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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/07/2017 TO 10/07/2017

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
2017/07/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	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
2017/07/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	2025	03/08/2017			Bond Future	127.0076	127.0076	126.9937	126.9937	(0.011)	0.0000	0.0000	2,414
2017/07/10	2025	03/08/2017	133.96	Put	Bond Future	6,952.3900	6.9524	6,966.2800	6.9663	0.200	0	0	0
2017/07/10	2025	03/08/2017	133.98	Put	Bond Future	6,972.3900	6.9724	6,986.2800	6.9863	0.199	0	0	0
2017/07/10	2025	03/08/2017	133.97	Put	Bond Future	6,962.3900	6.9624	6,976.2800	6.9763	0.200	0	0	0
2017/07/10	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2025	02/11/2017			Bond Future	129.4583	129.4583	129.4437	129.4437	(0.011)	0.0000	0.0000	0
2017/07/10	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2025	02/11/2017	132.96	Put	Bond Future	3,501.6900	3.5017	3,516.2800	3.5163	0.417	0	0	0
2017/07/10	2025	02/11/2017	132.98	Put	Bond Future	3,521.6900	3.5217	3,536.2800	3.5363	0.414	0	0	0
2017/07/10	2025	02/11/2017	132.97	Put	Bond Future	3,511.6900	3.5117	3,526.2800	3.5263	0.415	0	0	0
2017/07/10	2025	01/02/2018	133.89	Put	Bond Future	3,225.9300	3.2259	3,243.4900	3.2435	0.544	0	0	0
2017/07/10	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2025	01/02/2018			Bond Future	130.6641	130.6641	130.6465	130.6465	(0.013)	0.0000	0.0000	0
2017/07/10	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2025	01/02/2018	133.88	Put	Bond Future	3,215.9300	3.2159	3,233.4900	3.2335	0.546	0	0	0
2017/07/10	2025	01/02/2018	133.90	Put	Bond Future	3,235.9300	3.2359	3,253.4900	3.2535	0.543	0	0	0
2017/07/10	2029	03/08/2017			Bond Future	99.1638	99.1638	99.1528	99.1528	(0.011)	0.0000	0.0000	0
2017/07/10	2029	01/02/2018			Bond Future	102.0469	102.0469	102.0332	102.0332	(0.013)	0.0000	0.0000	0
2017/07/10	2030	03/08/2017	9.34	Put	Bond Future	966.6700	0.9667	488.2900	0.4883	(49.487)	0	0	0
2017/07/10	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2030	03/08/2017			Bond Future	9.4836	89.4492	9.4123	89.9276	(0.752)	0.0000	0.0000	43,303
2017/07/10	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2030	03/08/2017	9.33	Put	Bond Future	1,034.5400	1.0345	556.1600	0.5562	(46.241)	0	0	0
2017/07/10	2030	03/08/2017	9.35	Put	Bond Future	898.8800	0.8989	420.5000	0.4205	(53.220)	0	0	0
2017/07/10	2030	02/11/2017			Bond Future	9.5391	91.1560	9.4653	91.6434	(0.773)	0.0000	0.0000	1
2017/07/10	2030	02/11/2017	9.34	Put	Bond Future	1,324.1000	1.3241	836.6900	0.8367	(36.811)	0	0	0
2017/07/10	2030	02/11/2017	9.36	Put	Bond Future	1,189.8600	1.1899	702.4500	0.7025	(40.964)	0	0	0
2017/07/10	2030	02/11/2017	9.35	Put	Bond Future	1,256.9400	1.2569	769.5300	0.7695	(38.778)	0	0	0
2017/07/10	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2030	01/02/2018			Bond Future	9.5941	88.9193	9.5179	89.4149	(0.794)	0.0000	0.0000	0

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2017/07/10	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2030	01/02/2018	9.37	Put	Bond Future	1,469.1900	1.4692	973.6100	0.9736	(33.732)	0	0	0
2017/07/10	2030	01/02/2018	9.39	Put	Bond Future	1,336.7300	1.3367	841.1500	0.8411	(37.074)	0	0	0
2017/07/10	2030	01/02/2018	9.38	Put	Bond Future	1,402.9300	1.4029	907.3500	0.9073	(35.325)	0	0	0
2017/07/10	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2032	03/08/2017	9.43	Put	Bond Future	2,173.8000	2.1738	1,758.7900	1.7588	(19.091)	0	0	0
2017/07/10	2032	03/08/2017			Bond Future	9.6735	91.8839	9.6023	92.3935	(0.737)	0.0000	0.0000	27,082
2017/07/10	2032	03/08/2017	9.45	Put	Bond Future	2,066.3900	2.0664	1,659.6500	1.6597	(19.684)	0	0	0
2017/07/10	2032	03/08/2017	9.44	Put	Bond Future	2,119.7300	2.1197	1,708.8100	1.7088	(19.385)	0	0	0
2017/07/10	2032	03/08/2017	9.44	Call	Bond Future	433.6200	0.4336	532.3300	0.5323	22.764	0	0	0
2017/07/10	2032	03/08/2017	9.45	Call	Bond Future	453.4200	0.4534	556.3100	0.5563	22.692	0	0	0
2017/07/10	2032	03/08/2017	9.43	Call	Bond Future	414.4600	0.4145	509.0800	0.5091	22.830	0	0	0
2017/07/10	2032	02/11/2017			Bond Future	9.7342	89.4792	9.6606	89.9985	(0.756)	0.0000	0.0000	0
2017/07/10	2032	02/11/2017	9.48	Put	Bond Future	3,312.5400	3.3125	2,975.4500	2.9755	(10.176)	0	0	0
2017/07/10	2032	02/11/2017	9.50	Put	Bond Future	3,223.3500	3.2233	2,891.1700	2.8912	(10.305)	0	0	0
2017/07/10	2032	02/11/2017	9.49	Put	Bond Future	3,267.7500	3.2677	2,933.1100	2.9331	(10.241)	0	0	0
2017/07/10	2032	02/11/2017	9.48	Call	Bond Future	1,500.8100	1.5008	1,683.0000	1.6830	12.139	0	0	0
2017/07/10	2032	02/11/2017	9.49	Call	Bond Future	1,528.2900	1.5283	1,712.9300	1.7129	12.081	0	0	0
2017/07/10	2032	02/11/2017	9.50	Call	Bond Future	1,556.0900	1.5561	1,743.1900	1.7432	12.024	0	0	0
2017/07/10	2032	01/02/2018	9.55	Put	Bond Future	3,943.5600	3.9436	3,626.4000	3.6264	(8.042)	0	0	0
2017/07/10	2032	01/02/2018			Bond Future	9.7940	91.2150	9.7181	91.7431	(0.775)	0.0000	0.0000	0
2017/07/10	2032	01/02/2018	9.57	Put	Bond Future	3,862.2400	3.8622	3,548.9700	3.5490	(8.111)	0	0	0
2017/07/10	2032	01/02/2018	9.56	Put	Bond Future	3,902.7500	3.9027	3,587.5300	3.5875	(8.077)	0	0	0
2017/07/10	2032	01/02/2018	9.55	Call	Bond Future	2,229.6300	2.2296	2,440.5300	2.4405	9.459	0	0	0
2017/07/10	2032	01/02/2018	9.56	Call	Bond Future	2,260.0000	2.2600	2,472.8400	2.4728	9.418	0	0	0
2017/07/10	2032	01/02/2018	9.57	Call	Bond Future	2,290.5900	2.2906	2,505.3800	2.5054	9.377	0	0	0
2017/07/10	2033	03/08/2017	113.14	Put	Bond Future	9,419.0800	9.4191	9,430.5500	9.4305	0.122	0	0	0
2017/07/10	2033	03/08/2017			Bond Future	103.7209	103.7209	103.7094	103.7094	(0.011)	0.0000	0.0000	6,534
2017/07/10	2033	03/08/2017	113.13	Put	Bond Future	9,409.0800	9.4091	9,420.5500	9.4205	0.122	0	0	0
2017/07/10	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2033	03/08/2017	113.12	Put	Bond Future	9,399.0800	9.3991	9,410.5500	9.4105	0.122	0	0	0
2017/07/10	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2033	02/11/2017			Bond Future	104.6498	104.6498	104.6378	104.6378	(0.011)	0.0000	0.0000	0
2017/07/10	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2033	02/11/2017	110.07	Put	Bond Future	5,420.1800	5.4202	5,432.1900	5.4322	0.222	0	0	0
2017/07/10	2033	02/11/2017	110.09	Put	Bond Future	5,440.1800	5.4402	5,452.1900	5.4522	0.221	0	0	0
2017/07/10	2033	02/11/2017	110.08	Put	Bond Future	5,430.1800	5.4302	5,442.1900	5.4422	0.221	0	0	0
2017/07/10	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2033	01/02/2018			Bond Future	106.7175	106.7175	106.7031	106.7031	(0.013)	0.0000	0.0000	0
2017/07/10	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2033	01/02/2018	109.64	Put	Bond Future	2,922.5000	2.9225	2,936.8600	2.9369	0.491	0	0	0

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2017/07/10	2033	01/02/2018	109.66	Put	Bond Future	2,942.5000	2.9425	2,956.8600	2.9569	0.488	0	0	0
2017/07/10	2033	01/02/2018	109.65	Put	Bond Future	2,932.5000	2.9325	2,946.8600	2.9469	0.490	0	0	0
2017/07/10	2037	03/08/2017	9.57	Call	Bond Future	287.6000	0.2876	316.3200	0.3163	9.986	0	0	0
2017/07/10	2037	03/08/2017			Bond Future	9.9296	87.9637	9.8784	88.3597	(0.515)	0.0000	0.0000	66,825
2017/07/10	2037	03/08/2017	9.58	Call	Bond Future	302.1100	0.3021	332.6700	0.3327	10.116	0	0	0
2017/07/10	2037	03/08/2017	9.56	Put	Bond Future	3,201.1100	3.2011	2,831.9900	2.8320	(11.531)	0	0	0
2017/07/10	2037	03/08/2017	9.57	Put	Bond Future	3,133.8800	3.1339	2,766.5300	2.7665	(11.722)	0	0	0
2017/07/10	2037	03/08/2017	9.58	Put	Bond Future	3,067.2900	3.0673	2,701.7800	2.7018	(11.916)	0	0	0
2017/07/10	2037	03/08/2017	9.56	Call	Bond Future	273.6200	0.2736	300.5700	0.3006	9.849	0	0	0
2017/07/10	2037	02/11/2017			Bond Future	9.9889	89.6421	9.9363	90.0456	(0.527)	0.0000	0.0000	233
2017/07/10	2037	02/11/2017	9.66	Call	Bond Future	1,500.5600	1.5006	1,618.9600	1.6190	7.890	0	0	0
2017/07/10	2037	02/11/2017	9.65	Put	Bond Future	4,121.4100	4.1214	3,834.5600	3.8346	(6.960)	0	0	0
2017/07/10	2037	02/11/2017	9.67	Put	Bond Future	4,016.7600	4.0168	3,733.4000	3.7334	(7.054)	0	0	0
2017/07/10	2037	02/11/2017	9.66	Put	Bond Future	4,068.8600	4.0689	3,783.7600	3.7838	(7.007)	0	0	0
2017/07/10	2037	02/11/2017	9.67	Call	Bond Future	1,528.2600	1.5283	1,648.4000	1.6484	7.861	0	0	0
2017/07/10	2037	02/11/2017	9.65	Call	Bond Future	1,473.1900	1.4732	1,589.8400	1.5898	7.918	0	0	0
2017/07/10	2037	01/02/2018			Bond Future	10.0482	87.1257	9.9940	87.5358	(0.539)	0.0000	0.0000	0
2017/07/10	2037	01/02/2018	9.81	Put	Bond Future	4,417.9600	4.4180	4,165.7500	4.1657	(5.709)	0	0	0
2017/07/10	2037	01/02/2018	9.83	Put	Bond Future	4,329.3400	4.3293	4,080.0100	4.0800	(5.759)	0	0	0
2017/07/10	2037	01/02/2018	9.82	Put	Bond Future	4,373.4800	4.3735	4,122.7100	4.1227	(5.734)	0	0	0
2017/07/10	2037	01/02/2018	9.82	Call	Bond Future	2,625.2300	2.6252	2,784.5700	2.7846	6.070	0	0	0
2017/07/10	2037	01/02/2018	9.83	Call	Bond Future	2,658.8400	2.6588	2,819.6200	2.8196	6.047	0	0	0
2017/07/10	2037	01/02/2018	9.81	Call	Bond Future	2,591.8500	2.5919	2,749.7500	2.7498	6.092	0	0	0
2017/07/10	2038	03/08/2017			Bond Future	126.2874	126.2874	126.2732	126.2732	(0.011)	0.0000	0.0000	22,629
2017/07/10	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2038	03/08/2017	141.16	Put	Bond Future	14,872.6500	14.8727	14,886.7600	14.8868	0.095	0	0	0
2017/07/10	2038	03/08/2017	141.18	Put	Bond Future	14,892.6500	14.8927	14,906.7600	14.9068	0.095	0	0	0
2017/07/10	2038	03/08/2017	141.17	Put	Bond Future	14,882.6500	14.8827	14,896.7600	14.8968	0.095	0	0	0
2017/07/10	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2038	02/11/2017			Bond Future	128.7239	128.7239	128.7092	128.7092	(0.011)	0.0000	0.0000	0
2017/07/10	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2038	02/11/2017	136.82	Put	Bond Future	8,096.0600	8.0961	8,110.8400	8.1108	0.183	0	0	0
2017/07/10	2038	02/11/2017	136.80	Put	Bond Future	8,076.0600	8.0761	8,090.8400	8.0908	0.183	0	0	0
2017/07/10	2038	02/11/2017	136.81	Put	Bond Future	8,086.0600	8.0861	8,100.8400	8.1008	0.183	0	0	0
2017/07/10	2038	01/02/2018	136.95	Put	Bond Future	7,203.7600	7.2038	7,221.5000	7.2215	0.246	0	0	0
2017/07/10	2038	01/02/2018			Bond Future	129.7462	129.7462	129.7285	129.7285	(0.014)	0.0000	0.0000	0
2017/07/10	2038	01/02/2018	136.94	Put	Bond Future	7,193.7600	7.1938	7,211.5000	7.2115	0.247	0	0	0
2017/07/10	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2038	01/02/2018	136.93	Put	Bond Future	7,183.7600	7.1838	7,201.5000	7.2015	0.247	0	0	0
2017/07/10	2040	03/08/2017			Bond Future	10.0148	91.1851	9.9737	91.5233	(0.410)	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
2017/07/10	2040	03/08/2017	9.61	Put	Bond Future	3,689.2600	3.6893	3,359.8300	3.3598	(8.929)	0	0	0
2017/07/10	2040	03/08/2017	9.63	Put	Bond Future	3,542.3800	3.5424	3,215.0500	3.2150	(9.240)	0	0	0
2017/07/10	2040	03/08/2017	9.62	Put	Bond Future	3,615.5000	3.6155	3,287.0800	3.2871	(9.084)	0	0	0
2017/07/10	2040	03/08/2017	9.61	Call	Bond Future	260.9700	0.2610	269.7300	0.2697	3.357	0	0	0
2017/07/10	2040	03/08/2017	9.62	Call	Bond Future	274.4300	0.2744	284.2000	0.2842	3.560	0	0	0
2017/07/10	2040	03/08/2017	9.63	Call	Bond Future	288.4100	0.2884	299.2700	0.2993	3.765	0	0	0
2017/07/10	2040	02/11/2017			Bond Future	10.0748	92.9249	10.0326	93.2696	(0.420)	0.0000	0.0000	0
2017/07/10	2040	02/11/2017	9.66	Call	Bond Future	1,422.2700	1.4223	1,504.6400	1.5046	5.791	0	0	0
2017/07/10	2040	02/11/2017	9.65	Put	Bond Future	4,958.4700	4.9585	4,694.8500	4.6949	(5.317)	0	0	0
2017/07/10	2040	02/11/2017	9.67	Put	Bond Future	4,839.3800	4.8394	4,578.4600	4.5785	(5.392)	0	0	0
2017/07/10	2040	02/11/2017	9.66	Put	Bond Future	4,898.7900	4.8988	4,636.5100	4.6365	(5.354)	0	0	0
2017/07/10	2040	02/11/2017	9.67	Call	Bond Future	1,449.2000	1.4492	1,532.9300	1.5329	5.778	0	0	0
2017/07/10	2040	02/11/2017	9.65	Call	Bond Future	1,395.4800	1.3955	1,476.5100	1.4765	5.807	0	0	0
2017/07/10	2040	01/02/2018	9.89	Call	Bond Future	2,780.8200	2.7808	2,909.2500	2.9093	4.618	0	0	0
2017/07/10	2040	01/02/2018			Bond Future	10.1349	90.2219	10.0915	90.5719	(0.429)	0.0000	0.0000	0
2017/07/10	2040	01/02/2018	9.87	Call	Bond Future	2,712.6100	2.7126	2,838.6500	2.8387	4.646	0	0	0
2017/07/10	2040	01/02/2018	9.88	Call	Bond Future	2,746.7300	2.7467	2,873.9700	2.8740	4.632	0	0	0
2017/07/10	2040	01/02/2018	9.87	Put	Bond Future	4,882.0500	4.8820	4,658.0700	4.6581	(4.588)	0	0	0
2017/07/10	2040	01/02/2018	9.88	Put	Bond Future	4,832.7300	4.8327	4,609.9500	4.6100	(4.610)	0	0	0
2017/07/10	2040	01/02/2018	9.89	Put	Bond Future	4,783.5100	4.7835	4,561.9200	4.5619	(4.632)	0	0	0
2017/07/10	2044	03/08/2017			Bond Future	10.0442	88.2623	10.0032	88.6025	(0.408)	0.0000	0.0000	24,446
2017/07/10	2044	03/08/2017	9.62	Put	Bond Future	3,874.1400	3.8741	3,540.7700	3.5408	(8.605)	0	0	0
2017/07/10	2044	03/08/2017	9.64	Put	Bond Future	3,723.1500	3.7231	3,391.6600	3.3917	(8.903)	0	0	0
2017/07/10	2044	03/08/2017	9.63	Put	Bond Future	3,798.3200	3.7983	3,465.8600	3.4659	(8.753)	0	0	0
2017/07/10	2044	03/08/2017	9.64	Call	Bond Future	268.6300	0.2686	277.3600	0.2774	3.250	0	0	0
2017/07/10	2044	03/08/2017	9.62	Call	Bond Future	242.7200	0.2427	249.5700	0.2496	2.822	0	0	0
2017/07/10	2044	03/08/2017	9.63	Call	Bond Future	255.4200	0.2554	263.1800	0.2632	3.038	0	0	0
2017/07/10	2044	02/11/2017	9.68	Call	Bond Future	1,432.7700	1.4328	1,514.7900	1.5148	5.725	0	0	0
2017/07/10	2044	02/11/2017			Bond Future	10.1027	89.9465	10.0605	90.2931	(0.418)	0.0000	0.0000	200
2017/07/10	2044	02/11/2017	9.66	Call	Bond Future	1,379.5400	1.3795	1,458.9000	1.4589	5.753	0	0	0
2017/07/10	2044	02/11/2017	9.67	Call	Bond Future	1,405.9000	1.4059	1,486.5800	1.4866	5.739	0	0	0
2017/07/10	2044	02/11/2017	9.66	Put	Bond Future	5,134.2000	5.1342	4,866.8900	4.8669	(5.206)	0	0	0
2017/07/10	2044	02/11/2017	9.68	Put	Bond Future	5,011.9500	5.0119	4,747.3000	4.7473	(5.280)	0	0	0
2017/07/10	2044	02/11/2017	9.67	Put	Bond Future	5,072.7500	5.0727	4,806.7600	4.8068	(5.244)	0	0	0
2017/07/10	2044	01/02/2018			Bond Future	10.1612	87.3108	10.1178	87.6629	(0.427)	0.0000	0.0000	0
2017/07/10	2044	01/02/2018	9.89	Put	Bond Future	4,982.5200	4.9825	4,756.7100	4.7567	(4.532)	0	0	0
2017/07/10	2044	01/02/2018	9.91	Put	Bond Future	4,882.5100	4.8825	4,659.1000	4.6591	(4.576)	0	0	0
2017/07/10	2044	01/02/2018	9.90	Put	Bond Future	4,932.3200	4.9323	4,707.7100	4.7077	(4.554)	0	0	0
2017/07/10	2044	01/02/2018	9.89	Call	Bond Future	2,740.0400	2.7400	2,866.3600	2.8664	4.610	0	0	0
2017/07/10	2044	01/02/2018	9.90	Call	Bond Future	2,774.2800	2.7743	2,901.8000	2.9018	4.597	0	0	0
2017/07/10	2044	01/02/2018	9.91	Call	Bond Future	2,808.7600	2.8088	2,937.4800	2.9375	4.583	0	0	0
2017/07/10	2046	03/08/2017	141.17	Put	Bond Future	17,117.2400	17.1172	17,130.9800	17.1310	0.080	0	0	0
2017/07/10	2046	03/08/2017			Bond Future	124.0528	124.0528	124.0390	124.0390	(0.011)	0.0000	0.0000	23,901
2017/07/10	2046	03/08/2017	141.19	Put	Bond Future	17,137.2400	17.1372	17,150.9800	17.1510	0.080	0	0	0
2017/07/10	2046	03/08/2017	141.18	Put	Bond Future	17,127.2400	17.1272	17,140.9800	17.1410	0.080	0	0	0
2017/07/10	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
2017/07/10	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2046	02/11/2017			Bond Future	124.8633	124.8633	124.8490	124.8490	(0.011)	0.0000	0.0000	0
2017/07/10	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2046	02/11/2017	136.30	Put	Bond Future	11,436.7000	11.4367	11,451.0200	11.4510	0.125	0	0	0
2017/07/10	2046	02/11/2017	136.32	Put	Bond Future	11,456.7000	11.4567	11,471.0200	11.4710	0.125	0	0	0
2017/07/10	2046	02/11/2017	136.31	Put	Bond Future	11,446.7000	11.4467	11,461.0200	11.4610	0.125	0	0	0
2017/07/10	2046	01/02/2018	132.92	Put	Bond Future	5,589.5800	5.5896	5,606.5500	5.6065	0.304	0	0	0
2017/07/10	2046	01/02/2018			Bond Future	127.3304	127.3304	127.3134	127.3134	(0.013)	0.0000	0.0000	0
2017/07/10	2046	01/02/2018	132.91	Put	Bond Future	5,579.5800	5.5796	5,596.5500	5.5965	0.304	0	0	0
2017/07/10	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2046	01/02/2018	132.90	Put	Bond Future	5,569.5800	5.5696	5,586.5500	5.5865	0.305	0	0	0
2017/07/10	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2050	03/08/2017			Bond Future	129.6027	129.6027	129.5885	129.5885	(0.011)	0.0000	0.0000	26,041
2017/07/10	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2050	03/08/2017	149.22	Put	Bond Future	19,617.3300	19.6173	19,631.5300	19.6315	0.072	0	0	0
2017/07/10	2050	03/08/2017	149.24	Put	Bond Future	19,637.3300	19.6373	19,651.5300	19.6515	0.072	0	0	0
2017/07/10	2050	03/08/2017	149.23	Put	Bond Future	19,627.3300	19.6273	19,641.5300	19.6415	0.072	0	0	0
2017/07/10	2050	02/11/2017	144.66	Put	Bond Future	12,556.5000	12.5565	12,571.3800	12.5714	0.119	0	0	0
2017/07/10	2050	02/11/2017	144.67	Put	Bond Future	12,566.5000	12.5665	12,581.3800	12.5814	0.118	0	0	0
2017/07/10	2050	02/11/2017			Bond Future	132.1035	132.1035	132.0886	132.0886	(0.011)	0.0000	0.0000	0
2017/07/10	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2050	02/11/2017	144.65	Put	Bond Future	12,546.5000	12.5465	12,561.3800	12.5614	0.119	0	0	0
2017/07/10	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2050	01/02/2018			Bond Future	133.0217	133.0217	133.0040	133.0040	(0.013)	0.0000	0.0000	0
2017/07/10	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	2050	01/02/2018	140.23	Put	Bond Future	7,208.2800	7.2083	7,225.9700	7.2260	0.245	0	0	0
2017/07/10	2050	01/02/2018	140.25	Put	Bond Future	7,228.2800	7.2283	7,245.9700	7.2460	0.245	0	0	0
2017/07/10	2050	01/02/2018	140.24	Put	Bond Future	7,218.2800	7.2183	7,235.9700	7.2360	0.245	0	0	0
2017/07/10	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	AL37	03/08/2017			Index Future	539.1300	539.1300	540.4010	540.4010	0.236	0.0000	0.0000	0
2017/07/10	AL37	02/11/2017			Index Future	549.4160	549.4160	550.7100	550.7100	0.236	0.0000	0.0000	0
2017/07/10	AL37	01/02/2018			Index Future	560.0750	560.0750	561.3870	561.3870	0.234	0.0000	0.0000	0

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2017/07/10	AL7T	03/08/2017			Index Future	616.2820	616.2820	618.9660	618.9660	0.436	0.0000	0.0000	0
2017/07/10	AL7T	02/11/2017			Index Future	628.0410	628.0410	630.7740	630.7740	0.435	0.0000	0.0000	0
2017/07/10	AL7T	01/02/2018			Index Future	640.2250	640.2250	643.0030	643.0030	0.434	0.0000	0.0000	0
2017/07/10	ALBI	03/08/2017			Index Future	553.8720	553.8720	556.0750	556.0750	0.398	0.0000	0.0000	596
2017/07/10	ALBI	02/11/2017			Index Future	564.4390	564.4390	566.6830	566.6830	0.398	0.0000	0.0000	0
2017/07/10	ALBI	01/02/2018			Index Future	575.3900	575.3900	577.6690	577.6690	0.396	0.0000	0.0000	0
2017/07/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	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
2017/07/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/10	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	EL28	03/08/2017			Bond Future	127.3820	127.3820	127.3702	127.3702	(0.009)	0.0000	0.0000	0
2017/07/10	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	EL28	03/08/2017	135.16	Put	Bond Future	7,778.0100	7.7780	7,789.8400	7.7898	0.152	0	0	0
2017/07/10	EL28	03/08/2017	135.18	Put	Bond Future	7,798.0100	7.7980	7,809.8400	7.8098	0.152	0	0	0
2017/07/10	EL28	03/08/2017	135.17	Put	Bond Future	7,788.0100	7.7880	7,799.8400	7.7998	0.152	0	0	0
2017/07/10	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	EL28	02/11/2017			Bond Future	128.0961	128.0961	128.0836	128.0836	(0.010)	0.0000	0.0000	0
2017/07/10	EL28	02/11/2017	133.87	Put	Bond Future	5,773.8700	5.7739	5,786.4200	5.7864	0.217	0	0	0
2017/07/10	EL28	02/11/2017	133.89	Put	Bond Future	5,793.8700	5.7939	5,806.4200	5.8064	0.217	0	0	0
2017/07/10	EL28	02/11/2017	133.88	Put	Bond Future	5,783.8700	5.7839	5,796.4200	5.7964	0.217	0	0	0
2017/07/10	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
2017/07/10	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	EL28	01/02/2018			Bond Future	130.6270	130.6270	130.6117	130.6117	(0.012)	0.0000	0.0000	0
2017/07/10	EL28	01/02/2018	132.29	Put	Bond Future	1,662.9600	1.6630	1,678.2900	1.6783	0.922	0	0	0
2017/07/10	EL28	01/02/2018	132.31	Put	Bond Future	1,682.9600	1.6830	1,698.2900	1.6983	0.911	0	0	0
2017/07/10	EL28	01/02/2018	132.30	Put	Bond Future	1,672.9600	1.6730	1,688.2900	1.6883	0.916	0	0	0
2017/07/10	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	ES33	03/08/2017			Bond Future	11.0402	76.5743	10.9887	76.8809	(0.467)	0.0000	0.0000	9,466
2017/07/10	ES33	03/08/2017	10.53	Put	Bond Future	3,122.6400	3.1226	2,816.0900	2.8161	(9.817)	0	0	0
2017/07/10	ES33	03/08/2017	10.55	Put	Bond Future	2,996.5400	2.9965	2,689.9900	2.6900	(10.230)	0	0	0
2017/07/10	ES33	03/08/2017	10.54	Put	Bond Future	3,059.5500	3.0595	2,753.0000	2.7530	(10.019)	0	0	0
2017/07/10	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	ES33	02/11/2017	10.66	Put	Bond Future	2,903.7400	2.9037	2,591.3800	2.5914	(10.757)	0	0	0
2017/07/10	ES33	02/11/2017			Bond Future	11.1429	74.2437	11.0896	74.5561	(0.479)	0.0000	0.0000	0
2017/07/10	ES33	02/11/2017	10.68	Put	Bond Future	2,780.1000	2.7801	2,467.7400	2.4677	(11.236)	0	0	0
2017/07/10	ES33	02/11/2017	10.67	Put	Bond Future	2,841.8800	2.8419	2,529.5200	2.5295	(10.991)	0	0	0
2017/07/10	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	ES33	01/02/2018	11.00	Put	Bond Future	1,450.2600	1.4503	1,132.8700	1.1329	(21.885)	0	0	0
2017/07/10	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	ES33	01/02/2018			Bond Future	11.2487	75.6840	11.1936	76.0014	(0.489)	0.0000	0.0000	0
2017/07/10	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	ES33	01/02/2018	10.99	Put	Bond Future	1,509.4900	1.5095	1,192.1000	1.1921	(21.026)	0	0	0
2017/07/10	ES33	01/02/2018	11.01	Put	Bond Future	1,391.1100	1.3911	1,073.7200	1.0737	(22.816)	0	0	0
2017/07/10	ES42	03/08/2017			Bond Future	11.2099	79.8682	11.1685	80.1463	(0.369)	0.0000	0.0000	7,957
2017/07/10	ES42	02/11/2017			Bond Future	11.3106	77.1304	11.2677	77.4138	(0.379)	0.0000	0.0000	0
2017/07/10	ES42	01/02/2018			Bond Future	11.4109	78.6267	11.3666	78.9144	(0.388)	0.0000	0.0000	0
2017/07/10	GOVI	03/08/2017			GOVI	552.4420	552.4420	554.6910	554.6910	0.407	0.0000	0.0000	412
2017/07/10	GOVI	03/08/2017	561.11	Put	GOVI	86,680.0000	8.6680	64,190.0000	6.4190	(25.946)	0	0	0
2017/07/10	GOVI	03/08/2017	561.09	Put	GOVI	86,480.0000	8.6480	63,990.0000	6.3990	(26.006)	0	0	0
2017/07/10	GOVI	03/08/2017	561.10	Put	GOVI	86,580.0000	8.6580	64,090.0000	6.4090	(25.976)	0	0	0
2017/07/10	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	GOVI	02/11/2017	572.44	Put	GOVI	94,580.0000	9.4580	71,670.0000	7.1670	(24.223)	0	0	0
2017/07/10	GOVI	02/11/2017			GOVI	562.9820	562.9820	565.2730	565.2730	0.407	0.0000	0.0000	0
2017/07/10	GOVI	02/11/2017	572.46	Put	GOVI	94,780.0000	9.4780	71,870.0000	7.1870	(24.172)	0	0	0
2017/07/10	GOVI	02/11/2017	572.45	Put	GOVI	94,680.0000	9.4680	71,770.0000	7.1770	(24.197)	0	0	0
2017/07/10	GOVI	02/11/2017	572.44	Call	GOVI	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
2017/07/10	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	GOVI	01/02/2018			GOVI	573.9040	573.9040	576.2310	576.2310	0.405	0.0000	0.0000	0
2017/07/10	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	GOVI	01/02/2018	581.02	Put	GOVI	71,160.0000	7.1160	47,890.0000	4.7890	(32.701)	0	0	0
2017/07/10	GOVI	01/02/2018	581.04	Put	GOVI	71,360.0000	7.1360	48,090.0000	4.8090	(32.609)	0	0	0
2017/07/10	GOVI	01/02/2018	581.03	Put	GOVI	71,260.0000	7.1260	47,990.0000	4.7990	(32.655)	0	0	0
2017/07/10	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/10	IGOV	03/08/2017			Index Future	245.8390	245.8390	245.9130	245.9130	0.030	0.0000	0.0000	1,319
2017/07/10	IGOV	02/11/2017			Index Future	250.5830	250.5830	250.6570	250.6570	0.030	0.0000	0.0000	0
2017/07/10	IGOV	01/02/2018			Index Future	255.5340	255.5340	255.6040	255.6040	0.027	0.0000	0.0000	0
2017/07/10	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/10	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/10	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/10	IS01	21/12/2017			Interest Rate Swap	99.8219	99.8219	99.8247	99.8247	0.003	0.0000	0.0000	0
2017/07/10	IS01	15/03/2018			Interest Rate Swap	99.7735	99.7735	99.7764	99.7764	0.003	0.0000	0.0000	0
2017/07/10	IS01	21/06/2018			Interest Rate Swap	99.9323	99.9323	99.9354	99.9354	0.003	0.0000	0.0000	0
2017/07/10	IS01	20/09/2018			Interest Rate Swap	100.0898	100.0898	100.0893	100.0893	0.000	0.0000	0.0000	0
2017/07/10	IS02	18/12/2017			Interest Rate Swap	99.8490	99.8490	99.8522	99.8522	0.003	0.0000	0.0000	0
2017/07/10	IS02	16/03/2018			Interest Rate Swap	99.0550	99.0550	99.0573	99.0573	0.002	0.0000	0.0000	0
2017/07/10	IS02	15/06/2018			Interest Rate Swap	98.6197	98.6197	98.6235	98.6235	0.004	0.0000	0.0000	0
2017/07/10	IS02	21/09/2018			Interest Rate Swap	98.5594	98.5594	98.5587	98.5587	(0.001)	0.0000	0.0000	0
2017/07/10	IS02	21/12/2018			Interest Rate Swap	98.9500	98.9500	98.9400	98.9400	(0.010)	0.0000	0.0000	0
2017/07/10	IS02	15/03/2019			Interest Rate Swap	99.3523	99.3523	99.3465	99.3465	(0.006)	0.0000	0.0000	0
2017/07/10	IS02	21/06/2019			Interest Rate Swap	99.7584	99.7584	99.7502	99.7502	(0.008)	0.0000	0.0000	0
2017/07/10	IS02	20/09/2019			Interest Rate Swap	100.1961	100.1961	100.1822	100.1822	(0.014)	0.0000	0.0000	0
2017/07/10	IS05	17/12/2020			Interest Rate Swap	96.6581	96.6581	96.5711	96.5711	(0.090)	0.0000	0.0000	0
2017/07/10	IS05	16/03/2021			Interest Rate Swap	95.9443	95.9443	95.8381	95.8381	(0.111)	0.0000	0.0000	0
2017/07/10	IS05	15/06/2021			Interest Rate Swap	95.1980	95.1980	95.0765	95.0765	(0.128)	0.0000	0.0000	0
2017/07/10	IS05	21/09/2021			Interest Rate Swap	95.4201	95.4201	95.2886	95.2886	(0.138)	0.0000	0.0000	0
2017/07/10	IS05	21/12/2021			Interest Rate Swap	97.6404	97.6404	97.5055	97.5055	(0.138)	0.0000	0.0000	51
2017/07/10	IS05	15/03/2022			Interest Rate Swap	97.8083	97.8083	97.6714	97.6714	(0.140)	0.0000	0.0000	0
2017/07/10	IS05	21/06/2022			Interest Rate Swap	99.0350	99.0350	98.8944	98.8944	(0.142)	0.0000	0.0000	0
2017/07/10	IS05	20/09/2022			Interest Rate Swap	101.2623	101.2623	101.1177	101.1177	(0.143)	0.0000	0.0000	0
2017/07/10	IS10	17/12/2025			Interest Rate Swap	96.3931	96.3931	96.1351	96.1351	(0.268)	0.0000	0.0000	0
2017/07/10	IS10	16/03/2026			Interest Rate Swap	93.4771	93.4771	93.2056	93.2056	(0.290)	0.0000	0.0000	0
2017/07/10	IS10	15/06/2026			Interest Rate Swap	92.2841	92.2841	92.0026	92.0026	(0.305)	0.0000	0.0000	0
2017/07/10	IS10	21/09/2026			Interest Rate Swap	94.4643	94.4643	94.1774	94.1774	(0.304)	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
2017/07/10	IS10	21/12/2026			Interest Rate Swap	98.2406	98.2406	97.9533	97.9533	(0.292)	0.0000	0.0000	0
2017/07/10	IS10	15/03/2027			Interest Rate Swap	96.8613	96.8613	96.5672	96.5672	(0.304)	0.0000	0.0000	0
2017/07/10	IS10	21/06/2027			Interest Rate Swap	98.9414	98.9414	98.6440	98.6440	(0.301)	0.0000	0.0000	0
2017/07/10	IS10	20/09/2027			Interest Rate Swap	102.6468	102.6468	102.3493	102.3493	(0.290)	0.0000	0.0000	0
2017/07/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/10	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/10	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/10	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/10	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/10	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/10	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/10	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/10	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/10	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/10	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/10	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/10	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/10	R023	03/08/2017	8.60	Put	Bond Future	170.2400	0.1702	102.3700	0.1024	(39.867)	0	0	0
2017/07/10	R023	03/08/2017			Bond Future	8.3308	100.8379	8.2696	101.1022	(0.735)	0.0000	0.0000	38,422
2017/07/10	R023	03/08/2017	8.59	Put	Bond Future	179.1300	0.1791	108.6000	0.1086	(39.374)	0	0	0
2017/07/10	R023	03/08/2017	8.60	Call	Bond Future	1,322.7900	1.3228	1,519.2400	1.5192	14.851	0	0	0
2017/07/10	R023	03/08/2017	8.58	Call	Bond Future	1,255.9600	1.2560	1,447.0200	1.4470	15.212	0	0	0
2017/07/10	R023	03/08/2017	8.59	Call	Bond Future	1,289.1700	1.2892	1,482.9600	1.4830	15.032	0	0	0
2017/07/10	R023	03/08/2017	8.58	Put	Bond Future	188.4600	0.1885	115.2000	0.1152	(38.873)	0	0	0
2017/07/10	R023	02/11/2017	8.56	Call	Bond Future	1,481.1200	1.4811	1,642.5500	1.6425	10.899	0	0	0
2017/07/10	R023	02/11/2017			Bond Future	8.3676	98.8317	8.3028	99.1009	(0.774)	0.0000	0.0000	0
2017/07/10	R023	02/11/2017	8.57	Call	Bond Future	1,507.1700	1.5072	1,670.2400	1.6702	10.820	0	0	0
2017/07/10	R023	02/11/2017	8.58	Call	Bond Future	1,533.2500	1.5332	1,697.9600	1.6980	10.743	0	0	0
2017/07/10	R023	02/11/2017	8.56	Put	Bond Future	685.9500	0.6859	578.0900	0.5781	(15.724)	0	0	0
2017/07/10	R023	02/11/2017	8.58	Put	Bond Future	655.8900	0.6559	551.3100	0.5513	(15.945)	0	0	0
2017/07/10	R023	02/11/2017	8.57	Put	Bond Future	670.9000	0.6709	564.6800	0.5647	(15.832)	0	0	0
2017/07/10	R023	01/02/2018			Bond Future	8.4027	100.7490	8.3344	101.0221	(0.813)	0.0000	0.0000	0
2017/07/10	R023	01/02/2018	8.32	Call	Bond Future	1,233.6200	1.2336	1,355.9800	1.3560	9.919	0	0	0
2017/07/10	R023	01/02/2018	8.33	Call	Bond Future	1,253.1600	1.2532	1,376.7700	1.3768	9.864	0	0	0
2017/07/10	R023	01/02/2018	8.31	Put	Bond Future	1,585.3800	1.5854	1,433.3600	1.4334	(9.589)	0	0	0
2017/07/10	R023	01/02/2018	8.33	Put	Bond Future	1,543.8700	1.5439	1,394.3500	1.3944	(9.685)	0	0	0
2017/07/10	R023	01/02/2018	8.32	Put	Bond Future	1,564.3800	1.5644	1,413.6100	1.4136	(9.638)	0	0	0
2017/07/10	R023	01/02/2018	8.31	Call	Bond Future	1,214.5500	1.2145	1,335.6600	1.3357	9.972	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
2017/07/10	R035	03/08/2017			Bond Future	9.8488	95.8111	9.7977	96.2091	(0.519)	0.0000	0.0000	11,069
2017/07/10	R035	03/08/2017	9.52	Put	Bond Future	2,608.1000	2.6081	2,210.1900	2.2102	(15.257)	0	0	0
2017/07/10	R035	03/08/2017	9.50	Put	Bond Future	2,770.3700	2.7704	2,372.4600	2.3725	(14.363)	0	0	0
2017/07/10	R035	03/08/2017	9.51	Put	Bond Future	2,689.1800	2.6892	2,291.2700	2.2913	(14.797)	0	0	0
2017/07/10	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R035	02/11/2017			Bond Future	9.9122	93.1385	9.8595	93.5439	(0.532)	0.0000	0.0000	0
2017/07/10	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R035	02/11/2017	9.59	Put	Bond Future	2,521.6700	2.5217	2,116.2800	2.1163	(16.076)	0	0	0
2017/07/10	R035	02/11/2017	9.61	Put	Bond Future	2,362.0900	2.3621	1,956.7000	1.9567	(17.162)	0	0	0
2017/07/10	R035	02/11/2017	9.60	Put	Bond Future	2,441.8300	2.4418	2,036.4400	2.0364	(16.602)	0	0	0
2017/07/10	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R035	01/02/2018	9.73	Put	Bond Future	1,891.6400	1.8916	1,479.6600	1.4797	(21.779)	0	0	0
2017/07/10	R035	01/02/2018			Bond Future	9.9762	94.9453	9.9219	95.3573	(0.544)	0.0000	0.0000	0
2017/07/10	R035	01/02/2018	9.75	Put	Bond Future	1,735.7400	1.7357	1,323.7600	1.3238	(23.735)	0	0	0
2017/07/10	R035	01/02/2018	9.74	Put	Bond Future	1,813.6400	1.8136	1,401.6600	1.4017	(22.716)	0	0	0
2017/07/10	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R186	03/08/2017	8.93	Put	Bond Future	975.6900	0.9757	698.6000	0.6986	(28.399)	0	0	0
2017/07/10	R186	03/08/2017	9.35	Call	Bond Future	2,804.8400	2.8048	3,207.2500	3.2073	14.347	0	0	0
2017/07/10	R186	03/08/2017			Bond Future	8.9454	111.0784	8.8742	111.5542	(0.797)	0.0000	0.0000	130,863
2017/07/10	R186	03/08/2017	8.85	Put	Bond Future	1,273.6800	1.2737	952.4600	0.9525	(25.220)	0	0	750
2017/07/10	R186	03/08/2017	8.92	Put	Bond Future	1,010.1500	1.0102	727.4100	0.7274	(27.990)	0	0	0
2017/07/10	R186	03/08/2017	8.90	Call	Bond Future	778.4500	0.7784	960.2900	0.9603	23.359	0	0	0
2017/07/10	R186	03/08/2017	9.50	Call	Bond Future	3,677.2700	3.6773	4,116.8700	4.1169	11.955	0	0	0
2017/07/10	R186	03/08/2017	8.80	Put	Bond Future	1,485.6000	1.4856	1,138.6900	1.1387	(23.352)	0	0	7,100
2017/07/10	R186	03/08/2017	8.93	Call	Bond Future	872.9000	0.8729	1,071.6100	1.0716	22.764	0	0	0
2017/07/10	R186	03/08/2017	8.91	Call	Bond Future	809.1900	0.8092	996.6200	0.9966	23.163	0	0	0
2017/07/10	R186	03/08/2017	8.65	Put	Bond Future	2,233.6300	2.2336	1,823.6500	1.8237	(18.355)	0	0	2,500
2017/07/10	R186	03/08/2017	9.00	Put	Bond Future	756.5100	0.7565	519.3600	0.5194	(31.348)	0	0	0
2017/07/10	R186	03/08/2017	8.75	Call	Bond Future	405.1600	0.4052	510.4400	0.5104	25.985	0	0	0
2017/07/10	R186	03/08/2017	9.35	Put	Bond Future	154.9800	0.1550	81.5900	0.0816	(47.354)	0	0	750
2017/07/10	R186	03/08/2017	8.85	Call	Bond Future	635.8700	0.6359	790.4500	0.7905	24.310	0	0	0
2017/07/10	R186	03/08/2017	8.92	Call	Bond Future	840.6700	0.8407	1,033.7300	1.0337	22.965	0	0	0
2017/07/10	R186	03/08/2017	8.90	Put	Bond Future	1,081.4600	1.0815	787.5000	0.7875	(27.182)	0	0	0
2017/07/10	R186	03/08/2017	9.50	Put	Bond Future	66.7500	0.0667	30.5500	0.0306	(54.232)	0	0	6,500
2017/07/10	R186	03/08/2017	8.65	Call	Bond Future	242.9700	0.2430	308.7900	0.3088	27.090	0	0	0
2017/07/10	R186	03/08/2017	8.80	Call	Bond Future	511.6400	0.5116	640.5300	0.6405	25.192	0	0	0
2017/07/10	R186	03/08/2017	9.00	Call	Bond Future	1,119.0200	1.1190	1,357.6700	1.3577	21.327	0	0	0
2017/07/10	R186	03/08/2017	8.91	Put	Bond Future	1,045.4100	1.0454	757.0400	0.7570	(27.584)	0	0	0
2017/07/10	R186	03/08/2017	8.75	Put	Bond Future	1,716.6400	1.7166	1,346.1200	1.3461	(21.584)	0	0	3,654
2017/07/10	R186	02/11/2017	8.88	Call	Bond Future	1,574.6400	1.5746	1,776.1400	1.7761	12.797	0	0	0
2017/07/10	R186	02/11/2017	8.89	Put	Bond Future	2,291.3100	2.2913	2,010.5500	2.0106	(12.253)	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
2017/07/10	R186	02/11/2017			Bond Future	8.9951	113.1977	8.9208	113.6826	(0.826)	0.0000	0.0000	4
2017/07/10	R186	02/11/2017	8.89	Call	Bond Future	1,604.3000	1.6043	1,808.4000	1.8084	12.722	0	0	0
2017/07/10	R186	02/11/2017	8.90	Call	Bond Future	1,634.5500	1.6346	1,841.2600	1.8413	12.646	0	0	0
2017/07/10	R186	02/11/2017	9.00	Put	Bond Future	1,922.3500	1.9224	1,670.2400	1.6702	(13.115)	0	0	5,000
2017/07/10	R186	02/11/2017	8.88	Put	Bond Future	2,327.3000	2.3273	2,043.9400	2.0439	(12.175)	0	0	0
2017/07/10	R186	02/11/2017	8.90	Put	Bond Future	2,255.9600	2.2560	1,977.8100	1.9778	(12.330)	0	0	0
2017/07/10	R186	02/11/2017	9.00	Call	Bond Future	1,954.1100	1.9541	2,186.8600	2.1869	11.911	0	0	0
2017/07/10	R186	01/02/2018	8.96	Call	Bond Future	2,296.3800	2.2964	2,521.2400	2.5212	9.792	0	0	0
2017/07/10	R186	01/02/2018			Bond Future	9.0434	110.0911	8.9661	110.5838	(0.854)	0.0000	0.0000	0
2017/07/10	R186	01/02/2018	8.97	Call	Bond Future	2,327.6300	2.3276	2,554.4500	2.5544	9.745	0	0	0
2017/07/10	R186	01/02/2018	8.98	Call	Bond Future	2,359.1300	2.3591	2,587.9000	2.5879	9.697	0	0	0
2017/07/10	R186	01/02/2018	8.96	Put	Bond Future	2,828.3400	2.8283	2,560.5300	2.5605	(9.469)	0	0	0
2017/07/10	R186	01/02/2018	8.97	Put	Bond Future	2,795.6100	2.7956	2,529.7600	2.5298	(9.510)	0	0	0
2017/07/10	R186	01/02/2018	8.98	Put	Bond Future	2,763.1700	2.7632	2,499.2700	2.4993	(9.551)	0	0	0
2017/07/10	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R197	03/08/2017			Bond Future	294.5654	294.5654	294.0499	294.0499	(0.175)	0.0000	0.0000	2,350
2017/07/10	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R197	03/08/2017	308.05	Put	Bond Future	13,484.6000	13.4846	14,000.1100	14.0001	3.823	0	0	0
2017/07/10	R197	03/08/2017	308.07	Put	Bond Future	13,504.6000	13.5046	14,020.1100	14.0201	3.817	0	0	0
2017/07/10	R197	03/08/2017	308.06	Put	Bond Future	13,494.6000	13.4946	14,010.1100	14.0101	3.820	0	0	0
2017/07/10	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R197	02/11/2017			Bond Future	300.2491	300.2491	299.7226	299.7226	(0.175)	0.0000	0.0000	0
2017/07/10	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R197	02/11/2017	305.15	Put	Bond Future	4,900.9200	4.9009	5,427.3600	5.4274	10.742	0	0	0
2017/07/10	R197	02/11/2017	305.17	Put	Bond Future	4,920.9200	4.9209	5,447.3600	5.4474	10.698	0	0	0
2017/07/10	R197	02/11/2017	305.16	Put	Bond Future	4,910.9200	4.9109	5,437.3600	5.4374	10.720	0	0	0
2017/07/10	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R197	01/02/2018			Bond Future	299.1283	299.1283	298.5855	298.5855	(0.181)	0.0000	0.0000	0
2017/07/10	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R197	01/02/2018	301.66	Put	Bond Future	2,531.6600	2.5317	3,074.5400	3.0745	21.444	0	0	0
2017/07/10	R197	01/02/2018	301.68	Put	Bond Future	2,551.6600	2.5517	3,094.5400	3.0945	21.276	0	0	0
2017/07/10	R197	01/02/2018	301.67	Put	Bond Future	2,541.6600	2.5417	3,084.5400	3.0845	21.359	0	0	0
2017/07/10	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R202	03/08/2017			Bond Future	237.1390	237.1390	238.6239	238.6239	0.626	0.0000	0.0000	30,561
2017/07/10	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R202	03/08/2017	258.35	Put	Bond Future	21,210.9600	21.2110	19,726.1100	19.7261	(7.000)	0	0	0
2017/07/10	R202	03/08/2017	258.37	Put	Bond Future	21,230.9600	21.2310	19,746.1100	19.7461	(6.994)	0	0	0
2017/07/10	R202	03/08/2017	258.36	Put	Bond Future	21,220.9600	21.2210	19,736.1100	19.7361	(6.997)	0	0	0
2017/07/10	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R202	02/11/2017			Bond Future	241.7145	241.7145	243.2274	243.2274	0.626	0.0000	0.0000	0
2017/07/10	R202	02/11/2017	253.89	Put	Bond Future	12,175.4800	12.1755	10,662.5500	10.6626	(12.426)	0	0	0
2017/07/10	R202	02/11/2017	253.91	Put	Bond Future	12,195.4800	12.1955	10,682.5500	10.6826	(12.406)	0	0	0
2017/07/10	R202	02/11/2017	253.90	Put	Bond Future	12,185.4800	12.1855	10,672.5500	10.6726	(12.416)	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
2017/07/10	R202	02/11/2017	253.89	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R202	02/11/2017	253.90	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R202	02/11/2017	253.91	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R202	01/02/2018	249.06	Put	Bond Future	6,315.9800	6.3160	4,778.0400	4.7780	(24.350)	0	0	0
2017/07/10	R202	01/02/2018			Bond Future	242.7440	242.7440	244.2820	244.2820	0.634	0.0000	0.0000	0
2017/07/10	R202	01/02/2018	249.08	Put	Bond Future	6,335.9800	6.3360	4,798.0400	4.7980	(24.273)	0	0	0
2017/07/10	R202	01/02/2018	249.07	Put	Bond Future	6,325.9800	6.3260	4,788.0400	4.7880	(24.311)	0	0	0
2017/07/10	R202	01/02/2018	249.06	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R202	01/02/2018	249.07	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R202	01/02/2018	249.08	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R203	03/08/2017	4.89	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R203	03/08/2017			Bond Future	7.4200	103.3268	7.3792	103.3312	(0.550)	0.0000	0.0000	0
2017/07/10	R203	03/08/2017	4.87	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R203	03/08/2017	4.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R203	03/08/2017	4.87	Put	Bond Future	272.9300	0.2729	268.5700	0.2686	(1.597)	0	0	0
2017/07/10	R203	03/08/2017	4.89	Put	Bond Future	270.7800	0.2708	266.4200	0.2664	(1.610)	0	0	0
2017/07/10	R203	03/08/2017	4.88	Put	Bond Future	271.8500	0.2718	267.4900	0.2675	(1.604)	0	0	0
2017/07/10	R204	03/08/2017	7.77	Put	Bond Future	31.3600	0.0314	17.7000	0.0177	(43.559)	0	0	0
2017/07/10	R204	03/08/2017			Bond Future	7.5723	101.5813	7.5255	101.6414	(0.618)	0.0000	0.0000	42,011
2017/07/10	R204	03/08/2017	7.76	Put	Bond Future	33.8400	0.0338	19.3500	0.0194	(42.819)	0	0	0
2017/07/10	R204	03/08/2017	7.75	Call	Bond Future	264.3900	0.2644	309.1200	0.3091	16.918	0	0	0
2017/07/10	R204	03/08/2017	7.76	Call	Bond Future	274.5500	0.2745	320.1400	0.3201	16.605	0	0	0
2017/07/10	R204	03/08/2017	7.77	Call	Bond Future	284.8600	0.2849	331.2800	0.3313	16.296	0	0	0
2017/07/10	R204	03/08/2017	7.75	Put	Bond Future	36.4800	0.0365	21.1300	0.0211	(42.078)	0	0	0
2017/07/10	R204	02/11/2017	7.76	Put	Bond Future	44.4200	0.0444	30.8500	0.0308	(30.549)	0	0	0
2017/07/10	R204	02/11/2017			Bond Future	7.5312	103.5194	7.4736	103.5806	(0.765)	0.0000	0.0000	0
2017/07/10	R204	02/11/2017	7.75	Put	Bond Future	46.7400	0.0467	32.6000	0.0326	(30.252)	0	0	0
2017/07/10	R204	02/11/2017	7.76	Call	Bond Future	286.7000	0.2867	334.3000	0.3343	16.603	0	0	0
2017/07/10	R204	02/11/2017	7.74	Call	Bond Future	270.4800	0.2705	316.9000	0.3169	17.162	0	0	0
2017/07/10	R204	02/11/2017	7.75	Call	Bond Future	278.4500	0.2784	325.4800	0.3255	16.890	0	0	0
2017/07/10	R204	02/11/2017	7.74	Put	Bond Future	49.3500	0.0493	34.6000	0.0346	(29.889)	0	0	0
2017/07/10	R204	01/02/2018	7.27	Call	Bond Future	150.5900	0.1506	174.7500	0.1748	16.044	0	0	0
2017/07/10	R204	01/02/2018			Bond Future	7.4344	101.4876	7.3614	101.5485	(0.983)	0.0000	0.0000	0
2017/07/10	R204	01/02/2018	7.25	Call	Bond Future	143.4600	0.1435	166.8800	0.1669	16.325	0	0	0
2017/07/10	R204	01/02/2018	7.26	Call	Bond Future	147.0000	0.1470	170.7900	0.1708	16.184	0	0	0
2017/07/10	R204	01/02/2018	7.25	Put	Bond Future	297.3400	0.2973	259.8500	0.2598	(12.608)	0	0	0
2017/07/10	R204	01/02/2018	7.27	Put	Bond Future	287.7600	0.2878	251.0100	0.2510	(12.771)	0	0	0
2017/07/10	R204	01/02/2018	7.26	Put	Bond Future	292.5200	0.2925	255.4000	0.2554	(12.690)	0	0	0
2017/07/10	R207	03/08/2017	8.19	Call	Bond Future	907.1300	0.9071	1,034.1300	1.0341	14.000	0	0	51
2017/07/10	R207	03/08/2017			Bond Future	7.7738	99.3231	7.7120	99.4570	(0.795)	0.0000	0.0000	47,287
2017/07/10	R207	03/08/2017	8.39	Put	Bond Future	1.4900	0.0015	0.3900	0.0004	(73.826)	0	0	0
2017/07/10	R207	03/08/2017	8.41	Put	Bond Future	1.1900	0.0012	0.3000	0.0003	(74.790)	0	0	0
2017/07/10	R207	03/08/2017	8.19	Put	Bond Future	11.1700	0.0112	4.2100	0.0042	(62.310)	0	0	0
2017/07/10	R207	03/08/2017	8.40	Put	Bond Future	1.3300	0.0013	0.3400	0.0003	(74.436)	0	0	0
2017/07/10	R207	03/08/2017	8.41	Call	Bond Future	1,366.6500	1.3666	1,499.7200	1.4997	9.737	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
2017/07/10	R207	03/08/2017	8.39	Call	Bond Future	1,324.3900	1.3244	1,457.2500	1.4572	10.032	0	0	0
2017/07/10	R207	03/08/2017	8.40	Call	Bond Future	1,345.5100	1.3455	1,478.4800	1.4785	9.882	0	0	0
2017/07/10	R207	02/11/2017			Bond Future	7.7717	101.2181	7.7024	101.3546	(0.893)	0.0000	0.0000	0
2017/07/10	R207	02/11/2017	8.03	Put	Bond Future	154.9600	0.1550	116.5600	0.1166	(24.781)	0	0	0
2017/07/10	R207	02/11/2017	8.05	Put	Bond Future	144.7100	0.1447	108.2800	0.1083	(25.174)	0	0	0
2017/07/10	R207	02/11/2017	8.03	Call	Bond Future	660.9700	0.6610	759.0500	0.7591	14.839	0	0	0
2017/07/10	R207	02/11/2017	8.04	Put	Bond Future	149.6700	0.1497	112.2700	0.1123	(24.988)	0	0	0
2017/07/10	R207	02/11/2017	8.04	Call	Bond Future	675.2100	0.6752	774.2900	0.7743	14.674	0	0	0
2017/07/10	R207	02/11/2017	8.05	Call	Bond Future	689.7700	0.6898	789.8200	0.7898	14.505	0	0	0
2017/07/10	R207	01/02/2018			Bond Future	7.7551	99.5398	7.6770	99.6775	(1.008)	0.0000	0.0000	0
2017/07/10	R207	01/02/2018	7.60	Put	Bond Future	627.5300	0.6275	546.2700	0.5463	(12.949)	0	0	0
2017/07/10	R207	01/02/2018	7.62	Put	Bond Future	608.0000	0.6080	528.3400	0.5283	(13.102)	0	0	0
2017/07/10	R207	01/02/2018	7.60	Call	Bond Future	354.1000	0.3541	410.5200	0.4105	15.933	0	0	0
2017/07/10	R207	01/02/2018	7.61	Put	Bond Future	617.7100	0.6177	537.2500	0.5373	(13.026)	0	0	0
2017/07/10	R207	01/02/2018	7.61	Call	Bond Future	361.9300	0.3619	419.1500	0.4191	15.810	0	0	0
2017/07/10	R207	01/02/2018	7.62	Call	Bond Future	369.8700	0.3699	427.8900	0.4279	15.687	0	0	0
2017/07/10	R208	03/08/2017	8.32	Call	Bond Future	1,277.7500	1.2778	1,464.5700	1.4646	14.621	0	0	0
2017/07/10	R208	03/08/2017			Bond Future	7.9063	98.7833	7.8399	98.9860	(0.840)	0.0000	0.0000	37,007
2017/07/10	R208	03/08/2017	8.30	Call	Bond Future	1,222.2200	1.2222	1,406.8400	1.4068	15.105	0	0	0
2017/07/10	R208	03/08/2017	8.31	Call	Bond Future	1,249.9000	1.2499	1,435.6500	1.4356	14.861	0	0	0
2017/07/10	R208	03/08/2017	8.30	Put	Bond Future	31.9100	0.0319	13.8500	0.0139	(56.597)	0	0	0
2017/07/10	R208	03/08/2017	8.32	Put	Bond Future	27.4500	0.0275	11.5900	0.0116	(57.778)	0	0	0
2017/07/10	R208	03/08/2017	8.31	Put	Bond Future	29.5900	0.0296	12.6600	0.0127	(57.215)	0	0	0
2017/07/10	R208	02/11/2017	8.18	Put	Bond Future	283.3300	0.2833	219.7800	0.2198	(22.430)	0	0	0
2017/07/10	R208	02/11/2017			Bond Future	7.9210	97.2662	7.8491	97.4727	(0.908)	0.0000	0.0000	0
2017/07/10	R208	02/11/2017	8.20	Put	Bond Future	266.9900	0.2670	206.2100	0.2062	(22.765)	0	0	0
2017/07/10	R208	02/11/2017	8.19	Put	Bond Future	275.0600	0.2751	212.9100	0.2129	(22.595)	0	0	0
2017/07/10	R208	02/11/2017	8.18	Call	Bond Future	1,022.2200	1.0222	1,165.1600	1.1652	13.983	0	0	0
2017/07/10	R208	02/11/2017	8.19	Call	Bond Future	1,042.3500	1.0423	1,186.6900	1.1867	13.848	0	0	0
2017/07/10	R208	02/11/2017	8.20	Call	Bond Future	1,062.6600	1.0627	1,208.3700	1.2084	13.712	0	0	0
2017/07/10	R208	01/02/2018	7.85	Put	Bond Future	899.4600	0.8995	785.5300	0.7855	(12.666)	0	0	0
2017/07/10	R208	01/02/2018			Bond Future	7.9287	99.1531	7.8508	99.3622	(0.982)	0.0000	0.0000	0
2017/07/10	R208	01/02/2018	7.84	Put	Bond Future	913.6400	0.9136	798.5800	0.7986	(12.594)	0	0	0
2017/07/10	R208	01/02/2018	7.85	Call	Bond Future	688.0500	0.6881	783.2700	0.7833	13.839	0	0	0
2017/07/10	R208	01/02/2018	7.83	Call	Bond Future	662.4400	0.6624	755.3900	0.7554	14.031	0	0	0
2017/07/10	R208	01/02/2018	7.84	Call	Bond Future	675.3200	0.6753	769.4100	0.7694	13.933	0	0	0
2017/07/10	R208	01/02/2018	7.83	Put	Bond Future	927.6800	0.9277	811.4800	0.8115	(12.526)	0	0	0
2017/07/10	R209	03/08/2017			Bond Future	9.8171	71.9547	9.7661	72.2863	(0.519)	0.0000	0.0000	74,527
2017/07/10	R209	03/08/2017	9.44	Call	Bond Future	198.9700	0.1990	219.8700	0.2199	10.504	0	0	0
2017/07/10	R209	03/08/2017	9.43	Put	Bond Future	2,767.3900	2.7674	2,455.3400	2.4553	(11.276)	0	0	0
2017/07/10	R209	03/08/2017	9.45	Put	Bond Future	2,651.7700	2.6518	2,342.5400	2.3425	(11.661)	0	0	0
2017/07/10	R209	03/08/2017	9.44	Put	Bond Future	2,709.2900	2.7093	2,398.6100	2.3986	(11.467)	0	0	0
2017/07/10	R209	03/08/2017	9.45	Call	Bond Future	209.7600	0.2098	232.1100	0.2321	10.655	0	0	0
2017/07/10	R209	03/08/2017	9.43	Call	Bond Future	188.6500	0.1886	208.1800	0.2082	10.353	0	0	0
2017/07/10	R209	02/11/2017	9.52	Put	Bond Future	3,501.3300	3.5013	3,258.9700	3.2590	(6.922)	0	0	0
2017/07/10	R209	02/11/2017	9.75	Call	Bond Future	1,768.7200	1.7687	1,899.7200	1.8997	7.406	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
2017/07/10	R209	02/11/2017	8.30	Put	Bond Future	11,339.3200	11.3393	11,005.6800	11.0057	(2.942)	0	0	0
2017/07/10	R209	02/11/2017			Bond Future	9.8729	70.1777	9.8205	70.5155	(0.531)	0.0000	0.0000	800
2017/07/10	R209	02/11/2017	9.54	Put	Bond Future	3,412.0700	3.4121	3,172.6500	3.1726	(7.017)	0	0	0
2017/07/10	R209	02/11/2017	10.00	Call	Bond Future	2,583.2700	2.5833	2,754.5100	2.7545	6.629	0	0	0
2017/07/10	R209	02/11/2017	9.53	Put	Bond Future	3,456.5200	3.4565	3,215.6200	3.2156	(6.969)	0	0	0
2017/07/10	R209	02/11/2017	9.75	Put	Bond Future	2,564.2500	2.5643	2,357.4000	2.3574	(8.067)	0	0	6,500
2017/07/10	R209	02/11/2017	9.54	Call	Bond Future	1,225.4200	1.2254	1,323.8500	1.3238	8.032	0	0	0
2017/07/10	R209	02/11/2017	9.00	Put	Bond Future	6,321.6200	6.3216	6,018.4700	6.0185	(4.795)	0	0	0
2017/07/10	R209	02/11/2017	10.60	Put	Bond Future	644.0800	0.6441	561.1600	0.5612	(12.874)	0	0	1,300
2017/07/10	R209	02/11/2017	9.52	Call	Bond Future	1,180.0500	1.1800	1,275.5400	1.2755	8.092	0	0	0
2017/07/10	R209	02/11/2017	10.00	Put	Bond Future	1,775.0000	1.7750	1,608.3900	1.6084	(9.386)	0	0	3,360
2017/07/10	R209	02/11/2017	9.00	Call	Bond Future	363.3800	0.3634	398.0800	0.3981	9.549	0	0	4,100
2017/07/10	R209	02/11/2017	10.60	Call	Bond Future	5,082.4400	5.0824	5,337.3700	5.3374	5.016	0	0	0
2017/07/10	R209	02/11/2017	8.30	Call	Bond Future	40.6700	0.0407	44.8800	0.0449	10.352	0	0	2,800
2017/07/10	R209	02/11/2017	9.53	Call	Bond Future	1,202.6000	1.2026	1,299.5500	1.2996	8.062	0	0	0
2017/07/10	R209	01/02/2018	9.73	Call	Bond Future	2,211.5900	2.2116	2,348.4700	2.3485	6.189	0	0	0
2017/07/10	R209	01/02/2018	9.72	Call	Bond Future	2,183.7000	2.1837	2,319.3300	2.3193	6.211	0	0	0
2017/07/10	R209	01/02/2018			Bond Future	9.9278	71.5391	9.8739	71.8825	(0.542)	0.0000	0.0000	0
2017/07/10	R209	01/02/2018	9.71	Call	Bond Future	2,156.0000	2.1560	2,290.4000	2.2904	6.234	0	0	0
2017/07/10	R209	01/02/2018	9.71	Put	Bond Future	3,560.6400	3.5606	3,351.6800	3.3517	(5.869)	0	0	0
2017/07/10	R209	01/02/2018	9.73	Put	Bond Future	3,485.4600	3.4855	3,278.9800	3.2790	(5.924)	0	0	0
2017/07/10	R209	01/02/2018	9.72	Put	Bond Future	3,522.9100	3.5229	3,315.1800	3.3152	(5.897)	0	0	0
2017/07/10	R210	03/08/2017	196.29	Put	Bond Future	10,964.4600	10.9645	10,985.2100	10.9852	0.189	0	0	0
2017/07/10	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R210	03/08/2017			Bond Future	185.3255	185.3255	185.3048	185.3048	(0.011)	0.0000	0.0000	1,675
2017/07/10	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R210	03/08/2017	196.28	Put	Bond Future	10,954.4600	10.9545	10,975.2100	10.9752	0.189	0	0	0
2017/07/10	R210	03/08/2017	196.30	Put	Bond Future	10,974.4600	10.9745	10,995.2100	10.9952	0.189	0	0	0
2017/07/10	R210	02/11/2017	192.08	Put	Bond Future	5,578.1900	5.5782	5,600.1200	5.6001	0.393	0	0	0
2017/07/10	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R210	02/11/2017			Bond Future	186.5018	186.5018	186.4799	186.4799	(0.012)	0.0000	0.0000	0
2017/07/10	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R210	02/11/2017	192.07	Put	Bond Future	5,568.1900	5.5682	5,590.1200	5.5901	0.394	0	0	0
2017/07/10	R210	02/11/2017	192.09	Put	Bond Future	5,588.1900	5.5882	5,610.1200	5.6101	0.392	0	0	0
2017/07/10	R210	01/02/2018			Bond Future	190.1867	190.1867	190.1607	190.1607	(0.014)	0.0000	0.0000	0
2017/07/10	R210	01/02/2018	192.36	Put	Bond Future	2,173.3400	2.1733	2,199.3000	2.1993	1.194	0	0	0
2017/07/10	R210	01/02/2018	192.38	Put	Bond Future	2,193.3400	2.1933	2,219.3000	2.2193	1.184	0	0	0
2017/07/10	R210	01/02/2018	192.37	Put	Bond Future	2,183.3400	2.1833	2,209.3000	2.2093	1.189	0	0	0
2017/07/10	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R212	03/08/2017			Bond Future	147.9178	147.9178	147.5552	147.5552	(0.245)	0.0000	0.0000	4,858
2017/07/10	R212	03/08/2017	153.34	Put	Bond Future	5,422.2100	5.4222	5,784.7800	5.7848	6.687	0	0	0
2017/07/10	R212	03/08/2017	153.36	Put	Bond Future	5,442.2100	5.4422	5,804.7800	5.8048	6.662	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
2017/07/10	R212	03/08/2017	153.35	Put	Bond Future	5,432.2100	5.4322	5,794.7800	5.7948	6.674	0	0	0
2017/07/10	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R212	02/11/2017			Bond Future	150.7719	150.7719	150.4018	150.4018	(0.245)	0.0000	0.0000	0
2017/07/10	R212	02/11/2017	152.40	Put	Bond Future	1,628.1400	1.6281	1,998.1600	1.9982	22.727	0	0	0
2017/07/10	R212	02/11/2017	152.42	Put	Bond Future	1,648.1400	1.6481	2,018.1600	2.0182	22.451	0	0	0
2017/07/10	R212	02/11/2017	152.41	Put	Bond Future	1,638.1400	1.6381	2,008.1600	2.0082	22.588	0	0	0
2017/07/10	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R212	01/02/2018	154.71	Put	Bond Future	3,019.3200	3.0193	3,399.7300	3.3997	12.599	0	0	0
2017/07/10	R212	01/02/2018			Bond Future	151.6907	151.6907	151.3103	151.3103	(0.251)	0.0000	0.0000	0
2017/07/10	R212	01/02/2018	154.70	Put	Bond Future	3,009.3200	3.0093	3,389.7300	3.3897	12.641	0	0	0
2017/07/10	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/10	R212	01/02/2018	154.69	Put	Bond Future	2,999.3200	2.9993	3,379.7300	3.3797	12.683	0	0	0
2017/07/10	R213	03/08/2017	9.33	Put	Bond Future	1,911.9200	1.9119	1,516.8000	1.5168	(20.666)	0	0	0
2017/07/10	R213	03/08/2017			Bond Future	9.5621	83.8080	9.4859	84.3038	(0.797)	0.0000	0.0000	62,323
2017/07/10	R213	03/08/2017	9.35	Put	Bond Future	1,815.9900	1.8160	1,429.3500	1.4294	(21.291)	0	0	0
2017/07/10	R213	03/08/2017	9.34	Put	Bond Future	1,863.5900	1.8636	1,472.6600	1.4727	(20.977)	0	0	0
2017/07/10	R213	03/08/2017	9.33	Call	Bond Future	389.0200	0.3890	489.7500	0.4898	25.893	0	0	0
2017/07/10	R213	03/08/2017	9.34	Call	Bond Future	407.1200	0.4071	512.0400	0.5120	25.771	0	0	0
2017/07/10	R213	03/08/2017	9.35	Call	Bond Future	425.8900	0.4259	535.1000	0.5351	25.643	0	0	0
2017/07/10	R213	02/11/2017	9.36	Put	Bond Future	3,000.0700	3.0001	2,672.3900	2.6724	(10.922)	0	0	0
2017/07/10	R213	02/11/2017			Bond Future	9.6201	81.8571	9.5413	82.3625	(0.818)	0.0000	0.0000	0
2017/07/10	R213	02/11/2017	9.35	Put	Bond Future	3,041.4700	3.0415	2,711.3800	2.7114	(10.853)	0	0	0
2017/07/10	R213	02/11/2017	9.36	Call	Bond Future	1,314.0000	1.3140	1,491.6500	1.4916	13.520	0	0	0
2017/07/10	R213	02/11/2017	9.34	Call	Bond Future	1,265.5100	1.2655	1,438.3200	1.4383	13.655	0	0	0
2017/07/10	R213	02/11/2017	9.35	Call	Bond Future	1,289.6000	1.2896	1,464.8400	1.4648	13.589	0	0	0
2017/07/10	R213	02/11/2017	9.34	Put	Bond Future	3,083.2500	3.0832	2,750.7300	2.7507	(10.785)	0	0	0
2017/07/10	R213	01/02/2018	9.42	Call	Bond Future	1,943.3800	1.9434	2,147.2100	2.1472	10.488	0	0	0
2017/07/10	R213	01/02/2018			Bond Future	9.6783	83.4451	9.5972	83.9591	(0.839)	0.0000	0.0000	0
2017/07/10	R213	01/02/2018	9.43	Call	Bond Future	1,969.6100	1.9696	2,175.3500	2.1753	10.446	0	0	0
2017/07/10	R213	01/02/2018	9.41	Put	Bond Future	3,633.1900	3.6332	3,321.2000	3.3212	(8.587)	0	0	0
2017/07/10	R213	01/02/2018	9.43	Put	Bond Future	3,556.0500	3.5561	3,247.8900	3.2479	(8.666)	0	0	0
2017/07/10	R213	01/02/2018	9.42	Put	Bond Future	3,594.6000	3.5946	3,284.5300	3.2845	(8.626)	0	0	0
2017/07/10	R213	01/02/2018	9.41	Call	Bond Future	1,917.1100	1.9171	2,119.0200	2.1190	10.532	0	0	0
2017/07/10	R214	03/08/2017	9.51	Call	Bond Future	166.3000	0.1663	171.8000	0.1718	3.307	0	0	0
2017/07/10	R214	03/08/2017			Bond Future	9.9370	71.7673	9.8961	72.0423	(0.411)	0.0000	0.0000	37,026
2017/07/10	R214	03/08/2017	9.52	Call	Bond Future	175.6600	0.1757	181.8800	0.1819	3.541	0	0	0
2017/07/10	R214	03/08/2017	9.53	Call	Bond Future	185.4400	0.1854	192.4200	0.1924	3.764	0	0	0
2017/07/10	R214	03/08/2017	9.51	Put	Bond Future	3,128.8100	3.1288	2,859.3000	2.8593	(8.614)	0	0	0
2017/07/10	R214	03/08/2017	9.53	Put	Bond Future	3,004.5700	3.0046	2,736.5400	2.7365	(8.921)	0	0	0
2017/07/10	R214	03/08/2017	9.52	Put	Bond Future	3,066.4200	3.0664	2,797.6300	2.7976	(8.766)	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
2017/07/10	R214	02/11/2017	9.60	Call	Bond Future	1,151.7800	1.1518	1,220.6500	1.2206	5.979	0	0	0
2017/07/10	R214	02/11/2017			Bond Future	9.9941	69.8403	9.9520	70.1205	(0.421)	0.0000	0.0000	0
2017/07/10	R214	02/11/2017	9.58	Call	Bond Future	1,107.9000	1.1079	1,174.5000	1.1745	6.011	0	0	0
2017/07/10	R214	02/11/2017	9.59	Call	Bond Future	1,129.7000	1.1297	1,197.4300	1.1974	5.995	0	0	0
2017/07/10	R214	02/11/2017	9.60	Put	Bond Future	3,851.7500	3.8518	3,640.3900	3.6404	(5.487)	0	0	0
2017/07/10	R214	02/11/2017	9.58	Put	Bond Future	3,949.4800	3.9495	3,735.8500	3.7358	(5.409)	0	0	0
2017/07/10	R214	02/11/2017	9.59	Put	Bond Future	3,900.4200	3.9004	3,687.9200	3.6879	(5.448)	0	0	0
2017/07/10	R214	01/02/2018			Bond Future	10.0514	71.1952	10.0082	71.4798	(0.429)	0.0000	0.0000	0
2017/07/10	R214	01/02/2018	9.82	Put	Bond Future	3,803.9300	3.8039	3,625.0000	3.6250	(4.704)	0	0	0
2017/07/10	R214	01/02/2018	9.84	Put	Bond Future	3,726.2200	3.7262	3,549.2900	3.5493	(4.748)	0	0	0
2017/07/10	R214	01/02/2018	9.83	Put	Bond Future	3,764.9200	3.7649	3,586.9900	3.5870	(4.726)	0	0	0
2017/07/10	R214	01/02/2018	9.84	Call	Bond Future	2,313.3800	2.3134	2,421.0800	2.4211	4.656	0	0	0
2017/07/10	R214	01/02/2018	9.82	Call	Bond Future	2,254.9600	2.2550	2,360.6600	2.3607	4.687	0	0	0
2017/07/10	R214	01/02/2018	9.83	Call	Bond Future	2,284.0700	2.2841	2,390.7700	2.3908	4.671	0	0	0
2017/07/10	R248	03/08/2017			Bond Future	10.0077	91.8847	9.9667	92.2330	(0.409)	0.0000	0.0000	77,386
2017/07/10	R248	03/08/2017	9.57	Call	Bond Future	232.8400	0.2328	238.4900	0.2385	2.427	0	0	0
2017/07/10	R248	03/08/2017	9.56	Put	Bond Future	4,168.4600	4.1685	3,824.9600	3.8250	(8.240)	0	0	0
2017/07/10	R248	03/08/2017	9.58	Put	Bond Future	4,009.7900	4.0098	3,667.9500	3.6680	(8.525)	0	0	0
2017/07/10	R248	03/08/2017	9.57	Put	Bond Future	4,088.7900	4.0888	3,746.1000	3.7461	(8.381)	0	0	0
2017/07/10	R248	03/08/2017	9.58	Call	Bond Future	245.2600	0.2453	251.7600	0.2518	2.650	0	0	0
2017/07/10	R248	03/08/2017	9.56	Call	Bond Future	220.9300	0.2209	225.7700	0.2258	2.191	0	0	0
2017/07/10	R248	02/11/2017	9.66	Put	Bond Future	5,055.0700	5.0551	4,786.3800	4.7864	(5.315)	0	0	0
2017/07/10	R248	02/11/2017			Bond Future	10.0672	89.2005	10.0251	89.5553	(0.419)	0.0000	0.0000	226
2017/07/10	R248	02/11/2017	9.65	Put	Bond Future	5,117.0100	5.1170	4,846.9300	4.8469	(5.278)	0	0	0
2017/07/10	R248	02/11/2017	9.64	Call	Bond Future	1,460.7600	1.4608	1,544.1500	1.5441	5.709	0	0	0
2017/07/10	R248	02/11/2017	9.65	Call	Bond Future	1,488.5500	1.4885	1,573.3200	1.5733	5.695	0	0	0
2017/07/10	R248	02/11/2017	9.66	Call	Bond Future	1,516.6700	1.5167	1,602.8300	1.6028	5.681	0	0	0
2017/07/10	R248	02/11/2017	9.64	Put	Bond Future	5,179.4400	5.1794	4,907.9800	4.9080	(5.241)	0	0	0
2017/07/10	R248	01/02/2018	9.90	Put	Bond Future	4,948.5200	4.9485	4,722.6600	4.7227	(4.564)	0	0	0
2017/07/10	R248	01/02/2018	9.89	Call	Bond Future	2,990.6400	2.9906	3,124.0400	3.1240	4.461	0	0	0
2017/07/10	R248	01/02/2018			Bond Future	10.1271	90.9309	10.0838	91.2914	(0.428)	0.0000	0.0000	0
2017/07/10	R248	01/02/2018	9.90	Call	Bond Future	3,027.6000	3.0276	3,162.2200	3.1622	4.446	0	0	0
2017/07/10	R248	01/02/2018	9.91	Call	Bond Future	3,065.0600	3.0651	3,200.9000	3.2009	4.432	0	0	0
2017/07/10	R248	01/02/2018	9.89	Put	Bond Future	4,997.8600	4.9979	4,770.7800	4.7708	(4.544)	0	0	0
2017/07/10	R248	01/02/2018	9.91	Put	Bond Future	4,899.8400	4.8998	4,675.2000	4.6752	(4.585)	0	0	0

**Total**

**922759**