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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/05/2017 TO 30/05/2017

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
2017/05/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	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
2017/05/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	2025	03/08/2017			Bond Future	128.8171	128.8171	128.6423	128.6423	(0.136)	0.0000	0.0000	2,414
2017/05/30	2025	03/08/2017	133.96	Put	Bond Future	5,142.8700	5.1429	5,317.7500	5.3177	3.400	0	0	0
2017/05/30	2025	03/08/2017	133.98	Put	Bond Future	5,162.8700	5.1629	5,337.7500	5.3377	3.387	0	0	0
2017/05/30	2025	03/08/2017	133.97	Put	Bond Future	5,152.8700	5.1529	5,327.7500	5.3277	3.394	0	0	0
2017/05/30	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2025	02/11/2017			Bond Future	131.3148	131.3148	131.1367	131.1367	(0.136)	0.0000	0.0000	0
2017/05/30	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2025	02/11/2017	132.96	Put	Bond Future	1,645.1600	1.6452	1,823.3300	1.8233	10.830	0	0	0
2017/05/30	2025	02/11/2017	132.98	Put	Bond Future	1,665.1600	1.6652	1,843.3300	1.8433	10.700	0	0	0
2017/05/30	2025	02/11/2017	132.97	Put	Bond Future	1,655.1600	1.6552	1,833.3300	1.8333	10.765	0	0	0
2017/05/30	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2025	01/02/2018	133.89	Put	Bond Future	1,307.1600	1.3072	1,489.8400	1.4898	13.975	0	0	0
2017/05/30	2025	01/02/2018			Bond Future	132.5828	132.5828	132.4002	132.4002	(0.138)	0.0000	0.0000	0
2017/05/30	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2025	01/02/2018	133.88	Put	Bond Future	1,297.1600	1.2972	1,479.8400	1.4798	14.083	0	0	0
2017/05/30	2025	01/02/2018	133.90	Put	Bond Future	1,317.1600	1.3172	1,499.8400	1.4998	13.869	0	0	0
2017/05/30	2029	01/02/2018			Bond Future	103.7558	103.7558	103.7609	103.7609	0.005	0.0000	0.0000	0
2017/05/30	2030	03/08/2017	9.33	Call	Bond Future	1,533.8100	1.5338	1,395.3900	1.3954	(9.025)	0	0	0
2017/05/30	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2030	03/08/2017			Bond Future	9.1067	92.0176	9.1266	91.8792	0.219	0.0000	0.0000	32,390
2017/05/30	2030	03/08/2017	9.34	Call	Bond Future	1,601.6800	1.6017	1,463.2600	1.4633	(8.642)	0	0	0
2017/05/30	2030	03/08/2017	9.35	Call	Bond Future	1,669.4700	1.6695	1,531.0500	1.5310	(8.291)	0	0	0
2017/05/30	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2030	02/11/2017			Bond Future	9.1487	93.7782	9.1693	93.6371	0.225	0.0000	0.0000	0
2017/05/30	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2030	02/11/2017	9.34	Call	Bond Future	1,298.1000	1.2981	1,157.0300	1.1570	(10.867)	0	0	0
2017/05/30	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2030	02/11/2017	9.35	Call	Bond Future	1,365.2600	1.3653	1,224.1900	1.2242	(10.333)	0	0	0
2017/05/30	2030	02/11/2017	9.36	Call	Bond Future	1,432.3400	1.4323	1,291.2700	1.2913	(9.849)	0	0	0
2017/05/30	2030	01/02/2018			Bond Future	9.1889	91.6000	9.2103	91.4556	0.233	0.0000	0.0000	0
2017/05/30	2030	01/02/2018	9.38	Call	Bond Future	1,277.7600	1.2778	1,133.3600	1.1334	(11.301)	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
2017/05/30	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2030	01/02/2018	9.39	Call	Bond Future	1,343.9600	1.3440	1,199.5600	1.1996	(10.744)	0	0	0
2017/05/30	2030	01/02/2018	9.37	Call	Bond Future	1,211.5000	1.2115	1,067.1000	1.0671	(11.919)	0	0	0
2017/05/30	2032	03/08/2017	9.43	Put	Bond Future	1,240.3800	1.2404	1,269.8600	1.2699	2.377	0	0	0
2017/05/30	2032	03/08/2017			Bond Future	9.2605	94.8978	9.2753	94.7871	0.160	0.0000	0.0000	26,589
2017/05/30	2032	03/08/2017	9.45	Put	Bond Future	1,185.1000	1.1851	1,213.3200	1.2133	2.381	0	0	0
2017/05/30	2032	03/08/2017	9.44	Put	Bond Future	1,212.5800	1.2126	1,241.4200	1.2414	2.378	0	0	0
2017/05/30	2032	03/08/2017	9.44	Call	Bond Future	2,540.3400	2.5403	2,458.5300	2.4585	(3.220)	0	0	0
2017/05/30	2032	03/08/2017	9.43	Call	Bond Future	2,494.9100	2.4949	2,413.7400	2.4137	(3.253)	0	0	0
2017/05/30	2032	03/08/2017	9.45	Call	Bond Future	2,586.0000	2.5860	2,503.5700	2.5036	(3.188)	0	0	0
2017/05/30	2032	02/11/2017			Bond Future	9.3069	92.5555	9.3222	92.4428	0.164	0.0000	0.0000	0
2017/05/30	2032	02/11/2017	9.48	Put	Bond Future	2,219.0100	2.2190	2,257.1600	2.2572	1.719	0	0	0
2017/05/30	2032	02/11/2017	9.50	Put	Bond Future	2,157.8400	2.1578	2,195.1200	2.1951	1.728	0	0	0
2017/05/30	2032	02/11/2017	9.48	Call	Bond Future	3,483.5500	3.4836	3,409.0100	3.4090	(2.140)	0	0	0
2017/05/30	2032	02/11/2017	9.49	Put	Bond Future	2,188.2700	2.1883	2,225.9800	2.2260	1.723	0	0	0
2017/05/30	2032	02/11/2017	9.49	Call	Bond Future	3,525.0800	3.5251	3,450.1000	3.4501	(2.127)	0	0	0
2017/05/30	2032	02/11/2017	9.50	Call	Bond Future	3,566.8500	3.5669	3,491.4400	3.4914	(2.114)	0	0	0
2017/05/30	2032	01/02/2018	9.55	Put	Bond Future	2,943.2400	2.9432	2,984.6600	2.9847	1.407	0	0	0
2017/05/30	2032	01/02/2018			Bond Future	9.3515	94.3586	9.3674	94.2430	0.170	0.0000	0.0000	0
2017/05/30	2032	01/02/2018	9.57	Put	Bond Future	2,883.2900	2.8833	2,924.0100	2.9240	1.412	0	0	0
2017/05/30	2032	01/02/2018	9.55	Call	Bond Future	4,372.8600	4.3729	4,298.7300	4.2987	(1.695)	0	0	0
2017/05/30	2032	01/02/2018	9.56	Put	Bond Future	2,913.2900	2.9133	2,954.3600	2.9544	1.410	0	0	0
2017/05/30	2032	01/02/2018	9.56	Call	Bond Future	4,414.0900	4.4141	4,339.6100	4.3396	(1.687)	0	0	0
2017/05/30	2032	01/02/2018	9.57	Call	Bond Future	4,455.1900	4.4552	4,380.3600	4.3804	(1.680)	0	0	0
2017/05/30	2033	03/08/2017	113.14	Put	Bond Future	7,517.9400	7.5179	7,794.1800	7.7942	3.674	0	0	0
2017/05/30	2033	03/08/2017			Bond Future	105.6221	105.6221	105.3458	105.3458	(0.262)	0.0000	0.0000	6,134
2017/05/30	2033	03/08/2017	113.13	Put	Bond Future	7,507.9400	7.5079	7,784.1800	7.7842	3.679	0	0	0
2017/05/30	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2033	03/08/2017	113.12	Put	Bond Future	7,497.9400	7.4979	7,774.1800	7.7742	3.684	0	0	0
2017/05/30	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2033	02/11/2017			Bond Future	106.5932	106.5932	106.3116	106.3116	(0.264)	0.0000	0.0000	0
2017/05/30	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2033	02/11/2017	110.07	Put	Bond Future	3,476.8400	3.4768	3,758.4200	3.7584	8.099	0	0	0
2017/05/30	2033	02/11/2017	110.09	Put	Bond Future	3,496.8400	3.4968	3,778.4200	3.7784	8.052	0	0	0
2017/05/30	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2033	02/11/2017	110.08	Put	Bond Future	3,486.8400	3.4868	3,768.4200	3.7684	8.076	0	0	0
2017/05/30	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2033	01/02/2018			Bond Future	108.7201	108.7201	108.4320	108.4320	(0.265)	0.0000	0.0000	0
2017/05/30	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2033	01/02/2018	109.64	Put	Bond Future	919.9300	0.9199	1,207.9800	1.2080	31.312	0	0	0
2017/05/30	2033	01/02/2018	109.66	Put	Bond Future	939.9300	0.9399	1,227.9800	1.2280	30.646	0	0	0

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2017/05/30	2033	01/02/2018	109.65	Put	Bond Future	929.9300	0.9299	1,217.9800	1.2180	30.975	0	0	0
2017/05/30	2037	03/08/2017	9.57	Call	Bond Future	2,017.5800	2.0176	1,901.2200	1.9012	(5.767)	0	0	0
2017/05/30	2037	03/08/2017			Bond Future	9.5758	90.7629	9.6007	90.5610	0.260	0.0000	0.0000	57,059
2017/05/30	2037	03/08/2017	9.58	Call	Bond Future	2,058.7200	2.0587	1,941.0600	1.9411	(5.715)	0	0	0
2017/05/30	2037	03/08/2017	9.56	Put	Bond Future	2,105.3200	2.1053	2,192.1300	2.1921	4.123	0	0	0
2017/05/30	2037	03/08/2017	9.57	Put	Bond Future	2,064.6300	2.0646	2,150.1500	2.1501	4.142	0	0	0
2017/05/30	2037	03/08/2017	9.58	Put	Bond Future	2,024.6700	2.0247	2,108.8900	2.1089	4.160	0	0	0
2017/05/30	2037	03/08/2017	9.56	Call	Bond Future	1,977.0600	1.9771	1,861.9900	1.8620	(5.820)	0	0	0
2017/05/30	2037	02/11/2017			Bond Future	9.6239	92.4994	9.6496	92.2937	0.267	0.0000	0.0000	233
2017/05/30	2037	02/11/2017	9.66	Call	Bond Future	3,367.4100	3.3674	3,248.8100	3.2488	(3.522)	0	0	0
2017/05/30	2037	02/11/2017	9.65	Put	Bond Future	3,117.4800	3.1175	3,205.4300	3.2054	2.821	0	0	0
2017/05/30	2037	02/11/2017	9.67	Put	Bond Future	3,039.5300	3.0395	3,125.8600	3.1259	2.840	0	0	0
2017/05/30	2037	02/11/2017	9.66	Put	Bond Future	3,078.3200	3.0783	3,165.4600	3.1655	2.831	0	0	0
2017/05/30	2037	02/11/2017	9.65	Call	Bond Future	3,326.6500	3.3267	3,208.8600	3.2089	(3.541)	0	0	0
2017/05/30	2037	02/11/2017	9.67	Call	Bond Future	3,408.4200	3.4084	3,289.0100	3.2890	(3.503)	0	0	0
2017/05/30	2037	01/02/2018			Bond Future	9.6709	90.0460	9.6974	89.8357	0.274	0.0000	0.0000	0
2017/05/30	2037	01/02/2018	9.81	Put	Bond Future	3,539.4100	3.5394	3,623.5300	3.6235	2.377	0	0	0
2017/05/30	2037	01/02/2018	9.83	Put	Bond Future	3,470.4500	3.4705	3,553.3200	3.5533	2.388	0	0	0
2017/05/30	2037	01/02/2018	9.82	Put	Bond Future	3,504.7900	3.5048	3,588.2800	3.5883	2.382	0	0	0
2017/05/30	2037	01/02/2018	9.82	Call	Bond Future	4,676.8300	4.6768	4,550.0400	4.5500	(2.711)	0	0	0
2017/05/30	2037	01/02/2018	9.81	Call	Bond Future	4,633.5900	4.6336	4,507.4300	4.5074	(2.723)	0	0	0
2017/05/30	2037	01/02/2018	9.83	Call	Bond Future	4,720.2400	4.7202	4,592.8300	4.5928	(2.699)	0	0	0
2017/05/30	2038	03/08/2017			Bond Future	130.4211	130.4211	130.4283	130.4283	0.006	0.0000	0.0000	22,539
2017/05/30	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2038	03/08/2017	141.16	Put	Bond Future	10,738.8800	10.7389	10,731.6600	10.7317	(0.067)	0	0	0
2017/05/30	2038	03/08/2017	141.18	Put	Bond Future	10,758.8800	10.7589	10,751.6600	10.7517	(0.067)	0	0	0
2017/05/30	2038	03/08/2017	141.17	Put	Bond Future	10,748.8800	10.7489	10,741.6600	10.7417	(0.067)	0	0	0
2017/05/30	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2038	02/11/2017			Bond Future	132.9500	132.9500	132.9574	132.9574	0.006	0.0000	0.0000	0
2017/05/30	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2038	02/11/2017	136.80	Put	Bond Future	3,850.0300	3.8500	3,842.5600	3.8426	(0.194)	0	0	0
2017/05/30	2038	02/11/2017	136.82	Put	Bond Future	3,870.0300	3.8700	3,862.5600	3.8626	(0.193)	0	0	0
2017/05/30	2038	02/11/2017	136.81	Put	Bond Future	3,860.0300	3.8600	3,852.5600	3.8526	(0.194)	0	0	0
2017/05/30	2038	01/02/2018	136.95	Put	Bond Future	2,868.4200	2.8684	2,861.7700	2.8618	(0.232)	0	0	0
2017/05/30	2038	01/02/2018			Bond Future	134.0816	134.0816	134.0882	134.0882	0.005	0.0000	0.0000	0
2017/05/30	2038	01/02/2018	136.94	Put	Bond Future	2,858.4200	2.8584	2,851.7700	2.8518	(0.233)	0	0	0
2017/05/30	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2038	01/02/2018	136.93	Put	Bond Future	2,848.4200	2.8484	2,841.7700	2.8418	(0.233)	0	0	0
2017/05/30	2040	03/08/2017			Bond Future	9.6614	94.1667	9.6761	94.0394	0.152	0.0000	0.0000	13,856
2017/05/30	2040	03/08/2017	9.61	Put	Bond Future	2,437.7100	2.4377	2,487.8600	2.4879	2.057	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
2017/05/30	2040	03/08/2017	9.63	Put	Bond Future	2,345.9200	2.3459	2,394.4300	2.3944	2.068	0	0	0
2017/05/30	2040	03/08/2017	9.61	Call	Bond Future	1,991.0200	1.9910	1,913.8900	1.9139	(3.874)	0	0	0
2017/05/30	2040	03/08/2017	9.62	Put	Bond Future	2,391.5100	2.3915	2,440.8400	2.4408	2.063	0	0	0
2017/05/30	2040	03/08/2017	9.62	Call	Bond Future	2,032.0400	2.0320	1,954.0900	1.9541	(3.836)	0	0	0
2017/05/30	2040	03/08/2017	9.63	Call	Bond Future	2,073.5500	2.0735	1,994.7800	1.9948	(3.799)	0	0	0
2017/05/30	2040	02/11/2017			Bond Future	9.7103	95.9684	9.7254	95.8387	0.156	0.0000	0.0000	0
2017/05/30	2040	02/11/2017	9.66	Call	Bond Future	3,322.2900	3.3223	3,246.7700	3.2468	(2.273)	0	0	0
2017/05/30	2040	02/11/2017	9.65	Put	Bond Future	3,800.5600	3.8006	3,855.1600	3.8552	1.437	0	0	0
2017/05/30	2040	02/11/2017	9.67	Put	Bond Future	3,710.3800	3.7104	3,763.9700	3.7640	1.444	0	0	0
2017/05/30	2040	02/11/2017	9.66	Put	Bond Future	3,755.3900	3.7554	3,809.4900	3.8095	1.441	0	0	0
2017/05/30	2040	02/11/2017	9.67	Call	Bond Future	3,363.6200	3.3636	3,287.5900	3.2876	(2.260)	0	0	0
2017/05/30	2040	02/11/2017	9.65	Call	Bond Future	3,280.9900	3.2810	3,205.9700	3.2060	(2.287)	0	0	0
2017/05/30	2040	01/02/2018	9.89	Call	Bond Future	5,033.1100	5.0331	4,949.6800	4.9497	(1.658)	0	0	0
2017/05/30	2040	01/02/2018			Bond Future	9.7583	93.3322	9.7739	93.1994	0.160	0.0000	0.0000	0
2017/05/30	2040	01/02/2018	9.87	Call	Bond Future	4,942.1900	4.9422	4,859.5400	4.8595	(1.672)	0	0	0
2017/05/30	2040	01/02/2018	9.88	Call	Bond Future	4,987.5600	4.9876	4,904.5200	4.9045	(1.665)	0	0	0
2017/05/30	2040	01/02/2018	9.87	Put	Bond Future	4,001.3700	4.0014	4,051.5000	4.0515	1.253	0	0	0
2017/05/30	2040	01/02/2018	9.88	Put	Bond Future	3,963.3000	3.9633	4,013.0400	4.0130	1.255	0	0	0
2017/05/30	2040	01/02/2018	9.89	Put	Bond Future	3,925.5400	3.9255	3,974.8900	3.9749	1.257	0	0	0
2017/05/30	2044	03/08/2017			Bond Future	9.7260	90.9625	9.7407	90.8346	0.151	0.0000	0.0000	21,797
2017/05/30	2044	03/08/2017	9.62	Put	Bond Future	2,742.0900	2.7421	2,796.6700	2.7967	1.990	0	0	0
2017/05/30	2044	03/08/2017	9.64	Put	Bond Future	2,642.8100	2.6428	2,695.7100	2.6957	2.002	0	0	0
2017/05/30	2044	03/08/2017	9.63	Put	Bond Future	2,692.1300	2.6921	2,745.8700	2.7459	1.996	0	0	0
2017/05/30	2044	03/08/2017	9.64	Call	Bond Future	1,888.4500	1.8884	1,813.5100	1.8135	(3.968)	0	0	0
2017/05/30	2044	03/08/2017	9.62	Call	Bond Future	1,810.8300	1.8108	1,737.5700	1.7376	(4.046)	0	0	0
2017/05/30	2044	03/08/2017	9.63	Call	Bond Future	1,849.3900	1.8494	1,775.2900	1.7753	(4.007)	0	0	0
2017/05/30	2044	02/11/2017	9.68	Call	Bond Future	3,204.9300	3.2049	3,130.9700	3.1310	(2.308)	0	0	0
2017/05/30	2044	02/11/2017			Bond Future	9.7747	92.7029	9.7898	92.5726	0.155	0.0000	0.0000	200
2017/05/30	2044	02/11/2017	9.66	Call	Bond Future	3,124.6900	3.1247	3,051.7700	3.0518	(2.334)	0	0	0
2017/05/30	2044	02/11/2017	9.67	Call	Bond Future	3,164.6700	3.1647	3,091.2300	3.0912	(2.321)	0	0	0
2017/05/30	2044	02/11/2017	9.66	Put	Bond Future	4,122.9200	4.1229	4,180.2700	4.1803	1.391	0	0	0
2017/05/30	2044	02/11/2017	9.68	Put	Bond Future	4,027.6800	4.0277	4,083.9900	4.0840	1.398	0	0	0
2017/05/30	2044	02/11/2017	9.67	Put	Bond Future	4,075.0900	4.0751	4,131.9200	4.1319	1.395	0	0	0
2017/05/30	2044	01/02/2018			Bond Future	9.8223	90.1282	9.8380	89.9949	0.159	0.0000	0.0000	0
2017/05/30	2044	01/02/2018	9.89	Put	Bond Future	4,254.6600	4.2547	4,306.4700	4.3065	1.218	0	0	0
2017/05/30	2044	01/02/2018	9.91	Put	Bond Future	4,175.5100	4.1755	4,226.5400	4.2265	1.222	0	0	0
2017/05/30	2044	01/02/2018	9.89	Call	Bond Future	4,829.6000	4.8296	4,748.0600	4.7481	(1.688)	0	0	0
2017/05/30	2044	01/02/2018	9.90	Put	Bond Future	4,214.7800	4.2148	4,266.2000	4.2662	1.220	0	0	0
2017/05/30	2044	01/02/2018	9.90	Call	Bond Future	4,874.1600	4.8742	4,792.2300	4.7922	(1.681)	0	0	0
2017/05/30	2044	01/02/2018	9.91	Call	Bond Future	4,919.1800	4.9192	4,836.8600	4.8369	(1.673)	0	0	0
2017/05/30	2046	03/08/2017	141.17	Put	Bond Future	13,076.4300	13.0764	13,069.4200	13.0694	(0.054)	0	0	0
2017/05/30	2046	03/08/2017			Bond Future	128.0936	128.0936	128.1006	128.1006	0.005	0.0000	0.0000	22,790
2017/05/30	2046	03/08/2017	141.19	Put	Bond Future	13,096.4300	13.0964	13,089.4200	13.0894	(0.054)	0	0	0
2017/05/30	2046	03/08/2017	141.18	Put	Bond Future	13,086.4300	13.0864	13,079.4200	13.0794	(0.054)	0	0	0
2017/05/30	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	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
2017/05/30	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2046	02/11/2017			Bond Future	128.9941	128.9941	129.0011	129.0011	0.005	0.0000	0.0000	0
2017/05/30	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2046	02/11/2017	136.30	Put	Bond Future	7,305.9200	7.3059	7,298.8600	7.2989	(0.097)	0	0	0
2017/05/30	2046	02/11/2017	136.32	Put	Bond Future	7,325.9200	7.3259	7,318.8600	7.3189	(0.096)	0	0	0
2017/05/30	2046	02/11/2017	136.31	Put	Bond Future	7,315.9200	7.3159	7,308.8600	7.3089	(0.097)	0	0	0
2017/05/30	2046	01/02/2018	132.92	Put	Bond Future	1,352.1300	1.3521	1,345.7900	1.3458	(0.469)	0	0	0
2017/05/30	2046	01/02/2018			Bond Future	131.5679	131.5679	131.5742	131.5742	0.005	0.0000	0.0000	0
2017/05/30	2046	01/02/2018	132.91	Put	Bond Future	1,342.1300	1.3421	1,335.7900	1.3358	(0.472)	0	0	0
2017/05/30	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2046	01/02/2018	132.90	Put	Bond Future	1,332.1300	1.3321	1,325.7900	1.3258	(0.476)	0	0	0
2017/05/30	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2050	03/08/2017			Bond Future	135.2220	135.2220	135.5384	135.5384	0.234	0.0000	0.0000	26,059
2017/05/30	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2050	03/08/2017	149.22	Put	Bond Future	13,998.0100	13.9980	13,681.5800	13.6816	(2.261)	0	0	0
2017/05/30	2050	03/08/2017	149.24	Put	Bond Future	14,018.0100	14.0180	13,701.5800	13.7016	(2.257)	0	0	0
2017/05/30	2050	03/08/2017	149.23	Put	Bond Future	14,008.0100	14.0080	13,691.5800	13.6916	(2.259)	0	0	0
2017/05/30	2050	02/11/2017	144.66	Put	Bond Future	6,816.2600	6.8163	6,493.2900	6.4933	(4.738)	0	0	0
2017/05/30	2050	02/11/2017	144.67	Put	Bond Future	6,826.2600	6.8263	6,503.2900	6.5033	(4.731)	0	0	0
2017/05/30	2050	02/11/2017			Bond Future	137.8437	137.8437	138.1667	138.1667	0.234	0.0000	0.0000	0
2017/05/30	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2050	02/11/2017	144.65	Put	Bond Future	6,806.2600	6.8063	6,483.2900	6.4833	(4.745)	0	0	0
2017/05/30	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2050	01/02/2018			Bond Future	138.9024	138.9024	139.2305	139.2305	0.236	0.0000	0.0000	0
2017/05/30	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2050	01/02/2018	140.23	Put	Bond Future	1,327.6500	1.3276	999.5200	0.9995	(24.715)	0	0	0
2017/05/30	2050	01/02/2018	140.25	Put	Bond Future	1,347.6500	1.3476	1,019.5200	1.0195	(24.348)	0	0	0
2017/05/30	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	2050	01/02/2018	140.24	Put	Bond Future	1,337.6500	1.3376	1,009.5200	1.0095	(24.530)	0	0	0
2017/05/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	AL37	03/08/2017			Index Future	545.2650	545.2650	544.9560	544.9560	(0.057)	0.0000	0.0000	0
2017/05/30	AL37	02/11/2017			Index Future	555.6990	555.6990	555.3830	555.3830	(0.057)	0.0000	0.0000	0
2017/05/30	AL37	01/02/2018			Index Future	566.5250	566.5250	566.2000	566.2000	(0.057)	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
2017/05/30	AL7T	03/08/2017			Index Future	628.9650	628.9650	628.0480	628.0480	(0.146)	0.0000	0.0000	0
2017/05/30	AL7T	02/11/2017			Index Future	641.0000	641.0000	640.0660	640.0660	(0.146)	0.0000	0.0000	0
2017/05/30	AL7T	01/02/2018			Index Future	653.4880	653.4880	652.5320	652.5320	(0.146)	0.0000	0.0000	0
2017/05/30	ALBI	03/08/2017			Index Future	567.5300	567.5300	566.7490	566.7490	(0.138)	0.0000	0.0000	600
2017/05/30	ALBI	02/11/2017			Index Future	578.3890	578.3890	577.5930	577.5930	(0.138)	0.0000	0.0000	0
2017/05/30	ALBI	01/02/2018			Index Future	589.6580	589.6580	588.8420	588.8420	(0.138)	0.0000	0.0000	0
2017/05/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	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
2017/05/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/30	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	EL28	03/08/2017			Bond Future	128.7849	128.7849	128.5528	128.5528	(0.180)	0.0000	0.0000	0
2017/05/30	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	EL28	03/08/2017	135.16	Put	Bond Future	6,375.1400	6.3751	6,607.2000	6.6072	3.640	0	0	0
2017/05/30	EL28	03/08/2017	135.18	Put	Bond Future	6,395.1400	6.3951	6,627.2000	6.6272	3.629	0	0	0
2017/05/30	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	EL28	03/08/2017	135.17	Put	Bond Future	6,385.1400	6.3851	6,617.2000	6.6172	3.634	0	0	0
2017/05/30	EL28	02/11/2017			Bond Future	129.5382	129.5382	129.3016	129.3016	(0.183)	0.0000	0.0000	0
2017/05/30	EL28	02/11/2017	133.87	Put	Bond Future	4,331.8500	4.3319	4,568.3800	4.5684	5.460	0	0	0
2017/05/30	EL28	02/11/2017	133.89	Put	Bond Future	4,351.8500	4.3519	4,588.3800	4.5884	5.435	0	0	0
2017/05/30	EL28	02/11/2017	133.88	Put	Bond Future	4,341.8500	4.3419	4,578.3800	4.5784	5.448	0	0	0
2017/05/30	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	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
2017/05/30	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	EL28	01/02/2018			Bond Future	132.1229	132.1229	131.8806	131.8806	(0.183)	0.0000	0.0000	0
2017/05/30	EL28	01/02/2018	132.29	Put	Bond Future	167.1300	0.1671	409.3600	0.4094	144.935	0	0	0
2017/05/30	EL28	01/02/2018	132.31	Put	Bond Future	187.1300	0.1871	429.3600	0.4294	129.445	0	0	0
2017/05/30	EL28	01/02/2018	132.30	Put	Bond Future	177.1300	0.1771	419.3600	0.4194	136.753	0	0	0
2017/05/30	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	ES33	03/08/2017			Bond Future	10.6496	78.9474	10.6742	78.7943	0.231	0.0000	0.0000	9,466
2017/05/30	ES33	03/08/2017	10.53	Put	Bond Future	749.5200	0.7495	902.6400	0.9026	20.429	0	0	0
2017/05/30	ES33	03/08/2017	10.55	Put	Bond Future	623.4200	0.6234	776.5400	0.7765	24.561	0	0	0
2017/05/30	ES33	03/08/2017	10.54	Put	Bond Future	686.4300	0.6864	839.5500	0.8395	22.307	0	0	0
2017/05/30	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	ES33	02/11/2017	10.66	Put	Bond Future	481.3200	0.4813	637.3700	0.6374	32.421	0	0	0
2017/05/30	ES33	02/11/2017			Bond Future	10.7381	76.6662	10.7636	76.5101	0.237	0.0000	0.0000	0
2017/05/30	ES33	02/11/2017	10.68	Put	Bond Future	357.6800	0.3577	513.7300	0.5137	43.628	0	0	0
2017/05/30	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	ES33	02/11/2017	10.67	Put	Bond Future	419.4600	0.4195	575.5100	0.5755	37.203	0	0	0
2017/05/30	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	ES33	01/02/2018	10.99	Call	Bond Future	966.2100	0.9662	806.6700	0.8067	(16.512)	0	0	0
2017/05/30	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	ES33	01/02/2018			Bond Future	10.8285	78.1597	10.8550	78.0002	0.244	0.0000	0.0000	0
2017/05/30	ES33	01/02/2018	11.00	Call	Bond Future	1,025.4400	1.0254	865.9000	0.8659	(15.558)	0	0	0
2017/05/30	ES33	01/02/2018	11.01	Call	Bond Future	1,084.5900	1.0846	925.0500	0.9250	(14.710)	0	0	0
2017/05/30	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	ES42	03/08/2017			Bond Future	10.8906	82.0570	10.9050	81.9560	0.132	0.0000	0.0000	7,957
2017/05/30	ES42	02/11/2017			Bond Future	10.9795	79.3654	10.9944	79.2625	0.136	0.0000	0.0000	0
2017/05/30	ES42	01/02/2018			Bond Future	11.0674	80.9115	11.0828	80.8061	0.140	0.0000	0.0000	0
2017/05/30	GOVI	03/08/2017			GOVI	565.8940	565.8940	565.0860	565.0860	(0.143)	0.0000	0.0000	404
2017/05/30	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	GOVI	03/08/2017	561.09	Call	GOVI	48,040.0000	4.8040	39,960.0000	3.9960	(16.819)	0	0	0
2017/05/30	GOVI	03/08/2017	561.10	Call	GOVI	47,940.0000	4.7940	39,860.0000	3.9860	(16.854)	0	0	0
2017/05/30	GOVI	03/08/2017	561.11	Call	GOVI	47,840.0000	4.7840	39,760.0000	3.9760	(16.890)	0	0	0
2017/05/30	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	GOVI	02/11/2017			GOVI	576.7220	576.7220	575.8990	575.8990	(0.143)	0.0000	0.0000	0
2017/05/30	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	GOVI	02/11/2017	572.44	Call	GOVI	42,820.0000	4.2820	34,590.0000	3.4590	(19.220)	0	0	0
2017/05/30	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	GOVI	02/11/2017	572.45	Call	GOVI	42,720.0000	4.2720	34,490.0000	3.4490	(19.265)	0	0	0

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2017/05/30	GOVI	02/11/2017	572.46	Call	GOVI	42,620.0000		4.2620	34,390.0000	3.4390	(19.310)	0	0	0
2017/05/30	GOVI	01/02/2018			GOVI	587.9580		587.9580	587.1150	587.1150	(0.143)	0.0000	0.0000	0
2017/05/30	GOVI	01/02/2018	581.03	Call	GOVI	69,280.0000		6.9280	60,850.0000	6.0850	(12.168)	0	0	0
2017/05/30	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	GOVI	01/02/2018	581.04	Call	GOVI	69,180.0000		6.9180	60,750.0000	6.0750	(12.186)	0	0	0
2017/05/30	GOVI	01/02/2018	581.02	Call	GOVI	69,380.0000		6.9380	60,950.0000	6.0950	(12.150)	0	0	0
2017/05/30	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/30	IGOV	03/08/2017			Index Future	250.4210		250.4210	250.3770	250.3770	(0.018)	0.0000	0.0000	1,296
2017/05/30	IGOV	02/11/2017			Index Future	255.2770		255.2770	255.2320	255.2320	(0.018)	0.0000	0.0000	0
2017/05/30	IGOV	01/02/2018			Index Future	260.3700		260.3700	260.3220	260.3220	(0.018)	0.0000	0.0000	0
2017/05/30	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/30	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/30	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/30	IS01	21/09/2017			Interest Rate Swap	99.6134		99.6134	99.6135	99.6135	0.000	0.0000	0.0000	0
2017/05/30	IS01	21/12/2017			Interest Rate Swap	99.8083		99.8083	99.8129	99.8129	0.005	0.0000	0.0000	0
2017/05/30	IS01	15/03/2018			Interest Rate Swap	99.7502		99.7502	99.7621	99.7621	0.012	0.0000	0.0000	0
2017/05/30	IS01	21/06/2018			Interest Rate Swap	99.9074		99.9074	99.9273	99.9273	0.020	0.0000	0.0000	0
2017/05/30	IS02	18/12/2017			Interest Rate Swap	99.8388		99.8388	99.8432	99.8432	0.004	0.0000	0.0000	0
2017/05/30	IS02	16/03/2018			Interest Rate Swap	99.0285		99.0285	99.0409	99.0409	0.013	0.0000	0.0000	0
2017/05/30	IS02	15/06/2018			Interest Rate Swap	98.5947		98.5947	98.6140	98.6140	0.020	0.0000	0.0000	0
2017/05/30	IS02	21/09/2018			Interest Rate Swap	98.5215		98.5215	98.5496	98.5496	0.029	0.0000	0.0000	0
2017/05/30	IS02	21/12/2018			Interest Rate Swap	98.9000		98.9000	98.9400	98.9400	0.040	0.0000	0.0000	0
2017/05/30	IS02	15/03/2019			Interest Rate Swap	99.2968		99.2968	99.3428	99.3428	0.046	0.0000	0.0000	0
2017/05/30	IS02	21/06/2019			Interest Rate Swap	99.6984		99.6984	99.7550	99.7550	0.057	0.0000	0.0000	0
2017/05/30	IS05	17/12/2020			Interest Rate Swap	96.3865		96.3865	96.4938	96.4938	0.111	0.0000	0.0000	0
2017/05/30	IS05	16/03/2021			Interest Rate Swap	95.6221		95.6221	95.7330	95.7330	0.116	0.0000	0.0000	0
2017/05/30	IS05	15/06/2021			Interest Rate Swap	94.8344		94.8344	94.9448	94.9448	0.116	0.0000	0.0000	0
2017/05/30	IS05	21/09/2021			Interest Rate Swap	95.0232		95.0232	95.1258	95.1258	0.108	0.0000	0.0000	0
2017/05/30	IS05	21/12/2021			Interest Rate Swap	97.2195		97.2195	97.3102	97.3102	0.093	0.0000	0.0000	51
2017/05/30	IS05	15/03/2022			Interest Rate Swap	97.3638		97.3638	97.4455	97.4455	0.084	0.0000	0.0000	0
2017/05/30	IS05	21/06/2022			Interest Rate Swap	98.5677		98.5677	98.6446	98.6446	0.078	0.0000	0.0000	0
2017/05/30	IS10	17/12/2025			Interest Rate Swap	95.3560		95.3560	95.5186	95.5186	0.170	0.0000	0.0000	0
2017/05/30	IS10	16/03/2026			Interest Rate Swap	92.3701		92.3701	92.5343	92.5343	0.178	0.0000	0.0000	0
2017/05/30	IS10	15/06/2026			Interest Rate Swap	91.1201		91.1201	91.2869	91.2869	0.183	0.0000	0.0000	0
2017/05/30	IS10	21/09/2026			Interest Rate Swap	93.2593		93.2593	93.4305	93.4305	0.184	0.0000	0.0000	0
2017/05/30	IS10	21/12/2026			Interest Rate Swap	97.0088		97.0088	97.1836	97.1836	0.180	0.0000	0.0000	0
2017/05/30	IS10	15/03/2027			Interest Rate Swap	95.5813		95.5813	95.7637	95.7637	0.191	0.0000	0.0000	0
2017/05/30	IS10	21/06/2027			Interest Rate Swap	97.6340		97.6340	97.8189	97.8189	0.189	0.0000	0.0000	0

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2017/05/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/30	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3300	92.6700	0.137	0.0000	0.0000	0
2017/05/30	JBAF	19/07/2017			Jibar Tradeable Future	7.2500	92.7500	7.2900	92.7100	0.552	0.0000	0.0000	0
2017/05/30	JBAF	16/08/2017			Jibar Tradeable Future	7.2400	92.7600	7.2600	92.7400	0.276	0.0000	0.0000	0
2017/05/30	JBAF	20/09/2017			Jibar Tradeable Future	7.1700	92.8300	7.2100	92.7900	0.558	0.0000	0.0000	0
2017/05/30	JBAF	18/10/2017			Jibar Tradeable Future	7.1500	92.8500	7.1700	92.8300	0.280	0.0000	0.0000	0
2017/05/30	JBAF	15/11/2017			Jibar Tradeable Future	7.1400	92.8600	7.1300	92.8700	(0.140)	0.0000	0.0000	0
2017/05/30	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0900	92.9100	0.283	0.0000	0.0000	0
2017/05/30	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/05/30	JBAF	20/06/2018			Jibar Tradeable Future	7.0100	92.9900	6.9900	93.0100	(0.285)	0.0000	0.0000	0
2017/05/30	JBAF	19/09/2018			Jibar Tradeable Future	7.0300	92.9700	7.0400	92.9600	0.142	0.0000	0.0000	0
2017/05/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/30	JBAF	19/12/2018			Jibar Tradeable Future	7.0700	92.9300	7.0900	92.9100	0.283	0.0000	0.0000	0
2017/05/30	JBAF	20/03/2019			Jibar Tradeable Future	7.1300	92.8700	7.1400	92.8600	0.140	0.0000	0.0000	0
2017/05/30	R023	03/08/2017	8.60	Put	Bond Future	165.0900	0.1651	170.4700	0.1705	3.259	0	0	0
2017/05/30	R023	03/08/2017			Bond Future	8.0124	102.2228	8.0278	102.1552	0.192	0.0000	0.0000	33,012
2017/05/30	R023	03/08/2017	8.59	Put	Bond Future	170.8000	0.1708	176.3800	0.1764	3.267	0	0	0
2017/05/30	R023	03/08/2017	8.60	Call	Bond Future	2,702.5400	2.7025	2,640.3700	2.6404	(2.300)	0	0	0
2017/05/30	R023	03/08/2017	8.58	Call	Bond Future	2,629.1800	2.6292	2,567.4100	2.5674	(2.349)	0	0	0
2017/05/30	R023	03/08/2017	8.59	Call	Bond Future	2,665.7400	2.6657	2,603.7700	2.6038	(2.325)	0	0	0
2017/05/30	R023	03/08/2017	8.58	Put	Bond Future	176.7800	0.1768	182.5600	0.1826	3.270	0	0	0
2017/05/30	R023	02/11/2017	8.56	Call	Bond Future	2,670.7500	2.6707	2,615.3800	2.6154	(2.073)	0	0	0
2017/05/30	R023	02/11/2017			Bond Future	8.0295	100.2482	8.0458	100.1794	0.203	0.0000	0.0000	0
2017/05/30	R023	02/11/2017	8.57	Call	Bond Future	2,702.3200	2.7023	2,646.7000	2.6467	(2.058)	0	0	0
2017/05/30	R023	02/11/2017	8.58	Call	Bond Future	2,733.8400	2.7338	2,677.9800	2.6780	(2.043)	0	0	0
2017/05/30	R023	02/11/2017	8.56	Put	Bond Future	459.0400	0.4590	472.4600	0.4725	2.923	0	0	0
2017/05/30	R023	02/11/2017	8.58	Put	Bond Future	439.9400	0.4399	452.8700	0.4529	2.939	0	0	0
2017/05/30	R023	02/11/2017	8.57	Put	Bond Future	449.5100	0.4495	462.6800	0.4627	2.930	0	0	0
2017/05/30	R023	01/02/2018			Bond Future	8.0420	102.2012	8.0594	102.1304	0.217	0.0000	0.0000	0
2017/05/30	R023	01/02/2018	8.32	Call	Bond Future	2,285.5400	2.2855	2,239.0400	2.2390	(2.035)	0	0	0
2017/05/30	R023	01/02/2018	8.33	Call	Bond Future	2,310.8500	2.3109	2,264.1000	2.2641	(2.023)	0	0	0
2017/05/30	R023	01/02/2018	8.31	Put	Bond Future	1,179.2600	1.1793	1,203.8400	1.2038	2.084	0	0	0
2017/05/30	R023	01/02/2018	8.33	Put	Bond Future	1,149.3100	1.1493	1,173.3800	1.1734	2.094	0	0	0
2017/05/30	R023	01/02/2018	8.32	Put	Bond Future	1,164.0500	1.1641	1,188.3700	1.1884	2.089	0	0	0
2017/05/30	R023	01/02/2018	8.31	Call	Bond Future	2,260.6800	2.2607	2,214.4400	2.2144	(2.045)	0	0	0
2017/05/30	R035	03/08/2017			Bond Future	9.4671	98.8494	9.4921	98.6457	0.264	0.0000	0.0000	9,645
2017/05/30	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/30	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R035	03/08/2017	9.50	Call	Bond Future	267.8700	0.2679	64.1400	0.0641	(76.056)	0	0	0
2017/05/30	R035	03/08/2017	9.51	Call	Bond Future	349.0600	0.3491	145.3300	0.1453	(58.365)	0	0	0
2017/05/30	R035	03/08/2017	9.52	Call	Bond Future	430.1400	0.4301	226.4100	0.2264	(47.364)	0	0	0
2017/05/30	R035	02/11/2017			Bond Future	9.5178	96.2397	9.5436	96.0321	0.271	0.0000	0.0000	0
2017/05/30	R035	02/11/2017	9.60	Call	Bond Future	659.3500	0.6594	451.8100	0.4518	(31.476)	0	0	0
2017/05/30	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R035	02/11/2017	9.61	Call	Bond Future	739.0900	0.7391	531.5500	0.5316	(28.080)	0	0	0
2017/05/30	R035	02/11/2017	9.59	Call	Bond Future	579.5100	0.5795	371.9700	0.3720	(35.813)	0	0	0
2017/05/30	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R035	01/02/2018			Bond Future	9.5680	98.1146	9.5947	97.9023	0.279	0.0000	0.0000	0
2017/05/30	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R035	01/02/2018	9.75	Call	Bond Future	1,433.5100	1.4335	1,221.2300	1.2212	(14.808)	0	0	0
2017/05/30	R035	01/02/2018	9.73	Call	Bond Future	1,277.6100	1.2776	1,065.3300	1.0653	(16.615)	0	0	0
2017/05/30	R035	01/02/2018	9.74	Call	Bond Future	1,355.6100	1.3556	1,143.3300	1.1433	(15.659)	0	0	0
2017/05/30	R186	03/08/2017	9.35	Call	Bond Future	5,082.0800	5.0821	4,921.7200	4.9217	(3.155)	0	0	0
2017/05/30	R186	03/08/2017	8.93	Put	Bond Future	681.6000	0.6816	721.4400	0.7214	5.845	0	0	0
2017/05/30	R186	03/08/2017			Bond Future	8.6133	113.3200	8.6386	113.1472	0.294	0.0000	0.0000	101,248
2017/05/30	R186	03/08/2017	9.50	Call	Bond Future	5,965.6300	5.9656	5,800.3800	5.8004	(2.770)	0	0	0
2017/05/30	R186	03/08/2017	8.85	Put	Bond Future	843.2000	0.8432	890.9500	0.8909	5.663	0	0	750
2017/05/30	R186	03/08/2017	8.90	Call	Bond Future	2,677.6100	2.6776	2,547.5200	2.5475	(4.858)	0	0	0
2017/05/30	R186	03/08/2017	8.92	Put	Bond Future	700.3400	0.7003	741.1200	0.7411	5.823	0	0	0
2017/05/30	R186	03/08/2017	8.91	Call	Bond Future	2,724.8400	2.7248	2,593.7800	2.5938	(4.810)	0	0	0
2017/05/30	R186	03/08/2017	8.93	Call	Bond Future	2,820.3900	2.8204	2,687.4300	2.6874	(4.714)	0	0	0
2017/05/30	R186	03/08/2017	9.00	Put	Bond Future	561.3600	0.5614	595.0000	0.5950	5.993	0	0	0
2017/05/30	R186	03/08/2017	8.75	Call	Bond Future	2,015.2900	2.0153	1,901.2700	1.9013	(5.658)	0	0	0
2017/05/30	R186	03/08/2017	9.35	Put	Bond Future	190.6400	0.1906	203.0800	0.2031	6.525	0	0	750
2017/05/30	R186	03/08/2017	9.50	Put	Bond Future	113.5300	0.1135	121.0800	0.1211	6.650	0	0	6,500
2017/05/30	R186	03/08/2017	8.85	Call	Bond Future	2,446.9700	2.4470	2,321.9200	2.3219	(5.110)	0	0	0
2017/05/30	R186	03/08/2017	8.90	Put	Bond Future	739.0400	0.7390	781.7500	0.7817	5.779	0	0	1,050
2017/05/30	R186	03/08/2017	8.92	Call	Bond Future	2,772.4400	2.7724	2,640.4200	2.6404	(4.762)	0	0	0
2017/05/30	R186	03/08/2017	9.00	Call	Bond Future	3,165.4500	3.1655	3,026.2900	3.0263	(4.396)	0	0	0
2017/05/30	R186	03/08/2017	8.75	Put	Bond Future	1,085.1900	1.0852	1,143.9700	1.1440	5.417	0	0	2,604
2017/05/30	R186	03/08/2017	8.91	Put	Bond Future	719.4800	0.7195	761.2200	0.7612	5.801	0	0	0
2017/05/30	R186	02/11/2017	8.88	Call	Bond Future	3,199.3300	3.1993	3,085.1700	3.0852	(3.568)	0	0	0
2017/05/30	R186	02/11/2017	8.89	Put	Bond Future	1,636.4100	1.6364	1,697.5500	1.6975	3.736	0	0	0
2017/05/30	R186	02/11/2017			Bond Future	8.6480	115.4882	8.6744	115.3121	0.305	0.0000	0.0000	4
2017/05/30	R186	02/11/2017	8.89	Call	Bond Future	3,239.8500	3.2399	3,124.9500	3.1250	(3.546)	0	0	0
2017/05/30	R186	02/11/2017	8.90	Call	Bond Future	3,280.9100	3.2809	3,165.2800	3.1653	(3.524)	0	0	0
2017/05/30	R186	02/11/2017	8.88	Put	Bond Future	1,661.5400	1.6615	1,723.4200	1.7234	3.724	0	0	0
2017/05/30	R186	02/11/2017	8.90	Put	Bond Future	1,611.8700	1.6119	1,672.2800	1.6723	3.748	0	0	0
2017/05/30	R186	01/02/2018	8.96	Call	Bond Future	3,994.3200	3.9943	3,879.6300	3.8796	(2.871)	0	0	0
2017/05/30	R186	01/02/2018			Bond Future	8.6800	112.4352	8.7075	112.2550	0.318	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
2017/05/30	R186	01/02/2018	8.97	Call	Bond Future	4,033.8000	4.0338	3,918.5300	3.9185	(2.858)	0	0	0
2017/05/30	R186	01/02/2018	8.98	Call	Bond Future	4,073.4500	4.0735	3,957.6200	3.9576	(2.844)	0	0	0
2017/05/30	R186	01/02/2018	8.96	Put	Bond Future	2,182.2100	2.1822	2,247.7400	2.2477	3.003	0	0	0
2017/05/30	R186	01/02/2018	8.97	Put	Bond Future	2,157.7100	2.1577	2,222.6600	2.2227	3.010	0	0	0
2017/05/30	R186	01/02/2018	8.98	Put	Bond Future	2,133.4200	2.1334	2,197.8100	2.1978	3.018	0	0	0
2017/05/30	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R197	03/08/2017			Bond Future	297.5502	297.5502	297.2339	297.2339	(0.106)	0.0000	0.0000	2,350
2017/05/30	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R197	03/08/2017	308.05	Put	Bond Future	10,499.7900	10.4998	10,816.0900	10.8161	3.012	0	0	0
2017/05/30	R197	03/08/2017	308.07	Put	Bond Future	10,519.7900	10.5198	10,836.0900	10.8361	3.007	0	0	0
2017/05/30	R197	03/08/2017	308.06	Put	Bond Future	10,509.7900	10.5098	10,826.0900	10.8261	3.010	0	0	0
2017/05/30	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R197	02/11/2017			Bond Future	303.3197	303.3197	302.9974	302.9974	(0.106)	0.0000	0.0000	0
2017/05/30	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R197	02/11/2017	305.15	Put	Bond Future	1,830.3400	1.8303	2,152.6400	2.1526	17.609	0	0	0
2017/05/30	R197	02/11/2017	305.17	Put	Bond Future	1,850.3400	1.8503	2,172.6400	2.1726	17.418	0	0	0
2017/05/30	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R197	02/11/2017	305.16	Put	Bond Future	1,840.3400	1.8403	2,162.6400	2.1626	17.513	0	0	0
2017/05/30	R197	01/02/2018			Bond Future	302.3179	302.3179	301.9869	301.9869	(0.109)	0.0000	0.0000	0
2017/05/30	R197	01/02/2018	301.67	Call	Bond Future	647.9000	0.6479	316.9000	0.3169	(51.088)	0	0	0
2017/05/30	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R197	01/02/2018	301.68	Call	Bond Future	637.9000	0.6379	306.9000	0.3069	(51.889)	0	0	0
2017/05/30	R197	01/02/2018	301.66	Call	Bond Future	657.9000	0.6579	326.9000	0.3269	(50.312)	0	0	0
2017/05/30	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R202	03/08/2017			Bond Future	242.2351	242.2351	242.2486	242.2486	0.006	0.0000	0.0000	30,577
2017/05/30	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R202	03/08/2017	258.35	Put	Bond Future	16,114.8700	16.1149	16,101.3600	16.1014	(0.084)	0	0	0
2017/05/30	R202	03/08/2017	258.37	Put	Bond Future	16,134.8700	16.1349	16,121.3600	16.1214	(0.084)	0	0	0
2017/05/30	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R202	03/08/2017	258.36	Put	Bond Future	16,124.8700	16.1249	16,111.3600	16.1114	(0.084)	0	0	0
2017/05/30	R202	02/11/2017			Bond Future	246.9321	246.9321	246.9459	246.9459	0.006	0.0000	0.0000	0
2017/05/30	R202	02/11/2017	253.89	Put	Bond Future	6,957.9500	6.9579	6,944.1400	6.9441	(0.198)	0	0	0
2017/05/30	R202	02/11/2017	253.91	Put	Bond Future	6,977.9500	6.9779	6,964.1400	6.9641	(0.198)	0	0	0
2017/05/30	R202	02/11/2017	253.90	Put	Bond Future	6,967.9500	6.9679	6,954.1400	6.9541	(0.198)	0	0	0
2017/05/30	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R202	01/02/2018	249.06	Put	Bond Future	947.8900	0.9479	935.2800	0.9353	(1.330)	0	0	0
2017/05/30	R202	01/02/2018			Bond Future	248.1121	248.1121	248.1247	248.1247	0.005	0.0000	0.0000	0
2017/05/30	R202	01/02/2018	249.08	Put	Bond Future	967.8900	0.9679	955.2800	0.9553	(1.303)	0	0	0
2017/05/30	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R202	01/02/2018	249.07	Put	Bond Future	957.8900	0.9579	945.2800	0.9453	(1.316)	0	0	0
2017/05/30	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/05/30	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R203	03/08/2017			Bond Future	7.3278	103.3367	7.3575	103.3335	0.406	0.0000	0.0000	0
2017/05/30	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R203	03/08/2017	4.87	Put	Bond Future	263.0900	0.2631	266.2600	0.2663	1.205	0	0	0
2017/05/30	R203	03/08/2017	4.89	Put	Bond Future	260.9400	0.2609	264.1100	0.2641	1.215	0	0	0
2017/05/30	R203	03/08/2017	4.88	Put	Bond Future	262.0100	0.2620	265.1800	0.2652	1.210	0	0	0
2017/05/30	R204	03/08/2017	7.77	Put	Bond Future	35.3700	0.0354	39.0900	0.0391	10.517	0	0	0
2017/05/30	R204	03/08/2017			Bond Future	7.3879	101.8184	7.4110	101.7886	0.313	0.0000	0.0000	41,529
2017/05/30	R204	03/08/2017	7.76	Put	Bond Future	37.2000	0.0372	41.0800	0.0411	10.430	0	0	0
2017/05/30	R204	03/08/2017	7.75	Call	Bond Future	504.1800	0.5042	478.4400	0.4784	(5.105)	0	0	0
2017/05/30	R204	03/08/2017	7.76	Call	Bond Future	515.0800	0.5151	489.1600	0.4892	(5.032)	0	0	0
2017/05/30	R204	03/08/2017	7.77	Call	Bond Future	526.0400	0.5260	499.9600	0.5000	(4.958)	0	0	0
2017/05/30	R204	03/08/2017	7.75	Put	Bond Future	39.1000	0.0391	43.1600	0.0432	10.384	0	0	0
2017/05/30	R204	02/11/2017	7.76	Put	Bond Future	21.4800	0.0215	24.8000	0.0248	15.456	0	0	0
2017/05/30	R204	02/11/2017			Bond Future	7.2987	103.7666	7.3272	103.7363	0.390	0.0000	0.0000	0
2017/05/30	R204	02/11/2017	7.75	Put	Bond Future	22.6900	0.0227	26.1500	0.0262	15.249	0	0	0
2017/05/30	R204	02/11/2017	7.76	Call	Bond Future	510.9400	0.5109	483.9200	0.4839	(5.288)	0	0	0
2017/05/30	R204	02/11/2017	7.74	Call	Bond Future	492.1200	0.4921	465.3900	0.4654	(5.432)	0	0	0
2017/05/30	R204	02/11/2017	7.75	Call	Bond Future	501.5800	0.5016	474.7000	0.4747	(5.359)	0	0	0
2017/05/30	R204	02/11/2017	7.74	Put	Bond Future	23.8100	0.0238	27.4200	0.0274	15.162	0	0	0
2017/05/30	R204	01/02/2018	7.27	Call	Bond Future	327.6400	0.3276	309.2300	0.3092	(5.619)	0	0	0
2017/05/30	R204	01/02/2018			Bond Future	7.1227	101.7479	7.1605	101.7163	0.530	0.0000	0.0000	0
2017/05/30	R204	01/02/2018	7.25	Call	Bond Future	317.4800	0.3175	299.3900	0.2994	(5.698)	0	0	0
2017/05/30	R204	01/02/2018	7.26	Call	Bond Future	322.5400	0.3225	304.2900	0.3043	(5.658)	0	0	0
2017/05/30	R204	01/02/2018	7.25	Put	Bond Future	211.0900	0.2111	224.5900	0.2246	6.395	0	0	0
2017/05/30	R204	01/02/2018	7.27	Put	Bond Future	204.5400	0.2045	217.7200	0.2177	6.444	0	0	0
2017/05/30	R204	01/02/2018	7.26	Put	Bond Future	207.7900	0.2078	221.1300	0.2211	6.420	0	0	0
2017/05/30	R207	03/08/2017	8.19	Call	Bond Future	1,513.8300	1.5138	1,479.2100	1.4792	(2.287)	0	0	51
2017/05/30	R207	03/08/2017			Bond Future	7.4957	99.9276	7.5120	99.8922	0.217	0.0000	0.0000	45,633
2017/05/30	R207	03/08/2017	8.39	Put	Bond Future	3.8500	0.0039	4.0900	0.0041	6.234	0	0	0
2017/05/30	R207	03/08/2017	8.19	Put	Bond Future	13.3200	0.0133	14.1700	0.0142	6.381	0	0	0
2017/05/30	R207	03/08/2017	8.41	Put	Bond Future	3.3800	0.0034	3.5900	0.0036	6.213	0	0	0
2017/05/30	R207	03/08/2017	8.40	Put	Bond Future	3.6100	0.0036	3.8300	0.0038	6.094	0	0	0
2017/05/30	R207	03/08/2017	8.41	Call	Bond Future	1,973.3900	1.9734	1,938.1300	1.9381	(1.787)	0	0	0
2017/05/30	R207	03/08/2017	8.39	Call	Bond Future	1,931.3000	1.9313	1,896.0700	1.8961	(1.824)	0	0	0
2017/05/30	R207	03/08/2017	8.40	Call	Bond Future	1,952.3400	1.9523	1,917.0900	1.9171	(1.806)	0	0	0
2017/05/30	R207	02/11/2017			Bond Future	7.4568	101.8396	7.4751	101.8035	0.245	0.0000	0.0000	0
2017/05/30	R207	02/11/2017	8.03	Put	Bond Future	78.1300	0.0781	82.6300	0.0826	5.760	0	0	0
2017/05/30	R207	02/11/2017	8.05	Put	Bond Future	73.2200	0.0732	77.4600	0.0775	5.791	0	0	0
2017/05/30	R207	02/11/2017	8.03	Call	Bond Future	1,205.6000	1.2056	1,173.9700	1.1740	(2.624)	0	0	0
2017/05/30	R207	02/11/2017	8.04	Put	Bond Future	75.6400	0.0756	80.0100	0.0800	5.777	0	0	0
2017/05/30	R207	02/11/2017	8.04	Call	Bond Future	1,222.6400	1.2226	1,190.8800	1.1909	(2.598)	0	0	0
2017/05/30	R207	02/11/2017	8.05	Call	Bond Future	1,239.7400	1.2397	1,207.8500	1.2078	(2.572)	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
2017/05/30	R207	01/02/2018			Bond Future	7.3919	100.1815	7.4131	100.1440	0.286	0.0000	0.0000	0
2017/05/30	R207	01/02/2018	7.60	Put	Bond Future	408.6900	0.4087	422.6000	0.4226	3.404	0	0	0
2017/05/30	R207	01/02/2018	7.62	Put	Bond Future	395.6200	0.3956	409.1900	0.4092	3.430	0	0	0
2017/05/30	R207	01/02/2018	7.60	Call	Bond Future	776.9900	0.7770	753.4200	0.7534	(3.034)	0	0	0
2017/05/30	R207	01/02/2018	7.61	Put	Bond Future	402.2700	0.4023	416.0100	0.4160	3.416	0	0	0
2017/05/30	R207	01/02/2018	7.61	Call	Bond Future	788.2200	0.7882	764.4800	0.7645	(3.012)	0	0	0
2017/05/30	R207	01/02/2018	7.62	Call	Bond Future	799.2200	0.7992	775.3100	0.7753	(2.992)	0	0	0
2017/05/30	R208	03/08/2017	8.32	Call	Bond Future	2,157.6400	2.1576	2,110.7000	2.1107	(2.176)	0	0	0
2017/05/30	R208	03/08/2017			Bond Future	7.6231	99.6509	7.6390	99.6022	0.208	0.0000	0.0000	32,933
2017/05/30	R208	03/08/2017	8.30	Call	Bond Future	2,101.5000	2.1015	2,054.7300	2.0547	(2.226)	0	0	0
2017/05/30	R208	03/08/2017	8.31	Call	Bond Future	2,129.5100	2.1295	2,082.6500	2.0826	(2.201)	0	0	0
2017/05/30	R208	03/08/2017	8.30	Put	Bond Future	43.5600	0.0436	45.5600	0.0456	4.591	0	0	0
2017/05/30	R208	03/08/2017	8.32	Put	Bond Future	39.7100	0.0397	41.5400	0.0415	4.608	0	0	0
2017/05/30	R208	03/08/2017	8.31	Put	Bond Future	41.5700	0.0416	43.4800	0.0435	4.595	0	0	0
2017/05/30	R208	02/11/2017	8.18	Put	Bond Future	165.2800	0.1653	172.5900	0.1726	4.423	0	0	0
2017/05/30	R208	02/11/2017			Bond Future	7.6125	98.1556	7.6296	98.1060	0.225	0.0000	0.0000	0
2017/05/30	R208	02/11/2017	8.20	Put	Bond Future	156.0600	0.1561	163.0100	0.1630	4.453	0	0	0
2017/05/30	R208	02/11/2017	8.18	Call	Bond Future	1,793.6200	1.7936	1,751.2600	1.7513	(2.362)	0	0	0
2017/05/30	R208	02/11/2017	8.19	Put	Bond Future	160.6100	0.1606	167.7400	0.1677	4.439	0	0	0
2017/05/30	R208	02/11/2017	8.19	Call	Bond Future	1,817.3500	1.8174	1,774.8100	1.7748	(2.341)	0	0	0
2017/05/30	R208	02/11/2017	8.20	Call	Bond Future	1,841.1800	1.8412	1,798.4600	1.7985	(2.320)	0	0	0
2017/05/30	R208	01/02/2018	7.85	Put	Bond Future	646.6200	0.6466	664.4700	0.6645	2.761	0	0	0
2017/05/30	R208	01/02/2018			Bond Future	7.5898	100.0678	7.6087	100.0166	0.249	0.0000	0.0000	0
2017/05/30	R208	01/02/2018	7.84	Put	Bond Future	656.5300	0.6565	674.5900	0.6746	2.751	0	0	0
2017/05/30	R208	01/02/2018	7.85	Call	Bond Future	1,349.9600	1.3500	1,316.5200	1.3165	(2.477)	0	0	0
2017/05/30	R208	01/02/2018	7.83	Call	Bond Future	1,316.0600	1.3161	1,283.0400	1.2830	(2.509)	0	0	0
2017/05/30	R208	01/02/2018	7.84	Call	Bond Future	1,332.9600	1.3330	1,299.7300	1.2997	(2.493)	0	0	0
2017/05/30	R208	01/02/2018	7.83	Put	Bond Future	666.5500	0.6666	684.8200	0.6848	2.741	0	0	0
2017/05/30	R209	03/08/2017			Bond Future	9.4287	74.5425	9.4537	74.3716	0.265	0.0000	0.0000	72,235
2017/05/30	R209	03/08/2017	9.44	Call	Bond Future	1,687.4500	1.6875	1,587.7300	1.5877	(5.910)	0	0	0
2017/05/30	R209	03/08/2017	9.43	Put	Bond Future	1,643.9100	1.6439	1,716.2200	1.7162	4.399	0	0	0
2017/05/30	R209	03/08/2017	9.45	Put	Bond Future	1,576.5700	1.5766	1,646.6100	1.6466	4.443	0	0	0
2017/05/30	R209	03/08/2017	9.44	Put	Bond Future	1,609.9900	1.6100	1,681.1600	1.6812	4.421	0	0	0
2017/05/30	R209	03/08/2017	9.45	Call	Bond Future	1,722.3400	1.7223	1,621.4900	1.6215	(5.855)	0	0	0
2017/05/30	R209	03/08/2017	9.43	Call	Bond Future	1,652.9500	1.6529	1,554.3700	1.5544	(5.964)	0	0	0
2017/05/30	R209	02/11/2017	9.52	Put	Bond Future	2,507.1700	2.5072	2,580.1600	2.5802	2.911	0	0	0
2017/05/30	R209	02/11/2017	8.30	Put	Bond Future	8,980.9700	8.9810	9,132.9600	9.1330	1.692	0	0	0
2017/05/30	R209	02/11/2017			Bond Future	9.4727	72.8187	9.4984	72.6446	0.271	0.0000	0.0000	630
2017/05/30	R209	02/11/2017	10.00	Call	Bond Future	4,757.6100	4.7576	4,626.7800	4.6268	(2.750)	0	0	0
2017/05/30	R209	02/11/2017	9.54	Put	Bond Future	2,444.0900	2.4441	2,515.6900	2.5157	2.930	0	0	0
2017/05/30	R209	02/11/2017	9.53	Put	Bond Future	2,475.5700	2.4756	2,547.8600	2.5479	2.920	0	0	0
2017/05/30	R209	02/11/2017	9.00	Put	Bond Future	4,648.5300	4.6485	4,759.3200	4.7593	2.383	0	0	0
2017/05/30	R209	02/11/2017	10.60	Put	Bond Future	516.7600	0.5168	535.9800	0.5360	3.719	0	0	1,300
2017/05/30	R209	02/11/2017	9.54	Call	Bond Future	2,898.5000	2.8985	2,795.9500	2.7960	(3.538)	0	0	0
2017/05/30	R209	02/11/2017	9.52	Call	Bond Future	2,826.9500	2.8269	2,725.7900	2.7258	(3.578)	0	0	0
2017/05/30	R209	02/11/2017	10.00	Put	Bond Future	1,308.2800	1.3083	1,351.6000	1.3516	3.311	0	0	3,360

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2017/05/30	R209	02/11/2017	8.30	Call	Bond Future	323.3800	0.3234	301.2200	0.3012	(6.853)	0	0	2,800
2017/05/30	R209	02/11/2017	9.00	Call	Bond Future	1,331.3500	1.3313	1,267.9900	1.2680	(4.759)	0	0	4,100
2017/05/30	R209	02/11/2017	10.60	Call	Bond Future	7,596.1800	7.5962	7,441.2500	7.4413	(2.040)	0	0	0
2017/05/30	R209	02/11/2017	9.53	Call	Bond Future	2,862.7100	2.8627	2,760.8500	2.7608	(3.558)	0	0	0
2017/05/30	R209	01/02/2018	9.73	Call	Bond Future	4,129.1700	4.1292	4,018.2700	4.0183	(2.686)	0	0	0
2017/05/30	R209	01/02/2018	9.72	Call	Bond Future	4,091.5700	4.0916	3,981.1900	3.9812	(2.698)	0	0	0
2017/05/30	R209	01/02/2018			Bond Future	9.5151	74.2373	9.5416	74.0593	0.279	0.0000	0.0000	0
2017/05/30	R209	01/02/2018	9.71	Call	Bond Future	4,054.1100	4.0541	3,944.2700	3.9443	(2.709)	0	0	0
2017/05/30	R209	01/02/2018	9.71	Put	Bond Future	2,760.5600	2.7606	2,828.7300	2.8287	2.469	0	0	0
2017/05/30	R209	01/02/2018	9.73	Put	Bond Future	2,704.8500	2.7049	2,771.9600	2.7720	2.481	0	0	0
2017/05/30	R209	01/02/2018	9.72	Put	Bond Future	2,732.5900	2.7326	2,800.2200	2.8002	2.475	0	0	0
2017/05/30	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R210	03/08/2017	196.29	Put	Bond Future	8,781.9600	8.7820	9,122.8600	9.1229	3.882	0	0	0
2017/05/30	R210	03/08/2017			Bond Future	187.5080	187.5080	187.1671	187.1671	(0.182)	0.0000	0.0000	1,675
2017/05/30	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R210	03/08/2017	196.28	Put	Bond Future	8,771.9600	8.7720	9,112.8600	9.1129	3.886	0	0	0
2017/05/30	R210	03/08/2017	196.30	Put	Bond Future	8,791.9600	8.7920	9,132.8600	9.1329	3.877	0	0	0
2017/05/30	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R210	02/11/2017	192.08	Put	Bond Future	3,336.1800	3.3362	3,683.7600	3.6838	10.419	0	0	0
2017/05/30	R210	02/11/2017			Bond Future	188.7438	188.7438	188.3962	188.3962	(0.184)	0.0000	0.0000	0
2017/05/30	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R210	02/11/2017	192.07	Put	Bond Future	3,326.1800	3.3262	3,673.7600	3.6738	10.450	0	0	0
2017/05/30	R210	02/11/2017	192.09	Put	Bond Future	3,346.1800	3.3462	3,693.7600	3.6938	10.387	0	0	0
2017/05/30	R210	01/02/2018			Bond Future	192.5098	192.5098	192.1538	192.1538	(0.185)	0.0000	0.0000	0
2017/05/30	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	206.1700	0.2062	100.000	0	0	0
2017/05/30	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	226.1700	0.2262	100.000	0	0	0
2017/05/30	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	216.1700	0.2162	100.000	0	0	0
2017/05/30	R210	01/02/2018	192.36	Call	Bond Future	149.7700	0.1498	0.0000	0.0000	(100.000)	0	0	0
2017/05/30	R210	01/02/2018	192.37	Call	Bond Future	139.7700	0.1398	0.0000	0.0000	(100.000)	0	0	0
2017/05/30	R210	01/02/2018	192.38	Call	Bond Future	129.7700	0.1298	0.0000	0.0000	(100.000)	0	0	0
2017/05/30	R212	03/08/2017			Bond Future	148.6292	148.6292	148.6378	148.6378	0.006	0.0000	0.0000	4,858
2017/05/30	R212	03/08/2017	153.34	Put	Bond Future	4,710.8000	4.7108	4,702.1500	4.7021	(0.184)	0	0	0
2017/05/30	R212	03/08/2017	153.36	Put	Bond Future	4,730.8000	4.7308	4,722.1500	4.7221	(0.183)	0	0	0
2017/05/30	R212	03/08/2017	153.35	Put	Bond Future	4,720.8000	4.7208	4,712.1500	4.7121	(0.183)	0	0	0
2017/05/30	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R212	02/11/2017			Bond Future	151.5111	151.5111	151.5199	151.5199	0.006	0.0000	0.0000	0
2017/05/30	R212	02/11/2017	152.40	Put	Bond Future	888.8600	0.8889	880.0700	0.8801	(0.989)	0	0	0
2017/05/30	R212	02/11/2017	152.42	Put	Bond Future	908.8600	0.9089	900.0700	0.9001	(0.967)	0	0	0
2017/05/30	R212	02/11/2017	152.41	Put	Bond Future	898.8600	0.8989	890.0700	0.8901	(0.978)	0	0	0
2017/05/30	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	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
2017/05/30	R212	01/02/2018	154.71	Put	Bond Future	2,235.9700	2.2360	2,228.1200	2.2281	(0.351)	0	0	0
2017/05/30	R212	01/02/2018			Bond Future	152.4740	152.4740	152.4819	152.4819	0.005	0.0000	0.0000	0
2017/05/30	R212	01/02/2018	154.70	Put	Bond Future	2,225.9700	2.2260	2,218.1200	2.2181	(0.353)	0	0	0
2017/05/30	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/30	R212	01/02/2018	154.69	Put	Bond Future	2,215.9700	2.2160	2,208.1200	2.2081	(0.354)	0	0	0
2017/05/30	R213	03/08/2017	9.33	Put	Bond Future	1,034.1300	1.0341	1,086.2800	1.0863	5.043	0	0	0
2017/05/30	R213	03/08/2017			Bond Future	9.1419	86.5947	9.1670	86.4245	0.275	0.0000	0.0000	55,673
2017/05/30	R213	03/08/2017	9.35	Put	Bond Future	986.0200	0.9860	1,036.1500	1.0361	5.084	0	0	0
2017/05/30	R213	03/08/2017	9.33	Call	Bond Future	2,297.9600	2.2980	2,179.9400	2.1799	(5.136)	0	0	0
2017/05/30	R213	03/08/2017	9.34	Put	Bond Future	1,009.7900	1.0098	1,060.9200	1.0609	5.063	0	0	0
2017/05/30	R213	03/08/2017	9.34	Call	Bond Future	2,340.0500	2.3400	2,221.0100	2.2210	(5.087)	0	0	0
2017/05/30	R213	03/08/2017	9.35	Call	Bond Future	2,382.6500	2.3826	2,262.6100	2.2626	(5.038)	0	0	0
2017/05/30	R213	02/11/2017	9.36	Put	Bond Future	1,996.5000	1.9965	2,061.0100	2.0610	3.231	0	0	0
2017/05/30	R213	02/11/2017			Bond Future	9.1856	84.7015	9.2115	84.5281	0.282	0.0000	0.0000	0
2017/05/30	R213	02/11/2017	9.35	Put	Bond Future	2,024.0200	2.0240	2,089.2200	2.0892	3.221	0	0	0
2017/05/30	R213	02/11/2017	9.36	Call	Bond Future	3,154.7600	3.1548	3,045.9400	3.0459	(3.449)	0	0	0
2017/05/30	R213	02/11/2017	9.34	Call	Bond Future	3,078.4300	3.0784	2,970.9900	2.9710	(3.490)	0	0	0
2017/05/30	R213	02/11/2017	9.35	Call	Bond Future	3,116.4800	3.1165	3,008.3500	3.0083	(3.470)	0	0	0
2017/05/30	R213	02/11/2017	9.34	Put	Bond Future	2,051.8400	2.0518	2,117.7300	2.1177	3.211	0	0	0
2017/05/30	R213	01/02/2018	9.42	Call	Bond Future	3,878.6700	3.8787	3,770.1100	3.7701	(2.799)	0	0	0
2017/05/30	R213	01/02/2018			Bond Future	9.2284	86.3516	9.2552	86.1743	0.291	0.0000	0.0000	0
2017/05/30	R213	01/02/2018	9.43	Call	Bond Future	3,916.1900	3.9162	3,807.0800	3.8071	(2.786)	0	0	0
2017/05/30	R213	01/02/2018	9.41	Put	Bond Future	2,651.2300	2.6512	2,720.5400	2.7205	2.614	0	0	0
2017/05/30	R213	01/02/2018	9.43	Put	Bond Future	2,596.2000	2.5962	2,664.4000	2.6644	2.627	0	0	0
2017/05/30	R213	01/02/2018	9.41	Call	Bond Future	3,841.5800	3.8416	3,733.5800	3.7336	(2.811)	0	0	0
2017/05/30	R213	01/02/2018	9.42	Put	Bond Future	2,623.4600	2.6235	2,692.2100	2.6922	2.621	0	0	0
2017/05/30	R214	03/08/2017	9.51	Call	Bond Future	1,453.6300	1.4536	1,393.5600	1.3936	(4.132)	0	0	0
2017/05/30	R214	03/08/2017			Bond Future	9.5996	74.0915	9.6143	73.9870	0.154	0.0000	0.0000	35,526
2017/05/30	R214	03/08/2017	9.52	Call	Bond Future	1,485.8900	1.4859	1,425.1000	1.4251	(4.091)	0	0	0
2017/05/30	R214	03/08/2017	9.53	Call	Bond Future	1,518.6800	1.5187	1,457.1700	1.4572	(4.050)	0	0	0
2017/05/30	R214	03/08/2017	9.51	Put	Bond Future	2,091.9900	2.0920	2,136.4000	2.1364	2.123	0	0	0
2017/05/30	R214	03/08/2017	9.53	Put	Bond Future	2,013.6600	2.0137	2,056.6300	2.0566	2.134	0	0	0
2017/05/30	R214	03/08/2017	9.52	Put	Bond Future	2,052.5000	2.0525	2,096.1900	2.0962	2.129	0	0	0
2017/05/30	R214	02/11/2017	9.60	Call	Bond Future	2,647.2200	2.6472	2,585.3000	2.5853	(2.339)	0	0	0
2017/05/30	R214	02/11/2017			Bond Future	9.6465	72.2126	9.6617	72.1062	0.157	0.0000	0.0000	0
2017/05/30	R214	02/11/2017	9.58	Call	Bond Future	2,579.8900	2.5799	2,518.8300	2.5188	(2.367)	0	0	0
2017/05/30	R214	02/11/2017	9.59	Call	Bond Future	2,613.3400	2.6133	2,551.8600	2.5519	(2.353)	0	0	0
2017/05/30	R214	02/11/2017	9.58	Put	Bond Future	3,049.1500	3.0492	3,094.5400	3.0945	1.489	0	0	0
2017/05/30	R214	02/11/2017	9.60	Put	Bond Future	2,974.8700	2.9749	3,019.4000	3.0194	1.497	0	0	0
2017/05/30	R214	02/11/2017	9.59	Put	Bond Future	3,011.7400	3.0117	3,056.7100	3.0567	1.493	0	0	0
2017/05/30	R214	01/02/2018			Bond Future	9.6929	73.6194	9.7086	73.5104	0.162	0.0000	0.0000	0
2017/05/30	R214	01/02/2018	9.82	Put	Bond Future	3,104.7300	3.1047	3,145.5200	3.1455	1.314	0	0	0
2017/05/30	R214	01/02/2018	9.84	Put	Bond Future	3,043.9500	3.0439	3,084.0800	3.0841	1.318	0	0	0
2017/05/30	R214	01/02/2018	9.83	Put	Bond Future	3,074.2100	3.0742	3,114.6700	3.1147	1.316	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
2017/05/30	R214	01/02/2018	9.84	Call	Bond Future	4,055.3200	4.0553	3,986.4500	3.9864	(1.698)	0	0	0
2017/05/30	R214	01/02/2018	9.82	Call	Bond Future	3,979.9700	3.9800	3,911.7600	3.9118	(1.714)	0	0	0
2017/05/30	R214	01/02/2018	9.83	Call	Bond Future	4,017.5700	4.0176	3,949.0300	3.9490	(1.706)	0	0	0
2017/05/30	R248	03/08/2017			Bond Future	9.6966	94.5947	9.7114	94.4627	0.152	0.0000	0.0000	69,161
2017/05/30	R248	03/08/2017	9.57	Call	Bond Future	1,788.6700	1.7887	1,714.8300	1.7148	(4.128)	0	0	0
2017/05/30	R248	03/08/2017	9.56	Put	Bond Future	2,987.9600	2.9880	3,047.0100	3.0470	1.976	0	0	0
2017/05/30	R248	03/08/2017	9.58	Put	Bond Future	2,881.8700	2.8819	2,939.1600	2.9392	1.988	0	0	0
2017/05/30	R248	03/08/2017	9.57	Put	Bond Future	2,934.5800	2.9346	2,992.7600	2.9928	1.983	0	0	0
2017/05/30	R248	03/08/2017	9.58	Call	Bond Future	1,827.3800	1.8274	1,752.6500	1.7526	(4.089)	0	0	0
2017/05/30	R248	03/08/2017	9.56	Call	Bond Future	1,750.4700	1.7505	1,677.5000	1.6775	(4.169)	0	0	0
2017/05/30	R248	02/11/2017	9.66	Put	Bond Future	4,107.7100	4.1077	4,165.3300	4.1653	1.403	0	0	0
2017/05/30	R248	02/11/2017			Bond Future	9.7464	91.9670	9.7616	91.8325	0.156	0.0000	0.0000	226
2017/05/30	R248	02/11/2017	9.65	Put	Bond Future	4,156.2500	4.1563	4,214.4000	4.2144	1.399	0	0	0
2017/05/30	R248	02/11/2017	9.64	Call	Bond Future	3,253.0500	3.2531	3,177.2600	3.1773	(2.330)	0	0	0
2017/05/30	R248	02/11/2017	9.65	Call	Bond Future	3,294.3000	3.2943	3,217.9800	3.2180	(2.317)	0	0	0
2017/05/30	R248	02/11/2017	9.66	Call	Bond Future	3,335.8200	3.3358	3,258.9700	3.2590	(2.304)	0	0	0
2017/05/30	R248	02/11/2017	9.64	Put	Bond Future	4,205.2200	4.2052	4,263.9000	4.2639	1.395	0	0	0
2017/05/30	R248	01/02/2018	9.89	Call	Bond Future	5,092.2300	5.0922	5,007.0300	5.0070	(1.673)	0	0	0
2017/05/30	R248	01/02/2018	9.90	Put	Bond Future	4,231.7300	4.2317	4,283.8500	4.2838	1.232	0	0	0
2017/05/30	R248	01/02/2018			Bond Future	9.7958	93.7586	9.8115	93.6209	0.160	0.0000	0.0000	0
2017/05/30	R248	01/02/2018	9.90	Call	Bond Future	5,138.5000	5.1385	5,052.9100	5.0529	(1.666)	0	0	0
2017/05/30	R248	01/02/2018	9.91	Call	Bond Future	5,185.2500	5.1852	5,099.2500	5.0993	(1.659)	0	0	0
2017/05/30	R248	01/02/2018	9.89	Put	Bond Future	4,271.7600	4.2718	4,324.2700	4.3243	1.229	0	0	0
2017/05/30	R248	01/02/2018	9.91	Put	Bond Future	4,192.3400	4.1923	4,244.0500	4.2440	1.233	0	0	0

Total

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