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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/05/2017 TO 29/05/2017

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
2017/05/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	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
2017/05/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	2025	03/08/2017			Bond Future	129.0648	129.0648	128.8171	128.8171	(0.192)	0.0000	0.0000	2,414
2017/05/29	2025	03/08/2017	133.96	Put	Bond Future	4,895.2200	4.8952	5,142.8700	5.1429	5.059	0	0	0
2017/05/29	2025	03/08/2017	133.98	Put	Bond Future	4,915.2200	4.9152	5,162.8700	5.1629	5.038	0	0	0
2017/05/29	2025	03/08/2017	133.97	Put	Bond Future	4,905.2200	4.9052	5,152.8700	5.1529	5.049	0	0	0
2017/05/29	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2025	02/11/2017			Bond Future	131.5677	131.5677	131.3148	131.3148	(0.192)	0.0000	0.0000	0
2017/05/29	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2025	02/11/2017	132.96	Put	Bond Future	1,392.2500	1.3922	1,645.1600	1.6452	18.166	0	0	0
2017/05/29	2025	02/11/2017	132.98	Put	Bond Future	1,412.2500	1.4122	1,665.1600	1.6652	17.908	0	0	0
2017/05/29	2025	02/11/2017	132.97	Put	Bond Future	1,402.2500	1.4022	1,655.1600	1.6552	18.036	0	0	0
2017/05/29	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2025	01/02/2018	133.89	Put	Bond Future	1,048.4000	1.0484	1,307.1600	1.3072	24.681	0	0	0
2017/05/29	2025	01/02/2018			Bond Future	132.8416	132.8416	132.5828	132.5828	(0.195)	0.0000	0.0000	0
2017/05/29	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2025	01/02/2018	133.88	Put	Bond Future	1,038.4000	1.0384	1,297.1600	1.2972	24.919	0	0	0
2017/05/29	2025	01/02/2018	133.90	Put	Bond Future	1,058.4000	1.0584	1,317.1600	1.3172	24.448	0	0	0
2017/05/29	2029	01/02/2018			Bond Future	103.7358	103.7358	103.7558	103.7558	0.019	0.0000	0.0000	0
2017/05/29	2030	03/08/2017	9.33	Call	Bond Future	2,175.3600	2.1754	1,533.8100	1.5338	(29.492)	0	0	0
2017/05/29	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2030	03/08/2017			Bond Future	9.0148	92.6591	9.1067	92.0176	1.019	0.0000	0.0000	32,390
2017/05/29	2030	03/08/2017	9.34	Call	Bond Future	2,243.2300	2.2432	1,601.6800	1.6017	(28.599)	0	0	0
2017/05/29	2030	03/08/2017	9.35	Call	Bond Future	2,311.0200	2.3110	1,669.4700	1.6695	(27.760)	0	0	0
2017/05/29	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2030	02/11/2017			Bond Future	9.0538	94.4317	9.1487	93.7782	1.048	0.0000	0.0000	0
2017/05/29	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2030	02/11/2017	9.34	Call	Bond Future	1,951.6500	1.9516	1,298.1000	1.2981	(33.487)	0	0	0
2017/05/29	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2030	02/11/2017	9.35	Call	Bond Future	2,018.8100	2.0188	1,365.2600	1.3653	(32.373)	0	0	0
2017/05/29	2030	02/11/2017	9.36	Call	Bond Future	2,085.8900	2.0859	1,432.3400	1.4323	(31.332)	0	0	0
2017/05/29	2030	01/02/2018			Bond Future	9.0907	92.2667	9.1889	91.6000	1.081	0.0000	0.0000	0
2017/05/29	2030	01/02/2018	9.38	Call	Bond Future	1,944.5300	1.9445	1,277.7600	1.2778	(34.290)	0	0	0

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2017/05/29	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2030	01/02/2018	9.39	Call	Bond Future	2,010.7300	2.0107	1,343.9600	1.3440	(33.161)	0	0	0
2017/05/29	2030	01/02/2018	9.37	Call	Bond Future	1,878.2700	1.8783	1,211.5000	1.2115	(35.499)	0	0	0
2017/05/29	2032	03/08/2017	9.43	Put	Bond Future	1,021.6700	1.0217	1,240.3800	1.2404	21.407	0	0	0
2017/05/29	2032	03/08/2017			Bond Future	9.1636	95.6254	9.2605	94.8978	1.057	0.0000	0.0000	26,589
2017/05/29	2032	03/08/2017	9.45	Put	Bond Future	974.5100	0.9745	1,185.1000	1.1851	21.610	0	0	0
2017/05/29	2032	03/08/2017	9.44	Put	Bond Future	997.9400	0.9979	1,212.5800	1.2126	21.508	0	0	0
2017/05/29	2032	03/08/2017	9.44	Call	Bond Future	3,053.3800	3.0534	2,540.3400	2.5403	(16.802)	0	0	0
2017/05/29	2032	03/08/2017	9.43	Call	Bond Future	3,003.8800	3.0039	2,494.9100	2.4949	(16.944)	0	0	0
2017/05/29	2032	03/08/2017	9.45	Call	Bond Future	3,103.0900	3.1031	2,586.0000	2.5860	(16.664)	0	0	0
2017/05/29	2032	02/11/2017			Bond Future	9.2069	93.2969	9.3069	92.5555	1.085	0.0000	0.0000	0
2017/05/29	2032	02/11/2017	9.48	Put	Bond Future	1,952.9600	1.9530	2,219.0100	2.2190	13.623	0	0	0
2017/05/29	2032	02/11/2017	9.50	Put	Bond Future	1,897.4700	1.8975	2,157.8400	2.1578	13.722	0	0	0
2017/05/29	2032	02/11/2017	9.48	Call	Bond Future	3,958.9100	3.9589	3,483.5500	3.4836	(12.007)	0	0	0
2017/05/29	2032	02/11/2017	9.49	Put	Bond Future	1,925.0600	1.9251	2,188.2700	2.1883	13.673	0	0	0
2017/05/29	2032	02/11/2017	9.49	Call	Bond Future	4,003.2800	4.0033	3,525.0800	3.5251	(11.945)	0	0	0
2017/05/29	2032	02/11/2017	9.50	Call	Bond Future	4,047.8900	4.0479	3,566.8500	3.5669	(11.884)	0	0	0
2017/05/29	2032	01/02/2018	9.55	Put	Bond Future	2,660.2100	2.6602	2,943.2400	2.9432	10.639	0	0	0
2017/05/29	2032	01/02/2018			Bond Future	9.2483	95.1149	9.3515	94.3586	1.116	0.0000	0.0000	0
2017/05/29	2032	01/02/2018	9.57	Put	Bond Future	2,604.7500	2.6048	2,883.2900	2.8833	10.694	0	0	0
2017/05/29	2032	01/02/2018	9.55	Call	Bond Future	4,846.1800	4.8462	4,372.8600	4.3729	(9.767)	0	0	0
2017/05/29	2032	01/02/2018	9.56	Put	Bond Future	2,632.5100	2.6325	2,913.2900	2.9133	10.666	0	0	0
2017/05/29	2032	01/02/2018	9.56	Call	Bond Future	4,889.6600	4.8897	4,414.0900	4.4141	(9.726)	0	0	0
2017/05/29	2032	01/02/2018	9.57	Call	Bond Future	4,933.0000	4.9330	4,455.1900	4.4552	(9.686)	0	0	0
2017/05/29	2033	03/08/2017	113.14	Put	Bond Future	7,539.2500	7.5392	7,517.9400	7.5179	(0.283)	0	0	0
2017/05/29	2033	03/08/2017			Bond Future	105.6008	105.6008	105.6221	105.6221	0.020	0.0000	0.0000	6,134
2017/05/29	2033	03/08/2017	113.13	Put	Bond Future	7,529.2500	7.5292	7,507.9400	7.5079	(0.283)	0	0	0
2017/05/29	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2033	03/08/2017	113.12	Put	Bond Future	7,519.2500	7.5192	7,497.9400	7.4979	(0.283)	0	0	0
2017/05/29	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2033	02/11/2017			Bond Future	106.5718	106.5718	106.5932	106.5932	0.020	0.0000	0.0000	0
2017/05/29	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2033	02/11/2017	110.07	Put	Bond Future	3,498.1600	3.4982	3,476.8400	3.4768	(0.609)	0	0	0
2017/05/29	2033	02/11/2017	110.09	Put	Bond Future	3,518.1600	3.5182	3,496.8400	3.4968	(0.606)	0	0	0
2017/05/29	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2033	02/11/2017	110.08	Put	Bond Future	3,508.1600	3.5082	3,486.8400	3.4868	(0.608)	0	0	0
2017/05/29	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2033	01/02/2018			Bond Future	108.6990	108.6990	108.7201	108.7201	0.019	0.0000	0.0000	0
2017/05/29	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2033	01/02/2018	109.64	Put	Bond Future	941.0100	0.9410	919.9300	0.9199	(2.240)	0	0	0
2017/05/29	2033	01/02/2018	109.66	Put	Bond Future	961.0100	0.9610	939.9300	0.9399	(2.194)	0	0	0

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2017/05/29	2033	01/02/2018	109.65	Put	Bond Future	951.0100	0.9510	929.9300	0.9299	(2.217)	0	0	0
2017/05/29	2037	03/08/2017	9.57	Call	Bond Future	2,511.7800	2.5118	2,017.5800	2.0176	(19.675)	0	0	0
2017/05/29	2037	03/08/2017			Bond Future	9.4740	91.5941	9.5758	90.7629	1.074	0.0000	0.0000	57,059
2017/05/29	2037	03/08/2017	9.58	Call	Bond Future	2,558.0200	2.5580	2,058.7200	2.0587	(19.519)	0	0	0
2017/05/29	2037	03/08/2017	9.56	Put	Bond Future	1,763.1800	1.7632	2,105.3200	2.1053	19.405	0	0	0
2017/05/29	2037	03/08/2017	9.57	Put	Bond Future	1,727.6300	1.7276	2,064.6300	2.0646	19.506	0	0	0
2017/05/29	2037	03/08/2017	9.58	Put	Bond Future	1,692.7700	1.6928	2,024.6700	2.0247	19.607	0	0	0
2017/05/29	2037	03/08/2017	9.56	Call	Bond Future	2,466.1200	2.4661	1,977.0600	1.9771	(19.831)	0	0	0
2017/05/29	2037	02/11/2017			Bond Future	9.5191	93.3463	9.6239	92.4994	1.100	0.0000	0.0000	233
2017/05/29	2037	02/11/2017	9.66	Call	Bond Future	3,865.6100	3.8656	3,367.4100	3.3674	(12.888)	0	0	0
2017/05/29	2037	02/11/2017	9.65	Put	Bond Future	2,765.5800	2.7656	3,117.4800	3.1175	12.724	0	0	0
2017/05/29	2037	02/11/2017	9.67	Put	Bond Future	2,694.1600	2.6942	3,039.5300	3.0395	12.819	0	0	0
2017/05/29	2037	02/11/2017	9.66	Put	Bond Future	2,729.6900	2.7297	3,078.3200	3.0783	12.772	0	0	0
2017/05/29	2037	02/11/2017	9.65	Call	Bond Future	3,821.5800	3.8216	3,326.6500	3.3267	(12.951)	0	0	0
2017/05/29	2037	02/11/2017	9.67	Call	Bond Future	3,909.8800	3.9099	3,408.4200	3.4084	(12.825)	0	0	0
2017/05/29	2037	01/02/2018			Bond Future	9.5629	90.9099	9.6709	90.0460	1.129	0.0000	0.0000	0
2017/05/29	2037	01/02/2018	9.81	Put	Bond Future	3,202.1900	3.2022	3,539.4100	3.5394	10.531	0	0	0
2017/05/29	2037	01/02/2018	9.83	Put	Bond Future	3,138.3100	3.1383	3,470.4500	3.4705	10.583	0	0	0
2017/05/29	2037	01/02/2018	9.82	Put	Bond Future	3,170.1200	3.1701	3,504.7900	3.5048	10.557	0	0	0
2017/05/29	2037	01/02/2018	9.82	Call	Bond Future	5,206.0400	5.2060	4,676.8300	4.6768	(10.165)	0	0	0
2017/05/29	2037	01/02/2018	9.81	Call	Bond Future	5,160.2500	5.1602	4,633.5900	4.6336	(10.206)	0	0	0
2017/05/29	2037	01/02/2018	9.83	Call	Bond Future	5,251.9800	5.2520	4,720.2400	4.7202	(10.125)	0	0	0
2017/05/29	2038	03/08/2017			Bond Future	130.3948	130.3948	130.4211	130.4211	0.020	0.0000	0.0000	22,539
2017/05/29	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2038	03/08/2017	141.16	Put	Bond Future	10,765.2000	10.7652	10,738.8800	10.7389	(0.244)	0	0	0
2017/05/29	2038	03/08/2017	141.18	Put	Bond Future	10,785.2000	10.7852	10,758.8800	10.7589	(0.244)	0	0	0
2017/05/29	2038	03/08/2017	141.17	Put	Bond Future	10,775.2000	10.7752	10,748.8800	10.7489	(0.244)	0	0	0
2017/05/29	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2038	02/11/2017			Bond Future	132.9235	132.9235	132.9500	132.9500	0.020	0.0000	0.0000	0
2017/05/29	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2038	02/11/2017	136.80	Put	Bond Future	3,876.4600	3.8765	3,850.0300	3.8500	(0.682)	0	0	0
2017/05/29	2038	02/11/2017	136.82	Put	Bond Future	3,896.4600	3.8965	3,870.0300	3.8700	(0.678)	0	0	0
2017/05/29	2038	02/11/2017	136.81	Put	Bond Future	3,886.4600	3.8865	3,860.0300	3.8600	(0.680)	0	0	0
2017/05/29	2038	01/02/2018	136.95	Put	Bond Future	2,894.5900	2.8946	2,868.4200	2.8684	(0.904)	0	0	0
2017/05/29	2038	01/02/2018			Bond Future	134.0554	134.0554	134.0816	134.0816	0.020	0.0000	0.0000	0
2017/05/29	2038	01/02/2018	136.94	Put	Bond Future	2,884.5900	2.8846	2,858.4200	2.8584	(0.907)	0	0	0
2017/05/29	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2038	01/02/2018	136.93	Put	Bond Future	2,874.5900	2.8746	2,848.4200	2.8484	(0.910)	0	0	0
2017/05/29	2040	03/08/2017			Bond Future	9.5596	95.0548	9.6614	94.1667	1.064	0.0000	0.0000	13,856
2017/05/29	2040	03/08/2017	9.61	Put	Bond Future	2,053.5400	2.0535	2,437.7100	2.4377	18.708	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
2017/05/29	2040	03/08/2017	9.63	Put	Bond Future	1,972.7200	1.9727	2,345.9200	2.3459	18.918	0	0	0
2017/05/29	2040	03/08/2017	9.61	Call	Bond Future	2,494.9000	2.4949	1,991.0200	1.9910	(20.196)	0	0	0
2017/05/29	2040	03/08/2017	9.62	Put	Bond Future	2,012.8300	2.0128	2,391.5100	2.3915	18.813	0	0	0
2017/05/29	2040	03/08/2017	9.62	Call	Bond Future	2,541.4100	2.5414	2,032.0400	2.0320	(20.043)	0	0	0
2017/05/29	2040	03/08/2017	9.63	Call	Bond Future	2,588.4000	2.5884	2,073.5500	2.0735	(19.891)	0	0	0
2017/05/29	2040	02/11/2017			Bond Future	9.6056	96.8732	9.7103	95.9684	1.090	0.0000	0.0000	0
2017/05/29	2040	02/11/2017	9.66	Call	Bond Future	3,825.7900	3.8258	3,322.2900	3.3223	(13.161)	0	0	0
2017/05/29	2040	02/11/2017	9.65	Put	Bond Future	3,395.7400	3.3957	3,800.5600	3.8006	11.921	0	0	0
2017/05/29	2040	02/11/2017	9.67	Put	Bond Future	3,312.5400	3.3125	3,710.3800	3.7104	12.010	0	0	0
2017/05/29	2040	02/11/2017	9.66	Put	Bond Future	3,354.0700	3.3541	3,755.3900	3.7554	11.965	0	0	0
2017/05/29	2040	02/11/2017	9.67	Call	Bond Future	3,870.6000	3.8706	3,363.6200	3.3636	(13.098)	0	0	0
2017/05/29	2040	02/11/2017	9.65	Call	Bond Future	3,780.9900	3.7810	3,280.9900	3.2810	(13.224)	0	0	0
2017/05/29	2040	01/02/2018	9.89	Call	Bond Future	5,594.3700	5.5944	5,033.1100	5.0331	(10.033)	0	0	0
2017/05/29	2040	01/02/2018			Bond Future	9.6504	94.2552	9.7583	93.3322	1.118	0.0000	0.0000	0
2017/05/29	2040	01/02/2018	9.87	Call	Bond Future	5,498.1100	5.4981	4,942.1900	4.9422	(10.111)	0	0	0
2017/05/29	2040	01/02/2018	9.88	Call	Bond Future	5,546.1500	5.5462	4,987.5600	4.9876	(10.072)	0	0	0
2017/05/29	2040	01/02/2018	9.87	Put	Bond Future	3,634.2900	3.6343	4,001.3700	4.0014	10.100	0	0	0
2017/05/29	2040	01/02/2018	9.88	Put	Bond Future	3,598.8900	3.5989	3,963.3000	3.9633	10.126	0	0	0
2017/05/29	2040	01/02/2018	9.89	Put	Bond Future	3,563.8000	3.5638	3,925.5400	3.9255	10.150	0	0	0
2017/05/29	2044	03/08/2017			Bond Future	9.6243	91.8555	9.7260	90.9625	1.057	0.0000	0.0000	21,797
2017/05/29	2044	03/08/2017	9.62	Put	Bond Future	2,326.6800	2.3267	2,742.0900	2.7421	17.854	0	0	0
2017/05/29	2044	03/08/2017	9.64	Put	Bond Future	2,238.5300	2.2385	2,642.8100	2.6428	18.060	0	0	0
2017/05/29	2044	03/08/2017	9.63	Put	Bond Future	2,282.3000	2.2823	2,692.1300	2.6921	17.957	0	0	0
2017/05/29	2044	03/08/2017	9.64	Call	Bond Future	2,377.1700	2.3772	1,888.4500	1.8884	(20.559)	0	0	0
2017/05/29	2044	03/08/2017	9.62	Call	Bond Future	2,288.4200	2.2884	1,810.8300	1.8108	(20.870)	0	0	0
2017/05/29	2044	03/08/2017	9.63	Call	Bond Future	2,332.5600	2.3326	1,849.3900	1.8494	(20.714)	0	0	0
2017/05/29	2044	02/11/2017	9.68	Call	Bond Future	3,697.0200	3.6970	3,204.9300	3.2049	(13.310)	0	0	0
2017/05/29	2044	02/11/2017			Bond Future	9.6701	93.6126	9.7747	92.7029	1.081	0.0000	0.0000	200
2017/05/29	2044	02/11/2017	9.66	Call	Bond Future	3,609.7500	3.6098	3,124.6900	3.1247	(13.437)	0	0	0
2017/05/29	2044	02/11/2017	9.67	Call	Bond Future	3,653.2500	3.6532	3,164.6700	3.1647	(13.374)	0	0	0
2017/05/29	2044	02/11/2017	9.66	Put	Bond Future	3,698.2600	3.6983	4,122.9200	4.1229	11.483	0	0	0
2017/05/29	2044	02/11/2017	9.68	Put	Bond Future	3,610.0500	3.6100	4,027.6800	4.0277	11.569	0	0	0
2017/05/29	2044	02/11/2017	9.67	Put	Bond Future	3,653.9500	3.6539	4,075.0900	4.0751	11.526	0	0	0
2017/05/29	2044	01/02/2018			Bond Future	9.7146	91.0563	9.8223	90.1282	1.109	0.0000	0.0000	0
2017/05/29	2044	01/02/2018	9.89	Put	Bond Future	3,874.7600	3.8748	4,254.6600	4.2547	9.804	0	0	0
2017/05/29	2044	01/02/2018	9.91	Put	Bond Future	3,800.9900	3.8010	4,175.5100	4.1755	9.853	0	0	0
2017/05/29	2044	01/02/2018	9.89	Call	Bond Future	5,377.7300	5.3777	4,829.6000	4.8296	(10.193)	0	0	0
2017/05/29	2044	01/02/2018	9.90	Put	Bond Future	3,837.5700	3.8376	4,214.7800	4.2148	9.829	0	0	0
2017/05/29	2044	01/02/2018	9.90	Call	Bond Future	5,424.9800	5.4250	4,874.1600	4.8742	(10.153)	0	0	0
2017/05/29	2044	01/02/2018	9.91	Call	Bond Future	5,472.6900	5.4727	4,919.1800	4.9192	(10.114)	0	0	0
2017/05/29	2046	03/08/2017	141.17	Put	Bond Future	13,102.3800	13.1024	13,076.4300	13.0764	(0.198)	0	0	0
2017/05/29	2046	03/08/2017			Bond Future	128.0676	128.0676	128.0936	128.0936	0.020	0.0000	0.0000	22,790
2017/05/29	2046	03/08/2017	141.19	Put	Bond Future	13,122.3800	13.1224	13,096.4300	13.0964	(0.198)	0	0	0
2017/05/29	2046	03/08/2017	141.18	Put	Bond Future	13,112.3800	13.1124	13,086.4300	13.0864	(0.198)	0	0	0
2017/05/29	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	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
2017/05/29	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2046	02/11/2017			Bond Future	128.9682	128.9682	128.9941	128.9941	0.020	0.0000	0.0000	0
2017/05/29	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2046	02/11/2017	136.30	Put	Bond Future	7,331.8000	7.3318	7,305.9200	7.3059	(0.353)	0	0	0
2017/05/29	2046	02/11/2017	136.32	Put	Bond Future	7,351.8000	7.3518	7,325.9200	7.3259	(0.352)	0	0	0
2017/05/29	2046	02/11/2017	136.31	Put	Bond Future	7,341.8000	7.3418	7,315.9200	7.3159	(0.353)	0	0	0
2017/05/29	2046	01/02/2018	132.92	Put	Bond Future	1,377.7300	1.3777	1,352.1300	1.3521	(1.858)	0	0	0
2017/05/29	2046	01/02/2018			Bond Future	131.5423	131.5423	131.5679	131.5679	0.019	0.0000	0.0000	0
2017/05/29	2046	01/02/2018	132.91	Put	Bond Future	1,367.7300	1.3677	1,342.1300	1.3421	(1.872)	0	0	0
2017/05/29	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2046	01/02/2018	132.90	Put	Bond Future	1,357.7300	1.3577	1,332.1300	1.3321	(1.886)	0	0	0
2017/05/29	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2050	03/08/2017			Bond Future	135.1942	135.1942	135.2220	135.2220	0.021	0.0000	0.0000	26,059
2017/05/29	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2050	03/08/2017	149.22	Put	Bond Future	14,025.8100	14.0258	13,998.0100	13.9980	(0.198)	0	0	0
2017/05/29	2050	03/08/2017	149.24	Put	Bond Future	14,045.8100	14.0458	14,018.0100	14.0180	(0.198)	0	0	0
2017/05/29	2050	03/08/2017	149.23	Put	Bond Future	14,035.8100	14.0358	14,008.0100	14.0080	(0.198)	0	0	0
2017/05/29	2050	02/11/2017	144.66	Put	Bond Future	6,844.0000	6.8440	6,816.2600	6.8163	(0.405)	0	0	0
2017/05/29	2050	02/11/2017	144.67	Put	Bond Future	6,854.0000	6.8540	6,826.2600	6.8263	(0.405)	0	0	0
2017/05/29	2050	02/11/2017			Bond Future	137.8160	137.8160	137.8437	137.8437	0.020	0.0000	0.0000	0
2017/05/29	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2050	02/11/2017	144.65	Put	Bond Future	6,834.0000	6.8340	6,806.2600	6.8063	(0.406)	0	0	0
2017/05/29	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2050	01/02/2018			Bond Future	138.8749	138.8749	138.9024	138.9024	0.020	0.0000	0.0000	0
2017/05/29	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2050	01/02/2018	140.23	Put	Bond Future	1,355.0800	1.3551	1,327.6500	1.3276	(2.024)	0	0	0
2017/05/29	2050	01/02/2018	140.25	Put	Bond Future	1,375.0800	1.3751	1,347.6500	1.3476	(1.995)	0	0	0
2017/05/29	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	2050	01/02/2018	140.24	Put	Bond Future	1,365.0800	1.3651	1,337.6500	1.3376	(2.009)	0	0	0
2017/05/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	AL37	03/08/2017			Index Future	547.2590	547.2590	545.2650	545.2650	(0.364)	0.0000	0.0000	0
2017/05/29	AL37	02/11/2017			Index Future	557.7290	557.7290	555.6990	555.6990	(0.364)	0.0000	0.0000	0
2017/05/29	AL37	01/02/2018			Index Future	568.5970	568.5970	566.5250	566.5250	(0.364)	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
2017/05/29	AL7T	03/08/2017			Index Future	632.4900	632.4900	628.9650	628.9650	(0.557)	0.0000	0.0000	0
2017/05/29	AL7T	02/11/2017			Index Future	644.5900	644.5900	641.0000	641.0000	(0.557)	0.0000	0.0000	0
2017/05/29	AL7T	01/02/2018			Index Future	657.1520	657.1520	653.4880	653.4880	(0.558)	0.0000	0.0000	0
2017/05/29	ALBI	03/08/2017			Index Future	571.3980	571.3980	567.5300	567.5300	(0.677)	0.0000	0.0000	600
2017/05/29	ALBI	02/11/2017			Index Future	582.3290	582.3290	578.3890	578.3890	(0.677)	0.0000	0.0000	0
2017/05/29	ALBI	01/02/2018			Index Future	593.6770	593.6770	589.6580	589.6580	(0.677)	0.0000	0.0000	0
2017/05/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	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
2017/05/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/29	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	EL28	03/08/2017			Bond Future	128.7568	128.7568	128.7849	128.7849	0.022	0.0000	0.0000	0
2017/05/29	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	EL28	03/08/2017	135.16	Put	Bond Future	6,403.2300	6.4032	6,375.1400	6.3751	(0.439)	0	0	0
2017/05/29	EL28	03/08/2017	135.18	Put	Bond Future	6,423.2300	6.4232	6,395.1400	6.3951	(0.437)	0	0	0
2017/05/29	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	EL28	03/08/2017	135.17	Put	Bond Future	6,413.2300	6.4132	6,385.1400	6.3851	(0.438)	0	0	0
2017/05/29	EL28	02/11/2017			Bond Future	129.5099	129.5099	129.5382	129.5382	0.022	0.0000	0.0000	0
2017/05/29	EL28	02/11/2017	133.87	Put	Bond Future	4,360.0800	4.3601	4,331.8500	4.3319	(0.647)	0	0	0
2017/05/29	EL28	02/11/2017	133.89	Put	Bond Future	4,380.0800	4.3801	4,351.8500	4.3519	(0.645)	0	0	0
2017/05/29	EL28	02/11/2017	133.88	Put	Bond Future	4,370.0800	4.3701	4,341.8500	4.3419	(0.646)	0	0	0
2017/05/29	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	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
2017/05/29	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	EL28	01/02/2018			Bond Future	132.0950	132.0950	132.1229	132.1229	0.021	0.0000	0.0000	0
2017/05/29	EL28	01/02/2018	132.29	Put	Bond Future	195.0400	0.1950	167.1300	0.1671	(14.310)	0	0	0
2017/05/29	EL28	01/02/2018	132.31	Put	Bond Future	215.0400	0.2150	187.1300	0.1871	(12.979)	0	0	0
2017/05/29	EL28	01/02/2018	132.30	Put	Bond Future	205.0400	0.2050	177.1300	0.1771	(13.612)	0	0	0
2017/05/29	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	ES33	03/08/2017			Bond Future	10.5480	79.5838	10.6496	78.9474	0.964	0.0000	0.0000	9,466
2017/05/29	ES33	03/08/2017	10.53	Put	Bond Future	113.1900	0.1132	749.5200	0.7495	562.179	0	0	0
2017/05/29	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	623.4200	0.6234	100.000	0	0	0
2017/05/29	ES33	03/08/2017	10.54	Put	Bond Future	50.1000	0.0501	686.4300	0.6864	1270.120	0	0	0
2017/05/29	ES33	03/08/2017	10.55	Call	Bond Future	12.9100	0.0129	0.0000	0.0000	(100.000)	0	0	0
2017/05/29	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	481.3200	0.4813	100.000	0	0	0
2017/05/29	ES33	02/11/2017			Bond Future	10.6331	77.3144	10.7381	76.6662	0.988	0.0000	0.0000	0
2017/05/29	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	357.6800	0.3577	100.000	0	0	0
2017/05/29	ES33	02/11/2017	10.66	Call	Bond Future	166.9700	0.1670	0.0000	0.0000	(100.000)	0	0	0
2017/05/29	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	419.4600	0.4195	100.000	0	0	0
2017/05/29	ES33	02/11/2017	10.67	Call	Bond Future	228.8300	0.2288	0.0000	0.0000	(100.000)	0	0	0
2017/05/29	ES33	02/11/2017	10.68	Call	Bond Future	290.6100	0.2906	0.0000	0.0000	(100.000)	0	0	0
2017/05/29	ES33	01/02/2018	10.99	Call	Bond Future	1,627.5700	1.6276	966.2100	0.9662	(40.635)	0	0	0
2017/05/29	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	ES33	01/02/2018			Bond Future	10.7198	78.8211	10.8285	78.1597	1.015	0.0000	0.0000	0
2017/05/29	ES33	01/02/2018	11.00	Call	Bond Future	1,686.8000	1.6868	1,025.4400	1.0254	(39.208)	0	0	0
2017/05/29	ES33	01/02/2018	11.01	Call	Bond Future	1,745.9500	1.7459	1,084.5900	1.0846	(37.880)	0	0	0
2017/05/29	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	ES42	03/08/2017			Bond Future	10.7890	82.7760	10.8906	82.0570	0.942	0.0000	0.0000	7,957
2017/05/29	ES42	02/11/2017			Bond Future	10.8745	80.0979	10.9795	79.3654	0.966	0.0000	0.0000	0
2017/05/29	ES42	01/02/2018			Bond Future	10.9587	81.6588	11.0674	80.9115	0.991	0.0000	0.0000	0
2017/05/29	GOVI	03/08/2017			GOVI	569.7270	569.7270	565.8940	565.8940	(0.673)	0.0000	0.0000	404
2017/05/29	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	GOVI	03/08/2017	561.09	Call	GOVI	86,370.0000	8.6370	48,040.0000	4.8040	(44.379)	0	0	0
2017/05/29	GOVI	03/08/2017	561.10	Call	GOVI	86,270.0000	8.6270	47,940.0000	4.7940	(44.430)	0	0	0
2017/05/29	GOVI	03/08/2017	561.11	Call	GOVI	86,170.0000	8.6170	47,840.0000	4.7840	(44.482)	0	0	0
2017/05/29	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	GOVI	02/11/2017			GOVI	580.6270	580.6270	576.7220	576.7220	(0.673)	0.0000	0.0000	0
2017/05/29	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	GOVI	02/11/2017	572.44	Call	GOVI	81,870.0000	8.1870	42,820.0000	4.2820	(47.698)	0	0	0
2017/05/29	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	GOVI	02/11/2017	572.45	Call	GOVI	81,770.0000	8.1770	42,720.0000	4.2720	(47.756)	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
2017/05/29	GOVI	02/11/2017	572.46	Call	GOVI	81,670.0000		8.1670	42,620.0000	4.2620	(47.814)	0	0	0
2017/05/29	GOVI	01/02/2018			GOVI	591.9420		591.9420	587.9580	587.9580	(0.673)	0.0000	0.0000	0
2017/05/29	GOVI	01/02/2018	581.03	Call	GOVI	109,120.0000		10.9120	69,280.0000	6.9280	(36.510)	0	0	0
2017/05/29	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	GOVI	01/02/2018	581.04	Call	GOVI	109,020.0000		10.9020	69,180.0000	6.9180	(36.544)	0	0	0
2017/05/29	GOVI	01/02/2018	581.02	Call	GOVI	109,220.0000		10.9220	69,380.0000	6.9380	(36.477)	0	0	0
2017/05/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/29	IGOV	03/08/2017			Index Future	250.3100		250.3100	250.4210	250.4210	0.044	0.0000	0.0000	1,296
2017/05/29	IGOV	02/11/2017			Index Future	255.1650		255.1650	255.2770	255.2770	0.044	0.0000	0.0000	0
2017/05/29	IGOV	01/02/2018			Index Future	260.2570		260.2570	260.3700	260.3700	0.043	0.0000	0.0000	0
2017/05/29	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/29	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/29	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/29	IS01	21/09/2017			Interest Rate Swap	99.6130		99.6130	99.6134	99.6134	0.000	0.0000	0.0000	0
2017/05/29	IS01	21/12/2017			Interest Rate Swap	99.8019		99.8019	99.8083	99.8083	0.006	0.0000	0.0000	0
2017/05/29	IS01	15/03/2018			Interest Rate Swap	99.7365		99.7365	99.7502	99.7502	0.014	0.0000	0.0000	0
2017/05/29	IS01	21/06/2018			Interest Rate Swap	99.8818		99.8818	99.9074	99.9074	0.026	0.0000	0.0000	0
2017/05/29	IS02	18/12/2017			Interest Rate Swap	99.8325		99.8325	99.8388	99.8388	0.006	0.0000	0.0000	0
2017/05/29	IS02	16/03/2018			Interest Rate Swap	99.0143		99.0143	99.0285	99.0285	0.014	0.0000	0.0000	0
2017/05/29	IS02	15/06/2018			Interest Rate Swap	98.5702		98.5702	98.5947	98.5947	0.025	0.0000	0.0000	0
2017/05/29	IS02	21/09/2018			Interest Rate Swap	98.4811		98.4811	98.5215	98.5215	0.041	0.0000	0.0000	0
2017/05/29	IS02	21/12/2018			Interest Rate Swap	98.8500		98.8500	98.9000	98.9000	0.051	0.0000	0.0000	0
2017/05/29	IS02	15/03/2019			Interest Rate Swap	99.2339		99.2339	99.2968	99.2968	0.063	0.0000	0.0000	0
2017/05/29	IS02	21/06/2019			Interest Rate Swap	99.6209		99.6209	99.6984	99.6984	0.078	0.0000	0.0000	0
2017/05/29	IS05	17/12/2020			Interest Rate Swap	96.1966		96.1966	96.3865	96.3865	0.197	0.0000	0.0000	0
2017/05/29	IS05	16/03/2021			Interest Rate Swap	95.4146		95.4146	95.6221	95.6221	0.218	0.0000	0.0000	0
2017/05/29	IS05	15/06/2021			Interest Rate Swap	94.6052		94.6052	94.8344	94.8344	0.242	0.0000	0.0000	0
2017/05/29	IS05	21/09/2021			Interest Rate Swap	94.7644		94.7644	95.0232	95.0232	0.273	0.0000	0.0000	0
2017/05/29	IS05	21/12/2021			Interest Rate Swap	96.9332		96.9332	97.2195	97.2195	0.295	0.0000	0.0000	51
2017/05/29	IS05	15/03/2022			Interest Rate Swap	97.0519		97.0519	97.3638	97.3638	0.321	0.0000	0.0000	0
2017/05/29	IS05	21/06/2022			Interest Rate Swap	98.2323		98.2323	98.5677	98.5677	0.341	0.0000	0.0000	0
2017/05/29	IS10	17/12/2025			Interest Rate Swap	94.8517		94.8517	95.3560	95.3560	0.532	0.0000	0.0000	0
2017/05/29	IS10	16/03/2026			Interest Rate Swap	91.8456		91.8456	92.3701	92.3701	0.571	0.0000	0.0000	0
2017/05/29	IS10	15/06/2026			Interest Rate Swap	90.5803		90.5803	91.1201	91.1201	0.596	0.0000	0.0000	0
2017/05/29	IS10	21/09/2026			Interest Rate Swap	92.7141		92.7141	93.2593	93.2593	0.588	0.0000	0.0000	0
2017/05/29	IS10	21/12/2026			Interest Rate Swap	96.4657		96.4657	97.0088	97.0088	0.563	0.0000	0.0000	0
2017/05/29	IS10	15/03/2027			Interest Rate Swap	95.0255		95.0255	95.5813	95.5813	0.585	0.0000	0.0000	0
2017/05/29	IS10	21/06/2027			Interest Rate Swap	97.0740		97.0740	97.6340	97.6340	0.577	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
2017/05/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/29	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/29	JBAF	19/07/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/05/29	JBAF	16/08/2017			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/05/29	JBAF	20/09/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/29	JBAF	18/10/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/29	JBAF	15/11/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/05/29	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/29	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/05/29	JBAF	20/06/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/05/29	JBAF	19/09/2018			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/05/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/29	JBAF	19/12/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/29	JBAF	20/03/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/29	R023	03/08/2017	8.60	Put	Bond Future	123.4600	0.1235	165.0900	0.1651	33.719	0	0	0
2017/05/29	R023	03/08/2017			Bond Future	7.9135	102.6580	8.0124	102.2228	1.250	0.0000	0.0000	33,012
2017/05/29	R023	03/08/2017	8.59	Put	Bond Future	127.8600	0.1279	170.8000	0.1708	33.584	0	0	0
2017/05/29	R023	03/08/2017	8.60	Call	Bond Future	3,096.1800	3.0962	2,702.5400	2.7025	(12.714)	0	0	0
2017/05/29	R023	03/08/2017	8.58	Call	Bond Future	3,020.1400	3.0201	2,629.1800	2.6292	(12.945)	0	0	0
2017/05/29	R023	03/08/2017	8.59	Call	Bond Future	3,058.0700	3.0581	2,665.7400	2.6657	(12.829)	0	0	0
2017/05/29	R023	03/08/2017	8.58	Put	Bond Future	132.4700	0.1325	176.7800	0.1768	33.449	0	0	0
2017/05/29	R023	02/11/2017	8.56	Call	Bond Future	3,026.0300	3.0260	2,670.7500	2.6707	(11.741)	0	0	0
2017/05/29	R023	02/11/2017			Bond Future	7.9249	100.6916	8.0295	100.2482	1.320	0.0000	0.0000	0
2017/05/29	R023	02/11/2017	8.57	Call	Bond Future	3,059.1500	3.0592	2,702.3200	2.7023	(11.664)	0	0	0
2017/05/29	R023	02/11/2017	8.58	Call	Bond Future	3,092.2200	3.0922	2,733.8400	2.7338	(11.590)	0	0	0
2017/05/29	R023	02/11/2017	8.56	Put	Bond Future	370.9500	0.3709	459.0400	0.4590	23.747	0	0	0
2017/05/29	R023	02/11/2017	8.58	Put	Bond Future	354.9500	0.3549	439.9400	0.4399	23.944	0	0	0
2017/05/29	R023	02/11/2017	8.57	Put	Bond Future	362.9700	0.3630	449.5100	0.4495	23.842	0	0	0
2017/05/29	R023	01/02/2018			Bond Future	7.9309	102.6537	8.0420	102.2012	1.401	0.0000	0.0000	0
2017/05/29	R023	01/02/2018	8.32	Call	Bond Future	2,581.9000	2.5819	2,285.5400	2.2855	(11.478)	0	0	0
2017/05/29	R023	01/02/2018	8.33	Call	Bond Future	2,608.7800	2.6088	2,310.8500	2.3109	(11.420)	0	0	0
2017/05/29	R023	01/02/2018	8.31	Put	Bond Future	1,021.5000	1.0215	1,179.2600	1.1793	15.444	0	0	0
2017/05/29	R023	01/02/2018	8.33	Put	Bond Future	994.7000	0.9947	1,149.3100	1.1493	15.543	0	0	0
2017/05/29	R023	01/02/2018	8.32	Put	Bond Future	1,007.8700	1.0079	1,164.0500	1.1641	15.496	0	0	0
2017/05/29	R023	01/02/2018	8.31	Call	Bond Future	2,555.4600	2.5555	2,260.6800	2.2607	(11.535)	0	0	0
2017/05/29	R035	03/08/2017			Bond Future	9.3652	99.6859	9.4671	98.8494	1.088	0.0000	0.0000	9,645
2017/05/29	R035	03/08/2017	9.50	Put	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
2017/05/29	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R035	03/08/2017	9.50	Call	Bond Future	1,104.4200	1.1044	267.8700	0.2679	(75.746)	0	0	0
2017/05/29	R035	03/08/2017	9.51	Call	Bond Future	1,185.6100	1.1856	349.0600	0.3491	(70.559)	0	0	0
2017/05/29	R035	03/08/2017	9.52	Call	Bond Future	1,266.6900	1.2667	430.1400	0.4301	(66.042)	0	0	0
2017/05/29	R035	02/11/2017			Bond Future	9.4128	97.0920	9.5178	96.2397	1.115	0.0000	0.0000	0
2017/05/29	R035	02/11/2017	9.60	Call	Bond Future	1,511.7200	1.5117	659.3500	0.6594	(56.384)	0	0	0
2017/05/29	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R035	02/11/2017	9.61	Call	Bond Future	1,591.4600	1.5915	739.0900	0.7391	(53.559)	0	0	0
2017/05/29	R035	02/11/2017	9.59	Call	Bond Future	1,431.8800	1.4319	579.5100	0.5795	(59.528)	0	0	0
2017/05/29	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R035	01/02/2018			Bond Future	9.4596	98.9841	9.5680	98.1146	1.146	0.0000	0.0000	0
2017/05/29	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R035	01/02/2018	9.75	Call	Bond Future	2,302.9700	2.3030	1,433.5100	1.4335	(37.754)	0	0	0
2017/05/29	R035	01/02/2018	9.73	Call	Bond Future	2,147.0700	2.1471	1,277.6100	1.2776	(40.495)	0	0	0
2017/05/29	R035	01/02/2018	9.74	Call	Bond Future	2,225.0700	2.2251	1,355.6100	1.3556	(39.076)	0	0	0
2017/05/29	R186	03/08/2017	9.35	Call	Bond Future	5,707.1100	5.7071	5,082.0800	5.0821	(10.952)	0	0	0
2017/05/29	R186	03/08/2017	8.93	Put	Bond Future	538.3800	0.5384	681.6000	0.6816	26.602	0	0	0
2017/05/29	R186	03/08/2017			Bond Future	8.5157	113.9901	8.6133	113.3200	1.146	0.0000	0.0000	101,248
2017/05/29	R186	03/08/2017	9.50	Call	Bond Future	6,608.1500	6.6082	5,965.6300	5.9656	(9.723)	0	0	0
2017/05/29	R186	03/08/2017	8.85	Put	Bond Future	671.3600	0.6714	843.2000	0.8432	25.596	0	0	750
2017/05/29	R186	03/08/2017	8.90	Call	Bond Future	3,194.2000	3.1942	2,677.6100	2.6776	(16.173)	0	0	0
2017/05/29	R186	03/08/2017	8.92	Put	Bond Future	553.7200	0.5537	700.3400	0.7003	26.479	0	0	0
2017/05/29	R186	03/08/2017	8.91	Call	Bond Future	3,244.9300	3.2449	2,724.8400	2.7248	(16.028)	0	0	0
2017/05/29	R186	03/08/2017	8.93	Call	Bond Future	3,347.3200	3.3473	2,820.3900	2.8204	(15.742)	0	0	0
2017/05/29	R186	03/08/2017	9.00	Put	Bond Future	440.4800	0.4405	561.3600	0.5614	27.443	0	0	0
2017/05/29	R186	03/08/2017	8.75	Call	Bond Future	2,473.4200	2.4734	2,015.2900	2.0153	(18.522)	0	0	0
2017/05/29	R186	03/08/2017	9.35	Put	Bond Future	145.5200	0.1455	190.6400	0.1906	31.006	0	0	750
2017/05/29	R186	03/08/2017	9.50	Put	Bond Future	85.9000	0.0859	113.5300	0.1135	32.165	0	0	6,500
2017/05/29	R186	03/08/2017	8.85	Call	Bond Future	2,945.2800	2.9453	2,446.9700	2.4470	(16.919)	0	0	0
2017/05/29	R186	03/08/2017	8.90	Put	Bond Future	585.4800	0.5855	739.0400	0.7390	26.228	0	0	1,050
2017/05/29	R186	03/08/2017	8.92	Call	Bond Future	3,295.9700	3.2960	2,772.4400	2.7724	(15.884)	0	0	0
2017/05/29	R186	03/08/2017	9.00	Call	Bond Future	3,714.7200	3.7147	3,165.4500	3.1655	(14.786)	0	0	0
2017/05/29	R186	03/08/2017	8.75	Put	Bond Future	873.1700	0.8732	1,085.1900	1.0852	24.282	0	0	2,604
2017/05/29	R186	03/08/2017	8.91	Put	Bond Future	569.4200	0.5694	719.4800	0.7195	26.353	0	0	0
2017/05/29	R186	02/11/2017	8.88	Call	Bond Future	3,653.3900	3.6534	3,199.3300	3.1993	(12.428)	0	0	0
2017/05/29	R186	02/11/2017	8.89	Put	Bond Future	1,410.5700	1.4106	1,636.4100	1.6364	16.011	0	0	0
2017/05/29	R186	02/11/2017			Bond Future	8.5464	116.1708	8.6480	115.4882	1.189	0.0000	0.0000	4
2017/05/29	R186	02/11/2017	8.89	Call	Bond Future	3,696.6500	3.6967	3,239.8500	3.2399	(12.357)	0	0	0
2017/05/29	R186	02/11/2017	8.90	Call	Bond Future	3,740.4200	3.7404	3,280.9100	3.2809	(12.285)	0	0	0
2017/05/29	R186	02/11/2017	8.88	Put	Bond Future	1,432.9600	1.4330	1,661.5400	1.6615	15.952	0	0	0
2017/05/29	R186	02/11/2017	8.90	Put	Bond Future	1,388.7400	1.3887	1,611.8700	1.6119	16.067	0	0	0
2017/05/29	R186	01/02/2018	8.96	Call	Bond Future	4,447.3000	4.4473	3,994.3200	3.9943	(10.186)	0	0	0
2017/05/29	R186	01/02/2018			Bond Future	8.5739	113.1318	8.6800	112.4352	1.237	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
2017/05/29	R186	01/02/2018	8.97	Call	Bond Future	4,488.9500	4.4889	4,033.8000	4.0338	(10.139)	0	0	0
2017/05/29	R186	01/02/2018	8.98	Call	Bond Future	4,530.7600	4.5308	4,073.4500	4.0735	(10.093)	0	0	0
2017/05/29	R186	01/02/2018	8.96	Put	Bond Future	1,938.5900	1.9386	2,182.2100	2.1822	12.567	0	0	0
2017/05/29	R186	01/02/2018	8.97	Put	Bond Future	1,916.2600	1.9163	2,157.7100	2.1577	12.600	0	0	0
2017/05/29	R186	01/02/2018	8.98	Put	Bond Future	1,894.1300	1.8941	2,133.4200	2.1334	12.633	0	0	0
2017/05/29	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R197	03/08/2017			Bond Future	297.4907	297.4907	297.5502	297.5502	0.020	0.0000	0.0000	2,350
2017/05/29	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R197	03/08/2017	308.05	Put	Bond Future	10,559.3200	10.5593	10,499.7900	10.4998	(0.564)	0	0	0
2017/05/29	R197	03/08/2017	308.07	Put	Bond Future	10,579.3200	10.5793	10,519.7900	10.5198	(0.563)	0	0	0
2017/05/29	R197	03/08/2017	308.06	Put	Bond Future	10,569.3200	10.5693	10,509.7900	10.5098	(0.563)	0	0	0
2017/05/29	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R197	02/11/2017			Bond Future	303.2600	303.2600	303.3197	303.3197	0.020	0.0000	0.0000	0
2017/05/29	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R197	02/11/2017	305.15	Put	Bond Future	1,890.0100	1.8900	1,830.3400	1.8303	(3.157)	0	0	0
2017/05/29	R197	02/11/2017	305.17	Put	Bond Future	1,910.0100	1.9100	1,850.3400	1.8503	(3.124)	0	0	0
2017/05/29	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R197	02/11/2017	305.16	Put	Bond Future	1,900.0100	1.9000	1,840.3400	1.8403	(3.141)	0	0	0
2017/05/29	R197	01/02/2018			Bond Future	302.2589	302.2589	302.3179	302.3179	0.020	0.0000	0.0000	0
2017/05/29	R197	01/02/2018	301.67	Call	Bond Future	588.8900	0.5889	647.9000	0.6479	10.021	0	0	0
2017/05/29	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R197	01/02/2018	301.68	Call	Bond Future	578.8900	0.5789	637.9000	0.6379	10.194	0	0	0
2017/05/29	R197	01/02/2018	301.66	Call	Bond Future	598.8900	0.5989	657.9000	0.6579	9.853	0	0	0
2017/05/29	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R202	03/08/2017			Bond Future	242.1863	242.1863	242.2351	242.2351	0.020	0.0000	0.0000	30,577
2017/05/29	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R202	03/08/2017	258.35	Put	Bond Future	16,163.6700	16.1637	16,114.8700	16.1149	(0.302)	0	0	0
2017/05/29	R202	03/08/2017	258.37	Put	Bond Future	16,183.6700	16.1837	16,134.8700	16.1349	(0.302)	0	0	0
2017/05/29	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R202	03/08/2017	258.36	Put	Bond Future	16,173.6700	16.1737	16,124.8700	16.1249	(0.302)	0	0	0
2017/05/29	R202	02/11/2017			Bond Future	246.8833	246.8833	246.9321	246.9321	0.020	0.0000	0.0000	0
2017/05/29	R202	02/11/2017	253.89	Put	Bond Future	7,006.7500	7.0067	6,957.9500	6.9579	(0.696)	0	0	0
2017/05/29	R202	02/11/2017	253.91	Put	Bond Future	7,026.7500	7.0267	6,977.9500	6.9779	(0.694)	0	0	0
2017/05/29	R202	02/11/2017	253.90	Put	Bond Future	7,016.7500	7.0167	6,967.9500	6.9679	(0.695)	0	0	0
2017/05/29	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R202	01/02/2018	249.06	Put	Bond Future	995.8400	0.9958	947.8900	0.9479	(4.815)	0	0	0
2017/05/29	R202	01/02/2018			Bond Future	248.0642	248.0642	248.1121	248.1121	0.019	0.0000	0.0000	0
2017/05/29	R202	01/02/2018	249.08	Put	Bond Future	1,015.8400	1.0158	967.8900	0.9679	(4.720)	0	0	0
2017/05/29	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R202	01/02/2018	249.07	Put	Bond Future	1,005.8400	1.0058	957.8900	0.9579	(4.767)	0	0	0
2017/05/29	R202	01/02/2018	249.07	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
2017/05/29	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R203	03/08/2017			Bond Future	7.1245	103.3584	7.3278	103.3367	2.854	0.0000	0.0000	0
2017/05/29	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R203	03/08/2017	4.87	Put	Bond Future	241.3700	0.2414	263.0900	0.2631	8.999	0	0	0
2017/05/29	R203	03/08/2017	4.89	Put	Bond Future	239.2200	0.2392	260.9400	0.2609	9.080	0	0	0
2017/05/29	R203	03/08/2017	4.88	Put	Bond Future	240.2900	0.2403	262.0100	0.2620	9.039	0	0	0
2017/05/29	R204	03/08/2017	7.77	Put	Bond Future	22.1900	0.0222	35.3700	0.0354	59.396	0	0	0
2017/05/29	R204	03/08/2017			Bond Future	7.2897	101.9451	7.3879	101.8184	1.347	0.0000	0.0000	41,529
2017/05/29	R204	03/08/2017	7.76	Put	Bond Future	23.4000	0.0234	37.2000	0.0372	58.974	0	0	0
2017/05/29	R204	03/08/2017	7.75	Call	Bond Future	616.3600	0.6164	504.1800	0.5042	(18.200)	0	0	0
2017/05/29	R204	03/08/2017	7.76	Call	Bond Future	627.8900	0.6279	515.0800	0.5151	(17.967)	0	0	0
2017/05/29	R204	03/08/2017	7.77	Call	Bond Future	639.4700	0.6395	526.0400	0.5260	(17.738)	0	0	0
2017/05/29	R204	03/08/2017	7.75	Put	Bond Future	24.6700	0.0247	39.1000	0.0391	58.492	0	0	0
2017/05/29	R204	02/11/2017	7.76	Put	Bond Future	11.1300	0.0111	21.4800	0.0215	92.992	0	0	0
2017/05/29	R204	02/11/2017			Bond Future	7.1778	103.8954	7.2987	103.7666	1.683	0.0000	0.0000	0
2017/05/29	R204	02/11/2017	7.75	Put	Bond Future	11.8100	0.0118	22.6900	0.0227	92.125	0	0	0
2017/05/29	R204	02/11/2017	7.76	Call	Bond Future	629.3600	0.6294	510.9400	0.5109	(18.816)	0	0	0
2017/05/29	R204	02/11/2017	7.74	Call	Bond Future	609.5300	0.6095	492.1200	0.4921	(19.262)	0	0	0
2017/05/29	R204	02/11/2017	7.75	Call	Bond Future	619.4700	0.6195	501.5800	0.5016	(19.031)	0	0	0
2017/05/29	R204	02/11/2017	7.74	Put	Bond Future	12.4500	0.0125	23.8100	0.0238	91.245	0	0	0
2017/05/29	R204	01/02/2018	7.27	Call	Bond Future	410.1200	0.4101	327.6400	0.3276	(20.111)	0	0	0
2017/05/29	R204	01/02/2018			Bond Future	6.9654	101.8797	7.1227	101.7479	2.260	0.0000	0.0000	0
2017/05/29	R204	01/02/2018	7.25	Call	Bond Future	398.7200	0.3987	317.4800	0.3175	(20.375)	0	0	0
2017/05/29	R204	01/02/2018	7.26	Call	Bond Future	404.4000	0.4044	322.5400	0.3225	(20.242)	0	0	0
2017/05/29	R204	01/02/2018	7.25	Put	Bond Future	160.4900	0.1605	211.0900	0.2111	31.528	0	0	0
2017/05/29	R204	01/02/2018	7.27	Put	Bond Future	155.1800	0.1552	204.5400	0.2045	31.808	0	0	0
2017/05/29	R204	01/02/2018	7.26	Put	Bond Future	157.8100	0.1578	207.7900	0.2078	31.671	0	0	0
2017/05/29	R207	03/08/2017	8.19	Call	Bond Future	1,734.3200	1.7343	1,513.8300	1.5138	(12.713)	0	0	51
2017/05/29	R207	03/08/2017			Bond Future	7.3922	100.1537	7.4957	99.9276	1.399	0.0000	0.0000	45,633
2017/05/29	R207	03/08/2017	8.39	Put	Bond Future	2.1500	0.0022	3.8500	0.0039	79.070	0	0	0
2017/05/29	R207	03/08/2017	8.19	Put	Bond Future	7.7600	0.0078	13.3200	0.0133	71.649	0	0	0
2017/05/29	R207	03/08/2017	8.41	Put	Bond Future	1.8900	0.0019	3.3800	0.0034	78.836	0	0	0
2017/05/29	R207	03/08/2017	8.40	Put	Bond Future	2.0200	0.0020	3.6100	0.0036	78.713	0	0	0
2017/05/29	R207	03/08/2017	8.41	Call	Bond Future	2,197.9500	2.1979	1,973.3900	1.9734	(10.217)	0	0	0
2017/05/29	R207	03/08/2017	8.39	Call	Bond Future	2,155.6500	2.1556	1,931.3000	1.9313	(10.408)	0	0	0
2017/05/29	R207	03/08/2017	8.40	Call	Bond Future	2,176.8000	2.1768	1,952.3400	1.9523	(10.311)	0	0	0
2017/05/29	R207	02/11/2017			Bond Future	7.3409	102.0697	7.4568	101.8396	1.580	0.0000	0.0000	0
2017/05/29	R207	02/11/2017	8.03	Put	Bond Future	52.2900	0.0523	78.1300	0.0781	49.417	0	0	0
2017/05/29	R207	02/11/2017	8.05	Put	Bond Future	48.8300	0.0488	73.2200	0.0732	49.949	0	0	0
2017/05/29	R207	02/11/2017	8.03	Call	Bond Future	1,409.8400	1.4098	1,205.6000	1.2056	(14.487)	0	0	0
2017/05/29	R207	02/11/2017	8.04	Put	Bond Future	50.5300	0.0505	75.6400	0.0756	49.693	0	0	0
2017/05/29	R207	02/11/2017	8.04	Call	Bond Future	1,427.6100	1.4276	1,222.6400	1.2226	(14.358)	0	0	0
2017/05/29	R207	02/11/2017	8.05	Call	Bond Future	1,445.4300	1.4454	1,239.7400	1.2397	(14.230)	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
2017/05/29	R207	01/02/2018			Bond Future	7.2596	100.4167	7.3919	100.1815	1.823	0.0000	0.0000	0
2017/05/29	R207	01/02/2018	7.60	Put	Bond Future	325.9600	0.3260	408.6900	0.4087	25.380	0	0	0
2017/05/29	R207	01/02/2018	7.62	Put	Bond Future	314.9700	0.3150	395.6200	0.3956	25.606	0	0	0
2017/05/29	R207	01/02/2018	7.60	Call	Bond Future	929.4000	0.9294	776.9900	0.7770	(16.399)	0	0	0
2017/05/29	R207	01/02/2018	7.61	Put	Bond Future	320.5800	0.3206	402.2700	0.4023	25.482	0	0	0
2017/05/29	R207	01/02/2018	7.61	Call	Bond Future	941.6700	0.9417	788.2200	0.7882	(16.296)	0	0	0
2017/05/29	R207	01/02/2018	7.62	Call	Bond Future	953.7100	0.9537	799.2200	0.7992	(16.199)	0	0	0
2017/05/29	R208	03/08/2017	8.32	Call	Bond Future	2,455.4100	2.4554	2,157.6400	2.1576	(12.127)	0	0	0
2017/05/29	R208	03/08/2017			Bond Future	7.5224	99.9619	7.6231	99.6509	1.340	0.0000	0.0000	32,933
2017/05/29	R208	03/08/2017	8.30	Call	Bond Future	2,398.0700	2.3981	2,101.5000	2.1015	(12.367)	0	0	0
2017/05/29	R208	03/08/2017	8.31	Call	Bond Future	2,426.7000	2.4267	2,129.5100	2.1295	(12.247)	0	0	0
2017/05/29	R208	03/08/2017	8.30	Put	Bond Future	29.1400	0.0291	43.5600	0.0436	49.485	0	0	0
2017/05/29	R208	03/08/2017	8.32	Put	Bond Future	26.4900	0.0265	39.7100	0.0397	49.906	0	0	0
2017/05/29	R208	03/08/2017	8.31	Put	Bond Future	27.7700	0.0278	41.5700	0.0416	49.694	0	0	0
2017/05/29	R208	02/11/2017	8.18	Put	Bond Future	120.8800	0.1209	165.2800	0.1653	36.731	0	0	0
2017/05/29	R208	02/11/2017			Bond Future	7.5035	98.4723	7.6125	98.1556	1.453	0.0000	0.0000	0
2017/05/29	R208	02/11/2017	8.20	Put	Bond Future	113.8200	0.1138	156.0600	0.1561	37.111	0	0	0
2017/05/29	R208	02/11/2017	8.18	Call	Bond Future	2,065.8800	2.0659	1,793.6200	1.7936	(13.179)	0	0	0
2017/05/29	R208	02/11/2017	8.19	Put	Bond Future	117.3000	0.1173	160.6100	0.1606	36.922	0	0	0
2017/05/29	R208	02/11/2017	8.19	Call	Bond Future	2,090.7000	2.0907	1,817.3500	1.8174	(13.075)	0	0	0
2017/05/29	R208	02/11/2017	8.20	Call	Bond Future	2,115.6000	2.1156	1,841.1800	1.8412	(12.971)	0	0	0
2017/05/29	R208	01/02/2018	7.85	Put	Bond Future	537.1100	0.5371	646.6200	0.6466	20.389	0	0	0
2017/05/29	R208	01/02/2018			Bond Future	7.4709	100.3912	7.5898	100.0678	1.591	0.0000	0.0000	0
2017/05/29	R208	01/02/2018	7.84	Put	Bond Future	545.7100	0.5457	656.5300	0.6565	20.307	0	0	0
2017/05/29	R208	01/02/2018	7.85	Call	Bond Future	1,563.8100	1.5638	1,349.9600	1.3500	(13.675)	0	0	0
2017/05/29	R208	01/02/2018	7.83	Call	Bond Future	1,527.2900	1.5273	1,316.0600	1.3161	(13.830)	0	0	0
2017/05/29	R208	01/02/2018	7.84	Call	Bond Future	1,545.5000	1.5455	1,332.9600	1.3330	(13.752)	0	0	0
2017/05/29	R208	01/02/2018	7.83	Put	Bond Future	554.4200	0.5544	666.5500	0.6666	20.225	0	0	0
2017/05/29	R209	03/08/2017			Bond Future	9.3270	75.2438	9.4287	74.5425	1.090	0.0000	0.0000	72,235
2017/05/29	R209	03/08/2017	9.44	Call	Bond Future	2,111.1800	2.1112	1,687.4500	1.6875	(20.071)	0	0	0
2017/05/29	R209	03/08/2017	9.43	Put	Bond Future	1,361.8600	1.3619	1,643.9100	1.6439	20.711	0	0	0
2017/05/29	R209	03/08/2017	9.45	Put	Bond Future	1,303.4500	1.3034	1,576.5700	1.5766	20.954	0	0	0
2017/05/29	R209	03/08/2017	9.44	Put	Bond Future	1,332.4200	1.3324	1,609.9900	1.6100	20.832	0	0	0
2017/05/29	R209	03/08/2017	9.45	Call	Bond Future	2,150.5200	2.1505	1,722.3400	1.7223	(19.911)	0	0	0
2017/05/29	R209	03/08/2017	9.43	Call	Bond Future	2,072.2000	2.0722	1,652.9500	1.6529	(20.232)	0	0	0
2017/05/29	R209	02/11/2017	9.52	Put	Bond Future	2,216.7900	2.2168	2,507.1700	2.5072	13.099	0	0	0
2017/05/29	R209	02/11/2017	8.30	Put	Bond Future	8,365.0500	8.3650	8,980.9700	8.9810	7.363	0	0	0
2017/05/29	R209	02/11/2017			Bond Future	9.3682	73.5332	9.4727	72.8187	1.116	0.0000	0.0000	476
2017/05/29	R209	02/11/2017	10.00	Call	Bond Future	5,299.9200	5.2999	4,757.6100	4.7576	(10.232)	0	0	0
2017/05/29	R209	02/11/2017	9.54	Put	Bond Future	2,159.3000	2.1593	2,444.0900	2.4441	13.189	0	0	0
2017/05/29	R209	02/11/2017	9.53	Put	Bond Future	2,187.9900	2.1880	2,475.5700	2.4756	13.144	0	0	0
2017/05/29	R209	02/11/2017	9.00	Put	Bond Future	4,204.8600	4.2049	4,648.5300	4.6485	10.551	0	0	0
2017/05/29	R209	02/11/2017	10.60	Put	Bond Future	439.9200	0.4399	516.7600	0.5168	17.467	0	0	1,300
2017/05/29	R209	02/11/2017	9.54	Call	Bond Future	3,328.2200	3.3282	2,898.5000	2.8985	(12.911)	0	0	0
2017/05/29	R209	02/11/2017	9.52	Call	Bond Future	3,251.0800	3.2511	2,826.9500	2.8269	(13.046)	0	0	0
2017/05/29	R209	02/11/2017	10.00	Put	Bond Future	1,136.0800	1.1361	1,308.2800	1.3083	15.157	0	0	3,360

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2017/05/29	R209	02/11/2017	8.30	Call	Bond Future	421.9700	0.4220	323.3800	0.3234	(23.364)	0	0	2,800
2017/05/29	R209	02/11/2017	9.00	Call	Bond Future	1,602.1900	1.6022	1,331.3500	1.3313	(16.904)	0	0	4,100
2017/05/29	R209	02/11/2017	10.60	Call	Bond Future	8,233.8500	8.2338	7,596.1800	7.5962	(7.744)	0	0	0
2017/05/29	R209	02/11/2017	9.53	Call	Bond Future	3,289.6400	3.2896	2,862.7100	2.8627	(12.978)	0	0	0
2017/05/29	R209	01/02/2018	9.73	Call	Bond Future	4,590.5200	4.5905	4,129.1700	4.1292	(10.050)	0	0	0
2017/05/29	R209	01/02/2018	9.72	Call	Bond Future	4,550.7900	4.5508	4,091.5700	4.0916	(10.091)	0	0	0
2017/05/29	R209	01/02/2018			Bond Future	9.4076	74.9662	9.5151	74.2373	1.143	0.0000	0.0000	0
2017/05/29	R209	01/02/2018	9.71	Call	Bond Future	4,511.1900	4.5112	4,054.1100	4.0541	(10.132)	0	0	0
2017/05/29	R209	01/02/2018	9.71	Put	Bond Future	2,488.7600	2.4888	2,760.5600	2.7606	10.921	0	0	0
2017/05/29	R209	01/02/2018	9.73	Put	Bond Future	2,437.3200	2.4373	2,704.8500	2.7049	10.976	0	0	0
2017/05/29	R209	01/02/2018	9.72	Put	Bond Future	2,462.9300	2.4629	2,732.5900	2.7326	10.949	0	0	0
2017/05/29	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R210	03/08/2017	196.29	Put	Bond Future	8,819.3400	8.8193	8,781.9600	8.7820	(0.424)	0	0	0
2017/05/29	R210	03/08/2017			Bond Future	187.4707	187.4707	187.5080	187.5080	0.020	0.0000	0.0000	1,675
2017/05/29	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R210	03/08/2017	196.28	Put	Bond Future	8,809.3400	8.8093	8,771.9600	8.7720	(0.424)	0	0	0
2017/05/29	R210	03/08/2017	196.30	Put	Bond Future	8,829.3400	8.8293	8,791.9600	8.7920	(0.423)	0	0	0
2017/05/29	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R210	02/11/2017	192.08	Put	Bond Future	3,373.7900	3.3738	3,336.1800	3.3362	(1.115)	0	0	0
2017/05/29	R210	02/11/2017			Bond Future	188.7062	188.7062	188.7438	188.7438	0.020	0.0000	0.0000	0
2017/05/29	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R210	02/11/2017	192.07	Put	Bond Future	3,363.7900	3.3638	3,326.1800	3.3262	(1.118)	0	0	0
2017/05/29	R210	02/11/2017	192.09	Put	Bond Future	3,383.7900	3.3838	3,346.1800	3.3462	(1.111)	0	0	0
2017/05/29	R210	01/02/2018			Bond Future	192.4728	192.4728	192.5098	192.5098	0.019	0.0000	0.0000	0
2017/05/29	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R210	01/02/2018	192.36	Call	Bond Future	112.7500	0.1128	149.7700	0.1498	32.834	0	0	0
2017/05/29	R210	01/02/2018	192.37	Call	Bond Future	102.7500	0.1028	139.7700	0.1398	36.029	0	0	0
2017/05/29	R210	01/02/2018	192.38	Call	Bond Future	92.7500	0.0928	129.7700	0.1298	39.914	0	0	0
2017/05/29	R212	03/08/2017			Bond Future	148.5988	148.5988	148.6292	148.6292	0.020	0.0000	0.0000	4,858
2017/05/29	R212	03/08/2017	153.34	Put	Bond Future	4,741.2500	4.7413	4,710.8000	4.7108	(0.642)	0	0	0
2017/05/29	R212	03/08/2017	153.36	Put	Bond Future	4,761.2500	4.7613	4,730.8000	4.7308	(0.640)	0	0	0
2017/05/29	R212	03/08/2017	153.35	Put	Bond Future	4,751.2500	4.7513	4,720.8000	4.7208	(0.641)	0	0	0
2017/05/29	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R212	02/11/2017			Bond Future	151.4806	151.4806	151.5111	151.5111	0.020	0.0000	0.0000	0
2017/05/29	R212	02/11/2017	152.40	Put	Bond Future	919.4100	0.9194	888.8600	0.8889	(3.323)	0	0	0
2017/05/29	R212	02/11/2017	152.42	Put	Bond Future	939.4100	0.9394	908.8600	0.9089	(3.252)	0	0	0
2017/05/29	R212	02/11/2017	152.41	Put	Bond Future	929.4100	0.9294	898.8600	0.8989	(3.287)	0	0	0
2017/05/29	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R212	02/11/2017	152.41	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
2017/05/29	R212	01/02/2018	154.71	Put	Bond Future	2,266.1600	2.2662	2,235.9700	2.2360	(1.332)	0	0	0
2017/05/29	R212	01/02/2018			Bond Future	152.4438	152.4438	152.4740	152.4740	0.020	0.0000	0.0000	0
2017/05/29	R212	01/02/2018	154.70	Put	Bond Future	2,256.1600	2.2562	2,225.9700	2.2260	(1.338)	0	0	0
2017/05/29	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/29	R212	01/02/2018	154.69	Put	Bond Future	2,246.1600	2.2462	2,215.9700	2.2160	(1.344)	0	0	0
2017/05/29	R213	03/08/2017	9.33	Put	Bond Future	843.7600	0.8438	1,034.1300	1.0341	22.562	0	0	0
2017/05/29	R213	03/08/2017			Bond Future	9.0450	87.2559	9.1419	86.5947	1.071	0.0000	0.0000	55,673
2017/05/29	R213	03/08/2017	9.35	Put	Bond Future	803.0800	0.8031	986.0200	0.9860	22.780	0	0	0
2017/05/29	R213	03/08/2017	9.33	Call	Bond Future	2,768.7600	2.7688	2,297.9600	2.2980	(17.004)	0	0	0
2017/05/29	R213	03/08/2017	9.34	Put	Bond Future	823.1500	0.8231	1,009.7900	1.0098	22.674	0	0	0
2017/05/29	R213	03/08/2017	9.34	Call	Bond Future	2,814.5800	2.8146	2,340.0500	2.3400	(16.860)	0	0	0
2017/05/29	R213	03/08/2017	9.35	Call	Bond Future	2,860.8800	2.8609	2,382.6500	2.3826	(16.716)	0	0	0
2017/05/29	R213	02/11/2017	9.36	Put	Bond Future	1,755.2300	1.7552	1,996.5000	1.9965	13.746	0	0	0
2017/05/29	R213	02/11/2017			Bond Future	9.0857	85.3751	9.1856	84.7015	1.100	0.0000	0.0000	0
2017/05/29	R213	02/11/2017	9.35	Put	Bond Future	1,780.1400	1.7801	2,024.0200	2.0240	13.700	0	0	0
2017/05/29	R213	02/11/2017	9.36	Call	Bond Future	3,587.1200	3.5871	3,154.7600	3.1548	(12.053)	0	0	0
2017/05/29	R213	02/11/2017	9.34	Call	Bond Future	3,505.5500	3.5056	3,078.4300	3.0784	(12.184)	0	0	0
2017/05/29	R213	02/11/2017	9.35	Call	Bond Future	3,546.2300	3.5462	3,116.4800	3.1165	(12.119)	0	0	0
2017/05/29	R213	02/11/2017	9.34	Put	Bond Future	1,805.3300	1.8053	2,051.8400	2.0518	13.655	0	0	0
2017/05/29	R213	01/02/2018	9.42	Call	Bond Future	4,307.6600	4.3077	3,878.6700	3.8787	(9.959)	0	0	0
2017/05/29	R213	01/02/2018			Bond Future	9.1251	87.0388	9.2284	86.3516	1.131	0.0000	0.0000	0
2017/05/29	R213	01/02/2018	9.43	Call	Bond Future	4,347.2700	4.3473	3,916.1900	3.9162	(9.916)	0	0	0
2017/05/29	R213	01/02/2018	9.41	Put	Bond Future	2,390.9000	2.3909	2,651.2300	2.6512	10.888	0	0	0
2017/05/29	R213	01/02/2018	9.43	Put	Bond Future	2,340.0700	2.3401	2,596.2000	2.5962	10.945	0	0	0
2017/05/29	R213	01/02/2018	9.41	Call	Bond Future	4,268.4600	4.2685	3,841.5800	3.8416	(10.001)	0	0	0
2017/05/29	R213	01/02/2018	9.42	Put	Bond Future	2,365.2400	2.3652	2,623.4600	2.6235	10.917	0	0	0
2017/05/29	R214	03/08/2017	9.51	Call	Bond Future	1,846.3200	1.8463	1,453.6300	1.4536	(21.269)	0	0	0
2017/05/29	R214	03/08/2017			Bond Future	9.4979	74.8167	9.5996	74.0915	1.070	0.0000	0.0000	35,526
2017/05/29	R214	03/08/2017	9.52	Call	Bond Future	1,883.2700	1.8833	1,485.8900	1.4859	(21.101)	0	0	0
2017/05/29	R214	03/08/2017	9.53	Call	Bond Future	1,920.7400	1.9207	1,518.6800	1.5187	(20.933)	0	0	0
2017/05/29	R214	03/08/2017	9.51	Put	Bond Future	1,759.4300	1.7594	2,091.9900	2.0920	18.902	0	0	0
2017/05/29	R214	03/08/2017	9.53	Put	Bond Future	1,690.4700	1.6905	2,013.6600	2.0137	19.118	0	0	0
2017/05/29	R214	03/08/2017	9.52	Put	Bond Future	1,724.6300	1.7246	2,052.5000	2.0525	19.011	0	0	0
2017/05/29	R214	02/11/2017	9.60	Call	Bond Future	3,059.5200	3.0595	2,647.2200	2.6472	(13.476)	0	0	0
2017/05/29	R214	02/11/2017			Bond Future	9.5421	72.9516	9.6465	72.2126	1.094	0.0000	0.0000	0
2017/05/29	R214	02/11/2017	9.58	Call	Bond Future	2,986.3100	2.9863	2,579.8900	2.5799	(13.609)	0	0	0
2017/05/29	R214	02/11/2017	9.59	Call	Bond Future	3,022.7100	3.0227	2,613.3400	2.6133	(13.543)	0	0	0
2017/05/29	R214	02/11/2017	9.58	Put	Bond Future	2,716.6200	2.7166	3,049.1500	3.0492	12.241	0	0	0
2017/05/29	R214	02/11/2017	9.60	Put	Bond Future	2,648.2200	2.6482	2,974.8700	2.9749	12.335	0	0	0
2017/05/29	R214	02/11/2017	9.59	Put	Bond Future	2,682.1600	2.6822	3,011.7400	3.0117	12.288	0	0	0
2017/05/29	R214	01/02/2018			Bond Future	9.5855	74.3731	9.6929	73.6194	1.121	0.0000	0.0000	0
2017/05/29	R214	01/02/2018	9.82	Put	Bond Future	2,809.0500	2.8090	3,104.7300	3.1047	10.526	0	0	0
2017/05/29	R214	01/02/2018	9.84	Put	Bond Future	2,752.7400	2.7527	3,043.9500	3.0439	10.579	0	0	0
2017/05/29	R214	01/02/2018	9.83	Put	Bond Future	2,780.7700	2.7808	3,074.2100	3.0742	10.552	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
2017/05/29	R214	01/02/2018	9.84	Call	Bond Future	4,517.8400	4.5178	4,055.3200	4.0553	(10.238)	0	0	0
2017/05/29	R214	01/02/2018	9.82	Call	Bond Future	4,438.0200	4.4380	3,979.9700	3.9800	(10.321)	0	0	0
2017/05/29	R214	01/02/2018	9.83	Call	Bond Future	4,477.8600	4.4779	4,017.5700	4.0176	(10.279)	0	0	0
2017/05/29	R248	03/08/2017			Bond Future	9.6001	95.4663	9.6966	94.5947	1.006	0.0000	0.0000	69,161
2017/05/29	R248	03/08/2017	9.57	Call	Bond Future	2,244.9600	2.2450	1,788.6700	1.7887	(20.325)	0	0	0
2017/05/29	R248	03/08/2017	9.56	Put	Bond Future	2,567.1700	2.5672	2,987.9600	2.9880	16.391	0	0	0
2017/05/29	R248	03/08/2017	9.58	Put	Bond Future	2,472.0300	2.4720	2,881.8700	2.8819	16.579	0	0	0
2017/05/29	R248	03/08/2017	9.57	Put	Bond Future	2,519.2800	2.5193	2,934.5800	2.9346	16.485	0	0	0
2017/05/29	R248	03/08/2017	9.58	Call	Bond Future	2,289.1300	2.2891	1,827.3800	1.8274	(20.171)	0	0	0
2017/05/29	R248	03/08/2017	9.56	Call	Bond Future	2,201.2700	2.2013	1,750.4700	1.7505	(20.479)	0	0	0
2017/05/29	R248	02/11/2017	9.66	Put	Bond Future	3,704.4500	3.7044	4,107.7100	4.1077	10.886	0	0	0
2017/05/29	R248	02/11/2017			Bond Future	9.6471	92.8551	9.7464	91.9670	1.030	0.0000	0.0000	226
2017/05/29	R248	02/11/2017	9.65	Put	Bond Future	3,749.5700	3.7496	4,156.2500	4.1563	10.846	0	0	0
2017/05/29	R248	02/11/2017	9.64	Call	Bond Future	3,731.0400	3.7310	3,253.0500	3.2531	(12.811)	0	0	0
2017/05/29	R248	02/11/2017	9.65	Call	Bond Future	3,775.7200	3.7757	3,294.3000	3.2943	(12.750)	0	0	0
2017/05/29	R248	02/11/2017	9.66	Call	Bond Future	3,820.6600	3.8207	3,335.8200	3.3358	(12.690)	0	0	0
2017/05/29	R248	02/11/2017	9.64	Put	Bond Future	3,795.1100	3.7951	4,205.2200	4.2052	10.806	0	0	0
2017/05/29	R248	01/02/2018	9.89	Call	Bond Future	5,634.6500	5.6347	5,092.2300	5.0922	(9.627)	0	0	0
2017/05/29	R248	01/02/2018	9.90	Put	Bond Future	3,870.8900	3.8709	4,231.7300	4.2317	9.322	0	0	0
2017/05/29	R248	01/02/2018			Bond Future	9.6935	94.6645	9.7958	93.7586	1.055	0.0000	0.0000	0
2017/05/29	R248	01/02/2018	9.90	Call	Bond Future	5,683.5200	5.6835	5,138.5000	5.1385	(9.589)	0	0	0
2017/05/29	R248	01/02/2018	9.91	Call	Bond Future	5,732.8500	5.7328	5,185.2500	5.1852	(9.552)	0	0	0
2017/05/29	R248	01/02/2018	9.89	Put	Bond Future	3,908.3200	3.9083	4,271.7600	4.2718	9.299	0	0	0
2017/05/29	R248	01/02/2018	9.91	Put	Bond Future	3,834.0800	3.8341	4,192.3400	4.1923	9.344	0	0	0

Total

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