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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/05/2017 TO 18/05/2017

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
2017/05/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	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
2017/05/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	2025	03/08/2017			Bond Future	129.0996	129.0996	129.1265	129.1265	0.021	0.0000	0.0000	2,414
2017/05/18	2025	03/08/2017	133.96	Put	Bond Future	4,860.3700	4.8604	4,833.5100	4.8335	(0.553)	0	0	0
2017/05/18	2025	03/08/2017	133.98	Put	Bond Future	4,880.3700	4.8804	4,853.5100	4.8535	(0.550)	0	0	0
2017/05/18	2025	03/08/2017	133.97	Put	Bond Future	4,870.3700	4.8704	4,843.5100	4.8435	(0.551)	0	0	0
2017/05/18	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2025	02/11/2017			Bond Future	131.6053	131.6053	131.6310	131.6310	0.019	0.0000	0.0000	0
2017/05/18	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2025	02/11/2017	132.96	Put	Bond Future	1,354.6600	1.3547	1,329.0300	1.3290	(1.892)	0	0	0
2017/05/18	2025	02/11/2017	132.98	Put	Bond Future	1,374.6600	1.3747	1,349.0300	1.3490	(1.864)	0	0	0
2017/05/18	2025	02/11/2017	132.97	Put	Bond Future	1,364.6600	1.3647	1,339.0300	1.3390	(1.878)	0	0	0
2017/05/18	2025	01/02/2018	133.89	Put	Bond Future	1,006.7800	1.0068	978.6500	0.9786	(2.794)	0	0	0
2017/05/18	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2025	01/02/2018			Bond Future	132.8832	132.8832	132.9114	132.9114	0.021	0.0000	0.0000	0
2017/05/18	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2025	01/02/2018	133.88	Put	Bond Future	996.7800	0.9968	968.6500	0.9686	(2.822)	0	0	0
2017/05/18	2025	01/02/2018	133.90	Put	Bond Future	1,016.7800	1.0168	988.6500	0.9886	(2.767)	0	0	0
2017/05/18	2029	01/02/2018			Bond Future	104.0965	104.0965	104.1182	104.1182	0.021	0.0000	0.0000	0
2017/05/18	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2030	03/08/2017	9.33	Call	Bond Future	999.4200	0.9994	402.7200	0.4027	(59.705)	0	0	0
2017/05/18	2030	03/08/2017			Bond Future	9.1839	91.4832	9.2709	90.8865	0.947	0.0000	0.0000	32,213
2017/05/18	2030	03/08/2017	9.34	Call	Bond Future	1,067.2900	1.0673	470.5900	0.4706	(55.908)	0	0	0
2017/05/18	2030	03/08/2017	9.35	Call	Bond Future	1,135.0800	1.1351	538.3800	0.5384	(52.569)	0	0	0
2017/05/18	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2030	02/11/2017			Bond Future	9.2285	93.2335	9.3185	92.6246	0.975	0.0000	0.0000	0
2017/05/18	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2030	02/11/2017	9.34	Call	Bond Future	753.4100	0.7534	144.5600	0.1446	(80.813)	0	0	0
2017/05/18	2030	02/11/2017	9.35	Call	Bond Future	820.5700	0.8206	211.7200	0.2117	(74.198)	0	0	0
2017/05/18	2030	02/11/2017	9.36	Call	Bond Future	887.6500	0.8877	278.8000	0.2788	(68.591)	0	0	0
2017/05/18	2030	01/02/2018			Bond Future	9.2715	91.0450	9.3644	90.4254	1.003	0.0000	0.0000	0
2017/05/18	2030	01/02/2018	9.38	Call	Bond Future	722.7900	0.7228	103.2000	0.1032	(85.722)	0	0	0

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2017/05/18	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2030	01/02/2018	9.39	Call	Bond Future	788.9900	0.7890	169.4000	0.1694	(78.530)	0	0	0
2017/05/18	2030	01/02/2018	9.37	Call	Bond Future	656.5300	0.6565	36.9400	0.0369	(94.373)	0	0	0
2017/05/18	2032	03/08/2017	9.43	Put	Bond Future	1,610.7300	1.6107	1,892.4800	1.8925	17.492	0	0	0
2017/05/18	2032	03/08/2017			Bond Future	9.3373	94.3263	9.4241	93.6867	0.929	0.0000	0.0000	26,671
2017/05/18	2032	03/08/2017	9.45	Put	Bond Future	1,546.8400	1.5468	1,820.9300	1.8209	17.719	0	0	0
2017/05/18	2032	03/08/2017	9.44	Put	Bond Future	1,578.5500	1.5785	1,856.4600	1.8565	17.605	0	0	0
2017/05/18	2032	03/08/2017	9.44	Call	Bond Future	2,334.8100	2.3348	1,973.1500	1.9731	(15.490)	0	0	0
2017/05/18	2032	03/08/2017	9.45	Call	Bond Future	2,376.2400	2.3762	2,010.7600	2.0108	(15.381)	0	0	0
2017/05/18	2032	03/08/2017	9.43	Call	Bond Future	2,293.7600	2.2938	1,935.9400	1.9359	(15.600)	0	0	0
2017/05/18	2032	02/11/2017			Bond Future	9.3862	91.9731	9.4759	91.3205	0.956	0.0000	0.0000	0
2017/05/18	2032	02/11/2017	9.48	Put	Bond Future	2,598.5000	2.5985	2,893.1300	2.8931	11.338	0	0	0
2017/05/18	2032	02/11/2017	9.50	Put	Bond Future	2,532.3400	2.5323	2,821.8600	2.8219	11.433	0	0	0
2017/05/18	2032	02/11/2017	9.49	Put	Bond Future	2,565.2600	2.5653	2,857.3300	2.8573	11.386	0	0	0
2017/05/18	2032	02/11/2017	9.48	Call	Bond Future	3,280.6500	3.2806	2,922.7200	2.9227	(10.910)	0	0	0
2017/05/18	2032	02/11/2017	9.49	Call	Bond Future	3,319.6800	3.3197	2,959.1900	2.9592	(10.859)	0	0	0
2017/05/18	2032	02/11/2017	9.50	Call	Bond Future	3,358.9600	3.3590	2,995.9200	2.9959	(10.808)	0	0	0
2017/05/18	2032	01/02/2018	9.55	Put	Bond Future	3,250.3800	3.2504	3,547.9200	3.5479	9.154	0	0	0
2017/05/18	2032	01/02/2018			Bond Future	9.4334	93.7651	9.5259	93.1010	0.981	0.0000	0.0000	0
2017/05/18	2032	01/02/2018	9.57	Put	Bond Future	3,186.7500	3.1868	3,480.1900	3.4802	9.208	0	0	0
2017/05/18	2032	01/02/2018	9.56	Put	Bond Future	3,218.6000	3.2186	3,514.0900	3.5141	9.181	0	0	0
2017/05/18	2032	01/02/2018	9.55	Call	Bond Future	4,086.5400	4.0865	3,719.9300	3.7199	(8.971)	0	0	0
2017/05/18	2032	01/02/2018	9.56	Call	Bond Future	4,125.9400	4.1259	3,757.2800	3.7573	(8.935)	0	0	0
2017/05/18	2032	01/02/2018	9.57	Call	Bond Future	4,165.1900	4.1652	3,794.4800	3.7945	(8.900)	0	0	0
2017/05/18	2033	03/08/2017	113.14	Put	Bond Future	6,739.8700	6.7399	6,718.0900	6.7181	(0.323)	0	0	0
2017/05/18	2033	03/08/2017			Bond Future	106.4001	106.4001	106.4219	106.4219	0.020	0.0000	0.0000	6,134
2017/05/18	2033	03/08/2017	113.13	Put	Bond Future	6,729.8700	6.7299	6,708.0900	6.7081	(0.324)	0	0	0
2017/05/18	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2033	03/08/2017	113.12	Put	Bond Future	6,719.8700	6.7199	6,698.0900	6.6981	(0.324)	0	0	0
2017/05/18	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2033	02/11/2017			Bond Future	107.3883	107.3883	107.4091	107.4091	0.019	0.0000	0.0000	0
2017/05/18	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2033	02/11/2017	110.07	Put	Bond Future	2,681.6800	2.6817	2,660.8700	2.6609	(0.776)	0	0	0
2017/05/18	2033	02/11/2017	110.09	Put	Bond Future	2,701.6800	2.7017	2,680.8700	2.6809	(0.770)	0	0	0
2017/05/18	2033	02/11/2017	110.08	Put	Bond Future	2,691.6800	2.6917	2,670.8700	2.6709	(0.773)	0	0	0
2017/05/18	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2033	01/02/2018			Bond Future	109.5344	109.5344	109.5572	109.5572	0.021	0.0000	0.0000	0
2017/05/18	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2033	01/02/2018	109.64	Put	Bond Future	105.5900	0.1056	82.7700	0.0828	(21.612)	0	0	0
2017/05/18	2033	01/02/2018	109.66	Put	Bond Future	125.5900	0.1256	102.7700	0.1028	(18.170)	0	0	0

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2017/05/18	2033	01/02/2018	109.65	Put	Bond Future	115.5900	0.1156	92.7700	0.0928	(19.742)	0	0	0
2017/05/18	2037	03/08/2017	9.57	Call	Bond Future	1,931.1700	1.9312	1,677.6900	1.6777	(13.126)	0	0	0
2017/05/18	2037	03/08/2017			Bond Future	9.6381	90.2602	9.7042	89.7313	0.686	0.0000	0.0000	57,059
2017/05/18	2037	03/08/2017	9.58	Call	Bond Future	1,968.7500	1.9688	1,712.1400	1.7121	(13.034)	0	0	0
2017/05/18	2037	03/08/2017	9.56	Put	Bond Future	2,524.9500	2.5250	2,803.5500	2.8036	11.034	0	0	0
2017/05/18	2037	03/08/2017	9.57	Put	Bond Future	2,480.8900	2.4809	2,756.3500	2.7563	11.103	0	0	0
2017/05/18	2037	03/08/2017	9.58	Put	Bond Future	2,437.3700	2.4374	2,709.7000	2.7097	11.173	0	0	0
2017/05/18	2037	03/08/2017	9.56	Call	Bond Future	1,894.0200	1.8940	1,643.6800	1.6437	(13.217)	0	0	0
2017/05/18	2037	02/11/2017			Bond Future	9.6880	91.9871	9.7562	91.4473	0.704	0.0000	0.0000	233
2017/05/18	2037	02/11/2017	9.66	Call	Bond Future	3,236.8100	3.2368	2,959.9400	2.9599	(8.554)	0	0	0
2017/05/18	2037	02/11/2017	9.65	Put	Bond Future	3,501.2300	3.5012	3,766.1900	3.7662	7.568	0	0	0
2017/05/18	2037	02/11/2017	9.67	Put	Bond Future	3,419.2800	3.4193	3,680.1100	3.6801	7.628	0	0	0
2017/05/18	2037	02/11/2017	9.66	Put	Bond Future	3,460.0700	3.4601	3,722.9600	3.7230	7.598	0	0	0
2017/05/18	2037	02/11/2017	9.67	Call	Bond Future	3,275.8200	3.2758	2,996.8900	2.9969	(8.515)	0	0	0
2017/05/18	2037	02/11/2017	9.65	Call	Bond Future	3,198.0500	3.1981	2,923.2500	2.9232	(8.593)	0	0	0
2017/05/18	2037	01/02/2018			Bond Future	9.7369	89.5241	9.8070	88.9749	0.720	0.0000	0.0000	0
2017/05/18	2037	01/02/2018	9.81	Put	Bond Future	3,886.1300	3.8861	4,133.7200	4.1337	6.371	0	0	0
2017/05/18	2037	01/02/2018	9.83	Put	Bond Future	3,813.9300	3.8139	4,058.2500	4.0582	6.406	0	0	0
2017/05/18	2037	01/02/2018	9.82	Put	Bond Future	3,849.8900	3.8499	4,095.8400	4.0958	6.388	0	0	0
2017/05/18	2037	01/02/2018	9.82	Call	Bond Future	4,500.0500	4.5000	4,196.7600	4.1968	(6.740)	0	0	0
2017/05/18	2037	01/02/2018	9.83	Call	Bond Future	4,541.8400	4.5418	4,236.9200	4.2369	(6.714)	0	0	0
2017/05/18	2037	01/02/2018	9.81	Call	Bond Future	4,458.4300	4.4584	4,156.7800	4.1568	(6.766)	0	0	0
2017/05/18	2038	03/08/2017			Bond Future	131.4489	131.4489	131.0422	131.0422	(0.309)	0.0000	0.0000	22,439
2017/05/18	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2038	03/08/2017	141.16	Put	Bond Future	9,711.0800	9.7111	10,117.7900	10.1178	4.188	0	0	0
2017/05/18	2038	03/08/2017	141.18	Put	Bond Future	9,731.0800	9.7311	10,137.7900	10.1378	4.179	0	0	0
2017/05/18	2038	03/08/2017	141.17	Put	Bond Future	9,721.0800	9.7211	10,127.7900	10.1278	4.184	0	0	0
2017/05/18	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2038	02/11/2017			Bond Future	134.0002	134.0002	133.5839	133.5839	(0.311)	0.0000	0.0000	0
2017/05/18	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2038	02/11/2017	136.82	Put	Bond Future	2,819.8300	2.8198	3,236.1100	3.2361	14.763	0	0	0
2017/05/18	2038	02/11/2017	136.80	Put	Bond Future	2,799.8300	2.7998	3,216.1100	3.2161	14.868	0	0	0
2017/05/18	2038	02/11/2017	136.81	Put	Bond Future	2,809.8300	2.8098	3,226.1100	3.2261	14.815	0	0	0
2017/05/18	2038	01/02/2018	136.95	Put	Bond Future	1,793.2100	1.7932	2,215.6600	2.2157	23.558	0	0	0
2017/05/18	2038	01/02/2018			Bond Future	135.1568	135.1568	134.7343	134.7343	(0.313)	0.0000	0.0000	0
2017/05/18	2038	01/02/2018	136.94	Put	Bond Future	1,783.2100	1.7832	2,205.6600	2.2057	23.690	0	0	0
2017/05/18	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2038	01/02/2018	136.93	Put	Bond Future	1,773.2100	1.7732	2,195.6600	2.1957	23.824	0	0	0
2017/05/18	2040	03/08/2017			Bond Future	9.7340	93.5413	9.8000	92.9778	0.679	0.0000	0.0000	13,816
2017/05/18	2040	03/08/2017	9.61	Put	Bond Future	2,972.4700	2.9725	3,282.5900	3.2826	10.433	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/18	2040	03/08/2017	9.63	Put	Bond Future	2,873.8300		2.8738	3,177.4200	3.1774	10.564	0	0	0
2017/05/18	2040	03/08/2017	9.62	Put	Bond Future	2,922.8700		2.9229	3,229.7200	3.2297	10.498	0	0	0
2017/05/18	2040	03/08/2017	9.61	Call	Bond Future	1,900.3200		1.9003	1,647.0300	1.6470	(13.329)	0	0	0
2017/05/18	2040	03/08/2017	9.62	Call	Bond Future	1,937.9400		1.9379	1,681.3800	1.6814	(13.239)	0	0	0
2017/05/18	2040	03/08/2017	9.63	Call	Bond Future	1,976.0000		1.9760	1,716.1800	1.7162	(13.149)	0	0	0
2017/05/18	2040	02/11/2017			Bond Future	9.7850		95.3309	9.8532	94.7559	0.696	0.0000	0.0000	0
2017/05/18	2040	02/11/2017	9.66	Call	Bond Future	3,118.7500		3.1188	2,844.0900	2.8441	(8.807)	0	0	0
2017/05/18	2040	02/11/2017	9.65	Put	Bond Future	4,236.8300		4.2368	4,539.3100	4.5393	7.139	0	0	0
2017/05/18	2040	02/11/2017	9.67	Put	Bond Future	4,141.9300		4.1419	4,440.0400	4.4400	7.197	0	0	0
2017/05/18	2040	02/11/2017	9.66	Put	Bond Future	4,189.3100		4.1893	4,489.6000	4.4896	7.168	0	0	0
2017/05/18	2040	02/11/2017	9.67	Call	Bond Future	3,157.7100		3.1577	2,880.8700	2.8809	(8.767)	0	0	0
2017/05/18	2040	02/11/2017	9.65	Call	Bond Future	3,079.8000		3.0798	2,807.3300	2.8073	(8.847)	0	0	0
2017/05/18	2040	01/02/2018	9.89	Call	Bond Future	4,794.3300		4.7943	4,475.2600	4.4753	(6.655)	0	0	0
2017/05/18	2040	01/02/2018			Bond Future	9.8352		92.6827	9.9053	92.0976	0.712	0.0000	0.0000	0
2017/05/18	2040	01/02/2018	9.87	Call	Bond Future	4,707.6100		4.7076	4,391.9500	4.3919	(6.705)	0	0	0
2017/05/18	2040	01/02/2018	9.88	Call	Bond Future	4,751.0300		4.7510	4,433.6700	4.4337	(6.680)	0	0	0
2017/05/18	2040	01/02/2018	9.87	Put	Bond Future	4,416.2900		4.4163	4,685.6900	4.6857	6.100	0	0	0
2017/05/18	2040	01/02/2018	9.88	Put	Bond Future	4,376.2700		4.3763	4,643.9700	4.6440	6.117	0	0	0
2017/05/18	2040	01/02/2018	9.89	Put	Bond Future	4,336.2600		4.3363	4,602.2500	4.6023	6.134	0	0	0
2017/05/18	2044	03/08/2017			Bond Future	9.7986		90.3348	9.8595	89.8131	0.622	0.0000	0.0000	22,344
2017/05/18	2044	03/08/2017	9.62	Put	Bond Future	3,293.1300		3.2931	3,593.7800	3.5938	9.130	0	0	0
2017/05/18	2044	03/08/2017	9.64	Put	Bond Future	3,187.5100		3.1875	3,482.1700	3.4822	9.244	0	0	0
2017/05/18	2044	03/08/2017	9.63	Put	Bond Future	3,240.0300		3.2400	3,537.6800	3.5377	9.187	0	0	0
2017/05/18	2044	03/08/2017	9.64	Call	Bond Future	1,805.4300		1.8054	1,578.4100	1.5784	(12.574)	0	0	0
2017/05/18	2044	03/08/2017	9.62	Call	Bond Future	1,734.1500		1.7341	1,513.1200	1.5131	(12.746)	0	0	0
2017/05/18	2044	03/08/2017	9.63	Call	Bond Future	1,769.5700		1.7696	1,545.5400	1.5455	(12.660)	0	0	0
2017/05/18	2044	02/11/2017	9.68	Call	Bond Future	3,007.9400		3.0079	2,760.1000	2.7601	(8.240)	0	0	0
2017/05/18	2044	02/11/2017			Bond Future	9.8493		92.0630	9.9121	91.5306	0.638	0.0000	0.0000	200
2017/05/18	2044	02/11/2017	9.66	Call	Bond Future	2,932.3100		2.9323	2,688.5100	2.6885	(8.314)	0	0	0
2017/05/18	2044	02/11/2017	9.67	Call	Bond Future	2,969.9900		2.9700	2,724.1700	2.7242	(8.277)	0	0	0
2017/05/18	2044	02/11/2017	9.66	Put	Bond Future	4,570.4200		4.5704	4,859.0200	4.8590	6.315	0	0	0
2017/05/18	2044	02/11/2017	9.68	Put	Bond Future	4,470.5700		4.4706	4,755.1300	4.7551	6.365	0	0	0
2017/05/18	2044	02/11/2017	9.67	Put	Bond Future	4,520.2900		4.5203	4,806.8700	4.8069	6.340	0	0	0
2017/05/18	2044	01/02/2018			Bond Future	9.8991		89.4763	9.9637	88.9346	0.652	0.0000	0.0000	0
2017/05/18	2044	01/02/2018	9.89	Put	Bond Future	4,614.9800		4.6150	4,869.7500	4.8698	5.521	0	0	0
2017/05/18	2044	01/02/2018	9.91	Put	Bond Future	4,529.9500		4.5300	4,781.5300	4.7815	5.554	0	0	0
2017/05/18	2044	01/02/2018	9.90	Put	Bond Future	4,572.3000		4.5723	4,825.4800	4.8255	5.537	0	0	0
2017/05/18	2044	01/02/2018	9.89	Call	Bond Future	4,537.9700		4.5380	4,251.0700	4.2511	(6.322)	0	0	0
2017/05/18	2044	01/02/2018	9.90	Call	Bond Future	4,579.7300		4.5797	4,291.2400	4.2912	(6.299)	0	0	0
2017/05/18	2044	01/02/2018	9.91	Call	Bond Future	4,621.6700		4.6217	4,331.5800	4.3316	(6.277)	0	0	0
2017/05/18	2046	03/08/2017	141.17	Put	Bond Future	13,338.7600		13.3388	13,312.3500	13.3123	(0.198)	0	0	0
2017/05/18	2046	03/08/2017			Bond Future	127.8312		127.8312	127.8576	127.8576	0.021	0.0000	0.0000	22,790
2017/05/18	2046	03/08/2017	141.19	Put	Bond Future	13,358.7600		13.3588	13,332.3500	13.3323	(0.198)	0	0	0
2017/05/18	2046	03/08/2017	141.18	Put	Bond Future	13,348.7600		13.3488	13,322.3500	13.3223	(0.198)	0	0	0
2017/05/18	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	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
2017/05/18	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2046	02/11/2017			Bond Future	128.7290	128.7290	128.7543	128.7543	0.020	0.0000	0.0000	0
2017/05/18	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2046	02/11/2017	136.30	Put	Bond Future	7,571.0200	7.5710	7,545.7200	7.5457	(0.334)	0	0	0
2017/05/18	2046	02/11/2017	136.32	Put	Bond Future	7,591.0200	7.5910	7,565.7200	7.5657	(0.333)	0	0	0
2017/05/18	2046	02/11/2017	136.31	Put	Bond Future	7,581.0200	7.5810	7,555.7200	7.5557	(0.334)	0	0	0
2017/05/18	2046	01/02/2018	132.92	Put	Bond Future	1,618.4500	1.6184	1,590.5300	1.5905	(1.725)	0	0	0
2017/05/18	2046	01/02/2018			Bond Future	131.3016	131.3016	131.3295	131.3295	0.021	0.0000	0.0000	0
2017/05/18	2046	01/02/2018	132.91	Put	Bond Future	1,608.4500	1.6084	1,580.5300	1.5805	(1.736)	0	0	0
2017/05/18	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2046	01/02/2018	132.90	Put	Bond Future	1,598.4500	1.5984	1,570.5300	1.5705	(1.747)	0	0	0
2017/05/18	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2050	03/08/2017			Bond Future	135.8693	135.8693	135.8976	135.8976	0.021	0.0000	0.0000	26,029
2017/05/18	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2050	03/08/2017	149.22	Put	Bond Future	13,350.6700	13.3507	13,322.3800	13.3224	(0.212)	0	0	0
2017/05/18	2050	03/08/2017	149.24	Put	Bond Future	13,370.6700	13.3707	13,342.3800	13.3424	(0.212)	0	0	0
2017/05/18	2050	03/08/2017	149.23	Put	Bond Future	13,360.6700	13.3607	13,332.3800	13.3324	(0.212)	0	0	0
2017/05/18	2050	02/11/2017	144.66	Put	Bond Future	6,153.8400	6.1538	6,126.5400	6.1265	(0.444)	0	0	0
2017/05/18	2050	02/11/2017	144.67	Put	Bond Future	6,163.8400	6.1638	6,136.5400	6.1365	(0.443)	0	0	0
2017/05/18	2050	02/11/2017			Bond Future	138.5062	138.5062	138.5335	138.5335	0.020	0.0000	0.0000	0
2017/05/18	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2050	02/11/2017	144.65	Put	Bond Future	6,143.8400	6.1438	6,116.5400	6.1165	(0.444)	0	0	0
2017/05/18	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2050	01/02/2018			Bond Future	139.5822	139.5822	139.6120	139.6120	0.021	0.0000	0.0000	0
2017/05/18	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	2050	01/02/2018	140.23	Put	Bond Future	647.8200	0.6478	618.0100	0.6180	(4.602)	0	0	0
2017/05/18	2050	01/02/2018	140.25	Put	Bond Future	667.8200	0.6678	638.0100	0.6380	(4.464)	0	0	0
2017/05/18	2050	01/02/2018	140.24	Put	Bond Future	657.8200	0.6578	628.0100	0.6280	(4.532)	0	0	0
2017/05/18	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	AL37	03/08/2017			Index Future	544.1850	544.1850	543.2200	543.2200	(0.177)	0.0000	0.0000	0
2017/05/18	AL37	02/11/2017			Index Future	554.5980	554.5980	553.6100	553.6100	(0.178)	0.0000	0.0000	0
2017/05/18	AL37	01/02/2018			Index Future	565.4050	565.4050	564.4040	564.4040	(0.177)	0.0000	0.0000	0

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2017/05/18	AL7T	03/08/2017			Index Future	625.5770	625.5770	622.2440	622.2440	(0.533)	0.0000	0.0000	0
2017/05/18	AL7T	02/11/2017			Index Future	637.5470	637.5470	634.1460	634.1460	(0.533)	0.0000	0.0000	0
2017/05/18	AL7T	01/02/2018			Index Future	649.9710	649.9710	646.5100	646.5100	(0.532)	0.0000	0.0000	0
2017/05/18	ALBI	03/08/2017			Index Future	564.6310	564.6310	561.8890	561.8890	(0.486)	0.0000	0.0000	600
2017/05/18	ALBI	02/11/2017			Index Future	575.4340	575.4340	572.6360	572.6360	(0.486)	0.0000	0.0000	0
2017/05/18	ALBI	01/02/2018			Index Future	586.6470	586.6470	583.8010	583.8010	(0.485)	0.0000	0.0000	0
2017/05/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	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
2017/05/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/18	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	EL28	03/08/2017			Bond Future	128.7409	128.7409	128.7698	128.7698	0.022	0.0000	0.0000	0
2017/05/18	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	EL28	03/08/2017	135.16	Put	Bond Future	6,419.1100	6.4191	6,390.2000	6.3902	(0.450)	0	0	0
2017/05/18	EL28	03/08/2017	135.18	Put	Bond Future	6,439.1100	6.4391	6,410.2000	6.4102	(0.449)	0	0	0
2017/05/18	EL28	03/08/2017	135.17	Put	Bond Future	6,429.1100	6.4291	6,400.2000	6.4002	(0.450)	0	0	0
2017/05/18	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	EL28	02/11/2017			Bond Future	129.4958	129.4958	129.5236	129.5236	0.021	0.0000	0.0000	0
2017/05/18	EL28	02/11/2017	133.87	Put	Bond Future	4,374.1900	4.3742	4,346.4300	4.3464	(0.635)	0	0	0
2017/05/18	EL28	02/11/2017	133.89	Put	Bond Future	4,394.1900	4.3942	4,366.4300	4.3664	(0.632)	0	0	0
2017/05/18	EL28	02/11/2017	133.88	Put	Bond Future	4,384.1900	4.3842	4,356.4300	4.3564	(0.633)	0	0	0
2017/05/18	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	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
2017/05/18	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	EL28	01/02/2018			Bond Future	132.0838	132.0838	132.1140	132.1140	0.023	0.0000	0.0000	0
2017/05/18	EL28	01/02/2018	132.29	Put	Bond Future	206.2500	0.2063	176.0000	0.1760	(14.667)	0	0	0
2017/05/18	EL28	01/02/2018	132.31	Put	Bond Future	226.2500	0.2263	196.0000	0.1960	(13.370)	0	0	0
2017/05/18	EL28	01/02/2018	132.30	Put	Bond Future	216.2500	0.2163	186.0000	0.1860	(13.988)	0	0	0
2017/05/18	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	ES33	03/08/2017			Bond Future	10.7308	78.4447	10.7916	78.0718	0.566	0.0000	0.0000	9,466
2017/05/18	ES33	03/08/2017	10.53	Put	Bond Future	1,252.2300	1.2522	1,625.1600	1.6252	29.781	0	0	0
2017/05/18	ES33	03/08/2017	10.55	Put	Bond Future	1,126.1300	1.1261	1,499.0600	1.4991	33.116	0	0	0
2017/05/18	ES33	03/08/2017	10.54	Put	Bond Future	1,189.1400	1.1891	1,562.0700	1.5621	31.361	0	0	0
2017/05/18	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	ES33	02/11/2017	10.66	Put	Bond Future	993.7000	0.9937	1,374.3300	1.3743	38.304	0	0	0
2017/05/18	ES33	02/11/2017			Bond Future	10.8221	76.1538	10.8851	75.7731	0.582	0.0000	0.0000	0
2017/05/18	ES33	02/11/2017	10.68	Put	Bond Future	870.0600	0.8701	1,250.6900	1.2507	43.748	0	0	0
2017/05/18	ES33	02/11/2017	10.67	Put	Bond Future	931.8400	0.9318	1,312.4700	1.3125	40.847	0	0	0
2017/05/18	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	ES33	01/02/2018	10.99	Call	Bond Future	444.1700	0.4442	57.0400	0.0570	(87.158)	0	0	0
2017/05/18	ES33	01/02/2018			Bond Future	10.9154	77.6377	10.9804	77.2505	0.595	0.0000	0.0000	0
2017/05/18	ES33	01/02/2018	11.00	Call	Bond Future	503.4000	0.5034	116.2700	0.1163	(76.903)	0	0	0
2017/05/18	ES33	01/02/2018	11.01	Call	Bond Future	562.5500	0.5626	175.4200	0.1754	(68.817)	0	0	0
2017/05/18	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	ES42	03/08/2017			Bond Future	10.9617	81.5605	11.0276	81.1050	0.601	0.0000	0.0000	7,957
2017/05/18	ES42	02/11/2017			Bond Future	11.0531	78.8594	11.1213	78.3946	0.618	0.0000	0.0000	0
2017/05/18	ES42	01/02/2018			Bond Future	11.1434	80.3959	11.2138	79.9230	0.632	0.0000	0.0000	0
2017/05/18	GOVI	03/08/2017			GOVI	562.9790	562.9790	560.2370	560.2370	(0.487)	0.0000	0.0000	402
2017/05/18	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	8,730.0000	0.8730	100.000	0	0	0
2017/05/18	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	8,530.0000	0.8530	100.000	0	0	0
2017/05/18	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	8,630.0000	0.8630	100.000	0	0	0
2017/05/18	GOVI	03/08/2017	561.09	Call	GOVI	18,890.0000	1.8890	0.0000	0.0000	(100.000)	0	0	0
2017/05/18	GOVI	03/08/2017	561.10	Call	GOVI	18,790.0000	1.8790	0.0000	0.0000	(100.000)	0	0	0
2017/05/18	GOVI	03/08/2017	561.11	Call	GOVI	18,690.0000	1.8690	0.0000	0.0000	(100.000)	0	0	0
2017/05/18	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	14,870.0000	1.4870	100.000	0	0	0
2017/05/18	GOVI	02/11/2017			GOVI	573.7510	573.7510	570.9530	570.9530	(0.488)	0.0000	0.0000	0
2017/05/18	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	15,070.0000	1.5070	100.000	0	0	0
2017/05/18	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	14,970.0000	1.4970	100.000	0	0	0
2017/05/18	GOVI	02/11/2017	572.44	Call	GOVI	13,110.0000	1.3110	0.0000	0.0000	(100.000)	0	0	0
2017/05/18	GOVI	02/11/2017	572.45	Call	GOVI	13,010.0000	1.3010	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/18	GOVI	02/11/2017	572.46	Call	GOVI	12,910.0000	1.2910	0.0000	0.0000	(100.000)	0	0	0
2017/05/18	GOVI	01/02/2018			GOVI	584.9320	584.9320	582.0850	582.0850	(0.487)	0.0000	0.0000	0
2017/05/18	GOVI	01/02/2018	581.03	Call	GOVI	39,020.0000	3.9020	10,550.0000	1.0550	(72.963)	0	0	0
2017/05/18	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	GOVI	01/02/2018	581.04	Call	GOVI	38,920.0000	3.8920	10,450.0000	1.0450	(73.150)	0	0	0
2017/05/18	GOVI	01/02/2018	581.02	Call	GOVI	39,120.0000	3.9120	10,650.0000	1.0650	(72.776)	0	0	0
2017/05/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/18	IGOV	03/08/2017			Index Future	251.2380	251.2380	251.1340	251.1340	(0.041)	0.0000	0.0000	1,296
2017/05/18	IGOV	02/11/2017			Index Future	256.1150	256.1150	256.0050	256.0050	(0.043)	0.0000	0.0000	0
2017/05/18	IGOV	01/02/2018			Index Future	261.2330	261.2330	261.1250	261.1250	(0.041)	0.0000	0.0000	0
2017/05/18	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/18	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/18	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/18	IS01	21/09/2017			Interest Rate Swap	99.6116	99.6116	99.6131	99.6131	0.002	0.0000	0.0000	0
2017/05/18	IS01	21/12/2017			Interest Rate Swap	99.8197	99.8197	99.8268	99.8268	0.007	0.0000	0.0000	0
2017/05/18	IS01	15/03/2018			Interest Rate Swap	99.7670	99.7670	99.7820	99.7820	0.015	0.0000	0.0000	0
2017/05/18	IS01	21/06/2018			Interest Rate Swap	99.9449	99.9449	99.9722	99.9722	0.027	0.0000	0.0000	0
2017/05/18	IS02	18/12/2017			Interest Rate Swap	99.8478	99.8478	99.8550	99.8550	0.007	0.0000	0.0000	0
2017/05/18	IS02	16/03/2018			Interest Rate Swap	99.0476	99.0476	99.0624	99.0624	0.015	0.0000	0.0000	0
2017/05/18	IS02	15/06/2018			Interest Rate Swap	98.6322	98.6322	98.6587	98.6587	0.027	0.0000	0.0000	0
2017/05/18	IS02	21/09/2018			Interest Rate Swap	98.5783	98.5783	98.6190	98.6190	0.041	0.0000	0.0000	0
2017/05/18	IS02	21/12/2018			Interest Rate Swap	98.9700	98.9700	99.0300	99.0300	0.061	0.0000	0.0000	0
2017/05/18	IS02	15/03/2019			Interest Rate Swap	99.3820	99.3820	99.4541	99.4541	0.073	0.0000	0.0000	0
2017/05/18	IS02	21/06/2019			Interest Rate Swap	99.7924	99.7924	99.8880	99.8880	0.096	0.0000	0.0000	0
2017/05/18	IS05	17/12/2020			Interest Rate Swap	96.5973	96.5973	96.7738	96.7738	0.183	0.0000	0.0000	0
2017/05/18	IS05	16/03/2021			Interest Rate Swap	95.8598	95.8598	96.0579	96.0579	0.207	0.0000	0.0000	0
2017/05/18	IS05	15/06/2021			Interest Rate Swap	95.0888	95.0888	95.3110	95.3110	0.234	0.0000	0.0000	0
2017/05/18	IS05	21/09/2021			Interest Rate Swap	95.2878	95.2878	95.5371	95.5371	0.262	0.0000	0.0000	0
2017/05/18	IS05	21/12/2021			Interest Rate Swap	97.4867	97.4867	97.7600	97.7600	0.280	0.0000	0.0000	51
2017/05/18	IS05	15/03/2022			Interest Rate Swap	97.6352	97.6352	97.9320	97.9320	0.304	0.0000	0.0000	0
2017/05/18	IS05	21/06/2022			Interest Rate Swap	98.8448	98.8448	99.1636	99.1636	0.323	0.0000	0.0000	0
2017/05/18	IS10	17/12/2025			Interest Rate Swap	95.8084	95.8084	96.3181	96.3181	0.532	0.0000	0.0000	0
2017/05/18	IS10	16/03/2026			Interest Rate Swap	92.8489	92.8489	93.3454	93.3454	0.535	0.0000	0.0000	0
2017/05/18	IS10	15/06/2026			Interest Rate Swap	91.6140	91.6140	92.1156	92.1156	0.548	0.0000	0.0000	0
2017/05/18	IS10	21/09/2026			Interest Rate Swap	93.7576	93.7576	94.2790	94.2790	0.556	0.0000	0.0000	0
2017/05/18	IS10	21/12/2026			Interest Rate Swap	97.5032	97.5032	98.0478	98.0478	0.559	0.0000	0.0000	0
2017/05/18	IS10	15/03/2027			Interest Rate Swap	96.0856	96.0856	96.6661	96.6661	0.604	0.0000	0.0000	0
2017/05/18	IS10	21/06/2027			Interest Rate Swap	98.1392	98.1392	98.7366	98.7366	0.609	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
2017/05/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/18	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/05/18	JBAF	19/07/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/05/18	JBAF	16/08/2017			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/05/18	JBAF	20/09/2017			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/18	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/05/18	JBAF	15/11/2017			Jibar Tradeable Future	7.1400	7.1400	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/05/18	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/18	JBAF	20/03/2018			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	1,500
2017/05/18	JBAF	20/06/2018			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/05/18	JBAF	19/09/2018			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2017/05/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/18	JBAF	19/12/2018			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	0
2017/05/18	JBAF	20/03/2019			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2017/05/18	R023	03/08/2017	8.60	Put	Bond Future	268.9800	0.2690	315.0600	0.3151	17.131	0	0	0
2017/05/18	R023	03/08/2017			Bond Future	8.0922	101.8733	8.1496	101.6230	0.709	0.0000	0.0000	32,302
2017/05/18	R023	03/08/2017	8.59	Put	Bond Future	276.9100	0.2769	324.1000	0.3241	17.042	0	0	0
2017/05/18	R023	03/08/2017	8.60	Call	Bond Future	2,456.9900	2.4570	2,252.6900	2.2527	(8.315)	0	0	0
2017/05/18	R023	03/08/2017	8.58	Call	Bond Future	2,388.1300	2.3881	2,186.0800	2.1861	(8.461)	0	0	0
2017/05/18	R023	03/08/2017	8.59	Call	Bond Future	2,422.4100	2.4224	2,219.2200	2.2192	(8.388)	0	0	0
2017/05/18	R023	03/08/2017	8.58	Put	Bond Future	285.1700	0.2852	333.5000	0.3335	16.948	0	0	0
2017/05/18	R023	02/11/2017	8.56	Call	Bond Future	2,444.3900	2.4444	2,260.2600	2.2603	(7.533)	0	0	0
2017/05/18	R023	02/11/2017			Bond Future	8.1139	99.8921	8.1749	99.6361	0.751	0.0000	0.0000	0
2017/05/18	R023	02/11/2017	8.57	Call	Bond Future	2,474.2600	2.4743	2,289.0600	2.2891	(7.485)	0	0	0
2017/05/18	R023	02/11/2017	8.58	Call	Bond Future	2,504.5000	2.5045	2,318.2600	2.3183	(7.436)	0	0	0
2017/05/18	R023	02/11/2017	8.56	Put	Bond Future	588.8100	0.5888	660.6300	0.6606	12.197	0	0	0
2017/05/18	R023	02/11/2017	8.58	Put	Bond Future	566.7300	0.5667	636.4400	0.6364	12.300	0	0	0
2017/05/18	R023	02/11/2017	8.57	Put	Bond Future	577.5800	0.5776	648.3300	0.6483	12.249	0	0	0
2017/05/18	R023	01/02/2018			Bond Future	8.1315	101.8385	8.1958	101.5788	0.791	0.0000	0.0000	0
2017/05/18	R023	01/02/2018	8.32	Call	Bond Future	2,101.3200	2.1013	1,950.7900	1.9508	(7.164)	0	0	0
2017/05/18	R023	01/02/2018	8.33	Call	Bond Future	2,125.2700	2.1253	1,973.7900	1.9738	(7.128)	0	0	0
2017/05/18	R023	01/02/2018	8.31	Put	Bond Future	1,359.1400	1.3591	1,469.3000	1.4693	8.105	0	0	0
2017/05/18	R023	01/02/2018	8.33	Put	Bond Future	1,326.4500	1.3265	1,434.7000	1.4347	8.161	0	0	0
2017/05/18	R023	01/02/2018	8.32	Put	Bond Future	1,342.5500	1.3425	1,451.7500	1.4518	8.134	0	0	0
2017/05/18	R023	01/02/2018	8.31	Call	Bond Future	2,077.8400	2.0778	1,928.2700	1.9283	(7.198)	0	0	0
2017/05/18	R035	03/08/2017			Bond Future	9.5390	98.2656	9.6000	97.7742	0.640	0.0000	0.0000	9,951
2017/05/18	R035	03/08/2017	9.52	Put	Bond Future	153.6200	0.1536	645.0800	0.6451	319.919	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
2017/05/18	R035	03/08/2017	9.50	Put	Bond Future	315.8900	0.3159	807.3500	0.8073	155.579	0	0	0
2017/05/18	R035	03/08/2017	9.51	Put	Bond Future	234.7000	0.2347	726.1600	0.7262	209.399	0	0	0
2017/05/18	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R035	02/11/2017			Bond Future	9.5919	95.6447	9.6550	95.1432	0.657	0.0000	0.0000	0
2017/05/18	R035	02/11/2017	9.60	Call	Bond Future	64.4200	0.0644	0.0000	0.0000	(100.000)	0	0	0
2017/05/18	R035	02/11/2017	9.59	Put	Bond Future	15.4200	0.0154	516.9900	0.5170	3252.724	0	0	0
2017/05/18	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	357.4100	0.3574	100.000	0	0	0
2017/05/18	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	437.1500	0.4372	100.000	0	0	0
2017/05/18	R035	02/11/2017	9.61	Call	Bond Future	144.1600	0.1442	0.0000	0.0000	(100.000)	0	0	0
2017/05/18	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R035	01/02/2018			Bond Future	9.6444	97.5084	9.7094	96.9981	0.673	0.0000	0.0000	0
2017/05/18	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R035	01/02/2018	9.75	Call	Bond Future	827.3100	0.8273	317.0400	0.3170	(61.678)	0	0	0
2017/05/18	R035	01/02/2018	9.73	Call	Bond Future	671.4100	0.6714	161.1400	0.1611	(76.000)	0	0	0
2017/05/18	R035	01/02/2018	9.74	Call	Bond Future	749.4100	0.7494	239.1400	0.2391	(68.090)	0	0	0
2017/05/18	R186	03/08/2017	8.93	Put	Bond Future	1,015.6200	1.0156	1,243.2700	1.2433	22.415	0	0	0
2017/05/18	R186	03/08/2017	9.35	Call	Bond Future	4,615.3400	4.6153	4,088.1900	4.0882	(11.422)	0	0	0
2017/05/18	R186	03/08/2017			Bond Future	8.7053	112.6929	8.7980	112.0660	1.065	0.0000	0.0000	88,932
2017/05/18	R186	03/08/2017	8.90	Call	Bond Future	2,398.6000	2.3986	2,010.7500	2.0107	(16.170)	0	0	0
2017/05/18	R186	03/08/2017	9.50	Call	Bond Future	5,453.8700	5.4539	4,896.8400	4.8968	(10.213)	0	0	0
2017/05/18	R186	03/08/2017	8.85	Put	Bond Future	1,214.6300	1.2146	1,473.1600	1.4732	21.285	0	0	750
2017/05/18	R186	03/08/2017	8.92	Put	Bond Future	1,039.0300	1.0390	1,270.4400	1.2704	22.272	0	0	0
2017/05/18	R186	03/08/2017	8.93	Call	Bond Future	2,527.3600	2.5274	2,128.1200	2.1281	(15.797)	0	0	0
2017/05/18	R186	03/08/2017	8.91	Call	Bond Future	2,441.1600	2.4412	2,049.4800	2.0495	(16.045)	0	0	0
2017/05/18	R186	03/08/2017	9.00	Put	Bond Future	863.0200	0.8630	1,065.0600	1.0651	23.411	0	0	2,604
2017/05/18	R186	03/08/2017	8.90	Put	Bond Future	1,087.0800	1.0871	1,326.1200	1.3261	21.989	0	0	1,050
2017/05/18	R186	03/08/2017	9.50	Put	Bond Future	228.8200	0.2288	298.6800	0.2987	30.531	0	0	6,500
2017/05/18	R186	03/08/2017	9.35	Put	Bond Future	350.9500	0.3509	450.6900	0.4507	28.420	0	0	750
2017/05/18	R186	03/08/2017	8.85	Call	Bond Future	2,191.3500	2.1913	1,822.9900	1.8230	(16.810)	0	0	0
2017/05/18	R186	03/08/2017	8.92	Call	Bond Future	2,484.0800	2.4841	2,088.6000	2.0886	(15.921)	0	0	0
2017/05/18	R186	03/08/2017	9.00	Call	Bond Future	2,840.0600	2.8401	2,415.2100	2.4152	(14.959)	0	0	0
2017/05/18	R186	03/08/2017	8.91	Put	Bond Future	1,062.8500	1.0628	1,298.0600	1.2981	22.130	0	0	0
2017/05/18	R186	02/11/2017	8.88	Call	Bond Future	2,903.0500	2.9031	2,545.0100	2.5450	(12.333)	0	0	0
2017/05/18	R186	02/11/2017	8.89	Put	Bond Future	1,975.7500	1.9757	2,254.7400	2.2547	14.121	0	0	0
2017/05/18	R186	02/11/2017			Bond Future	8.7439	114.8491	8.8406	114.2093	1.106	0.0000	0.0000	4
2017/05/18	R186	02/11/2017	8.89	Call	Bond Future	2,940.1000	2.9401	2,579.3200	2.5793	(12.271)	0	0	0
2017/05/18	R186	02/11/2017	8.90	Call	Bond Future	2,977.7000	2.9777	2,614.2000	2.6142	(12.207)	0	0	0
2017/05/18	R186	02/11/2017	8.88	Put	Bond Future	2,004.3500	2.0044	2,286.0800	2.2861	14.056	0	0	0
2017/05/18	R186	02/11/2017	8.90	Put	Bond Future	1,947.7500	1.9478	2,224.0200	2.2240	14.184	0	0	0
2017/05/18	R186	01/02/2018	8.96	Call	Bond Future	3,665.0900	3.6651	3,296.6100	3.2966	(10.054)	0	0	0
2017/05/18	R186	01/02/2018			Bond Future	8.7799	111.7841	8.8805	111.1332	1.147	0.0000	0.0000	0
2017/05/18	R186	01/02/2018	8.97	Call	Bond Future	3,701.2800	3.7013	3,330.6600	3.3307	(10.013)	0	0	0
2017/05/18	R186	01/02/2018	8.98	Call	Bond Future	3,738.0300	3.7380	3,365.2700	3.3653	(9.972)	0	0	0

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2017/05/18	R186	01/02/2018	8.96	Put	Bond Future	2,504.0600	2.5041	2,786.4600	2.7865	11.278	0	0	0
2017/05/18	R186	01/02/2018	8.98	Put	Bond Future	2,449.0800	2.4491	2,727.2000	2.7272	11.356	0	0	0
2017/05/18	R186	01/02/2018	8.97	Put	Bond Future	2,476.2700	2.4763	2,756.5300	2.7565	11.318	0	0	0
2017/05/18	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R197	03/08/2017			Bond Future	298.2669	298.2669	297.9937	297.9937	(0.092)	0.0000	0.0000	2,350
2017/05/18	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R197	03/08/2017	308.05	Put	Bond Future	9,783.0800	9.7831	10,056.2800	10.0563	2.793	0	0	0
2017/05/18	R197	03/08/2017	308.07	Put	Bond Future	9,803.0800	9.8031	10,076.2800	10.0763	2.787	0	0	0
2017/05/18	R197	03/08/2017	308.06	Put	Bond Future	9,793.0800	9.7931	10,066.2800	10.0663	2.790	0	0	0
2017/05/18	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R197	02/11/2017			Bond Future	304.0560	304.0560	303.7735	303.7735	(0.093)	0.0000	0.0000	0
2017/05/18	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R197	02/11/2017	305.15	Put	Bond Future	1,094.0500	1.0941	1,376.4900	1.3765	25.816	0	0	0
2017/05/18	R197	02/11/2017	305.17	Put	Bond Future	1,114.0500	1.1141	1,396.4900	1.3965	25.353	0	0	0
2017/05/18	R197	02/11/2017	305.16	Put	Bond Future	1,104.0500	1.1041	1,386.4900	1.3865	25.582	0	0	0
2017/05/18	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R197	01/02/2018			Bond Future	303.0783	303.0783	302.7947	302.7947	(0.094)	0.0000	0.0000	0
2017/05/18	R197	01/02/2018	301.67	Call	Bond Future	1,408.2900	1.4083	1,124.7300	1.1247	(20.135)	0	0	0
2017/05/18	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R197	01/02/2018	301.68	Call	Bond Future	1,398.2900	1.3983	1,114.7300	1.1147	(20.279)	0	0	0
2017/05/18	R197	01/02/2018	301.66	Call	Bond Future	1,418.2900	1.4183	1,134.7300	1.1347	(19.993)	0	0	0
2017/05/18	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R202	03/08/2017			Bond Future	244.2389	244.2389	244.2897	244.2897	0.021	0.0000	0.0000	30,577
2017/05/18	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R202	03/08/2017	258.35	Put	Bond Future	14,111.0900	14.1111	14,060.2500	14.0603	(0.360)	0	0	0
2017/05/18	R202	03/08/2017	258.37	Put	Bond Future	14,131.0900	14.1311	14,080.2500	14.0803	(0.360)	0	0	0
2017/05/18	R202	03/08/2017	258.36	Put	Bond Future	14,121.0900	14.1211	14,070.2500	14.0703	(0.360)	0	0	0
2017/05/18	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R202	02/11/2017			Bond Future	248.9795	248.9795	249.0278	249.0278	0.019	0.0000	0.0000	0
2017/05/18	R202	02/11/2017	253.89	Put	Bond Future	4,910.5400	4.9105	4,862.1700	4.8622	(0.985)	0	0	0
2017/05/18	R202	02/11/2017	253.91	Put	Bond Future	4,930.5400	4.9305	4,882.1700	4.8822	(0.981)	0	0	0
2017/05/18	R202	02/11/2017	253.90	Put	Bond Future	4,920.5400	4.9205	4,872.1700	4.8722	(0.983)	0	0	0
2017/05/18	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R202	01/02/2018			Bond Future	250.2083	250.2083	250.2614	250.2614	0.021	0.0000	0.0000	0
2017/05/18	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R202	01/02/2018	249.06	Call	Bond Future	1,148.2800	1.1483	1,201.3900	1.2014	4.625	0	0	0
2017/05/18	R202	01/02/2018	249.07	Call	Bond Future	1,138.2800	1.1383	1,191.3900	1.1914	4.666	0	0	0
2017/05/18	R202	01/02/2018	249.08	Call	Bond Future	1,128.2800	1.1283	1,181.3900	1.1814	4.707	0	0	0

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2017/05/18	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R203	03/08/2017			Bond Future	7.1411	103.3566	7.2377	103.3463	1.352	0.0000	0.0000	0
2017/05/18	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R203	03/08/2017	4.87	Put	Bond Future	243.1500	0.2432	253.4700	0.2535	4.244	0	0	0
2017/05/18	R203	03/08/2017	4.89	Put	Bond Future	241.0000	0.2410	251.3200	0.2513	4.282	0	0	0
2017/05/18	R203	03/08/2017	4.88	Put	Bond Future	242.0700	0.2421	252.3900	0.2524	4.263	0	0	0
2017/05/18	R204	03/08/2017	7.77	Put	Bond Future	47.5200	0.0475	57.9600	0.0580	21.970	0	0	0
2017/05/18	R204	03/08/2017			Bond Future	7.3933	101.8115	7.4403	101.7509	0.637	0.0000	0.0000	41,529
2017/05/18	R204	03/08/2017	7.76	Put	Bond Future	49.6500	0.0496	60.4800	0.0605	21.813	0	0	0
2017/05/18	R204	03/08/2017	7.75	Call	Bond Future	510.0200	0.5100	460.6200	0.4606	(9.686)	0	0	0
2017/05/18	R204	03/08/2017	7.76	Call	Bond Future	520.6000	0.5206	470.8200	0.4708	(9.562)	0	0	0
2017/05/18	R204	03/08/2017	7.77	Call	Bond Future	531.2600	0.5313	481.0900	0.4811	(9.444)	0	0	0
2017/05/18	R204	03/08/2017	7.75	Put	Bond Future	51.8700	0.0519	63.0800	0.0631	21.612	0	0	0
2017/05/18	R204	02/11/2017	7.76	Put	Bond Future	23.9800	0.0240	32.1400	0.0321	34.028	0	0	0
2017/05/18	R204	02/11/2017			Bond Future	7.3053	103.7595	7.3641	103.6970	0.805	0.0000	0.0000	0
2017/05/18	R204	02/11/2017	7.75	Put	Bond Future	25.1300	0.0251	33.6100	0.0336	33.745	0	0	0
2017/05/18	R204	02/11/2017	7.76	Call	Bond Future	506.3500	0.5063	451.9600	0.4520	(10.742)	0	0	0
2017/05/18	R204	02/11/2017	7.74	Call	Bond Future	487.5500	0.4876	433.8100	0.4338	(11.022)	0	0	0
2017/05/18	R204	02/11/2017	7.75	Call	Bond Future	496.9300	0.4969	442.8600	0.4429	(10.881)	0	0	0
2017/05/18	R204	02/11/2017	7.74	Put	Bond Future	26.3300	0.0263	35.1400	0.0351	33.460	0	0	0
2017/05/18	R204	01/02/2018	7.27	Call	Bond Future	329.8800	0.3299	294.8600	0.2949	(10.616)	0	0	0
2017/05/18	R204	01/02/2018			Bond Future	7.1309	101.7410	7.2057	101.6785	1.049	0.0000	0.0000	0
2017/05/18	R204	01/02/2018	7.25	Call	Bond Future	319.8000	0.3198	285.3900	0.2854	(10.760)	0	0	0
2017/05/18	R204	01/02/2018	7.26	Call	Bond Future	324.8200	0.3248	290.1000	0.2901	(10.689)	0	0	0
2017/05/18	R204	01/02/2018	7.25	Put	Bond Future	220.2400	0.2202	248.3800	0.2484	12.777	0	0	0
2017/05/18	R204	01/02/2018	7.27	Put	Bond Future	213.6100	0.2136	241.1400	0.2411	12.888	0	0	0
2017/05/18	R204	01/02/2018	7.26	Put	Bond Future	216.9000	0.2169	244.7300	0.2447	12.831	0	0	0
2017/05/18	R207	03/08/2017	8.19	Call	Bond Future	1,523.8400	1.5238	1,454.9300	1.4549	(4.522)	0	0	51
2017/05/18	R207	03/08/2017			Bond Future	7.4936	99.9321	7.5267	99.8600	0.441	0.0000	0.0000	45,809
2017/05/18	R207	03/08/2017	8.39	Put	Bond Future	6.3000	0.0063	7.4500	0.0075	18.254	0	0	0
2017/05/18	R207	03/08/2017	8.41	Put	Bond Future	5.6200	0.0056	6.6500	0.0067	18.327	0	0	0
2017/05/18	R207	03/08/2017	8.19	Put	Bond Future	18.8500	0.0189	22.0100	0.0220	16.764	0	0	0
2017/05/18	R207	03/08/2017	8.40	Put	Bond Future	5.9500	0.0060	7.0400	0.0070	18.319	0	0	0
2017/05/18	R207	03/08/2017	8.41	Call	Bond Future	1,980.1100	1.9801	1,909.0700	1.9091	(3.588)	0	0	0
2017/05/18	R207	03/08/2017	8.39	Call	Bond Future	1,938.2300	1.9382	1,867.3100	1.8673	(3.659)	0	0	0
2017/05/18	R207	03/08/2017	8.40	Call	Bond Future	1,959.1600	1.9592	1,888.1800	1.8882	(3.623)	0	0	0
2017/05/18	R207	02/11/2017			Bond Future	7.4546	101.8441	7.4920	101.7699	0.503	0.0000	0.0000	0
2017/05/18	R207	02/11/2017	8.03	Put	Bond Future	85.0400	0.0850	95.8800	0.0959	12.747	0	0	0
2017/05/18	R207	02/11/2017	8.05	Put	Bond Future	79.9100	0.0799	90.1900	0.0902	12.864	0	0	0
2017/05/18	R207	02/11/2017	8.03	Call	Bond Future	1,217.0100	1.2170	1,153.6400	1.1536	(5.207)	0	0	0
2017/05/18	R207	02/11/2017	8.04	Put	Bond Future	82.4400	0.0824	93.0000	0.0930	12.809	0	0	0
2017/05/18	R207	02/11/2017	8.04	Call	Bond Future	1,233.9400	1.2339	1,170.2900	1.1703	(5.158)	0	0	0
2017/05/18	R207	02/11/2017	8.05	Call	Bond Future	1,250.9300	1.2509	1,187.0000	1.1870	(5.111)	0	0	0
2017/05/18	R207	01/02/2018			Bond Future	7.3891	100.1865	7.4311	100.1121	0.568	0.0000	0.0000	0
2017/05/18	R207	01/02/2018	7.60	Put	Bond Future	418.6900	0.4187	447.8600	0.4479	6.967	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
2017/05/18	R207	01/02/2018	7.62	Put	Bond Future	405.2900	0.4053	433.7800	0.4338	7.030	0	0	0
2017/05/18	R207	01/02/2018	7.60	Call	Bond Future	791.9900	0.7920	746.7100	0.7467	(5.717)	0	0	0
2017/05/18	R207	01/02/2018	7.61	Put	Bond Future	411.9500	0.4120	440.7800	0.4408	6.998	0	0	0
2017/05/18	R207	01/02/2018	7.61	Call	Bond Future	802.9000	0.8029	757.2800	0.7573	(5.682)	0	0	0
2017/05/18	R207	01/02/2018	7.62	Call	Bond Future	813.8900	0.8139	767.9300	0.7679	(5.647)	0	0	0
2017/05/18	R208	03/08/2017	8.32	Call	Bond Future	2,131.1400	2.1311	2,039.7200	2.0397	(4.290)	0	0	0
2017/05/18	R208	03/08/2017			Bond Future	7.6380	99.6051	7.6700	99.5065	0.419	0.0000	0.0000	32,968
2017/05/18	R208	03/08/2017	8.30	Call	Bond Future	2,076.1500	2.0762	1,985.2700	1.9853	(4.377)	0	0	0
2017/05/18	R208	03/08/2017	8.31	Call	Bond Future	2,103.5700	2.1036	2,012.4100	2.0124	(4.334)	0	0	0
2017/05/18	R208	03/08/2017	8.30	Put	Bond Future	64.0500	0.0641	71.7400	0.0717	12.006	0	0	0
2017/05/18	R208	03/08/2017	8.32	Put	Bond Future	59.0500	0.0591	66.2000	0.0662	12.108	0	0	0
2017/05/18	R208	03/08/2017	8.31	Put	Bond Future	61.4700	0.0615	68.8800	0.0689	12.055	0	0	0
2017/05/18	R208	02/11/2017	8.18	Put	Bond Future	190.6000	0.1906	208.9300	0.2089	9.617	0	0	0
2017/05/18	R208	02/11/2017			Bond Future	7.6286	98.1089	7.6636	98.0077	0.458	0.0000	0.0000	0
2017/05/18	R208	02/11/2017	8.20	Put	Bond Future	180.7300	0.1807	198.2600	0.1983	9.700	0	0	0
2017/05/18	R208	02/11/2017	8.19	Put	Bond Future	185.6900	0.1857	203.6300	0.2036	9.661	0	0	0
2017/05/18	R208	02/11/2017	8.18	Call	Bond Future	1,772.2000	1.7722	1,689.3100	1.6893	(4.677)	0	0	0
2017/05/18	R208	02/11/2017	8.19	Call	Bond Future	1,795.6900	1.7957	1,712.4100	1.7124	(4.638)	0	0	0
2017/05/18	R208	02/11/2017	8.20	Call	Bond Future	1,819.1100	1.8191	1,735.4200	1.7354	(4.601)	0	0	0
2017/05/18	R208	01/02/2018	7.85	Put	Bond Future	681.6600	0.6817	720.3700	0.7204	5.679	0	0	0
2017/05/18	R208	01/02/2018			Bond Future	7.6072	100.0206	7.6448	99.9186	0.495	0.0000	0.0000	0
2017/05/18	R208	01/02/2018	7.84	Put	Bond Future	691.8000	0.6918	730.9400	0.7309	5.658	0	0	0
2017/05/18	R208	01/02/2018	7.85	Call	Bond Future	1,327.7200	1.3377	1,274.4300	1.2744	(4.731)	0	0	0
2017/05/18	R208	01/02/2018	7.83	Call	Bond Future	1,303.9600	1.3040	1,241.5200	1.2415	(4.788)	0	0	0
2017/05/18	R208	01/02/2018	7.84	Call	Bond Future	1,320.9500	1.3209	1,258.0900	1.2581	(4.759)	0	0	0
2017/05/18	R208	01/02/2018	7.83	Put	Bond Future	701.7300	0.7017	741.2900	0.7413	5.637	0	0	0
2017/05/18	R209	03/08/2017			Bond Future	9.5050	74.0223	9.5660	73.6113	0.641	0.0000	0.0000	70,969
2017/05/18	R209	03/08/2017	9.44	Call	Bond Future	1,582.9200	1.5829	1,384.7300	1.3847	(12.521)	0	0	0
2017/05/18	R209	03/08/2017	9.43	Put	Bond Future	2,062.8200	2.0628	2,278.1700	2.2782	10.440	0	0	0
2017/05/18	R209	03/08/2017	9.45	Put	Bond Future	1,988.9600	1.9890	2,199.2800	2.1993	10.574	0	0	0
2017/05/18	R209	03/08/2017	9.44	Put	Bond Future	2,025.5900	2.0256	2,238.4200	2.2384	10.507	0	0	0
2017/05/18	R209	03/08/2017	9.45	Call	Bond Future	1,614.6000	1.6146	1,413.9000	1.4139	(12.430)	0	0	0
2017/05/18	R209	03/08/2017	9.43	Call	Bond Future	1,551.7300	1.5517	1,356.0600	1.3561	(12.610)	0	0	0
2017/05/18	R209	02/11/2017	9.52	Put	Bond Future	2,849.2200	2.8492	3,053.1800	3.0532	7.158	0	0	0
2017/05/18	R209	02/11/2017	8.30	Put	Bond Future	9,507.5900	9.5076	9,882.2700	9.8823	3.941	0	0	0
2017/05/18	R209	02/11/2017			Bond Future	9.5513	72.2887	9.6140	71.8692	0.657	0.0000	0.0000	476
2017/05/18	R209	02/11/2017	10.00	Call	Bond Future	4,454.3400	4.4543	4,165.3800	4.1654	(6.487)	0	0	0
2017/05/18	R209	02/11/2017	9.54	Put	Bond Future	2,780.5900	2.7806	2,981.2600	2.9813	7.217	0	0	0
2017/05/18	R209	02/11/2017	9.53	Put	Bond Future	2,814.7500	2.8148	3,017.0600	3.0171	7.187	0	0	0
2017/05/18	R209	02/11/2017	9.54	Call	Bond Future	2,704.9500	2.7050	2,486.1200	2.4861	(8.090)	0	0	0
2017/05/18	R209	02/11/2017	10.60	Put	Bond Future	650.8500	0.6508	715.9100	0.7159	9.996	0	0	1,300
2017/05/18	R209	02/11/2017	9.00	Put	Bond Future	5,091.4000	5.0914	5,380.9900	5.3810	5.688	0	0	0
2017/05/18	R209	02/11/2017	9.52	Call	Bond Future	2,638.9500	2.6389	2,423.4100	2.4234	(8.168)	0	0	0
2017/05/18	R209	02/11/2017	10.00	Put	Bond Future	1,535.0600	1.5351	1,665.6000	1.6656	8.504	0	0	3,360
2017/05/18	R209	02/11/2017	10.60	Call	Bond Future	7,200.2200	7.2002	6,845.7800	6.8458	(4.923)	0	0	0
2017/05/18	R209	02/11/2017	8.30	Call	Bond Future	319.9500	0.3200	275.1300	0.2751	(14.008)	0	0	2,800

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
2017/05/18	R209	02/11/2017	9.00	Call	Bond Future	1,244.1700	1.2442	1,114.2600	1.1143	(10.441)	0	0	4,100
2017/05/18	R209	02/11/2017	9.53	Call	Bond Future	2,671.8400	2.6718	2,454.6500	2.4547	(8.129)	0	0	0
2017/05/18	R209	01/02/2018	9.72	Call	Bond Future	3,829.2100	3.8292	3,587.3900	3.5874	(6.315)	0	0	0
2017/05/18	R209	01/02/2018	9.73	Call	Bond Future	3,864.4300	3.8644	3,621.3100	3.6213	(6.291)	0	0	0
2017/05/18	R209	01/02/2018			Bond Future	9.5958	73.6972	9.6603	73.2705	0.672	0.0000	0.0000	0
2017/05/18	R209	01/02/2018	9.71	Call	Bond Future	3,794.3900	3.7944	3,553.8600	3.5539	(6.339)	0	0	0
2017/05/18	R209	01/02/2018	9.71	Put	Bond Future	3,040.9600	3.0410	3,227.1800	3.2272	6.124	0	0	0
2017/05/18	R209	01/02/2018	9.73	Put	Bond Future	2,980.2300	2.9802	3,163.8600	3.1639	6.162	0	0	0
2017/05/18	R209	01/02/2018	9.72	Put	Bond Future	3,010.3500	3.0104	3,195.2800	3.1953	6.143	0	0	0
2017/05/18	R210	03/08/2017	196.29	Put	Bond Future	8,811.0700	8.8111	8,772.4800	8.7725	(0.438)	0	0	0
2017/05/18	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R210	03/08/2017			Bond Future	187.4789	187.4789	187.5175	187.5175	0.021	0.0000	0.0000	1,675
2017/05/18	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R210	03/08/2017	196.28	Put	Bond Future	8,801.0700	8.8011	8,762.4800	8.7625	(0.438)	0	0	0
2017/05/18	R210	03/08/2017	196.30	Put	Bond Future	8,821.0700	8.8211	8,782.4800	8.7825	(0.437)	0	0	0
2017/05/18	R210	02/11/2017	192.08	Put	Bond Future	3,362.3400	3.3623	3,325.5800	3.3256	(1.093)	0	0	0
2017/05/18	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R210	02/11/2017			Bond Future	188.7177	188.7177	188.7544	188.7544	0.019	0.0000	0.0000	0
2017/05/18	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R210	02/11/2017	192.07	Put	Bond Future	3,352.3400	3.3523	3,315.5800	3.3156	(1.097)	0	0	0
2017/05/18	R210	02/11/2017	192.09	Put	Bond Future	3,372.3400	3.3723	3,335.5800	3.3356	(1.090)	0	0	0
2017/05/18	R210	01/02/2018			Bond Future	192.4890	192.4890	192.5293	192.5293	0.021	0.0000	0.0000	0
2017/05/18	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R210	01/02/2018	192.36	Call	Bond Future	129.0500	0.1290	169.3000	0.1693	31.189	0	0	0
2017/05/18	R210	01/02/2018	192.37	Call	Bond Future	119.0500	0.1190	159.3000	0.1593	33.809	0	0	0
2017/05/18	R210	01/02/2018	192.38	Call	Bond Future	109.0500	0.1090	149.3000	0.1493	36.910	0	0	0
2017/05/18	R212	03/08/2017			Bond Future	148.9743	148.9743	148.8085	148.8085	(0.111)	0.0000	0.0000	4,858
2017/05/18	R212	03/08/2017	153.34	Put	Bond Future	4,365.6500	4.3656	4,531.5200	4.5315	3.799	0	0	0
2017/05/18	R212	03/08/2017	153.36	Put	Bond Future	4,385.6500	4.3856	4,551.5200	4.5515	3.782	0	0	0
2017/05/18	R212	03/08/2017	153.35	Put	Bond Future	4,375.6500	4.3756	4,541.5200	4.5415	3.791	0	0	0
2017/05/18	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R212	02/11/2017			Bond Future	151.8658	151.8658	151.6947	151.6947	(0.113)	0.0000	0.0000	0
2017/05/18	R212	02/11/2017	152.40	Put	Bond Future	534.2400	0.5342	705.3200	0.7053	32.023	0	0	0
2017/05/18	R212	02/11/2017	152.42	Put	Bond Future	554.2400	0.5542	725.3200	0.7253	30.867	0	0	0
2017/05/18	R212	02/11/2017	152.41	Put	Bond Future	544.2400	0.5442	715.3200	0.7153	31.435	0	0	0
2017/05/18	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R212	01/02/2018	154.71	Put	Bond Future	1,869.5700	1.8696	2,041.7100	2.0417	9.207	0	0	0
2017/05/18	R212	01/02/2018			Bond Future	152.8404	152.8404	152.6683	152.6683	(0.113)	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
2017/05/18	R212	01/02/2018	154.70	Put	Bond Future	1,859.5700	1.8596	2,031.7100	2.0317	9.257	0	0	0
2017/05/18	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/18	R212	01/02/2018	154.69	Put	Bond Future	1,849.5700	1.8496	2,021.7100	2.0217	9.307	0	0	0
2017/05/18	R213	03/08/2017	9.33	Put	Bond Future	1,370.8300	1.3708	1,602.5400	1.6025	16.903	0	0	0
2017/05/18	R213	03/08/2017			Bond Future	9.2130	86.1137	9.2947	85.5660	0.887	0.0000	0.0000	55,673
2017/05/18	R213	03/08/2017	9.35	Put	Bond Future	1,315.7100	1.3157	1,540.8500	1.5409	17.112	0	0	0
2017/05/18	R213	03/08/2017	9.34	Put	Bond Future	1,342.9800	1.3430	1,571.4000	1.5714	17.008	0	0	0
2017/05/18	R213	03/08/2017	9.33	Call	Bond Future	2,153.6800	2.1537	1,837.7200	1.8377	(14.671)	0	0	0
2017/05/18	R213	03/08/2017	9.34	Call	Bond Future	2,192.2600	2.1923	1,873.0100	1.8730	(14.563)	0	0	0
2017/05/18	R213	03/08/2017	9.35	Call	Bond Future	2,231.3600	2.2314	1,908.8300	1.9088	(14.454)	0	0	0
2017/05/18	R213	02/11/2017	9.36	Put	Bond Future	2,291.2000	2.2912	2,540.9700	2.5410	10.901	0	0	0
2017/05/18	R213	02/11/2017			Bond Future	9.2590	84.2113	9.3434	83.6525	0.912	0.0000	0.0000	0
2017/05/18	R213	02/11/2017	9.35	Put	Bond Future	2,321.4500	2.3215	2,573.4500	2.5735	10.855	0	0	0
2017/05/18	R213	02/11/2017	9.36	Call	Bond Future	2,959.2700	2.9593	2,650.3000	2.6503	(10.441)	0	0	0
2017/05/18	R213	02/11/2017	9.34	Call	Bond Future	2,888.3900	2.8884	2,583.9000	2.5839	(10.542)	0	0	0
2017/05/18	R213	02/11/2017	9.35	Call	Bond Future	2,923.7200	2.9237	2,616.9800	2.6170	(10.491)	0	0	0
2017/05/18	R213	02/11/2017	9.34	Put	Bond Future	2,351.9900	2.3520	2,606.2400	2.6062	10.810	0	0	0
2017/05/18	R213	01/02/2018	9.42	Call	Bond Future	3,651.8800	3.6519	3,337.3900	3.3374	(8.612)	0	0	0
2017/05/18	R213	01/02/2018			Bond Future	9.3041	85.8522	9.3912	85.2835	0.936	0.0000	0.0000	0
2017/05/18	R213	01/02/2018	9.43	Call	Bond Future	3,686.6700	3.6867	3,370.3900	3.3704	(8.579)	0	0	0
2017/05/18	R213	01/02/2018	9.41	Put	Bond Future	2,926.0300	2.9260	3,182.0300	3.1820	8.749	0	0	0
2017/05/18	R213	01/02/2018	9.43	Put	Bond Future	2,866.0900	2.8661	3,118.5100	3.1185	8.807	0	0	0
2017/05/18	R213	01/02/2018	9.42	Put	Bond Future	2,896.0800	2.8961	3,150.2900	3.1503	8.778	0	0	0
2017/05/18	R213	01/02/2018	9.41	Call	Bond Future	3,616.9700	3.6170	3,304.2700	3.3043	(8.645)	0	0	0
2017/05/18	R214	03/08/2017	9.51	Call	Bond Future	1,383.1400	1.3831	1,187.3600	1.1874	(14.155)	0	0	0
2017/05/18	R214	03/08/2017			Bond Future	9.6658	73.6251	9.7318	73.1652	0.683	0.0000	0.0000	35,526
2017/05/18	R214	03/08/2017	9.52	Call	Bond Future	1,412.5000	1.4125	1,213.9600	1.2140	(14.056)	0	0	0
2017/05/18	R214	03/08/2017	9.53	Call	Bond Future	1,442.2400	1.4422	1,240.9300	1.2409	(13.958)	0	0	0
2017/05/18	R214	03/08/2017	9.51	Put	Bond Future	2,487.8600	2.4879	2,751.9700	2.7520	10.616	0	0	0
2017/05/18	R214	03/08/2017	9.53	Put	Bond Future	2,403.5800	2.4036	2,662.1600	2.6622	10.758	0	0	0
2017/05/18	R214	03/08/2017	9.52	Put	Bond Future	2,445.4700	2.4455	2,706.8200	2.7068	10.687	0	0	0
2017/05/18	R214	02/11/2017	9.60	Call	Bond Future	2,533.4300	2.5334	2,307.3900	2.3074	(8.922)	0	0	0
2017/05/18	R214	02/11/2017			Bond Future	9.7146	71.7373	9.7826	71.2680	0.700	0.0000	0.0000	0
2017/05/18	R214	02/11/2017	9.58	Call	Bond Future	2,469.6600	2.4697	2,247.2700	2.2473	(9.005)	0	0	0
2017/05/18	R214	02/11/2017	9.59	Call	Bond Future	2,501.3400	2.5013	2,277.1200	2.2771	(8.964)	0	0	0
2017/05/18	R214	02/11/2017	9.60	Put	Bond Future	3,336.3900	3.3364	3,579.6300	3.5796	7.291	0	0	0
2017/05/18	R214	02/11/2017	9.58	Put	Bond Future	3,414.2300	3.4142	3,661.1200	3.6611	7.231	0	0	0
2017/05/18	R214	02/11/2017	9.59	Put	Bond Future	3,375.0500	3.3750	3,620.1100	3.6201	7.261	0	0	0
2017/05/18	R214	01/02/2018			Bond Future	9.7629	73.1351	9.8327	72.6576	0.715	0.0000	0.0000	0
2017/05/18	R214	01/02/2018	9.82	Put	Bond Future	3,421.9000	3.4219	3,638.7500	3.6388	6.337	0	0	0
2017/05/18	R214	01/02/2018	9.84	Put	Bond Future	3,357.6100	3.3576	3,571.5900	3.5716	6.373	0	0	0
2017/05/18	R214	01/02/2018	9.83	Put	Bond Future	3,389.6300	3.3896	3,605.0400	3.6050	6.355	0	0	0
2017/05/18	R214	01/02/2018	9.84	Call	Bond Future	3,884.6900	3.8847	3,621.0900	3.6211	(6.786)	0	0	0
2017/05/18	R214	01/02/2018	9.82	Call	Bond Future	3,812.8500	3.8129	3,552.1200	3.5521	(6.838)	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
2017/05/18	R214	01/02/2018	9.83	Call	Bond Future	3,848.7000	3.8487	3,586.5300	3.5865	(6.812)	0	0	0
2017/05/18	R248	03/08/2017			Bond Future	9.7735	93.9113	9.8344	93.3760	0.624	0.0000	0.0000	69,161
2017/05/18	R248	03/08/2017	9.57	Call	Bond Future	1,698.3900	1.6984	1,479.0500	1.4791	(12.915)	0	0	0
2017/05/18	R248	03/08/2017	9.56	Put	Bond Future	3,584.3500	3.5844	3,903.3800	3.9034	8.901	0	0	0
2017/05/18	R248	03/08/2017	9.58	Put	Bond Future	3,471.6000	3.4716	3,784.5300	3.7845	9.014	0	0	0
2017/05/18	R248	03/08/2017	9.57	Put	Bond Future	3,527.6700	3.5277	3,843.6500	3.8437	8.957	0	0	0
2017/05/18	R248	03/08/2017	9.58	Call	Bond Future	1,733.7400	1.7337	1,511.3500	1.5113	(12.827)	0	0	0
2017/05/18	R248	03/08/2017	9.56	Call	Bond Future	1,663.4900	1.6635	1,447.2000	1.4472	(13.002)	0	0	0
2017/05/18	R248	02/11/2017	9.66	Put	Bond Future	4,577.7700	4.5778	4,868.4600	4.8685	6.350	0	0	0
2017/05/18	R248	02/11/2017			Bond Future	9.8255	91.2705	9.8884	90.7243	0.639	0.0000	0.0000	226
2017/05/18	R248	02/11/2017	9.65	Put	Bond Future	4,628.8300	4.6288	4,921.5900	4.9216	6.325	0	0	0
2017/05/18	R248	02/11/2017	9.64	Call	Bond Future	3,031.6900	3.0317	2,780.2800	2.7803	(8.293)	0	0	0
2017/05/18	R248	02/11/2017	9.65	Call	Bond Future	3,070.4200	3.0704	2,816.9500	2.8169	(8.255)	0	0	0
2017/05/18	R248	02/11/2017	9.66	Call	Bond Future	3,109.4200	3.1094	2,853.8800	2.8539	(8.218)	0	0	0
2017/05/18	R248	02/11/2017	9.64	Put	Bond Future	4,680.3200	4.6803	4,975.1400	4.9751	6.299	0	0	0
2017/05/18	R248	01/02/2018	9.90	Put	Bond Future	4,604.1200	4.6041	4,860.5300	4.8605	5.569	0	0	0
2017/05/18	R248	01/02/2018	9.89	Call	Bond Future	4,757.9700	4.7580	4,460.1000	4.4601	(6.260)	0	0	0
2017/05/18	R248	01/02/2018			Bond Future	9.8772	93.0490	9.9418	92.4931	0.654	0.0000	0.0000	0
2017/05/18	R248	01/02/2018	9.90	Call	Bond Future	4,801.2600	4.8013	4,501.7600	4.5018	(6.238)	0	0	0
2017/05/18	R248	01/02/2018	9.91	Call	Bond Future	4,844.7300	4.8447	4,543.6000	4.5436	(6.216)	0	0	0
2017/05/18	R248	01/02/2018	9.89	Put	Bond Future	4,647.1300	4.6471	4,905.1700	4.9052	5.553	0	0	0
2017/05/18	R248	01/02/2018	9.91	Put	Bond Future	4,561.4500	4.5614	4,816.2300	4.8162	5.586	0	0	0

Total

799865