	152.2463	152.2463	0.021	0.0000	0.0000	0
2017/05/12	R212	02/11/2017	152.40	Put	Bond Future	184.9200	0.1849	153.7100	0.1537	(16.878)	0	0	0
2017/05/12	R212	02/11/2017	152.42	Put	Bond Future	204.9200	0.2049	173.7100	0.1737	(15.230)	0	0	0
2017/05/12	R212	02/11/2017	152.41	Put	Bond Future	194.9200	0.1949	163.7100	0.1637	(16.012)	0	0	0
2017/05/12	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R212	01/02/2018	154.71	Put	Bond Future	1,506.6300	1.5066	1,474.1900	1.4742	(2.153)	0	0	0
2017/05/12	R212	01/02/2018			Bond Future	153.2034	153.2034	153.2358	153.2358	0.021	0.0000	0.0000	0
2017/05/12	R212	01/02/2018	154.70	Put	Bond Future	1,496.6300	1.4966	1,464.1900	1.4642	(2.168)	0	0	0
2017/05/12	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
2017/05/12	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/12	R212	01/02/2018	154.69	Put	Bond Future	1,486.6300	1.4866	1,454.1900	1.4542	(2.182)	0	0	0
2017/05/12	R213	03/08/2017	9.33	Put	Bond Future	1,545.6700	1.5457	1,518.6000	1.5186	(1.751)	0	0	0
2017/05/12	R213	03/08/2017			Bond Future	9.2466	85.8875	9.2411	85.9248	(0.060)	0.0000	0.0000	55,673
2017/05/12	R213	03/08/2017	9.35	Put	Bond Future	1,487.5600	1.4876	1,460.9500	1.4609	(1.789)	0	0	0
2017/05/12	R213	03/08/2017	9.34	Put	Bond Future	1,516.3300	1.5163	1,489.4900	1.4895	(1.770)	0	0	0
2017/05/12	R213	03/08/2017	9.33	Call	Bond Future	2,102.3100	2.1023	2,112.4900	2.1125	0.484	0	0	0
2017/05/12	R213	03/08/2017	9.34	Call	Bond Future	2,139.4000	2.1394	2,149.8100	2.1498	0.487	0	0	0
2017/05/12	R213	03/08/2017	9.35	Call	Bond Future	2,177.0000	2.1770	2,187.6400	2.1876	0.489	0	0	0
2017/05/12	R213	02/11/2017	9.36	Put	Bond Future	2,462.7400	2.4627	2,437.6300	2.4376	(1.020)	0	0	0
2017/05/12	R213	02/11/2017			Bond Future	9.2938	83.9804	9.2880	84.0186	(0.062)	0.0000	0.0000	0
2017/05/12	R213	02/11/2017	9.35	Put	Bond Future	2,493.9600	2.4940	2,468.7000	2.4687	(1.013)	0	0	0
2017/05/12	R213	02/11/2017	9.36	Call	Bond Future	2,899.9600	2.9000	2,913.0900	2.9131	0.453	0	0	0
2017/05/12	R213	02/11/2017	9.34	Call	Bond Future	2,831.0200	2.8310	2,843.8400	2.8438	0.453	0	0	0
2017/05/12	R213	02/11/2017	9.35	Call	Bond Future	2,865.3800	2.8654	2,878.3600	2.8784	0.453	0	0	0
2017/05/12	R213	02/11/2017	9.34	Put	Bond Future	2,525.4700	2.5255	2,500.0500	2.5000	(1.007)	0	0	0
2017/05/12	R213	01/02/2018	9.42	Call	Bond Future	3,586.7200	3.5867	3,602.0700	3.6021	0.428	0	0	0
2017/05/12	R213	01/02/2018			Bond Future	9.3398	85.6186	9.3337	85.6582	(0.065)	0.0000	0.0000	0
2017/05/12	R213	01/02/2018	9.43	Call	Bond Future	3,620.7300	3.6207	3,636.2100	3.6362	0.428	0	0	0
2017/05/12	R213	01/02/2018	9.41	Put	Bond Future	3,095.2000	3.0952	3,070.8500	3.0708	(0.787)	0	0	0
2017/05/12	R213	01/02/2018	9.43	Put	Bond Future	3,033.7100	3.0337	3,009.6100	3.0096	(0.794)	0	0	0
2017/05/12	R213	01/02/2018	9.42	Put	Bond Future	3,064.4800	3.0645	3,040.2500	3.0402	(0.791)	0	0	0
2017/05/12	R213	01/02/2018	9.41	Call	Bond Future	3,552.5800	3.5526	3,567.8100	3.5678	0.429	0	0	0
2017/05/12	R214	03/08/2017	9.51	Call	Bond Future	1,446.2400	1.4462	1,421.1000	1.4211	(1.738)	0	0	0
2017/05/12	R214	03/08/2017			Bond Future	9.6688	73.6040	9.6735	73.5713	0.048	0.0000	0.0000	35,526
2017/05/12	R214	03/08/2017	9.52	Call	Bond Future	1,475.7200	1.4757	1,450.3600	1.4504	(1.718)	0	0	0
2017/05/12	R214	03/08/2017	9.53	Call	Bond Future	1,505.5600	1.5056	1,479.9700	1.4800	(1.700)	0	0	0
2017/05/12	R214	03/08/2017	9.51	Put	Bond Future	2,572.0300	2.5720	2,579.6300	2.5796	0.295	0	0	0
2017/05/12	R214	03/08/2017	9.53	Put	Bond Future	2,487.9700	2.4880	2,495.1200	2.4951	0.287	0	0	0
2017/05/12	R214	03/08/2017	9.52	Put	Bond Future	2,529.7600	2.5298	2,537.1400	2.5371	0.292	0	0	0
2017/05/12	R214	02/11/2017	9.60	Call	Bond Future	2,583.9100	2.5839	2,559.6900	2.5597	(0.937)	0	0	0
2017/05/12	R214	02/11/2017			Bond Future	9.7178	71.7155	9.7225	71.6824	0.049	0.0000	0.0000	0
2017/05/12	R214	02/11/2017	9.58	Call	Bond Future	2,520.1900	2.5202	2,496.2300	2.4962	(0.951)	0	0	0
2017/05/12	R214	02/11/2017	9.59	Call	Bond Future	2,551.8400	2.5518	2,527.7500	2.5278	(0.944)	0	0	0
2017/05/12	R214	02/11/2017	9.60	Put	Bond Future	3,408.6600	3.4087	3,417.5900	3.4176	0.262	0	0	0
2017/05/12	R214	02/11/2017	9.58	Put	Bond Future	3,486.5500	3.4865	3,495.7400	3.4957	0.264	0	0	0
2017/05/12	R214	02/11/2017	9.59	Put	Bond Future	3,447.3400	3.4473	3,456.4000	3.4564	0.263	0	0	0
2017/05/12	R214	01/02/2018			Bond Future	9.7659	73.1144	9.7708	73.0812	0.050	0.0000	0.0000	0
2017/05/12	R214	01/02/2018	9.82	Put	Bond Future	3,485.1500	3.4851	3,493.5500	3.4936	0.241	0	0	0
2017/05/12	R214	01/02/2018	9.84	Put	Bond Future	3,420.6900	3.4207	3,428.9100	3.4289	0.240	0	0	0
2017/05/12	R214	01/02/2018	9.83	Put	Bond Future	3,452.7900	3.4528	3,461.1000	3.4611	0.241	0	0	0
2017/05/12	R214	01/02/2018	9.84	Call	Bond Future	3,927.0700	3.9271	3,902.0200	3.9020	(0.638)	0	0	0
2017/05/12	R214	01/02/2018	9.82	Call	Bond Future	3,855.4000	3.8554	3,830.5300	3.8305	(0.645)	0	0	0
2017/05/12	R214	01/02/2018	9.83	Call	Bond Future	3,891.1600	3.8912	3,866.2000	3.8662	(0.641)	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
2017/05/12	R248	03/08/2017			Bond Future	9.7613	94.0190	9.7711	93.9324	0.100	0.0000	0.0000	69,451
2017/05/12	R248	03/08/2017	9.57	Call	Bond Future	1,829.4400	1.8294	1,779.3300	1.7793	(2.739)	0	0	0
2017/05/12	R248	03/08/2017	9.56	Put	Bond Future	3,606.7800	3.6068	3,643.7600	3.6438	1.025	0	0	0
2017/05/12	R248	03/08/2017	9.58	Put	Bond Future	3,495.9100	3.4959	3,531.8400	3.5318	1.028	0	0	0
2017/05/12	R248	03/08/2017	9.57	Put	Bond Future	3,551.0500	3.5511	3,587.5000	3.5875	1.026	0	0	0
2017/05/12	R248	03/08/2017	9.58	Call	Bond Future	1,865.7200	1.8657	1,815.0900	1.8151	(2.714)	0	0	0
2017/05/12	R248	03/08/2017	9.56	Call	Bond Future	1,793.5900	1.7936	1,744.0100	1.7440	(2.764)	0	0	0
2017/05/12	R248	02/11/2017	9.66	Put	Bond Future	4,582.4900	4.5825	4,618.7500	4.6188	0.791	0	0	0
2017/05/12	R248	02/11/2017			Bond Future	9.8130	91.3800	9.8231	91.2920	0.102	0.0000	0.0000	226
2017/05/12	R248	02/11/2017	9.65	Put	Bond Future	4,633.0600	4.6331	4,669.6600	4.6697	0.790	0	0	0
2017/05/12	R248	02/11/2017	9.64	Call	Bond Future	3,144.8400	3.1448	3,093.8700	3.0939	(1.621)	0	0	0
2017/05/12	R248	02/11/2017	9.65	Call	Bond Future	3,184.0600	3.1841	3,132.7600	3.1328	(1.611)	0	0	0
2017/05/12	R248	02/11/2017	9.66	Call	Bond Future	3,223.5500	3.2236	3,171.9100	3.1719	(1.602)	0	0	0
2017/05/12	R248	02/11/2017	9.64	Put	Bond Future	4,684.0600	4.6841	4,720.9900	4.7210	0.788	0	0	0
2017/05/12	R248	01/02/2018	9.90	Put	Bond Future	4,603.8700	4.6039	4,636.3800	4.6364	0.706	0	0	0
2017/05/12	R248	01/02/2018	9.89	Call	Bond Future	4,870.8400	4.8708	4,814.5800	4.8146	(1.155)	0	0	0
2017/05/12	R248	01/02/2018			Bond Future	9.8641	93.1625	9.8744	93.0734	0.104	0.0000	0.0000	0
2017/05/12	R248	01/02/2018	9.90	Call	Bond Future	4,914.4500	4.9144	4,857.9400	4.8579	(1.150)	0	0	0
2017/05/12	R248	01/02/2018	9.91	Call	Bond Future	4,958.2200	4.9582	4,901.4600	4.9015	(1.145)	0	0	0
2017/05/12	R248	01/02/2018	9.89	Put	Bond Future	4,646.5600	4.6466	4,679.3200	4.6793	0.705	0	0	0
2017/05/12	R248	01/02/2018	9.91	Put	Bond Future	4,561.5000	4.5615	4,593.7600	4.5938	0.707	0	0	0

**Total**

**789681**