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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/07/2017 TO 04/07/2017

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
2017/07/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	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
2017/07/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	2025	03/08/2017			Bond Future	127.5315	127.5315	127.6956	127.6956	0.129	0.0000	0.0000	2,414
2017/07/04	2025	03/08/2017	133.96	Put	Bond Future	6,428.5100	6.4285	6,264.4200	6.2644	(2.553)	0	0	0
2017/07/04	2025	03/08/2017	133.98	Put	Bond Future	6,448.5100	6.4485	6,284.4200	6.2844	(2.545)	0	0	0
2017/07/04	2025	03/08/2017	133.97	Put	Bond Future	6,438.5100	6.4385	6,274.4200	6.2744	(2.549)	0	0	0
2017/07/04	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2025	02/11/2017			Bond Future	129.9940	129.9940	130.1611	130.1611	0.129	0.0000	0.0000	0
2017/07/04	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2025	02/11/2017	132.96	Put	Bond Future	2,966.0400	2.9660	2,798.9400	2.7989	(5.634)	0	0	0
2017/07/04	2025	02/11/2017	132.98	Put	Bond Future	2,986.0400	2.9860	2,818.9400	2.8189	(5.596)	0	0	0
2017/07/04	2025	02/11/2017	132.97	Put	Bond Future	2,976.0400	2.9760	2,808.9400	2.8089	(5.615)	0	0	0
2017/07/04	2025	01/02/2018	133.89	Put	Bond Future	2,676.6300	2.6766	2,505.8900	2.5059	(6.379)	0	0	0
2017/07/04	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2025	01/02/2018			Bond Future	131.2134	131.2134	131.3841	131.3841	0.130	0.0000	0.0000	0
2017/07/04	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2025	01/02/2018	133.88	Put	Bond Future	2,666.6300	2.6666	2,495.8900	2.4959	(6.403)	0	0	0
2017/07/04	2025	01/02/2018	133.90	Put	Bond Future	2,686.6300	2.6866	2,515.8900	2.5159	(6.355)	0	0	0
2017/07/04	2029	03/08/2017			Bond Future	99.4323	99.4323	99.4216	99.4216	(0.011)	0.0000	0.0000	0
2017/07/04	2029	01/02/2018			Bond Future	102.3297	102.3297	102.3187	102.3187	(0.011)	0.0000	0.0000	0
2017/07/04	2030	03/08/2017	9.34	Put	Bond Future	109.5800	0.1096	0.0000	0.0000	(100.000)	0	0	0
2017/07/04	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	32.8000	0.0328	100.000	0	0	0
2017/07/04	2030	03/08/2017			Bond Future	9.3562	90.3063	9.3252	90.5166	(0.331)	0.0000	0.0000	43,303
2017/07/04	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	100.6700	0.1007	100.000	0	0	0
2017/07/04	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	168.4600	0.1685	100.000	0	0	0
2017/07/04	2030	03/08/2017	9.33	Put	Bond Future	177.4500	0.1775	0.0000	0.0000	(100.000)	0	0	0
2017/07/04	2030	03/08/2017	9.35	Put	Bond Future	41.7900	0.0418	0.0000	0.0000	(100.000)	0	0	0
2017/07/04	2030	02/11/2017			Bond Future	9.4073	92.0298	9.3752	92.2443	(0.341)	0.0000	0.0000	0
2017/07/04	2030	02/11/2017	9.34	Put	Bond Future	450.3200	0.4503	235.8200	0.2358	(47.633)	0	0	0
2017/07/04	2030	02/11/2017	9.36	Put	Bond Future	316.0800	0.3161	101.5800	0.1016	(67.863)	0	0	0
2017/07/04	2030	02/11/2017	9.35	Put	Bond Future	383.1600	0.3832	168.6600	0.1687	(55.982)	0	0	0
2017/07/04	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2030	01/02/2018			Bond Future	9.4575	89.8111	9.4243	90.0297	(0.351)	0.0000	0.0000	0

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2017/07/04	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2030	01/02/2018	9.37	Put	Bond Future	577.4200	0.5774	358.7500	0.3588	(37.870)	0	0	0
2017/07/04	2030	01/02/2018	9.39	Put	Bond Future	444.9600	0.4450	226.2900	0.2263	(49.144)	0	0	0
2017/07/04	2030	01/02/2018	9.38	Put	Bond Future	511.1600	0.5112	292.4900	0.2925	(42.779)	0	0	0
2017/07/04	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2032	03/08/2017	9.43	Put	Bond Future	1,574.1600	1.5742	1,401.0800	1.4011	(10.995)	0	0	0
2017/07/04	2032	03/08/2017			Bond Future	9.5461	92.7986	9.5100	93.0595	(0.377)	0.0000	0.0000	26,589
2017/07/04	2032	03/08/2017	9.45	Put	Bond Future	1,485.0800	1.4851	1,317.2100	1.3172	(11.304)	0	0	0
2017/07/04	2032	03/08/2017	9.44	Put	Bond Future	1,529.2200	1.5292	1,358.7300	1.3587	(11.149)	0	0	0
2017/07/04	2032	03/08/2017	9.44	Call	Bond Future	757.8400	0.7578	848.2200	0.8482	11.926	0	0	0
2017/07/04	2032	03/08/2017	9.45	Call	Bond Future	786.8400	0.7868	879.8400	0.8798	11.819	0	0	0
2017/07/04	2032	03/08/2017	9.43	Call	Bond Future	729.5500	0.7295	817.3400	0.8173	12.033	0	0	0
2017/07/04	2032	02/11/2017			Bond Future	9.6024	90.4118	9.5652	90.6778	(0.388)	0.0000	0.0000	0
2017/07/04	2032	02/11/2017	9.48	Put	Bond Future	2,826.6900	2.8267	2,674.1100	2.6741	(5.398)	0	0	0
2017/07/04	2032	02/11/2017	9.50	Put	Bond Future	2,746.8400	2.7468	2,596.8200	2.5968	(5.462)	0	0	0
2017/07/04	2032	02/11/2017	9.49	Put	Bond Future	2,786.5700	2.7866	2,635.2700	2.6353	(5.430)	0	0	0
2017/07/04	2032	02/11/2017	9.48	Call	Bond Future	1,947.5500	1.9475	2,061.0300	2.0610	5.827	0	0	0
2017/07/04	2032	02/11/2017	9.49	Call	Bond Future	1,979.7000	1.9797	2,094.4600	2.0945	5.797	0	0	0
2017/07/04	2032	02/11/2017	9.50	Call	Bond Future	2,012.1700	2.0122	2,128.2100	2.1282	5.767	0	0	0
2017/07/04	2032	01/02/2018	9.55	Put	Bond Future	3,435.3600	3.4354	3,288.1700	3.2882	(4.285)	0	0	0
2017/07/04	2032	01/02/2018			Bond Future	9.6577	92.1667	9.6192	92.4379	(0.398)	0.0000	0.0000	0
2017/07/04	2032	01/02/2018	9.57	Put	Bond Future	3,360.9700	3.3610	3,215.7900	3.2158	(4.320)	0	0	0
2017/07/04	2032	01/02/2018	9.56	Put	Bond Future	3,398.1500	3.3981	3,251.9700	3.2520	(4.302)	0	0	0
2017/07/04	2032	01/02/2018	9.55	Call	Bond Future	2,673.0700	2.6731	2,797.1300	2.7971	4.641	0	0	0
2017/07/04	2032	01/02/2018	9.56	Call	Bond Future	2,707.0400	2.7070	2,832.1100	2.8321	4.620	0	0	0
2017/07/04	2032	01/02/2018	9.57	Call	Bond Future	2,740.9600	2.7410	2,867.0300	2.8670	4.599	0	0	0
2017/07/04	2033	03/08/2017	113.14	Put	Bond Future	8,246.1200	8.2461	8,950.6900	8.9507	8.544	0	0	0
2017/07/04	2033	03/08/2017			Bond Future	104.8939	104.8939	104.1893	104.1893	(0.672)	0.0000	0.0000	6,534
2017/07/04	2033	03/08/2017	113.13	Put	Bond Future	8,236.1200	8.2361	8,940.6900	8.9407	8.555	0	0	0
2017/07/04	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2033	03/08/2017	113.12	Put	Bond Future	8,226.1200	8.2261	8,930.6900	8.9307	8.565	0	0	0
2017/07/04	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2033	02/11/2017			Bond Future	105.8467	105.8467	105.1283	105.1283	(0.679)	0.0000	0.0000	0
2017/07/04	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2033	02/11/2017	110.07	Put	Bond Future	4,223.2800	4.2233	4,941.6800	4.9417	17.010	0	0	0
2017/07/04	2033	02/11/2017	110.09	Put	Bond Future	4,243.2800	4.2433	4,961.6800	4.9617	16.930	0	0	0
2017/07/04	2033	02/11/2017	110.08	Put	Bond Future	4,233.2800	4.2333	4,951.6800	4.9517	16.970	0	0	0
2017/07/04	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2033	01/02/2018			Bond Future	107.9406	107.9406	107.2082	107.2082	(0.679)	0.0000	0.0000	0
2017/07/04	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2033	01/02/2018	109.64	Put	Bond Future	1,699.3900	1.6994	2,431.8200	2.4318	43.100	0	0	0

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2017/07/04	2033	01/02/2018	109.66	Put	Bond Future	1,719.3900	1.7194	2,451.8200	2.4518	42.598	0	0	0
2017/07/04	2033	01/02/2018	109.65	Put	Bond Future	1,709.3900	1.7094	2,441.8200	2.4418	42.847	0	0	0
2017/07/04	2037	03/08/2017	9.57	Call	Bond Future	471.1800	0.4712	589.9200	0.5899	25.201	0	0	0
2017/07/04	2037	03/08/2017			Bond Future	9.8329	88.7151	9.7715	89.1973	(0.624)	0.0000	0.0000	66,825
2017/07/04	2037	03/08/2017	9.58	Call	Bond Future	491.9800	0.4920	614.7400	0.6147	24.952	0	0	0
2017/07/04	2037	03/08/2017	9.56	Put	Bond Future	2,627.0800	2.6271	2,259.7200	2.2597	(13.984)	0	0	0
2017/07/04	2037	03/08/2017	9.57	Put	Bond Future	2,566.0300	2.5660	2,202.6200	2.2026	(14.162)	0	0	0
2017/07/04	2037	03/08/2017	9.58	Put	Bond Future	2,505.7300	2.5057	2,146.3400	2.1463	(14.343)	0	0	0
2017/07/04	2037	03/08/2017	9.56	Call	Bond Future	451.0200	0.4510	565.8100	0.5658	25.451	0	0	0
2017/07/04	2037	02/11/2017			Bond Future	9.8892	90.4082	9.8260	90.8997	(0.639)	0.0000	0.0000	233
2017/07/04	2037	02/11/2017	9.66	Call	Bond Future	1,857.3800	1.8574	2,054.1300	2.0541	10.593	0	0	0
2017/07/04	2037	02/11/2017	9.65	Put	Bond Future	3,708.2500	3.7082	3,411.2400	3.4112	(8.009)	0	0	0
2017/07/04	2037	02/11/2017	9.67	Put	Bond Future	3,611.1800	3.6112	3,318.7200	3.3187	(8.099)	0	0	0
2017/07/04	2037	02/11/2017	9.66	Put	Bond Future	3,659.5000	3.6595	3,364.7600	3.3648	(8.054)	0	0	0
2017/07/04	2037	02/11/2017	9.67	Call	Bond Future	1,888.8600	1.8889	2,087.8900	2.0879	10.537	0	0	0
2017/07/04	2037	02/11/2017	9.65	Call	Bond Future	1,826.2100	1.8262	2,020.6900	2.0207	10.649	0	0	0
2017/07/04	2037	01/02/2018			Bond Future	9.9452	87.9077	9.8800	88.4087	(0.656)	0.0000	0.0000	0
2017/07/04	2037	01/02/2018	9.81	Put	Bond Future	4,009.4700	4.0095	3,742.4100	3.7424	(6.661)	0	0	0
2017/07/04	2037	01/02/2018	9.83	Put	Bond Future	3,926.5700	3.9266	3,663.0900	3.6631	(6.710)	0	0	0
2017/07/04	2037	01/02/2018	9.82	Put	Bond Future	3,967.8500	3.9679	3,702.5800	3.7026	(6.685)	0	0	0
2017/07/04	2037	01/02/2018	9.82	Call	Bond Future	3,001.6000	3.0016	3,237.3400	3.2373	7.854	0	0	0
2017/07/04	2037	01/02/2018	9.83	Call	Bond Future	3,038.0700	3.0381	3,275.6000	3.2756	7.818	0	0	0
2017/07/04	2037	01/02/2018	9.81	Call	Bond Future	2,965.3600	2.9654	3,199.3100	3.1993	7.889	0	0	0
2017/07/04	2038	03/08/2017			Bond Future	129.7116	129.7116	129.6968	129.6968	(0.011)	0.0000	0.0000	22,601
2017/07/04	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2038	03/08/2017	141.16	Put	Bond Future	11,448.4400	11.4484	11,463.2200	11.4632	0.129	0	0	0
2017/07/04	2038	03/08/2017	141.18	Put	Bond Future	11,468.4400	11.4684	11,483.2200	11.4832	0.129	0	0	0
2017/07/04	2038	03/08/2017	141.17	Put	Bond Future	11,458.4400	11.4584	11,473.2200	11.4732	0.129	0	0	0
2017/07/04	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2038	02/11/2017			Bond Future	132.2160	132.2160	132.2009	132.2009	(0.011)	0.0000	0.0000	0
2017/07/04	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2038	02/11/2017	136.82	Put	Bond Future	4,604.0100	4.6040	4,619.0500	4.6190	0.327	0	0	0
2017/07/04	2038	02/11/2017	136.80	Put	Bond Future	4,584.0100	4.5840	4,599.0500	4.5990	0.328	0	0	0
2017/07/04	2038	02/11/2017	136.81	Put	Bond Future	4,594.0100	4.5940	4,609.0500	4.6090	0.327	0	0	0
2017/07/04	2038	01/02/2018	136.95	Put	Bond Future	3,639.6000	3.6396	3,654.7200	3.6547	0.415	0	0	0
2017/07/04	2038	01/02/2018			Bond Future	133.3104	133.3104	133.2953	133.2953	(0.011)	0.0000	0.0000	0
2017/07/04	2038	01/02/2018	136.94	Put	Bond Future	3,629.6000	3.6296	3,644.7200	3.6447	0.417	0	0	0
2017/07/04	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2038	01/02/2018	136.93	Put	Bond Future	3,619.6000	3.6196	3,634.7200	3.6347	0.418	0	0	0
2017/07/04	2040	03/08/2017			Bond Future	9.9029	92.1115	9.8517	92.5412	(0.517)	0.0000	0.0000	14,089

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
2017/07/04	2040	03/08/2017	9.61	Put	Bond Future	2,964.9800	2.9650	2,627.6900	2.6277	(11.376)	0	0	0
2017/07/04	2040	03/08/2017	9.63	Put	Bond Future	2,832.5500	2.8325	2,501.8800	2.5019	(11.674)	0	0	0
2017/07/04	2040	03/08/2017	9.62	Put	Bond Future	2,898.3700	2.8984	2,564.3600	2.5644	(11.524)	0	0	0
2017/07/04	2040	03/08/2017	9.61	Call	Bond Future	463.0600	0.4631	555.5200	0.5555	19.967	0	0	0
2017/07/04	2040	03/08/2017	9.62	Call	Bond Future	483.6700	0.4837	579.4100	0.5794	19.794	0	0	0
2017/07/04	2040	03/08/2017	9.63	Call	Bond Future	504.9500	0.5049	604.0300	0.6040	19.622	0	0	0
2017/07/04	2040	02/11/2017			Bond Future	9.9596	93.8694	9.9068	94.3076	(0.530)	0.0000	0.0000	0
2017/07/04	2040	02/11/2017	9.66	Call	Bond Future	1,820.4500	1.8204	1,980.0800	1.9801	8.769	0	0	0
2017/07/04	2040	02/11/2017	9.65	Put	Bond Future	4,407.6600	4.4077	4,127.1500	4.1271	(6.364)	0	0	0
2017/07/04	2040	02/11/2017	9.67	Put	Bond Future	4,297.6200	4.2976	4,021.0000	4.0210	(6.437)	0	0	0
2017/07/04	2040	02/11/2017	9.66	Put	Bond Future	4,352.5100	4.3525	4,073.9400	4.0739	(6.400)	0	0	0
2017/07/04	2040	02/11/2017	9.67	Call	Bond Future	1,851.9000	1.8519	2,013.4800	2.0135	8.725	0	0	0
2017/07/04	2040	02/11/2017	9.65	Call	Bond Future	1,789.1300	1.7891	1,946.8200	1.9468	8.814	0	0	0
2017/07/04	2040	01/02/2018	9.89	Call	Bond Future	3,240.7100	3.2407	3,448.8700	3.4489	6.423	0	0	0
2017/07/04	2040	01/02/2018			Bond Future	10.0159	91.1858	9.9615	91.6324	(0.543)	0.0000	0.0000	0
2017/07/04	2040	01/02/2018	9.87	Call	Bond Future	3,165.5900	3.1656	3,370.5900	3.3706	6.476	0	0	0
2017/07/04	2040	01/02/2018	9.88	Call	Bond Future	3,203.1700	3.2032	3,409.7500	3.4098	6.449	0	0	0
2017/07/04	2040	01/02/2018	9.87	Put	Bond Future	4,371.2000	4.3712	4,129.5700	4.1296	(5.528)	0	0	0
2017/07/04	2040	01/02/2018	9.88	Put	Bond Future	4,325.3400	4.3253	4,085.2900	4.0853	(5.550)	0	0	0
2017/07/04	2040	01/02/2018	9.89	Put	Bond Future	4,279.5700	4.2796	4,041.1000	4.0411	(5.572)	0	0	0
2017/07/04	2044	03/08/2017			Bond Future	9.9273	89.2385	9.8710	89.7149	(0.567)	0.0000	0.0000	24,396
2017/07/04	2044	03/08/2017	9.62	Put	Bond Future	3,099.5700	3.0996	2,723.7100	2.7237	(12.126)	0	0	0
2017/07/04	2044	03/08/2017	9.64	Put	Bond Future	2,963.2900	2.9633	2,594.6700	2.5947	(12.440)	0	0	0
2017/07/04	2044	03/08/2017	9.63	Put	Bond Future	3,031.0400	3.0310	2,658.7600	2.6588	(12.282)	0	0	0
2017/07/04	2044	03/08/2017	9.64	Call	Bond Future	484.9800	0.4850	592.6800	0.5927	22.207	0	0	0
2017/07/04	2044	03/08/2017	9.62	Call	Bond Future	444.3600	0.4444	544.8200	0.5448	22.608	0	0	0
2017/07/04	2044	03/08/2017	9.63	Call	Bond Future	464.3500	0.4644	568.3900	0.5684	22.406	0	0	0
2017/07/04	2044	02/11/2017	9.68	Call	Bond Future	1,849.5500	1.8496	2,028.1200	2.0281	9.655	0	0	0
2017/07/04	2044	02/11/2017			Bond Future	9.9823	90.9417	9.9243	91.4272	(0.580)	0.0000	0.0000	200
2017/07/04	2044	02/11/2017	9.66	Call	Bond Future	1,786.6700	1.7867	1,960.9400	1.9609	9.754	0	0	0
2017/07/04	2044	02/11/2017	9.67	Call	Bond Future	1,817.9400	1.8179	1,994.3600	1.9944	9.704	0	0	0
2017/07/04	2044	02/11/2017	9.66	Put	Bond Future	4,546.1400	4.5461	4,234.8600	4.2349	(6.847)	0	0	0
2017/07/04	2044	02/11/2017	9.68	Put	Bond Future	4,433.5400	4.4335	4,126.5600	4.1266	(6.924)	0	0	0
2017/07/04	2044	02/11/2017	9.67	Put	Bond Future	4,489.6000	4.4896	4,180.4700	4.1805	(6.885)	0	0	0
2017/07/04	2044	01/02/2018			Bond Future	10.0369	88.3263	9.9772	88.8213	(0.595)	0.0000	0.0000	0
2017/07/04	2044	01/02/2018	9.89	Put	Bond Future	4,441.6100	4.4416	4,175.4900	4.1755	(5.992)	0	0	0
2017/07/04	2044	01/02/2018	9.91	Put	Bond Future	4,348.8400	4.3488	4,086.2100	4.0862	(6.039)	0	0	0
2017/07/04	2044	01/02/2018	9.90	Put	Bond Future	4,395.0300	4.3950	4,130.6600	4.1307	(6.015)	0	0	0
2017/07/04	2044	01/02/2018	9.89	Call	Bond Future	3,214.6500	3.2146	3,443.5300	3.4435	7.120	0	0	0
2017/07/04	2044	01/02/2018	9.90	Call	Bond Future	3,252.5100	3.2525	3,483.1400	3.4831	7.091	0	0	0
2017/07/04	2044	01/02/2018	9.91	Call	Bond Future	3,290.6100	3.2906	3,522.9800	3.5230	7.062	0	0	0
2017/07/04	2046	03/08/2017	141.17	Put	Bond Future	15,903.3300	15.9033	15,916.9800	15.9170	0.086	0	0	0
2017/07/04	2046	03/08/2017			Bond Future	125.2667	125.2667	125.2530	125.2530	(0.011)	0.0000	0.0000	23,901
2017/07/04	2046	03/08/2017	141.19	Put	Bond Future	15,923.3300	15.9233	15,936.9800	15.9370	0.086	0	0	0
2017/07/04	2046	03/08/2017	141.18	Put	Bond Future	15,913.3300	15.9133	15,926.9800	15.9270	0.086	0	0	0
2017/07/04	2046	03/08/2017	141.19	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
2017/07/04	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2046	02/11/2017			Bond Future	126.1023	126.1023	126.0883	126.0883	(0.011)	0.0000	0.0000	0
2017/07/04	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2046	02/11/2017	136.30	Put	Bond Future	10,197.7200	10.1977	10,211.7000	10.2117	0.137	0	0	0
2017/07/04	2046	02/11/2017	136.32	Put	Bond Future	10,217.7200	10.2177	10,231.7000	10.2317	0.137	0	0	0
2017/07/04	2046	02/11/2017	136.31	Put	Bond Future	10,207.7200	10.2077	10,221.7000	10.2217	0.137	0	0	0
2017/07/04	2046	01/02/2018	132.92	Put	Bond Future	4,323.1400	4.3231	4,337.2500	4.3373	0.326	0	0	0
2017/07/04	2046	01/02/2018			Bond Future	128.5969	128.5969	128.5827	128.5827	(0.011)	0.0000	0.0000	0
2017/07/04	2046	01/02/2018	132.91	Put	Bond Future	4,313.1400	4.3131	4,327.2500	4.3273	0.327	0	0	0
2017/07/04	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2046	01/02/2018	132.90	Put	Bond Future	4,303.1400	4.3031	4,317.2500	4.3173	0.328	0	0	0
2017/07/04	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2050	03/08/2017			Bond Future	131.1500	131.1500	131.1359	131.1359	(0.011)	0.0000	0.0000	26,191
2017/07/04	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2050	03/08/2017	149.22	Put	Bond Future	18,069.9600	18.0700	18,084.0900	18.0841	0.078	0	0	0
2017/07/04	2050	03/08/2017	149.24	Put	Bond Future	18,089.9600	18.0900	18,104.0900	18.1041	0.078	0	0	0
2017/07/04	2050	03/08/2017	149.23	Put	Bond Future	18,079.9600	18.0800	18,094.0900	18.0941	0.078	0	0	0
2017/07/04	2050	02/11/2017	144.66	Put	Bond Future	10,977.5100	10.9775	10,992.3200	10.9923	0.135	0	0	0
2017/07/04	2050	02/11/2017	144.67	Put	Bond Future	10,987.5100	10.9875	11,002.3200	11.0023	0.135	0	0	0
2017/07/04	2050	02/11/2017			Bond Future	133.6825	133.6825	133.6677	133.6677	(0.011)	0.0000	0.0000	0
2017/07/04	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2050	02/11/2017	144.65	Put	Bond Future	10,967.5100	10.9675	10,982.3200	10.9823	0.135	0	0	0
2017/07/04	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2050	01/02/2018			Bond Future	134.6349	134.6349	134.6206	134.6206	(0.011)	0.0000	0.0000	0
2017/07/04	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	2050	01/02/2018	140.23	Put	Bond Future	5,595.0700	5.5951	5,609.4500	5.6095	0.257	0	0	0
2017/07/04	2050	01/02/2018	140.25	Put	Bond Future	5,615.0700	5.6151	5,629.4500	5.6295	0.256	0	0	0
2017/07/04	2050	01/02/2018	140.24	Put	Bond Future	5,605.0700	5.6051	5,619.4500	5.6195	0.257	0	0	0
2017/07/04	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	AL37	03/08/2017			Index Future	541.6780	541.6780	542.0560	542.0560	0.070	0.0000	0.0000	0
2017/07/04	AL37	02/11/2017			Index Future	552.0150	552.0150	552.4020	552.4020	0.070	0.0000	0.0000	0
2017/07/04	AL37	01/02/2018			Index Future	562.7310	562.7310	563.1250	563.1250	0.070	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
2017/07/04	AL7T	03/08/2017			Index Future	620.7030	620.7030	621.8570	621.8570	0.186	0.0000	0.0000	0
2017/07/04	AL7T	02/11/2017			Index Future	632.5480	632.5480	633.7250	633.7250	0.186	0.0000	0.0000	0
2017/07/04	AL7T	01/02/2018			Index Future	644.8260	644.8260	646.0260	646.0260	0.186	0.0000	0.0000	0
2017/07/04	ALBI	03/08/2017			Index Future	558.4290	558.4290	560.0880	560.0880	0.297	0.0000	0.0000	596
2017/07/04	ALBI	02/11/2017			Index Future	569.0860	569.0860	570.7770	570.7770	0.297	0.0000	0.0000	0
2017/07/04	ALBI	01/02/2018			Index Future	580.1320	580.1320	581.8570	581.8570	0.297	0.0000	0.0000	0
2017/07/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C204	21/12/2018			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
2017/07/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/04	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	EL28	03/08/2017			Bond Future	127.3319	127.3319	127.3204	127.3204	(0.009)	0.0000	0.0000	0
2017/07/04	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	EL28	03/08/2017	135.16	Put	Bond Future	7,828.1300	7.8281	7,839.6100	7.8396	0.147	0	0	0
2017/07/04	EL28	03/08/2017	135.18	Put	Bond Future	7,848.1300	7.8481	7,859.6100	7.8596	0.146	0	0	0
2017/07/04	EL28	03/08/2017	135.17	Put	Bond Future	7,838.1300	7.8381	7,849.6100	7.8496	0.146	0	0	0
2017/07/04	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	EL28	02/11/2017			Bond Future	128.0467	128.0467	128.0348	128.0348	(0.009)	0.0000	0.0000	0
2017/07/04	EL28	02/11/2017	133.87	Put	Bond Future	5,823.3400	5.8233	5,835.1800	5.8352	0.203	0	0	0
2017/07/04	EL28	02/11/2017	133.89	Put	Bond Future	5,843.3400	5.8433	5,855.1800	5.8552	0.203	0	0	0
2017/07/04	EL28	02/11/2017	133.88	Put	Bond Future	5,833.3400	5.8333	5,845.1800	5.8452	0.203	0	0	0
2017/07/04	EL28	02/11/2017	133.89	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
2017/07/04	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	EL28	01/02/2018			Bond Future	130.5797	130.5797	130.5679	130.5679	(0.009)	0.0000	0.0000	0
2017/07/04	EL28	01/02/2018	132.29	Put	Bond Future	1,710.3300	1.7103	1,722.0900	1.7221	0.688	0	0	0
2017/07/04	EL28	01/02/2018	132.31	Put	Bond Future	1,730.3300	1.7303	1,742.0900	1.7421	0.680	0	0	0
2017/07/04	EL28	01/02/2018	132.30	Put	Bond Future	1,720.3300	1.7203	1,732.0900	1.7321	0.684	0	0	0
2017/07/04	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	ES33	03/08/2017			Bond Future	10.9356	77.1993	10.8839	77.5106	(0.472)	0.0000	0.0000	9,466
2017/07/04	ES33	03/08/2017	10.53	Put	Bond Future	2,497.7000	2.4977	2,186.3100	2.1863	(12.467)	0	0	0
2017/07/04	ES33	03/08/2017	10.55	Put	Bond Future	2,371.6000	2.3716	2,060.2100	2.0602	(13.130)	0	0	0
2017/07/04	ES33	03/08/2017	10.54	Put	Bond Future	2,434.6100	2.4346	2,123.2200	2.1232	(12.790)	0	0	0
2017/07/04	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	ES33	02/11/2017	10.66	Put	Bond Future	2,266.5500	2.2666	1,949.0700	1.9491	(14.007)	0	0	0
2017/07/04	ES33	02/11/2017			Bond Future	11.0345	74.8809	10.9810	75.1984	(0.485)	0.0000	0.0000	0
2017/07/04	ES33	02/11/2017	10.68	Put	Bond Future	2,142.9100	2.1429	1,825.4300	1.8254	(14.815)	0	0	0
2017/07/04	ES33	02/11/2017	10.67	Put	Bond Future	2,204.6900	2.2047	1,887.2100	1.8872	(14.400)	0	0	0
2017/07/04	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	ES33	01/02/2018	11.00	Put	Bond Future	799.8400	0.7998	476.2500	0.4763	(40.457)	0	0	0
2017/07/04	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	ES33	01/02/2018			Bond Future	11.1362	76.3344	11.0809	76.6580	(0.497)	0.0000	0.0000	0
2017/07/04	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	ES33	01/02/2018	10.99	Put	Bond Future	859.0700	0.8591	535.4800	0.5355	(37.667)	0	0	0
2017/07/04	ES33	01/02/2018	11.01	Put	Bond Future	740.6900	0.7407	417.1000	0.4171	(43.688)	0	0	0
2017/07/04	ES42	03/08/2017			Bond Future	11.1001	80.6092	11.0484	80.9620	(0.465)	0.0000	0.0000	7,957
2017/07/04	ES42	02/11/2017			Bond Future	11.1968	77.8860	11.1434	78.2456	(0.478)	0.0000	0.0000	0
2017/07/04	ES42	01/02/2018			Bond Future	11.2930	79.3978	11.2376	79.7644	(0.490)	0.0000	0.0000	0
2017/07/04	GOVI	03/08/2017			GOVI	557.0410	557.0410	558.6790	558.6790	0.294	0.0000	0.0000	411
2017/07/04	GOVI	03/08/2017	561.11	Put	GOVI	40,690.0000	4.0690	24,310.0000	2.4310	(40.256)	0	0	0
2017/07/04	GOVI	03/08/2017	561.09	Put	GOVI	40,490.0000	4.0490	24,110.0000	2.4110	(40.454)	0	0	0
2017/07/04	GOVI	03/08/2017	561.10	Put	GOVI	40,590.0000	4.0590	24,210.0000	2.4210	(40.355)	0	0	0
2017/07/04	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	GOVI	02/11/2017	572.44	Put	GOVI	47,680.0000	4.7680	30,980.0000	3.0980	(35.025)	0	0	0
2017/07/04	GOVI	02/11/2017			GOVI	567.6720	567.6720	569.3420	569.3420	0.294	0.0000	0.0000	0
2017/07/04	GOVI	02/11/2017	572.46	Put	GOVI	47,880.0000	4.7880	31,180.0000	3.1180	(34.879)	0	0	0
2017/07/04	GOVI	02/11/2017	572.45	Put	GOVI	47,780.0000	4.7780	31,080.0000	3.1080	(34.952)	0	0	0
2017/07/04	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/04	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	GOVI	01/02/2018			GOVI	578.6910	578.6910	580.3930	580.3930	0.294	0.0000	0.0000	0
2017/07/04	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	GOVI	01/02/2018	581.02	Put	GOVI	23,290.0000	2.3290	6,270.0000	0.6270	(73.079)	0	0	0
2017/07/04	GOVI	01/02/2018	581.04	Put	GOVI	23,490.0000	2.3490	6,470.0000	0.6470	(72.456)	0	0	0
2017/07/04	GOVI	01/02/2018	581.03	Put	GOVI	23,390.0000	2.3390	6,370.0000	0.6370	(72.766)	0	0	0
2017/07/04	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/04	IGOV	03/08/2017			Index Future	247.7120	247.7120	247.3700	247.3700	(0.138)	0.0000	0.0000	1,319
2017/07/04	IGOV	02/11/2017			Index Future	252.4950	252.4950	252.1450	252.1450	(0.139)	0.0000	0.0000	0
2017/07/04	IGOV	01/02/2018			Index Future	257.4890	257.4890	257.1340	257.1340	(0.138)	0.0000	0.0000	0
2017/07/04	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/04	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/04	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/04	IS01	21/12/2017			Interest Rate Swap	99.8245	99.8245	99.8209	99.8209	(0.004)	0.0000	0.0000	0
2017/07/04	IS01	15/03/2018			Interest Rate Swap	99.7821	99.7821	99.7737	99.7737	(0.008)	0.0000	0.0000	0
2017/07/04	IS01	21/06/2018			Interest Rate Swap	99.9481	99.9481	99.9347	99.9347	(0.013)	0.0000	0.0000	0
2017/07/04	IS01	20/09/2018			Interest Rate Swap	100.1093	100.1093	100.0902	100.0902	(0.019)	0.0000	0.0000	0
2017/07/04	IS02	18/12/2017			Interest Rate Swap	99.8515	99.8515	99.8479	99.8479	(0.004)	0.0000	0.0000	0
2017/07/04	IS02	16/03/2018			Interest Rate Swap	99.0635	99.0635	99.0556	99.0556	(0.008)	0.0000	0.0000	0
2017/07/04	IS02	15/06/2018			Interest Rate Swap	98.6351	98.6351	98.6215	98.6215	(0.014)	0.0000	0.0000	0
2017/07/04	IS02	21/09/2018			Interest Rate Swap	98.5793	98.5793	98.5600	98.5600	(0.020)	0.0000	0.0000	0
2017/07/04	IS02	21/12/2018			Interest Rate Swap	98.9700	98.9700	98.9500	98.9500	(0.020)	0.0000	0.0000	0
2017/07/04	IS02	15/03/2019			Interest Rate Swap	99.3839	99.3839	99.3477	99.3477	(0.036)	0.0000	0.0000	0
2017/07/04	IS02	21/06/2019			Interest Rate Swap	99.7991	99.7991	99.7554	99.7554	(0.044)	0.0000	0.0000	0
2017/07/04	IS02	20/09/2019			Interest Rate Swap	100.2375	100.2375	100.1862	100.1862	(0.051)	0.0000	0.0000	0
2017/07/04	IS05	17/12/2020			Interest Rate Swap	96.6423	96.6423	96.5383	96.5383	(0.108)	0.0000	0.0000	0
2017/07/04	IS05	16/03/2021			Interest Rate Swap	95.9173	95.9173	95.8009	95.8009	(0.121)	0.0000	0.0000	0
2017/07/04	IS05	15/06/2021			Interest Rate Swap	95.1600	95.1600	95.0333	95.0333	(0.133)	0.0000	0.0000	0
2017/07/04	IS05	21/09/2021			Interest Rate Swap	95.3712	95.3712	95.2403	95.2403	(0.137)	0.0000	0.0000	0
2017/07/04	IS05	21/12/2021			Interest Rate Swap	97.5804	97.5804	97.4517	97.4517	(0.132)	0.0000	0.0000	51
2017/07/04	IS05	15/03/2022			Interest Rate Swap	97.7383	97.7383	97.6112	97.6112	(0.130)	0.0000	0.0000	0
2017/07/04	IS05	21/06/2022			Interest Rate Swap	98.9563	98.9563	98.8288	98.8288	(0.129)	0.0000	0.0000	0
2017/07/04	IS05	20/09/2022			Interest Rate Swap	101.1777	101.1777	101.0453	101.0453	(0.131)	0.0000	0.0000	0
2017/07/04	IS10	17/12/2025			Interest Rate Swap	96.2136	96.2136	95.9945	95.9945	(0.228)	0.0000	0.0000	0
2017/07/04	IS10	16/03/2026			Interest Rate Swap	93.2995	93.2995	93.0631	93.0631	(0.253)	0.0000	0.0000	0
2017/07/04	IS10	15/06/2026			Interest Rate Swap	92.1072	92.1072	91.8596	91.8596	(0.269)	0.0000	0.0000	0
2017/07/04	IS10	21/09/2026			Interest Rate Swap	94.2865	94.2865	94.0410	94.0410	(0.260)	0.0000	0.0000	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
2017/07/04	IS10	21/12/2026			Interest Rate Swap	98.0602	98.0602	97.8261	97.8261	(0.239)	0.0000	0.0000	0
2017/07/04	IS10	15/03/2027			Interest Rate Swap	96.6735	96.6735	96.4448	96.4448	(0.237)	0.0000	0.0000	0
2017/07/04	IS10	21/06/2027			Interest Rate Swap	98.7507	98.7507	98.5301	98.5301	(0.223)	0.0000	0.0000	0
2017/07/04	IS10	20/09/2027			Interest Rate Swap	102.4570	102.4570	102.2409	102.2409	(0.211)	0.0000	0.0000	0
2017/07/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/04	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/04	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/04	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/04	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/04	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/04	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/04	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/04	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/04	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/04	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/04	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/04	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/04	R023	03/08/2017	8.60	Put	Bond Future	87.0900	0.0871	72.5200	0.0725	(16.730)	0	0	0
2017/07/04	R023	03/08/2017			Bond Future	8.2005	101.4018	8.1798	101.4916	(0.252)	0.0000	0.0000	38,422
2017/07/04	R023	03/08/2017	8.59	Put	Bond Future	92.1600	0.0922	76.9400	0.0769	(16.515)	0	0	0
2017/07/04	R023	03/08/2017	8.60	Call	Bond Future	1,803.5600	1.8036	1,878.8100	1.8788	4.172	0	0	0
2017/07/04	R023	03/08/2017	8.58	Call	Bond Future	1,728.9100	1.7289	1,802.8400	1.8028	4.276	0	0	0
2017/07/04	R023	03/08/2017	8.59	Call	Bond Future	1,766.1200	1.7661	1,840.7200	1.8407	4.224	0	0	0
2017/07/04	R023	03/08/2017	8.58	Put	Bond Future	97.4900	0.0975	81.6000	0.0816	(16.299)	0	0	0
2017/07/04	R023	02/11/2017	8.56	Call	Bond Future	1,871.8300	1.8718	1,933.2700	1.9333	3.282	0	0	0
2017/07/04	R023	02/11/2017			Bond Future	8.2296	99.4068	8.2077	99.4985	(0.266)	0.0000	0.0000	0
2017/07/04	R023	02/11/2017	8.57	Call	Bond Future	1,901.0800	1.9011	1,963.0300	1.9630	3.259	0	0	0
2017/07/04	R023	02/11/2017	8.58	Call	Bond Future	1,930.7300	1.9307	1,993.1900	1.9932	3.235	0	0	0
2017/07/04	R023	02/11/2017	8.56	Put	Bond Future	501.5200	0.5015	471.2100	0.4712	(6.044)	0	0	0
2017/07/04	R023	02/11/2017	8.58	Put	Bond Future	478.2300	0.4782	448.9400	0.4489	(6.125)	0	0	0
2017/07/04	R023	02/11/2017	8.57	Put	Bond Future	489.6700	0.4897	459.8700	0.4599	(6.086)	0	0	0
2017/07/04	R023	01/02/2018			Bond Future	8.2560	101.3363	8.2328	101.4299	(0.282)	0.0000	0.0000	0
2017/07/04	R023	01/02/2018	8.32	Call	Bond Future	1,526.7500	1.5268	1,574.1300	1.5741	3.103	0	0	0
2017/07/04	R023	01/02/2018	8.33	Call	Bond Future	1,548.9900	1.5490	1,596.8000	1.5968	3.087	0	0	0
2017/07/04	R023	01/02/2018	8.31	Put	Bond Future	1,288.4400	1.2884	1,241.8500	1.2419	(3.616)	0	0	0
2017/07/04	R023	01/02/2018	8.33	Put	Bond Future	1,252.3200	1.2523	1,206.5900	1.2066	(3.652)	0	0	0
2017/07/04	R023	01/02/2018	8.32	Put	Bond Future	1,270.1300	1.2701	1,223.9700	1.2240	(3.634)	0	0	0
2017/07/04	R023	01/02/2018	8.31	Call	Bond Future	1,504.9900	1.5050	1,551.9400	1.5519	3.120	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
2017/07/04	R035	03/08/2017		Bond Future	9.7366	96.6888	9.6904	97.0534	(0.474)	0.0000	0.0000	11,069
2017/07/04	R035	03/08/2017	9.52	Put	1,730.4400	1.7304	1,365.8200	1.3658	(21.071)	0	0	0
2017/07/04	R035	03/08/2017	9.50	Put	1,892.7100	1.8927	1,528.0900	1.5281	(19.264)	0	0	0
2017/07/04	R035	03/08/2017	9.51	Put	1,811.5200	1.8115	1,446.9000	1.4469	(20.128)	0	0	0
2017/07/04	R035	03/08/2017	9.50	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R035	03/08/2017	9.51	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R035	03/08/2017	9.52	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R035	02/11/2017		Bond Future	9.7963	94.0333	9.7487	94.4050	(0.486)	0.0000	0.0000	0
2017/07/04	R035	02/11/2017	9.60	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R035	02/11/2017	9.59	Put	1,626.8200	1.6268	1,255.0900	1.2551	(22.850)	0	0	0
2017/07/04	R035	02/11/2017	9.61	Put	1,467.2400	1.4672	1,095.5100	1.0955	(25.335)	0	0	0
2017/07/04	R035	02/11/2017	9.60	Put	1,546.9800	1.5470	1,175.2500	1.1753	(24.029)	0	0	0
2017/07/04	R035	02/11/2017	9.61	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R035	02/11/2017	9.59	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R035	01/02/2018	9.73	Put	978.4200	0.9784	599.4300	0.5994	(38.735)	0	0	0
2017/07/04	R035	01/02/2018		Bond Future	9.8564	95.8586	9.8072	96.2376	(0.499)	0.0000	0.0000	0
2017/07/04	R035	01/02/2018	9.75	Put	822.5200	0.8225	443.5300	0.4435	(46.077)	0	0	0
2017/07/04	R035	01/02/2018	9.74	Put	900.4200	0.9004	521.4300	0.5214	(42.090)	0	0	0
2017/07/04	R035	01/02/2018	9.75	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R035	01/02/2018	9.73	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R035	01/02/2018	9.74	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R186	03/08/2017	8.93	Put	640.1100	0.6401	549.8600	0.5499	(14.099)	0	0	0
2017/07/04	R186	03/08/2017	9.35	Call	3,526.3000	3.5263	3,714.8600	3.7149	5.347	0	0	0
2017/07/04	R186	03/08/2017		Bond Future	8.8271	111.8703	8.7961	112.0784	(0.350)	8.7960	8.7960	131,633
2017/07/04	R186	03/08/2017	8.85	Put	865.9500	0.8659	756.6900	0.7567	(12.617)	0	0	750
2017/07/04	R186	03/08/2017	8.92	Put	665.7100	0.6657	573.1100	0.5731	(13.910)	0	0	0
2017/07/04	R186	03/08/2017	8.90	Call	1,208.0300	1.2080	1,318.8300	1.3188	9.172	0	0	0
2017/07/04	R186	03/08/2017	9.50	Call	4,436.7700	4.4368	4,635.7300	4.6357	4.484	0	0	0
2017/07/04	R186	03/08/2017	8.80	Put	1,032.3300	1.0323	911.1300	0.9111	(11.740)	0	0	7,100
2017/07/04	R186	03/08/2017	8.93	Call	1,329.2500	1.3293	1,447.1100	1.4471	8.867	0	0	0
2017/07/04	R186	03/08/2017	8.91	Call	1,247.7500	1.2478	1,360.9100	1.3609	9.069	0	0	0
2017/07/04	R186	03/08/2017	8.65	Put	1,652.8500	1.6528	1,498.2600	1.4983	(9.353)	0	0	2,500
2017/07/04	R186	03/08/2017	9.00	Put	480.8900	0.4809	406.4800	0.4065	(15.473)	0	0	0
2017/07/04	R186	03/08/2017	8.75	Call	699.0900	0.6991	774.2900	0.7743	10.757	0	0	0
2017/07/04	R186	03/08/2017	9.35	Put	84.5100	0.0845	64.9600	0.0650	(23.133)	0	0	750
2017/07/04	R186	03/08/2017	8.85	Call	1,020.0700	1.0201	1,118.9200	1.1189	9.691	0	0	0
2017/07/04	R186	03/08/2017	8.92	Call	1,288.1600	1.2882	1,403.6700	1.4037	8.967	0	0	0
2017/07/04	R186	03/08/2017	8.90	Put	719.1100	0.7191	621.8000	0.6218	(13.532)	0	0	0
2017/07/04	R186	03/08/2017	9.50	Put	34.3200	0.0343	25.1700	0.0252	(26.661)	0	0	6,500
2017/07/04	R186	03/08/2017	8.65	Call	454.1200	0.4541	507.6400	0.5076	11.785	0	0	0
2017/07/04	R186	03/08/2017	8.80	Call	850.3000	0.8503	937.2100	0.9372	10.221	0	0	0
2017/07/04	R186	03/08/2017	9.00	Call	1,635.3300	1.6353	1,769.0300	1.7690	8.176	0	0	0
2017/07/04	R186	03/08/2017	8.91	Put	692.0400	0.6920	597.0900	0.5971	(13.720)	0	0	0
2017/07/04	R186	03/08/2017	8.75	Put	1,218.6400	1.2186	1,085.7300	1.0857	(10.906)	0	0	3,654
2017/07/04	R186	02/11/2017	8.88	Call	2,002.4900	2.0025	2,105.1200	2.1051	5.125	0	0	0
2017/07/04	R186	02/11/2017	8.89	Put	1,915.9400	1.9159	1,807.3900	1.8074	(5.666)	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
2017/07/04	R186	02/11/2017			Bond Future	8.8716	114.0053	8.8394	114.2176	(0.364)	0.0000	0.0000	4
2017/07/04	R186	02/11/2017	8.89	Call	Bond Future	2,036.5200	2.0365	2,140.2700	2.1403	5.094	0	0	0
2017/07/04	R186	02/11/2017	8.90	Call	Bond Future	2,071.1300	2.0711	2,176.0100	2.1760	5.064	0	0	0
2017/07/04	R186	02/11/2017	9.00	Put	Bond Future	1,594.1200	1.5941	1,497.8000	1.4978	(6.042)	0	0	5,000
2017/07/04	R186	02/11/2017	8.88	Put	Bond Future	1,947.5600	1.9476	1,837.8900	1.8379	(5.631)	0	0	0
2017/07/04	R186	02/11/2017	8.90	Put	Bond Future	1,884.9500	1.8850	1,777.5300	1.7775	(5.699)	0	0	0
2017/07/04	R186	02/11/2017	9.00	Call	Bond Future	2,433.4700	2.4335	2,549.4500	2.5494	4.766	0	0	0
2017/07/04	R186	01/02/2018	8.96	Call	Bond Future	2,716.1900	2.7162	2,826.2100	2.8262	4.051	0	0	0
2017/07/04	R186	01/02/2018			Bond Future	8.9144	110.9156	8.8807	111.1320	(0.377)	0.0000	0.0000	0
2017/07/04	R186	01/02/2018	8.97	Call	Bond Future	2,750.7500	2.7507	2,861.6200	2.8616	4.031	0	0	0
2017/07/04	R186	01/02/2018	8.98	Call	Bond Future	2,785.5300	2.7855	2,897.2600	2.8973	4.011	0	0	0
2017/07/04	R186	01/02/2018	8.96	Put	Bond Future	2,423.6200	2.4236	2,317.2800	2.3173	(4.388)	0	0	0
2017/07/04	R186	01/02/2018	8.97	Put	Bond Future	2,394.2000	2.3942	2,288.7100	2.2887	(4.406)	0	0	0
2017/07/04	R186	01/02/2018	8.98	Put	Bond Future	2,365.0400	2.3650	2,260.4100	2.2604	(4.424)	0	0	0
2017/07/04	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R197	03/08/2017			Bond Future	294.9153	294.9153	294.8835	294.8835	(0.011)	0.0000	0.0000	2,350
2017/07/04	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R197	03/08/2017	308.05	Put	Bond Future	13,134.6500	13.1346	13,166.5200	13.1665	0.243	0	0	0
2017/07/04	R197	03/08/2017	308.07	Put	Bond Future	13,154.6500	13.1546	13,186.5200	13.1865	0.242	0	0	0
2017/07/04	R197	03/08/2017	308.06	Put	Bond Future	13,144.6500	13.1446	13,176.5200	13.1765	0.242	0	0	0
2017/07/04	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R197	02/11/2017			Bond Future	300.6097	300.6097	300.5769	300.5769	(0.011)	0.0000	0.0000	0
2017/07/04	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R197	02/11/2017	305.15	Put	Bond Future	4,540.3000	4.5403	4,573.1400	4.5731	0.723	0	0	0
2017/07/04	R197	02/11/2017	305.17	Put	Bond Future	4,560.3000	4.5603	4,593.1400	4.5931	0.720	0	0	0
2017/07/04	R197	02/11/2017	305.16	Put	Bond Future	4,550.3000	4.5503	4,583.1400	4.5831	0.722	0	0	0
2017/07/04	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R197	01/02/2018			Bond Future	299.5030	299.5030	299.4704	299.4704	(0.011)	0.0000	0.0000	0
2017/07/04	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R197	01/02/2018	301.66	Put	Bond Future	2,157.0200	2.1570	2,189.6000	2.1896	1.510	0	0	0
2017/07/04	R197	01/02/2018	301.68	Put	Bond Future	2,177.0200	2.1770	2,209.6000	2.2096	1.497	0	0	0
2017/07/04	R197	01/02/2018	301.67	Put	Bond Future	2,167.0200	2.1670	2,199.6000	2.1996	1.503	0	0	0
2017/07/04	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R202	03/08/2017			Bond Future	240.3299	240.3299	238.7779	238.7779	(0.646)	0.0000	0.0000	30,561
2017/07/04	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R202	03/08/2017	258.35	Put	Bond Future	18,020.1200	18.0201	19,572.1200	19.5721	8.613	0	0	0
2017/07/04	R202	03/08/2017	258.37	Put	Bond Future	18,040.1200	18.0401	19,592.1200	19.5921	8.603	0	0	0
2017/07/04	R202	03/08/2017	258.36	Put	Bond Future	18,030.1200	18.0301	19,582.1200	19.5821	8.608	0	0	0
2017/07/04	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R202	02/11/2017			Bond Future	244.9703	244.9703	243.3881	243.3881	(0.646)	0.0000	0.0000	0
2017/07/04	R202	02/11/2017	253.89	Put	Bond Future	8,919.6800	8.9197	10,501.8500	10.5018	17.738	0	0	0
2017/07/04	R202	02/11/2017	253.91	Put	Bond Future	8,939.6800	8.9397	10,521.8500	10.5218	17.698	0	0	0
2017/07/04	R202	02/11/2017	253.90	Put	Bond Future	8,929.6800	8.9297	10,511.8500	10.5118	17.718	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
2017/07/04	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R202	01/02/2018	249.06	Put	Bond Future	2,990.1800	2.9902	4,602.9400	4.6029	53.935	0	0	0
2017/07/04	R202	01/02/2018			Bond Future	246.0698	246.0698	244.4571	244.4571	(0.655)	0.0000	0.0000	0
2017/07/04	R202	01/02/2018	249.08	Put	Bond Future	3,010.1800	3.0102	4,622.9400	4.6229	53.577	0	0	0
2017/07/04	R202	01/02/2018	249.07	Put	Bond Future	3,000.1800	3.0002	4,612.9400	4.6129	53.755	0	0	0
2017/07/04	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R203	03/08/2017			Bond Future	7.4025	103.3287	7.3517	103.3341	(0.686)	0.0000	0.0000	0
2017/07/04	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R203	03/08/2017	4.87	Put	Bond Future	271.0700	0.2711	265.6500	0.2657	(1.999)	0	0	0
2017/07/04	R203	03/08/2017	4.89	Put	Bond Future	268.9200	0.2689	263.5000	0.2635	(2.015)	0	0	0
2017/07/04	R203	03/08/2017	4.88	Put	Bond Future	269.9900	0.2700	264.5700	0.2646	(2.007)	0	0	0
2017/07/04	R204	03/08/2017	7.77	Put	Bond Future	28.5500	0.0286	21.9600	0.0220	(23.082)	0	0	0
2017/07/04	R204	03/08/2017			Bond Future	7.5500	101.6098	7.5237	101.6437	(0.350)	0.0000	0.0000	42,057
2017/07/04	R204	03/08/2017	7.76	Put	Bond Future	30.7900	0.0308	23.8000	0.0238	(22.702)	0	0	0
2017/07/04	R204	03/08/2017	7.75	Call	Bond Future	289.6000	0.2896	316.1100	0.3161	9.154	0	0	0
2017/07/04	R204	03/08/2017	7.76	Call	Bond Future	300.0200	0.3000	326.9400	0.3269	8.973	0	0	0
2017/07/04	R204	03/08/2017	7.77	Call	Bond Future	310.5700	0.3106	337.8900	0.3379	8.797	0	0	0
2017/07/04	R204	03/08/2017	7.75	Put	Bond Future	33.1700	0.0332	25.7700	0.0258	(22.309)	0	0	0
2017/07/04	R204	02/11/2017	7.76	Put	Bond Future	37.8700	0.0379	30.9300	0.0309	(18.326)	0	0	0
2017/07/04	R204	02/11/2017			Bond Future	7.5034	103.5490	7.4706	103.5837	(0.436)	0.0000	0.0000	0
2017/07/04	R204	02/11/2017	7.75	Put	Bond Future	39.9100	0.0399	32.6700	0.0327	(18.141)	0	0	0
2017/07/04	R204	02/11/2017	7.76	Call	Bond Future	309.7200	0.3097	337.5300	0.3375	8.979	0	0	0
2017/07/04	R204	02/11/2017	7.74	Call	Bond Future	292.7500	0.2927	319.9400	0.3199	9.288	0	0	0
2017/07/04	R204	02/11/2017	7.75	Call	Bond Future	301.1900	0.3012	328.7000	0.3287	9.134	0	0	0
2017/07/04	R204	02/11/2017	7.74	Put	Bond Future	42.0500	0.0421	34.4900	0.0345	(17.979)	0	0	0
2017/07/04	R204	01/02/2018	7.27	Call	Bond Future	162.3600	0.1624	177.2800	0.1773	9.189	0	0	0
2017/07/04	R204	01/02/2018			Bond Future	7.3969	101.5188	7.3545	101.5543	(0.574)	0.0000	0.0000	0
2017/07/04	R204	01/02/2018	7.25	Call	Bond Future	154.8500	0.1548	169.3200	0.1693	9.345	0	0	0
2017/07/04	R204	01/02/2018	7.26	Call	Bond Future	158.5800	0.1586	173.2700	0.1733	9.263	0	0	0
2017/07/04	R204	01/02/2018	7.25	Put	Bond Future	277.4900	0.2775	256.5300	0.2565	(7.553)	0	0	0
2017/07/04	R204	01/02/2018	7.27	Put	Bond Future	268.2900	0.2683	247.7800	0.2478	(7.645)	0	0	0
2017/07/04	R204	01/02/2018	7.26	Put	Bond Future	272.8600	0.2729	252.1200	0.2521	(7.601)	0	0	0
2017/07/04	R207	03/08/2017	8.19	Call	Bond Future	1,089.7200	1.0897	1,122.4800	1.1225	3.006	0	0	51
2017/07/04	R207	03/08/2017			Bond Future	7.6870	99.5113	7.6713	99.5453	(0.204)	0.0000	0.0000	45,818
2017/07/04	R207	03/08/2017	8.39	Put	Bond Future	0.6800	0.0007	0.4700	0.0005	(30.882)	0	0	0
2017/07/04	R207	03/08/2017	8.41	Put	Bond Future	0.5400	0.0005	0.3700	0.0004	(31.481)	0	0	0
2017/07/04	R207	03/08/2017	8.19	Put	Bond Future	5.5700	0.0056	4.2700	0.0043	(23.339)	0	0	0
2017/07/04	R207	03/08/2017	8.40	Put	Bond Future	0.6100	0.0006	0.4200	0.0004	(31.148)	0	0	0
2017/07/04	R207	03/08/2017	8.41	Call	Bond Future	1,554.1900	1.5542	1,588.0800	1.5881	2.181	0	0	0

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2017/07/04	R207	03/08/2017	8.39	Call	Bond Future	1,511.7700	1.5118	1,545.6200	1.5456	2.239	0	0	0
2017/07/04	R207	03/08/2017	8.40	Call	Bond Future	1,532.9800	1.5330	1,566.8500	1.5669	2.209	0	0	0
2017/07/04	R207	02/11/2017			Bond Future	7.6740	101.4104	7.6563	101.4453	(0.231)	0.0000	0.0000	0
2017/07/04	R207	02/11/2017	8.03	Put	Bond Future	103.5800	0.1036	95.4800	0.0955	(7.820)	0	0	0
2017/07/04	R207	02/11/2017	8.05	Put	Bond Future	96.2100	0.0962	88.5600	0.0886	(7.951)	0	0	0
2017/07/04	R207	02/11/2017	8.03	Call	Bond Future	801.8700	0.8019	828.6600	0.8287	3.341	0	0	0
2017/07/04	R207	02/11/2017	8.04	Put	Bond Future	99.8400	0.0998	91.9700	0.0920	(7.883)	0	0	0
2017/07/04	R207	02/11/2017	8.04	Call	Bond Future	817.6600	0.8177	844.6800	0.8447	3.305	0	0	0
2017/07/04	R207	02/11/2017	8.05	Call	Bond Future	833.5500	0.8336	860.7900	0.8608	3.268	0	0	0
2017/07/04	R207	01/02/2018			Bond Future	7.6433	99.7369	7.6231	99.7724	(0.264)	0.0000	0.0000	0
2017/07/04	R207	01/02/2018	7.60	Put	Bond Future	512.2900	0.5123	492.7700	0.4928	(3.810)	0	0	0
2017/07/04	R207	01/02/2018	7.62	Put	Bond Future	494.7700	0.4948	475.6700	0.4757	(3.860)	0	0	0
2017/07/04	R207	01/02/2018	7.60	Call	Bond Future	435.9400	0.4359	452.0000	0.4520	3.684	0	0	0
2017/07/04	R207	01/02/2018	7.61	Put	Bond Future	503.6300	0.5036	484.3200	0.4843	(3.834)	0	0	0
2017/07/04	R207	01/02/2018	7.61	Call	Bond Future	444.9300	0.4449	461.2000	0.4612	3.657	0	0	0
2017/07/04	R207	01/02/2018	7.62	Call	Bond Future	453.7200	0.4537	470.2000	0.4702	3.632	0	0	0
2017/07/04	R208	03/08/2017	8.32	Call	Bond Future	1,618.9600	1.6190	1,663.9700	1.6640	2.780	0	0	0
2017/07/04	R208	03/08/2017			Bond Future	7.7894	99.1403	7.7739	99.1877	(0.199)	0.0000	0.0000	36,711
2017/07/04	R208	03/08/2017	8.30	Call	Bond Future	1,561.0500	1.5610	1,605.7100	1.6057	2.861	0	0	0
2017/07/04	R208	03/08/2017	8.31	Call	Bond Future	1,589.9600	1.5900	1,634.8000	1.6348	2.820	0	0	0
2017/07/04	R208	03/08/2017	8.30	Put	Bond Future	13.7500	0.0138	10.9600	0.0110	(20.291)	0	0	0
2017/07/04	R208	03/08/2017	8.32	Put	Bond Future	11.6700	0.0117	9.2300	0.0092	(20.908)	0	0	0
2017/07/04	R208	03/08/2017	8.31	Put	Bond Future	12.6600	0.0127	10.0500	0.0100	(20.616)	0	0	0
2017/07/04	R208	02/11/2017	8.18	Put	Bond Future	182.5600	0.1826	170.4700	0.1705	(6.622)	0	0	0
2017/07/04	R208	02/11/2017			Bond Future	7.7942	97.6305	7.7774	97.6790	(0.216)	0.0000	0.0000	0
2017/07/04	R208	02/11/2017	8.20	Put	Bond Future	170.6900	0.1707	159.1900	0.1592	(6.737)	0	0	0
2017/07/04	R208	02/11/2017	8.19	Put	Bond Future	176.4600	0.1765	164.6700	0.1647	(6.681)	0	0	0
2017/07/04	R208	02/11/2017	8.18	Call	Bond Future	1,285.7400	1.2857	1,322.1600	1.3222	2.833	0	0	0
2017/07/04	R208	02/11/2017	8.19	Call	Bond Future	1,308.0400	1.3080	1,344.7600	1.3448	2.807	0	0	0
2017/07/04	R208	02/11/2017	8.20	Call	Bond Future	1,330.6500	1.3306	1,367.6600	1.3677	2.781	0	0	0
2017/07/04	R208	01/02/2018	7.85	Put	Bond Future	705.2200	0.7052	680.7300	0.6807	(3.473)	0	0	0
2017/07/04	R208	01/02/2018			Bond Future	7.7902	99.5256	7.7719	99.5750	(0.235)	0.0000	0.0000	0
2017/07/04	R208	01/02/2018	7.84	Put	Bond Future	717.3700	0.7174	692.6100	0.6926	(3.451)	0	0	0
2017/07/04	R208	01/02/2018	7.85	Call	Bond Future	866.2700	0.8663	891.2100	0.8912	2.879	0	0	0
2017/07/04	R208	01/02/2018	7.83	Call	Bond Future	836.5900	0.8366	860.9900	0.8610	2.917	0	0	0
2017/07/04	R208	01/02/2018	7.84	Call	Bond Future	851.5100	0.8515	876.1800	0.8762	2.897	0	0	0
2017/07/04	R208	01/02/2018	7.83	Put	Bond Future	729.3700	0.7294	704.3400	0.7043	(3.432)	0	0	0
2017/07/04	R209	03/08/2017			Bond Future	9.7097	72.6561	9.6586	72.9935	(0.526)	0.0000	0.0000	74,046
2017/07/04	R209	03/08/2017	9.44	Call	Bond Future	353.8200	0.3538	429.2500	0.4292	21.319	0	0	0
2017/07/04	R209	03/08/2017	9.43	Put	Bond Future	2,215.0800	2.2151	1,950.4200	1.9504	(11.948)	0	0	0
2017/07/04	R209	03/08/2017	9.45	Put	Bond Future	2,110.9300	2.1109	1,851.7900	1.8518	(12.276)	0	0	0
2017/07/04	R209	03/08/2017	9.44	Put	Bond Future	2,162.6800	2.1627	1,900.7500	1.9007	(12.111)	0	0	0
2017/07/04	R209	03/08/2017	9.45	Call	Bond Future	370.3800	0.3704	448.6000	0.4486	21.119	0	0	0
2017/07/04	R209	03/08/2017	9.43	Call	Bond Future	337.8000	0.3378	410.5000	0.4105	21.522	0	0	0
2017/07/04	R209	02/11/2017	9.52	Put	Bond Future	3,105.8500	3.1058	2,895.0900	2.8951	(6.786)	0	0	0
2017/07/04	R209	02/11/2017	9.75	Call	Bond Future	2,169.7800	2.1698	2,340.3000	2.3403	7.859	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
2017/07/04	R209	02/11/2017	8.30	Put	Bond Future	10,652.2100		10.6522	10,318.9400	10.3189	(3.129)	0	0	0
2017/07/04	R209	02/11/2017			Bond Future	9.7623		70.8929	9.7097	71.2368	(0.539)	0.0000	0.0000	800
2017/07/04	R209	02/11/2017	9.54	Put	Bond Future	3,023.7300		3.0237	2,816.1900	2.8162	(6.864)	0	0	0
2017/07/04	R209	02/11/2017	10.00	Call	Bond Future	3,066.1600		3.0662	3,275.7400	3.2757	6.835	0	0	0
2017/07/04	R209	02/11/2017	9.53	Put	Bond Future	3,064.6100		3.0646	2,855.4600	2.8555	(6.825)	0	0	0
2017/07/04	R209	02/11/2017	9.75	Put	Bond Future	2,250.1300		2.2501	2,076.6900	2.0767	(7.708)	0	0	6,500
2017/07/04	R209	02/11/2017	9.54	Call	Bond Future	1,552.2600		1.5523	1,688.6800	1.6887	8.788	0	0	0
2017/07/04	R209	02/11/2017	9.00	Put	Bond Future	5,755.4900		5.7555	5,470.9900	5.4710	(4.943)	0	0	0
2017/07/04	R209	02/11/2017	10.60	Put	Bond Future	551.4000		0.5514	489.7800	0.4898	(11.175)	0	0	1,300
2017/07/04	R209	02/11/2017	9.52	Call	Bond Future	1,499.7500		1.4997	1,632.9500	1.6329	8.881	0	0	0
2017/07/04	R209	02/11/2017	10.00	Put	Bond Future	1,542.7100		1.5427	1,408.3300	1.4083	(8.711)	0	0	3,360
2017/07/04	R209	02/11/2017	9.00	Call	Bond Future	512.4300		0.5124	571.8900	0.5719	11.604	0	0	4,100
2017/07/04	R209	02/11/2017	10.60	Call	Bond Future	5,704.9400		5.7049	5,987.2800	5.9873	4.949	0	0	0
2017/07/04	R209	02/11/2017	8.30	Call	Bond Future	68.7400		0.0687	79.4300	0.0794	15.551	0	0	2,800
2017/07/04	R209	02/11/2017	9.53	Call	Bond Future	1,525.8700		1.5259	1,660.6800	1.6607	8.835	0	0	0
2017/07/04	R209	01/02/2018	9.73	Call	Bond Future	2,568.8400		2.5688	2,737.0900	2.7371	6.550	0	0	0
2017/07/04	R209	01/02/2018	9.72	Call	Bond Future	2,538.2300		2.5382	2,705.1900	2.7052	6.578	0	0	0
2017/07/04	R209	01/02/2018			Bond Future	9.8138		72.2689	9.7597	72.6195	(0.551)	0.0000	0.0000	0
2017/07/04	R209	01/02/2018	9.71	Call	Bond Future	2,507.8200		2.5078	2,673.4900	2.6735	6.606	0	0	0
2017/07/04	R209	01/02/2018	9.71	Put	Bond Future	3,182.6800		3.1827	2,997.7300	2.9977	(5.811)	0	0	0
2017/07/04	R209	01/02/2018	9.73	Put	Bond Future	3,112.9300		3.1129	2,930.5600	2.9306	(5.858)	0	0	0
2017/07/04	R209	01/02/2018	9.72	Put	Bond Future	3,147.6600		3.1477	2,964.0000	2.9640	(5.835)	0	0	0
2017/07/04	R210	03/08/2017	196.29	Put	Bond Future	11,016.1700		11.0162	11,036.2400	11.0362	0.182	0	0	0
2017/07/04	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R210	03/08/2017			Bond Future	185.2738		185.2738	185.2538	185.2538	(0.011)	0.0000	0.0000	1,675
2017/07/04	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R210	03/08/2017	196.28	Put	Bond Future	11,006.1700		11.0062	11,026.2400	11.0262	0.182	0	0	0
2017/07/04	R210	03/08/2017	196.30	Put	Bond Future	11,026.1700		11.0262	11,046.2400	11.0462	0.182	0	0	0
2017/07/04	R210	02/11/2017	192.08	Put	Bond Future	5,628.4500		5.6285	5,649.1900	5.6492	0.368	0	0	0
2017/07/04	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R210	02/11/2017			Bond Future	186.4515		186.4515	186.4308	186.4308	(0.011)	0.0000	0.0000	0
2017/07/04	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R210	02/11/2017	192.07	Put	Bond Future	5,618.4500		5.6185	5,639.1900	5.6392	0.369	0	0	0
2017/07/04	R210	02/11/2017	192.09	Put	Bond Future	5,638.4500		5.6385	5,659.1900	5.6592	0.368	0	0	0
2017/07/04	R210	01/02/2018			Bond Future	190.1399		190.1399	190.1192	190.1192	(0.011)	0.0000	0.0000	0
2017/07/04	R210	01/02/2018	192.36	Put	Bond Future	2,220.0600		2.2201	2,240.8200	2.2408	0.935	0	0	0
2017/07/04	R210	01/02/2018	192.38	Put	Bond Future	2,240.0600		2.2401	2,260.8200	2.2608	0.927	0	0	0
2017/07/04	R210	01/02/2018	192.37	Put	Bond Future	2,230.0600		2.2301	2,250.8200	2.2508	0.931	0	0	0
2017/07/04	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R212	03/08/2017			Bond Future	148.0760		148.0760	148.0600	148.0600	(0.011)	0.0000	0.0000	4,858
2017/07/04	R212	03/08/2017	153.34	Put	Bond Future	5,264.0300		5.2640	5,280.0500	5.2800	0.304	0	0	0
2017/07/04	R212	03/08/2017	153.36	Put	Bond Future	5,284.0300		5.2840	5,300.0500	5.3000	0.303	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
2017/07/04	R212	03/08/2017	153.35	Put	Bond Future	5,274.0300	5.2740	5,290.0500	5.2900	0.304	0	0	0
2017/07/04	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R212	02/11/2017			Bond Future	150.9351	150.9351	150.9186	150.9186	(0.011)	0.0000	0.0000	0
2017/07/04	R212	02/11/2017	152.40	Put	Bond Future	1,464.8800	1.4649	1,481.4300	1.4814	1.130	0	0	0
2017/07/04	R212	02/11/2017	152.42	Put	Bond Future	1,484.8800	1.4849	1,501.4300	1.5014	1.115	0	0	0
2017/07/04	R212	02/11/2017	152.41	Put	Bond Future	1,474.8800	1.4749	1,491.4300	1.4914	1.122	0	0	0
2017/07/04	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R212	01/02/2018	154.71	Put	Bond Future	2,849.3200	2.8493	2,865.8000	2.8658	0.578	0	0	0
2017/07/04	R212	01/02/2018			Bond Future	151.8607	151.8607	151.8442	151.8442	(0.011)	0.0000	0.0000	0
2017/07/04	R212	01/02/2018	154.70	Put	Bond Future	2,839.3200	2.8393	2,855.8000	2.8558	0.580	0	0	0
2017/07/04	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/04	R212	01/02/2018	154.69	Put	Bond Future	2,829.3200	2.8293	2,845.8000	2.8458	0.582	0	0	0
2017/07/04	R213	03/08/2017	9.33	Put	Bond Future	1,374.0500	1.3741	1,219.6600	1.2197	(11.236)	0	0	0
2017/07/04	R213	03/08/2017			Bond Future	9.4343	84.6414	9.3984	84.8781	(0.381)	0.0000	0.0000	59,479
2017/07/04	R213	03/08/2017	9.35	Put	Bond Future	1,295.2900	1.2953	1,145.7300	1.1457	(11.546)	0	0	0
2017/07/04	R213	03/08/2017	9.34	Put	Bond Future	1,334.3100	1.3343	1,182.3200	1.1823	(11.391)	0	0	0
2017/07/04	R213	03/08/2017	9.33	Call	Bond Future	684.5800	0.6846	766.9200	0.7669	12.028	0	0	0
2017/07/04	R213	03/08/2017	9.34	Call	Bond Future	711.2700	0.7113	796.0100	0.7960	11.914	0	0	0
2017/07/04	R213	03/08/2017	9.35	Call	Bond Future	738.6200	0.7386	825.7900	0.8258	11.802	0	0	0
2017/07/04	R213	02/11/2017	9.36	Put	Bond Future	2,553.6600	2.5537	2,414.3700	2.4144	(5.455)	0	0	0
2017/07/04	R213	02/11/2017			Bond Future	9.4881	82.7069	9.4509	82.9483	(0.392)	0.0000	0.0000	0
2017/07/04	R213	02/11/2017	9.35	Put	Bond Future	2,590.7300	2.5907	2,450.2600	2.4503	(5.422)	0	0	0
2017/07/04	R213	02/11/2017	9.36	Call	Bond Future	1,717.3300	1.7173	1,819.4900	1.8195	5.949	0	0	0
2017/07/04	R213	02/11/2017	9.34	Call	Bond Future	1,660.1600	1.6602	1,759.9700	1.7600	6.012	0	0	0
2017/07/04	R213	02/11/2017	9.35	Call	Bond Future	1,688.6000	1.6886	1,789.5800	1.7896	5.980	0	0	0
2017/07/04	R213	02/11/2017	9.34	Put	Bond Future	2,628.1600	2.6282	2,486.5200	2.4865	(5.389)	0	0	0
2017/07/04	R213	01/02/2018	9.42	Call	Bond Future	2,341.3500	2.3413	2,452.4700	2.4525	4.746	0	0	0
2017/07/04	R213	01/02/2018			Bond Future	9.5418	84.3122	9.5034	84.5584	(0.402)	0.0000	0.0000	0
2017/07/04	R213	01/02/2018	9.43	Call	Bond Future	2,370.8800	2.3709	2,482.9400	2.4829	4.727	0	0	0
2017/07/04	R213	01/02/2018	9.41	Put	Bond Future	3,160.7600	3.1608	3,024.8200	3.0248	(4.301)	0	0	0
2017/07/04	R213	01/02/2018	9.43	Put	Bond Future	3,090.2400	3.0902	2,956.1600	2.9562	(4.339)	0	0	0
2017/07/04	R213	01/02/2018	9.42	Put	Bond Future	3,125.4900	3.1255	2,990.4700	2.9905	(4.320)	0	0	0
2017/07/04	R213	01/02/2018	9.41	Call	Bond Future	2,311.7600	2.3118	2,421.9600	2.4220	4.767	0	0	0
2017/07/04	R214	03/08/2017	9.51	Call	Bond Future	309.7800	0.3098	376.8100	0.3768	21.638	0	0	0
2017/07/04	R214	03/08/2017			Bond Future	9.8245	72.5281	9.7734	72.8781	(0.520)	0.0000	0.0000	37,026
2017/07/04	R214	03/08/2017	9.52	Call	Bond Future	324.8100	0.3248	394.4600	0.3945	21.443	0	0	0
2017/07/04	R214	03/08/2017	9.53	Call	Bond Future	340.3600	0.3404	412.6900	0.4127	21.251	0	0	0
2017/07/04	R214	03/08/2017	9.51	Put	Bond Future	2,511.4900	2.5115	2,228.5100	2.2285	(11.267)	0	0	0
2017/07/04	R214	03/08/2017	9.53	Put	Bond Future	2,398.6900	2.3987	2,121.0100	2.1210	(11.576)	0	0	0
2017/07/04	R214	03/08/2017	9.52	Put	Bond Future	2,454.7700	2.4548	2,174.4100	2.1744	(11.421)	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
2017/07/04	R214	02/11/2017	9.60	Call	Bond Future	1,484.1000		1.4841	1,616.8300	1.6168	8.943	0	0	0
2017/07/04	R214	02/11/2017			Bond Future	9.8783		70.6160	9.8258	70.9728	(0.532)	0.0000	0.0000	0
2017/07/04	R214	02/11/2017	9.58	Call	Bond Future	1,432.5700		1.4326	1,562.0400	1.5620	9.038	0	0	0
2017/07/04	R214	02/11/2017	9.59	Call	Bond Future	1,458.1900		1.4582	1,589.2900	1.5893	8.991	0	0	0
2017/07/04	R214	02/11/2017	9.60	Put	Bond Future	3,408.4000		3.4084	3,184.3100	3.1843	(6.575)	0	0	0
2017/07/04	R214	02/11/2017	9.58	Put	Bond Future	3,498.4800		3.4985	3,271.1300	3.2711	(6.499)	0	0	0
2017/07/04	R214	02/11/2017	9.59	Put	Bond Future	3,453.2400		3.4532	3,227.5200	3.2275	(6.536)	0	0	0
2017/07/04	R214	01/02/2018			Bond Future	9.9321		71.9866	9.8780	72.3505	(0.545)	0.0000	0.0000	0
2017/07/04	R214	01/02/2018	9.82	Put	Bond Future	3,393.4600		3.3935	3,200.9600	3.2010	(5.673)	0	0	0
2017/07/04	R214	01/02/2018	9.84	Put	Bond Future	3,322.0100		3.3220	3,132.1400	3.1321	(5.716)	0	0	0
2017/07/04	R214	01/02/2018	9.83	Put	Bond Future	3,357.5800		3.3576	3,166.4000	3.1664	(5.694)	0	0	0
2017/07/04	R214	01/02/2018	9.84	Call	Bond Future	2,700.6100		2.7006	2,874.5500	2.8745	6.441	0	0	0
2017/07/04	R214	01/02/2018	9.82	Call	Bond Future	2,635.9300		2.6359	2,807.2400	2.8072	6.499	0	0	0
2017/07/04	R214	01/02/2018	9.83	Call	Bond Future	2,668.1700		2.6682	2,840.8000	2.8408	6.470	0	0	0
2017/07/04	R248	03/08/2017			Bond Future	9.8751		93.0219	9.8240	93.4673	(0.518)	0.0000	0.0000	78,666
2017/07/04	R248	03/08/2017	9.57	Call	Bond Future	460.7300		0.4607	552.6700	0.5527	19.955	0	0	0
2017/07/04	R248	03/08/2017	9.56	Put	Bond Future	3,250.9300		3.2509	2,894.1800	2.8942	(10.974)	0	0	0
2017/07/04	R248	03/08/2017	9.58	Put	Bond Future	3,108.8000		3.1088	2,758.6400	2.7586	(11.264)	0	0	0
2017/07/04	R248	03/08/2017	9.57	Put	Bond Future	3,179.4500		3.1794	2,825.9600	2.8260	(11.118)	0	0	0
2017/07/04	R248	03/08/2017	9.58	Call	Bond Future	481.5000		0.4815	576.7700	0.5768	19.786	0	0	0
2017/07/04	R248	03/08/2017	9.56	Call	Bond Future	440.6300		0.4406	529.3100	0.5293	20.126	0	0	0
2017/07/04	R248	02/11/2017	9.66	Put	Bond Future	4,385.3700		4.3854	4,103.1800	4.1032	(6.435)	0	0	0
2017/07/04	R248	02/11/2017			Bond Future	9.9307		90.3598	9.8780	90.8139	(0.530)	0.0000	0.0000	226
2017/07/04	R248	02/11/2017	9.65	Put	Bond Future	4,441.8200		4.4418	4,157.6000	4.1576	(6.399)	0	0	0
2017/07/04	R248	02/11/2017	9.64	Call	Bond Future	1,939.3500		1.9394	2,107.2600	2.1073	8.658	0	0	0
2017/07/04	R248	02/11/2017	9.65	Call	Bond Future	1,972.6300		1.9726	2,142.5600	2.1426	8.614	0	0	0
2017/07/04	R248	02/11/2017	9.66	Call	Bond Future	2,006.2400		2.0062	2,178.2000	2.1782	8.571	0	0	0
2017/07/04	R248	02/11/2017	9.64	Put	Bond Future	4,498.7600		4.4988	4,212.5200	4.2125	(6.363)	0	0	0
2017/07/04	R248	01/02/2018	9.90	Put	Bond Future	4,341.9700		4.3420	4,101.6900	4.1017	(5.534)	0	0	0
2017/07/04	R248	01/02/2018	9.89	Call	Bond Future	3,562.7300		3.5627	3,783.8000	3.7838	6.205	0	0	0
2017/07/04	R248	01/02/2018			Bond Future	9.9862		92.1138	9.9320	92.5767	(0.543)	0.0000	0.0000	0
2017/07/04	R248	01/02/2018	9.90	Call	Bond Future	3,603.8700		3.6039	3,826.5400	3.8265	6.179	0	0	0
2017/07/04	R248	01/02/2018	9.91	Call	Bond Future	3,645.5100		3.6455	3,869.7900	3.8698	6.152	0	0	0
2017/07/04	R248	01/02/2018	9.89	Put	Bond Future	4,387.1300		4.3871	4,145.2500	4.1452	(5.513)	0	0	0
2017/07/04	R248	01/02/2018	9.91	Put	Bond Future	4,297.4700		4.2975	4,058.8000	4.0588	(5.554)	0	0	0

Total

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