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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/07/2017 TO 11/07/2017

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
2017/07/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	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
2017/07/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	2025	03/08/2017			Bond Future	126.9937	126.9937	126.9803	126.9803	(0.011)	0.0000	0.0000	2,414
2017/07/11	2025	03/08/2017	133.96	Put	Bond Future	6,966.2800	6.9663	6,979.7300	6.9797	0.193	0	0	0
2017/07/11	2025	03/08/2017	133.98	Put	Bond Future	6,986.2800	6.9863	6,999.7300	6.9997	0.193	0	0	0
2017/07/11	2025	03/08/2017	133.97	Put	Bond Future	6,976.2800	6.9763	6,989.7300	6.9897	0.193	0	0	0
2017/07/11	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2025	02/11/2017			Bond Future	129.4437	129.4437	129.4301	129.4301	(0.011)	0.0000	0.0000	0
2017/07/11	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2025	02/11/2017	132.96	Put	Bond Future	3,516.2800	3.5163	3,529.9300	3.5299	0.388	0	0	0
2017/07/11	2025	02/11/2017	132.98	Put	Bond Future	3,536.2800	3.5363	3,549.9300	3.5499	0.386	0	0	0
2017/07/11	2025	02/11/2017	132.97	Put	Bond Future	3,526.2800	3.5263	3,539.9300	3.5399	0.387	0	0	0
2017/07/11	2025	01/02/2018	133.89	Put	Bond Future	3,243.4900	3.2435	3,257.3300	3.2573	0.427	0	0	0
2017/07/11	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2025	01/02/2018			Bond Future	130.6465	130.6465	130.6327	130.6327	(0.011)	0.0000	0.0000	0
2017/07/11	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2025	01/02/2018	133.88	Put	Bond Future	3,233.4900	3.2335	3,247.3300	3.2473	0.428	0	0	0
2017/07/11	2025	01/02/2018	133.90	Put	Bond Future	3,253.4900	3.2535	3,267.3300	3.2673	0.425	0	0	0
2017/07/11	2029	03/08/2017			Bond Future	99.1528	99.1528	99.1423	99.1423	(0.011)	0.0000	0.0000	0
2017/07/11	2029	01/02/2018			Bond Future	102.0332	102.0332	102.0223	102.0223	(0.011)	0.0000	0.0000	0
2017/07/11	2030	03/08/2017	9.34	Put	Bond Future	488.2900	0.4883	721.4200	0.7214	47.744	0	0	0
2017/07/11	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2030	03/08/2017			Bond Future	9.4123	89.9276	9.4470	89.6945	0.369	0.0000	0.0000	43,539
2017/07/11	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2030	03/08/2017	9.33	Put	Bond Future	556.1600	0.5562	789.2900	0.7893	41.918	0	0	0
2017/07/11	2030	03/08/2017	9.35	Put	Bond Future	420.5000	0.4205	653.6300	0.6536	55.441	0	0	0
2017/07/11	2030	02/11/2017			Bond Future	9.4653	91.6434	9.5012	91.4057	0.379	0.0000	0.0000	1
2017/07/11	2030	02/11/2017	9.34	Put	Bond Future	836.6900	0.8367	1,074.4100	1.0744	28.412	0	0	0
2017/07/11	2030	02/11/2017	9.36	Put	Bond Future	702.4500	0.7025	940.1700	0.9402	33.842	0	0	0
2017/07/11	2030	02/11/2017	9.35	Put	Bond Future	769.5300	0.7695	1,007.2500	1.0072	30.892	0	0	0
2017/07/11	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2030	01/02/2018			Bond Future	9.5179	89.4149	9.5551	89.1725	0.391	0.0000	0.0000	0

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2017/07/11	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2030	01/02/2018	9.37	Put	Bond Future	973.6100	0.9736	1,216.0100	1.2160	24.897	0	0	0
2017/07/11	2030	01/02/2018	9.39	Put	Bond Future	841.1500	0.8411	1,083.5500	1.0836	28.818	0	0	0
2017/07/11	2030	01/02/2018	9.38	Put	Bond Future	907.3500	0.9073	1,149.7500	1.1497	26.715	0	0	0
2017/07/11	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2032	03/08/2017	9.43	Put	Bond Future	1,758.7900	1.7588	1,915.2500	1.9153	8.896	0	0	0
2017/07/11	2032	03/08/2017			Bond Future	9.6023	92.3935	9.6370	92.1449	0.361	0.0000	0.0000	27,082
2017/07/11	2032	03/08/2017	9.45	Put	Bond Future	1,659.6500	1.6597	1,810.4500	1.8104	9.086	0	0	0
2017/07/11	2032	03/08/2017	9.44	Put	Bond Future	1,708.8100	1.7088	1,862.4500	1.8625	8.991	0	0	0
2017/07/11	2032	03/08/2017	9.44	Call	Bond Future	532.3300	0.5323	437.3200	0.4373	(17.848)	0	0	0
2017/07/11	2032	03/08/2017	9.45	Call	Bond Future	556.3100	0.5563	458.4600	0.4585	(17.589)	0	0	0
2017/07/11	2032	03/08/2017	9.43	Call	Bond Future	509.0800	0.5091	416.8900	0.4169	(18.109)	0	0	0
2017/07/11	2032	02/11/2017			Bond Future	9.6606	89.9985	9.6964	89.7449	0.371	0.0000	0.0000	0
2017/07/11	2032	02/11/2017	9.48	Put	Bond Future	2,975.4500	2.9755	3,114.6100	3.1146	4.677	0	0	0
2017/07/11	2032	02/11/2017	9.50	Put	Bond Future	2,891.1700	2.8912	3,027.7500	3.0277	4.724	0	0	0
2017/07/11	2032	02/11/2017	9.49	Put	Bond Future	2,933.1100	2.9331	3,070.9800	3.0710	4.700	0	0	0
2017/07/11	2032	02/11/2017	9.48	Call	Bond Future	1,683.0000	1.6830	1,568.5700	1.5686	(6.799)	0	0	0
2017/07/11	2032	02/11/2017	9.49	Call	Bond Future	1,712.9300	1.7129	1,597.2100	1.5972	(6.756)	0	0	0
2017/07/11	2032	02/11/2017	9.50	Call	Bond Future	1,743.1900	1.7432	1,626.1800	1.6262	(6.712)	0	0	0
2017/07/11	2032	01/02/2018	9.55	Put	Bond Future	3,626.4000	3.6264	3,762.3600	3.7624	3.749	0	0	0
2017/07/11	2032	01/02/2018			Bond Future	9.7181	91.7431	9.7552	91.4846	0.381	0.0000	0.0000	0
2017/07/11	2032	01/02/2018	9.57	Put	Bond Future	3,548.9700	3.5490	3,682.9400	3.6829	3.775	0	0	0
2017/07/11	2032	01/02/2018	9.56	Put	Bond Future	3,587.5300	3.5875	3,722.4900	3.7225	3.762	0	0	0
2017/07/11	2032	01/02/2018	9.55	Call	Bond Future	2,440.5300	2.4405	2,317.9800	2.3180	(5.021)	0	0	0
2017/07/11	2032	01/02/2018	9.56	Call	Bond Future	2,472.8400	2.4728	2,349.2900	2.3493	(4.996)	0	0	0
2017/07/11	2032	01/02/2018	9.57	Call	Bond Future	2,505.3800	2.5054	2,380.8400	2.3808	(4.971)	0	0	0
2017/07/11	2033	03/08/2017	113.14	Put	Bond Future	9,430.5500	9.4305	9,441.6100	9.4416	0.117	0	0	0
2017/07/11	2033	03/08/2017			Bond Future	103.7094	103.7094	103.6984	103.6984	(0.011)	0.0000	0.0000	6,534
2017/07/11	2033	03/08/2017	113.13	Put	Bond Future	9,420.5500	9.4205	9,431.6100	9.4316	0.117	0	0	0
2017/07/11	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2033	03/08/2017	113.12	Put	Bond Future	9,410.5500	9.4105	9,421.6100	9.4216	0.118	0	0	0
2017/07/11	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2033	02/11/2017			Bond Future	104.6378	104.6378	104.6266	104.6266	(0.011)	0.0000	0.0000	0
2017/07/11	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2033	02/11/2017	110.07	Put	Bond Future	5,432.1900	5.4322	5,443.3800	5.4434	0.206	0	0	0
2017/07/11	2033	02/11/2017	110.09	Put	Bond Future	5,452.1900	5.4522	5,463.3800	5.4634	0.205	0	0	0
2017/07/11	2033	02/11/2017	110.08	Put	Bond Future	5,442.1900	5.4422	5,453.3800	5.4534	0.206	0	0	0
2017/07/11	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2033	01/02/2018			Bond Future	106.7031	106.7031	106.6917	106.6917	(0.011)	0.0000	0.0000	0
2017/07/11	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2033	01/02/2018	109.64	Put	Bond Future	2,936.8600	2.9369	2,948.3400	2.9483	0.391	0	0	0

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2017/07/11	2033	01/02/2018	109.66	Put	Bond Future	2,956.8600	2.9569	2,968.3400	2.9683	0.388	0	0	0
2017/07/11	2033	01/02/2018	109.65	Put	Bond Future	2,946.8600	2.9469	2,958.3400	2.9583	0.390	0	0	0
2017/07/11	2037	03/08/2017	9.57	Call	Bond Future	316.3200	0.3163	243.6700	0.2437	(22.967)	0	0	0
2017/07/11	2037	03/08/2017			Bond Future	9.8784	88.3597	9.9181	88.0523	0.401	0.0000	0.0000	66,825
2017/07/11	2037	03/08/2017	9.58	Call	Bond Future	332.6700	0.3327	257.2500	0.2573	(22.671)	0	0	0
2017/07/11	2037	03/08/2017	9.56	Put	Bond Future	2,831.9900	2.8320	3,069.5200	3.0695	8.387	0	0	0
2017/07/11	2037	03/08/2017	9.57	Put	Bond Future	2,766.5300	2.7665	3,001.3200	3.0013	8.487	0	0	0
2017/07/11	2037	03/08/2017	9.58	Put	Bond Future	2,701.7800	2.7018	2,933.8000	2.9338	8.588	0	0	0
2017/07/11	2037	03/08/2017	9.56	Call	Bond Future	300.5700	0.3006	230.6600	0.2307	(23.259)	0	0	0
2017/07/11	2037	02/11/2017			Bond Future	9.9363	90.0456	9.9771	89.7321	0.411	0.0000	0.0000	233
2017/07/11	2037	02/11/2017	9.66	Call	Bond Future	1,618.9600	1.6190	1,492.1300	1.4921	(7.834)	0	0	0
2017/07/11	2037	02/11/2017	9.65	Put	Bond Future	3,834.5600	3.8346	4,022.6900	4.0227	4.906	0	0	0
2017/07/11	2037	02/11/2017	9.67	Put	Bond Future	3,733.4000	3.7334	3,918.4800	3.9185	4.957	0	0	0
2017/07/11	2037	02/11/2017	9.66	Put	Bond Future	3,783.7600	3.7838	3,970.3600	3.9704	4.932	0	0	0
2017/07/11	2037	02/11/2017	9.67	Call	Bond Future	1,648.4000	1.6484	1,520.0500	1.5200	(7.786)	0	0	0
2017/07/11	2037	02/11/2017	9.65	Call	Bond Future	1,589.8400	1.5898	1,464.5400	1.4645	(7.881)	0	0	0
2017/07/11	2037	01/02/2018			Bond Future	9.9940	87.5358	10.0362	87.2162	0.422	0.0000	0.0000	0
2017/07/11	2037	01/02/2018	9.81	Put	Bond Future	4,165.7500	4.1657	4,334.7200	4.3347	4.056	0	0	0
2017/07/11	2037	01/02/2018	9.83	Put	Bond Future	4,080.0100	4.0800	4,246.6300	4.2466	4.084	0	0	0
2017/07/11	2037	01/02/2018	9.82	Put	Bond Future	4,122.7100	4.1227	4,290.5000	4.2905	4.070	0	0	0
2017/07/11	2037	01/02/2018	9.82	Call	Bond Future	2,784.5700	2.7846	2,632.7700	2.6328	(5.451)	0	0	0
2017/07/11	2037	01/02/2018	9.83	Call	Bond Future	2,819.6200	2.8196	2,666.6500	2.6667	(5.425)	0	0	0
2017/07/11	2037	01/02/2018	9.81	Call	Bond Future	2,749.7500	2.7498	2,599.1300	2.5991	(5.478)	0	0	0
2017/07/11	2038	03/08/2017			Bond Future	126.2732	126.2732	126.2595	126.2595	(0.011)	0.0000	0.0000	22,629
2017/07/11	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2038	03/08/2017	141.16	Put	Bond Future	14,886.7600	14.8868	14,900.4700	14.9005	0.092	0	0	0
2017/07/11	2038	03/08/2017	141.18	Put	Bond Future	14,906.7600	14.9068	14,920.4700	14.9205	0.092	0	0	0
2017/07/11	2038	03/08/2017	141.17	Put	Bond Future	14,896.7600	14.8968	14,910.4700	14.9105	0.092	0	0	0
2017/07/11	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2038	02/11/2017			Bond Future	128.7092	128.7092	128.6954	128.6954	(0.011)	0.0000	0.0000	0
2017/07/11	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2038	02/11/2017	136.82	Put	Bond Future	8,110.8400	8.1108	8,124.5800	8.1246	0.169	0	0	0
2017/07/11	2038	02/11/2017	136.80	Put	Bond Future	8,090.8400	8.0908	8,104.5800	8.1046	0.170	0	0	0
2017/07/11	2038	02/11/2017	136.81	Put	Bond Future	8,100.8400	8.1008	8,114.5800	8.1146	0.170	0	0	0
2017/07/11	2038	01/02/2018	136.95	Put	Bond Future	7,221.5000	7.2215	7,235.5300	7.2355	0.194	0	0	0
2017/07/11	2038	01/02/2018			Bond Future	129.7285	129.7285	129.7145	129.7145	(0.011)	0.0000	0.0000	0
2017/07/11	2038	01/02/2018	136.94	Put	Bond Future	7,211.5000	7.2115	7,225.5300	7.2255	0.195	0	0	0
2017/07/11	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2038	01/02/2018	136.93	Put	Bond Future	7,201.5000	7.2015	7,215.5300	7.2155	0.195	0	0	0
2017/07/11	2040	03/08/2017			Bond Future	9.9737	91.5233	10.0083	91.2381	0.347	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
2017/07/11	2040	03/08/2017	9.61	Put	Bond Future	3,359.8300	3.3598	3,586.1400	3.5861	6.736	0	0	0
2017/07/11	2040	03/08/2017	9.63	Put	Bond Future	3,215.0500	3.2150	3,436.5700	3.4366	6.890	0	0	0
2017/07/11	2040	03/08/2017	9.62	Put	Bond Future	3,287.0800	3.2871	3,511.0200	3.5110	6.813	0	0	0
2017/07/11	2040	03/08/2017	9.61	Call	Bond Future	269.7300	0.2697	210.7900	0.2108	(21.851)	0	0	0
2017/07/11	2040	03/08/2017	9.62	Call	Bond Future	284.2000	0.2842	222.8900	0.2229	(21.573)	0	0	0
2017/07/11	2040	03/08/2017	9.63	Call	Bond Future	299.2700	0.2993	235.5400	0.2355	(21.295)	0	0	0
2017/07/11	2040	02/11/2017			Bond Future	10.0326	93.2696	10.0682	92.9787	0.356	0.0000	0.0000	0
2017/07/11	2040	02/11/2017	9.66	Call	Bond Future	1,504.6400	1.5046	1,396.9100	1.3969	(7.160)	0	0	0
2017/07/11	2040	02/11/2017	9.65	Put	Bond Future	4,694.8500	4.6949	4,879.3900	4.8794	3.931	0	0	0
2017/07/11	2040	02/11/2017	9.67	Put	Bond Future	4,578.4600	4.5785	4,760.2700	4.7603	3.971	0	0	0
2017/07/11	2040	02/11/2017	9.66	Put	Bond Future	4,636.5100	4.6365	4,819.6900	4.8197	3.951	0	0	0
2017/07/11	2040	02/11/2017	9.67	Call	Bond Future	1,532.9300	1.5329	1,423.8300	1.4238	(7.117)	0	0	0
2017/07/11	2040	02/11/2017	9.65	Call	Bond Future	1,476.5100	1.4765	1,370.1400	1.3701	(7.204)	0	0	0
2017/07/11	2040	01/02/2018	9.89	Call	Bond Future	2,909.2500	2.9093	2,769.3500	2.7694	(4.809)	0	0	0
2017/07/11	2040	01/02/2018			Bond Future	10.0915	90.5719	10.1283	90.2754	0.365	0.0000	0.0000	0
2017/07/11	2040	01/02/2018	9.87	Call	Bond Future	2,838.6500	2.8387	2,700.9000	2.7009	(4.853)	0	0	0
2017/07/11	2040	01/02/2018	9.88	Call	Bond Future	2,873.9700	2.8740	2,735.1400	2.7351	(4.831)	0	0	0
2017/07/11	2040	01/02/2018	9.87	Put	Bond Future	4,658.0700	4.6581	4,816.9000	4.8169	3.410	0	0	0
2017/07/11	2040	01/02/2018	9.88	Put	Bond Future	4,609.9500	4.6100	4,767.7000	4.7677	3.422	0	0	0
2017/07/11	2040	01/02/2018	9.89	Put	Bond Future	4,561.9200	4.5619	4,718.6000	4.7186	3.435	0	0	0
2017/07/11	2044	03/08/2017			Bond Future	10.0032	88.6025	10.0378	88.3153	0.346	0.0000	0.0000	24,446
2017/07/11	2044	03/08/2017	9.62	Put	Bond Future	3,540.7700	3.5408	3,772.4500	3.7725	6.543	0	0	0
2017/07/11	2044	03/08/2017	9.64	Put	Bond Future	3,391.6600	3.3917	3,618.7200	3.6187	6.695	0	0	0
2017/07/11	2044	03/08/2017	9.63	Put	Bond Future	3,465.8600	3.4659	3,695.2500	3.6952	6.619	0	0	0
2017/07/11	2044	03/08/2017	9.64	Call	Bond Future	277.3600	0.2774	217.2300	0.2172	(21.679)	0	0	0
2017/07/11	2044	03/08/2017	9.62	Call	Bond Future	249.5700	0.2496	194.0600	0.1941	(22.242)	0	0	0
2017/07/11	2044	03/08/2017	9.63	Call	Bond Future	263.1800	0.2632	205.3800	0.2054	(21.962)	0	0	0
2017/07/11	2044	02/11/2017	9.68	Call	Bond Future	1,514.7900	1.5148	1,406.7400	1.4067	(7.133)	0	0	0
2017/07/11	2044	02/11/2017			Bond Future	10.0605	90.2931	10.0962	90.0002	0.354	0.0000	0.0000	200
2017/07/11	2044	02/11/2017	9.66	Call	Bond Future	1,458.9000	1.4589	1,353.5800	1.3536	(7.219)	0	0	0
2017/07/11	2044	02/11/2017	9.67	Call	Bond Future	1,486.5800	1.4866	1,379.9000	1.3799	(7.176)	0	0	0
2017/07/11	2044	02/11/2017	9.66	Put	Bond Future	4,866.8900	4.8669	5,054.4600	5.0545	3.854	0	0	0
2017/07/11	2044	02/11/2017	9.68	Put	Bond Future	4,747.3000	4.7473	4,932.1400	4.9321	3.894	0	0	0
2017/07/11	2044	02/11/2017	9.67	Put	Bond Future	4,806.7600	4.8068	4,992.9700	4.9930	3.874	0	0	0
2017/07/11	2044	01/02/2018			Bond Future	10.1178	87.6629	10.1546	87.3643	0.363	0.0000	0.0000	0
2017/07/11	2044	01/02/2018	9.89	Put	Bond Future	4,756.7100	4.7567	4,916.7900	4.9168	3.365	0	0	0
2017/07/11	2044	01/02/2018	9.91	Put	Bond Future	4,659.1000	4.6591	4,817.0100	4.8170	3.389	0	0	0
2017/07/11	2044	01/02/2018	9.90	Put	Bond Future	4,707.7100	4.7077	4,866.7100	4.8667	3.377	0	0	0
2017/07/11	2044	01/02/2018	9.89	Call	Bond Future	2,866.3600	2.8664	2,727.8200	2.7278	(4.833)	0	0	0
2017/07/11	2044	01/02/2018	9.90	Call	Bond Future	2,901.8000	2.9018	2,762.1800	2.7622	(4.811)	0	0	0
2017/07/11	2044	01/02/2018	9.91	Call	Bond Future	2,937.4800	2.9375	2,796.7700	2.7968	(4.790)	0	0	0
2017/07/11	2046	03/08/2017	141.17	Put	Bond Future	17,130.9800	17.1310	17,144.2100	17.1442	0.077	0	0	0
2017/07/11	2046	03/08/2017			Bond Future	124.0390	124.0390	124.0258	124.0258	(0.011)	0.0000	0.0000	23,901
2017/07/11	2046	03/08/2017	141.19	Put	Bond Future	17,150.9800	17.1510	17,164.2100	17.1642	0.077	0	0	0
2017/07/11	2046	03/08/2017	141.18	Put	Bond Future	17,140.9800	17.1410	17,154.2100	17.1542	0.077	0	0	0
2017/07/11	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
2017/07/11	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2046	02/11/2017			Bond Future	124.8490	124.8490	124.8357	124.8357	(0.011)	0.0000	0.0000	0
2017/07/11	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2046	02/11/2017	136.30	Put	Bond Future	11,451.0200	11.4510	11,464.3200	11.4643	0.116	0	0	0
2017/07/11	2046	02/11/2017	136.32	Put	Bond Future	11,471.0200	11.4710	11,484.3200	11.4843	0.116	0	0	0
2017/07/11	2046	02/11/2017	136.31	Put	Bond Future	11,461.0200	11.4610	11,474.3200	11.4743	0.116	0	0	0
2017/07/11	2046	01/02/2018	132.92	Put	Bond Future	5,606.5500	5.6065	5,620.2300	5.6202	0.244	0	0	0
2017/07/11	2046	01/02/2018			Bond Future	127.3134	127.3134	127.2998	127.2998	(0.011)	0.0000	0.0000	0
2017/07/11	2046	01/02/2018	132.91	Put	Bond Future	5,596.5500	5.5965	5,610.2300	5.6102	0.244	0	0	0
2017/07/11	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2046	01/02/2018	132.90	Put	Bond Future	5,586.5500	5.5865	5,600.2300	5.6002	0.245	0	0	0
2017/07/11	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2050	03/08/2017			Bond Future	129.5885	129.5885	129.5749	129.5749	(0.011)	0.0000	0.0000	26,041
2017/07/11	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2050	03/08/2017	149.22	Put	Bond Future	19,631.5300	19.6315	19,645.1500	19.6452	0.069	0	0	0
2017/07/11	2050	03/08/2017	149.24	Put	Bond Future	19,651.5300	19.6515	19,665.1500	19.6652	0.069	0	0	0
2017/07/11	2050	03/08/2017	149.23	Put	Bond Future	19,641.5300	19.6415	19,655.1500	19.6552	0.069	0	0	0
2017/07/11	2050	02/11/2017	144.66	Put	Bond Future	12,571.3800	12.5714	12,585.3800	12.5854	0.111	0	0	0
2017/07/11	2050	02/11/2017	144.67	Put	Bond Future	12,581.3800	12.5814	12,595.3800	12.5954	0.111	0	0	0
2017/07/11	2050	02/11/2017			Bond Future	132.0886	132.0886	132.0746	132.0746	(0.011)	0.0000	0.0000	0
2017/07/11	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2050	02/11/2017	144.65	Put	Bond Future	12,561.3800	12.5614	12,575.3800	12.5754	0.111	0	0	0
2017/07/11	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2050	01/02/2018			Bond Future	133.0040	133.0040	132.9896	132.9896	(0.011)	0.0000	0.0000	0
2017/07/11	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	2050	01/02/2018	140.23	Put	Bond Future	7,225.9700	7.2260	7,240.4200	7.2404	0.200	0	0	0
2017/07/11	2050	01/02/2018	140.25	Put	Bond Future	7,245.9700	7.2460	7,260.4200	7.2604	0.199	0	0	0
2017/07/11	2050	01/02/2018	140.24	Put	Bond Future	7,235.9700	7.2360	7,250.4200	7.2504	0.200	0	0	0
2017/07/11	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	AL37	03/08/2017			Index Future	540.4010	540.4010	540.0030	540.0030	(0.074)	0.0000	0.0000	0
2017/07/11	AL37	02/11/2017			Index Future	550.7100	550.7100	550.3030	550.3030	(0.074)	0.0000	0.0000	0
2017/07/11	AL37	01/02/2018			Index Future	561.3870	561.3870	560.9710	560.9710	(0.074)	0.0000	0.0000	0

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2017/07/11	AL7T	03/08/2017			Index Future	618.9660	618.9660	617.8630	617.8630	(0.178)	0.0000	0.0000	0
2017/07/11	AL7T	02/11/2017			Index Future	630.7740	630.7740	629.6490	629.6490	(0.178)	0.0000	0.0000	0
2017/07/11	AL7T	01/02/2018			Index Future	643.0030	643.0030	641.8550	641.8550	(0.179)	0.0000	0.0000	0
2017/07/11	ALBI	03/08/2017			Index Future	556.0750	556.0750	554.7430	554.7430	(0.240)	0.0000	0.0000	596
2017/07/11	ALBI	02/11/2017			Index Future	566.6830	566.6830	565.3250	565.3250	(0.240)	0.0000	0.0000	0
2017/07/11	ALBI	01/02/2018			Index Future	577.6690	577.6690	576.2840	576.2840	(0.240)	0.0000	0.0000	0
2017/07/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	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
2017/07/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/11	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	EL28	03/08/2017			Bond Future	127.3702	127.3702	127.3588	127.3588	(0.009)	0.0000	0.0000	0
2017/07/11	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	EL28	03/08/2017	135.16	Put	Bond Future	7,789.8400	7.7898	7,801.2000	7.8012	0.146	0	0	0
2017/07/11	EL28	03/08/2017	135.18	Put	Bond Future	7,809.8400	7.8098	7,821.2000	7.8212	0.145	0	0	0
2017/07/11	EL28	03/08/2017	135.17	Put	Bond Future	7,799.8400	7.7998	7,811.2000	7.8112	0.146	0	0	0
2017/07/11	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	EL28	02/11/2017			Bond Future	128.0836	128.0836	128.0721	128.0721	(0.009)	0.0000	0.0000	0
2017/07/11	EL28	02/11/2017	133.87	Put	Bond Future	5,786.4200	5.7864	5,797.9100	5.7979	0.199	0	0	0
2017/07/11	EL28	02/11/2017	133.89	Put	Bond Future	5,806.4200	5.8064	5,817.9100	5.8179	0.198	0	0	0
2017/07/11	EL28	02/11/2017	133.88	Put	Bond Future	5,796.4200	5.7964	5,807.9100	5.8079	0.198	0	0	0
2017/07/11	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
2017/07/11	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	EL28	01/02/2018			Bond Future	130.6117	130.6117	130.6000	130.6000	(0.009)	0.0000	0.0000	0
2017/07/11	EL28	01/02/2018	132.29	Put	Bond Future	1,678.2900	1.6783	1,690.0500	1.6900	0.701	0	0	0
2017/07/11	EL28	01/02/2018	132.31	Put	Bond Future	1,698.2900	1.6983	1,710.0500	1.7100	0.692	0	0	0
2017/07/11	EL28	01/02/2018	132.30	Put	Bond Future	1,688.2900	1.6883	1,700.0500	1.7000	0.697	0	0	0
2017/07/11	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	ES33	03/08/2017			Bond Future	10.9887	76.8809	11.0280	76.6468	0.358	0.0000	0.0000	9,466
2017/07/11	ES33	03/08/2017	10.53	Put	Bond Future	2,816.0900	2.8161	3,050.1600	3.0502	8.312	0	0	0
2017/07/11	ES33	03/08/2017	10.55	Put	Bond Future	2,689.9900	2.6900	2,924.0600	2.9241	8.702	0	0	0
2017/07/11	ES33	03/08/2017	10.54	Put	Bond Future	2,753.0000	2.7530	2,987.0700	2.9871	8.502	0	0	0
2017/07/11	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	ES33	02/11/2017	10.66	Put	Bond Future	2,591.3800	2.5914	2,830.1100	2.8301	9.212	0	0	0
2017/07/11	ES33	02/11/2017			Bond Future	11.0896	74.5561	11.1303	74.3174	0.367	0.0000	0.0000	0
2017/07/11	ES33	02/11/2017	10.68	Put	Bond Future	2,467.7400	2.4677	2,706.4700	2.7065	9.674	0	0	0
2017/07/11	ES33	02/11/2017	10.67	Put	Bond Future	2,529.5200	2.5295	2,768.2500	2.7682	9.438	0	0	0
2017/07/11	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	ES33	01/02/2018	11.00	Put	Bond Future	1,132.8700	1.1329	1,376.2400	1.3762	21.483	0	0	0
2017/07/11	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	ES33	01/02/2018			Bond Future	11.1936	76.0014	11.2358	75.7580	0.377	0.0000	0.0000	0
2017/07/11	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	ES33	01/02/2018	10.99	Put	Bond Future	1,192.1000	1.1921	1,435.4700	1.4355	20.415	0	0	0
2017/07/11	ES33	01/02/2018	11.01	Put	Bond Future	1,073.7200	1.0737	1,317.0900	1.3171	22.666	0	0	0
2017/07/11	ES42	03/08/2017			Bond Future	11.1685	80.1463	11.2078	79.8822	0.352	0.0000	0.0000	7,957
2017/07/11	ES42	02/11/2017			Bond Future	11.2677	77.4138	11.3085	77.1445	0.362	0.0000	0.0000	0
2017/07/11	ES42	01/02/2018			Bond Future	11.3666	78.9144	11.4088	78.6399	0.371	0.0000	0.0000	0
2017/07/11	GOVI	03/08/2017			GOVI	554.6910	554.6910	553.3720	553.3720	(0.238)	0.0000	0.0000	413
2017/07/11	GOVI	03/08/2017	561.11	Put	GOVI	64,190.0000	6.4190	77,380.0000	7.7380	20.548	0	0	0
2017/07/11	GOVI	03/08/2017	561.09	Put	GOVI	63,990.0000	6.3990	77,180.0000	7.7180	20.613	0	0	0
2017/07/11	GOVI	03/08/2017	561.10	Put	GOVI	64,090.0000	6.4090	77,280.0000	7.7280	20.580	0	0	0
2017/07/11	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	GOVI	02/11/2017	572.44	Put	GOVI	71,670.0000	7.1670	85,120.0000	8.5120	18.767	0	0	0
2017/07/11	GOVI	02/11/2017			GOVI	565.2730	565.2730	563.9280	563.9280	(0.238)	0.0000	0.0000	74
2017/07/11	GOVI	02/11/2017	572.46	Put	GOVI	71,870.0000	7.1870	85,320.0000	8.5320	18.714	0	0	0
2017/07/11	GOVI	02/11/2017	572.45	Put	GOVI	71,770.0000	7.1770	85,220.0000	8.5220	18.740	0	0	0
2017/07/11	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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2017/07/11	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	GOVI	01/02/2018			GOVI	576.2310	576.2310	574.8600	574.8600	(0.238)	0.0000	0.0000	0
2017/07/11	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	GOVI	01/02/2018	581.02	Put	GOVI	47,890.0000	4.7890	61,600.0000	6.1600	28.628	0	0	0
2017/07/11	GOVI	01/02/2018	581.04	Put	GOVI	48,090.0000	4.8090	61,800.0000	6.1800	28.509	0	0	0
2017/07/11	GOVI	01/02/2018	581.03	Put	GOVI	47,990.0000	4.7990	61,700.0000	6.1700	28.568	0	0	0
2017/07/11	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/11	IGOV	03/08/2017			Index Future	245.9130	245.9130	245.5990	245.5990	(0.128)	0.0000	0.0000	1,319
2017/07/11	IGOV	02/11/2017			Index Future	250.6570	250.6570	250.3370	250.3370	(0.128)	0.0000	0.0000	0
2017/07/11	IGOV	01/02/2018			Index Future	255.6040	255.6040	255.2770	255.2770	(0.128)	0.0000	0.0000	0
2017/07/11	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/11	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/11	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/11	IS01	21/12/2017			Interest Rate Swap	99.8247	99.8247	99.8245	99.8245	0.000	0.0000	0.0000	0
2017/07/11	IS01	15/03/2018			Interest Rate Swap	99.7764	99.7764	99.7764	99.7764	0.000	0.0000	0.0000	0
2017/07/11	IS01	21/06/2018			Interest Rate Swap	99.9354	99.9354	99.9369	99.9369	0.001	0.0000	0.0000	0
2017/07/11	IS01	20/09/2018			Interest Rate Swap	100.0893	100.0893	100.0936	100.0936	0.004	0.0000	0.0000	0
2017/07/11	IS02	18/12/2017			Interest Rate Swap	99.8522	99.8522	99.8518	99.8518	0.000	0.0000	0.0000	0
2017/07/11	IS02	16/03/2018			Interest Rate Swap	99.0573	99.0573	99.0574	99.0574	0.000	0.0000	0.0000	0
2017/07/11	IS02	15/06/2018			Interest Rate Swap	98.6235	98.6235	98.6247	98.6247	0.001	0.0000	0.0000	0
2017/07/11	IS02	21/09/2018			Interest Rate Swap	98.5587	98.5587	98.5630	98.5630	0.004	0.0000	0.0000	0
2017/07/11	IS02	21/12/2018			Interest Rate Swap	98.9400	98.9400	98.9500	98.9500	0.010	0.0000	0.0000	0
2017/07/11	IS02	15/03/2019			Interest Rate Swap	99.3465	99.3465	99.3529	99.3529	0.006	0.0000	0.0000	0
2017/07/11	IS02	21/06/2019			Interest Rate Swap	99.7502	99.7502	99.7547	99.7547	0.005	0.0000	0.0000	0
2017/07/11	IS02	20/09/2019			Interest Rate Swap	100.1822	100.1822	100.1888	100.1888	0.007	0.0000	0.0000	0
2017/07/11	IS05	17/12/2020			Interest Rate Swap	96.5711	96.5711	96.6422	96.6422	0.074	0.0000	0.0000	0
2017/07/11	IS05	16/03/2021			Interest Rate Swap	95.8381	95.8381	95.9265	95.9265	0.092	0.0000	0.0000	0
2017/07/11	IS05	15/06/2021			Interest Rate Swap	95.0765	95.0765	95.1784	95.1784	0.107	0.0000	0.0000	0
2017/07/11	IS05	21/09/2021			Interest Rate Swap	95.2886	95.2886	95.3966	95.3966	0.113	0.0000	0.0000	0
2017/07/11	IS05	21/12/2021			Interest Rate Swap	97.5055	97.5055	97.6125	97.6125	0.110	0.0000	0.0000	51
2017/07/11	IS05	15/03/2022			Interest Rate Swap	97.6714	97.6714	97.7767	97.7767	0.108	0.0000	0.0000	0
2017/07/11	IS05	21/06/2022			Interest Rate Swap	98.8944	98.8944	98.9999	98.9999	0.107	0.0000	0.0000	0
2017/07/11	IS05	20/09/2022			Interest Rate Swap	101.1177	101.1177	101.2282	101.2282	0.109	0.0000	0.0000	0
2017/07/11	IS10	17/12/2025			Interest Rate Swap	96.1351	96.1351	96.3250	96.3250	0.198	0.0000	0.0000	0
2017/07/11	IS10	16/03/2026			Interest Rate Swap	93.2056	93.2056	93.4045	93.4045	0.213	0.0000	0.0000	0
2017/07/11	IS10	15/06/2026			Interest Rate Swap	92.0026	92.0026	92.2088	92.2088	0.224	0.0000	0.0000	0
2017/07/11	IS10	21/09/2026			Interest Rate Swap	94.1774	94.1774	94.3871	94.3871	0.223	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
2017/07/11	IS10	21/12/2026			Interest Rate Swap	97.9533	97.9533	98.1638	98.1638	0.215	0.0000	0.0000	0
2017/07/11	IS10	15/03/2027			Interest Rate Swap	96.5672	96.5672	96.7841	96.7841	0.225	0.0000	0.0000	0
2017/07/11	IS10	21/06/2027			Interest Rate Swap	98.6440	98.6440	98.8645	98.8645	0.224	0.0000	0.0000	0
2017/07/11	IS10	20/09/2027			Interest Rate Swap	102.3493	102.3493	102.5721	102.5721	0.218	0.0000	0.0000	0
2017/07/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/11	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/11	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/11	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/11	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/11	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/11	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/11	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/11	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/11	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/11	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/11	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/11	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/11	R023	03/08/2017	8.60	Put	Bond Future	102.3700	0.1024	105.3300	0.1053	2.891	0	0	0
2017/07/11	R023	03/08/2017			Bond Future	8.2696	101.1022	8.2845	101.0376	0.181	0.0000	0.0000	38,422
2017/07/11	R023	03/08/2017	8.59	Put	Bond Future	108.6000	0.1086	111.8200	0.1118	2.965	0	0	0
2017/07/11	R023	03/08/2017	8.60	Call	Bond Future	1,519.2400	1.5192	1,457.6300	1.4576	(4.055)	0	0	0
2017/07/11	R023	03/08/2017	8.58	Call	Bond Future	1,447.0200	1.4470	1,385.9600	1.3860	(4.220)	0	0	0
2017/07/11	R023	03/08/2017	8.59	Call	Bond Future	1,482.9600	1.4830	1,421.6100	1.4216	(4.137)	0	0	0
2017/07/11	R023	03/08/2017	8.58	Put	Bond Future	115.2000	0.1152	118.7100	0.1187	3.047	0	0	0
2017/07/11	R023	02/11/2017	8.56	Call	Bond Future	1,642.5500	1.6425	1,594.8100	1.5948	(2.906)	0	0	0
2017/07/11	R023	02/11/2017			Bond Future	8.3028	99.1009	8.3187	99.0350	0.191	0.0000	0.0000	0
2017/07/11	R023	02/11/2017	8.57	Call	Bond Future	1,670.2400	1.6702	1,622.1400	1.6221	(2.880)	0	0	0
2017/07/11	R023	02/11/2017	8.58	Call	Bond Future	1,697.9600	1.6980	1,649.5100	1.6495	(2.853)	0	0	0
2017/07/11	R023	02/11/2017	8.56	Put	Bond Future	578.0900	0.5781	596.3300	0.5963	3.155	0	0	0
2017/07/11	R023	02/11/2017	8.58	Put	Bond Future	551.3100	0.5513	568.8400	0.5688	3.180	0	0	0
2017/07/11	R023	02/11/2017	8.57	Put	Bond Future	564.6800	0.5647	582.5600	0.5826	3.166	0	0	0
2017/07/11	R023	01/02/2018			Bond Future	8.3344	101.0221	8.3512	100.9547	0.202	0.0000	0.0000	0
2017/07/11	R023	01/02/2018	8.32	Call	Bond Future	1,355.9800	1.3560	1,319.1900	1.3192	(2.713)	0	0	0
2017/07/11	R023	01/02/2018	8.33	Call	Bond Future	1,376.7700	1.3768	1,339.6600	1.3397	(2.695)	0	0	0
2017/07/11	R023	01/02/2018	8.31	Put	Bond Future	1,433.3600	1.4334	1,464.2300	1.4642	2.154	0	0	0
2017/07/11	R023	01/02/2018	8.33	Put	Bond Future	1,394.3500	1.3944	1,424.5800	1.4246	2.168	0	0	0
2017/07/11	R023	01/02/2018	8.32	Put	Bond Future	1,413.6100	1.4136	1,444.1600	1.4442	2.161	0	0	0
2017/07/11	R023	01/02/2018	8.31	Call	Bond Future	1,335.6600	1.3357	1,299.1900	1.2992	(2.730)	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
2017/07/11	R035	03/08/2017			Bond Future	9.7977	96.2091	9.8374	95.8994	0.405	0.0000	0.0000	11,069
2017/07/11	R035	03/08/2017	9.52	Put	Bond Future	2,210.1900	2.2102	2,519.8200	2.5198	14.009	0	0	0
2017/07/11	R035	03/08/2017	9.50	Put	Bond Future	2,372.4600	2.3725	2,682.0900	2.6821	13.051	0	0	0
2017/07/11	R035	03/08/2017	9.51	Put	Bond Future	2,291.2700	2.2913	2,600.9000	2.6009	13.513	0	0	0
2017/07/11	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R035	02/11/2017			Bond Future	9.8595	93.5439	9.9005	93.2282	0.416	0.0000	0.0000	0
2017/07/11	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R035	02/11/2017	9.59	Put	Bond Future	2,116.2800	2.1163	2,431.9000	2.4319	14.914	0	0	0
2017/07/11	R035	02/11/2017	9.61	Put	Bond Future	1,956.7000	1.9567	2,272.3200	2.2723	16.130	0	0	0
2017/07/11	R035	02/11/2017	9.60	Put	Bond Future	2,036.4400	2.0364	2,352.0600	2.3521	15.499	0	0	0
2017/07/11	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R035	01/02/2018	9.73	Put	Bond Future	1,479.6600	1.4797	1,801.5400	1.8015	21.754	0	0	0
2017/07/11	R035	01/02/2018			Bond Future	9.9219	95.3573	9.9643	95.0355	0.427	0.0000	0.0000	0
2017/07/11	R035	01/02/2018	9.75	Put	Bond Future	1,323.7600	1.3238	1,645.6400	1.6456	24.316	0	0	0
2017/07/11	R035	01/02/2018	9.74	Put	Bond Future	1,401.6600	1.4017	1,723.5400	1.7235	22.964	0	0	0
2017/07/11	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R186	03/08/2017	8.93	Put	Bond Future	698.6000	0.6986	769.4000	0.7694	10.135	0	0	0
2017/07/11	R186	03/08/2017	9.35	Call	Bond Future	3,207.2500	3.2073	3,017.0500	3.0170	(5.930)	0	0	0
2017/07/11	R186	03/08/2017			Bond Future	8.8742	111.5542	8.9040	111.3546	0.336	0.0000	0.0000	131,338
2017/07/11	R186	03/08/2017	8.85	Put	Bond Future	952.4600	0.9525	1,043.0000	1.0430	9.506	0	0	750
2017/07/11	R186	03/08/2017	8.92	Put	Bond Future	727.4100	0.7274	800.5900	0.8006	10.060	0	0	0
2017/07/11	R186	03/08/2017	8.90	Call	Bond Future	960.2900	0.9603	838.7400	0.8387	(12.658)	0	0	0
2017/07/11	R186	03/08/2017	9.50	Call	Bond Future	4,116.8700	4.1169	3,920.6200	3.9206	(4.767)	0	0	0
2017/07/11	R186	03/08/2017	8.80	Put	Bond Future	1,138.6900	1.1387	1,242.0800	1.2421	9.080	0	0	7,100
2017/07/11	R186	03/08/2017	8.93	Call	Bond Future	1,071.6100	1.0716	942.8300	0.9428	(12.017)	0	0	0
2017/07/11	R186	03/08/2017	8.91	Call	Bond Future	996.6200	0.9966	872.6400	0.8726	(12.440)	0	0	0
2017/07/11	R186	03/08/2017	8.65	Put	Bond Future	1,823.6500	1.8237	1,964.0600	1.9641	7.699	0	0	2,500
2017/07/11	R186	03/08/2017	9.00	Put	Bond Future	519.3600	0.5194	574.4700	0.5745	10.611	0	0	0
2017/07/11	R186	03/08/2017	8.75	Call	Bond Future	510.4400	0.5104	427.0900	0.4271	(16.329)	0	0	0
2017/07/11	R186	03/08/2017	9.35	Put	Bond Future	81.5900	0.0816	90.9700	0.0910	11.497	0	0	750
2017/07/11	R186	03/08/2017	8.85	Call	Bond Future	790.4500	0.7905	681.4100	0.6814	(13.795)	0	0	0
2017/07/11	R186	03/08/2017	8.92	Call	Bond Future	1,033.7300	1.0337	907.3300	0.9073	(12.228)	0	0	0
2017/07/11	R186	03/08/2017	8.90	Put	Bond Future	787.5000	0.7875	865.5300	0.8655	9.909	0	0	0
2017/07/11	R186	03/08/2017	9.50	Put	Bond Future	30.5500	0.0306	33.8800	0.0339	10.900	0	0	6,500
2017/07/11	R186	03/08/2017	8.65	Call	Bond Future	308.7900	0.3088	249.6200	0.2496	(19.162)	0	0	0
2017/07/11	R186	03/08/2017	8.80	Call	Bond Future	640.5300	0.6405	544.3400	0.5443	(15.017)	0	0	0
2017/07/11	R186	03/08/2017	9.00	Call	Bond Future	1,357.6700	1.3577	1,213.2000	1.2132	(10.641)	0	0	0
2017/07/11	R186	03/08/2017	8.91	Put	Bond Future	757.0400	0.7570	832.6400	0.8326	9.986	0	0	0
2017/07/11	R186	03/08/2017	8.75	Put	Bond Future	1,346.1200	1.3461	1,462.3500	1.4624	8.634	0	0	3,654
2017/07/11	R186	02/11/2017	8.88	Call	Bond Future	1,776.1400	1.7761	1,670.6100	1.6706	(5.942)	0	0	0
2017/07/11	R186	02/11/2017	8.89	Put	Bond Future	2,010.5500	2.0106	2,107.5700	2.1076	4.826	0	0	0

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2017/07/11	R186	02/11/2017			Bond Future	8.9208	113.6826	8.9520	113.4789	0.349	0.0000	0.0000	4
2017/07/11	R186	02/11/2017	8.89	Call	Bond Future	1,808.4000	1.8084	1,701.7400	1.7017	(5.898)	0	0	0
2017/07/11	R186	02/11/2017	8.90	Call	Bond Future	1,841.2600	1.8413	1,733.4600	1.7335	(5.855)	0	0	0
2017/07/11	R186	02/11/2017	9.00	Put	Bond Future	1,670.2400	1.6702	1,755.0300	1.7550	5.077	0	0	5,000
2017/07/11	R186	02/11/2017	8.88	Put	Bond Future	2,043.9400	2.0439	2,142.0900	2.1421	4.802	0	0	0
2017/07/11	R186	02/11/2017	8.90	Put	Bond Future	1,977.8100	1.9778	2,073.6900	2.0737	4.848	0	0	0
2017/07/11	R186	02/11/2017	9.00	Call	Bond Future	2,186.8600	2.1869	2,067.9700	2.0680	(5.437)	0	0	0
2017/07/11	R186	01/02/2018	8.96	Call	Bond Future	2,521.2400	2.5212	2,410.7500	2.4107	(4.382)	0	0	0
2017/07/11	R186	01/02/2018			Bond Future	8.9661	110.5838	8.9986	110.3762	0.362	0.0000	0.0000	0
2017/07/11	R186	01/02/2018	8.97	Call	Bond Future	2,554.4500	2.5544	2,443.1200	2.4431	(4.358)	0	0	0
2017/07/11	R186	01/02/2018	8.98	Call	Bond Future	2,587.9000	2.5879	2,475.7400	2.4757	(4.334)	0	0	0
2017/07/11	R186	01/02/2018	8.96	Put	Bond Future	2,560.5300	2.5605	2,657.6400	2.6576	3.793	0	0	0
2017/07/11	R186	01/02/2018	8.97	Put	Bond Future	2,529.7600	2.5298	2,626.0300	2.6260	3.805	0	0	0
2017/07/11	R186	01/02/2018	8.98	Put	Bond Future	2,499.2700	2.4993	2,594.7100	2.5947	3.819	0	0	0
2017/07/11	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R197	03/08/2017			Bond Future	294.0499	294.0499	294.0188	294.0188	(0.011)	0.0000	0.0000	2,350
2017/07/11	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R197	03/08/2017	308.05	Put	Bond Future	14,000.1100	14.0001	14,031.2400	14.0312	0.222	0	0	0
2017/07/11	R197	03/08/2017	308.07	Put	Bond Future	14,020.1100	14.0201	14,051.2400	14.0512	0.222	0	0	0
2017/07/11	R197	03/08/2017	308.06	Put	Bond Future	14,010.1100	14.0101	14,041.2400	14.0412	0.222	0	0	0
2017/07/11	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R197	02/11/2017			Bond Future	299.7226	299.7226	299.6911	299.6911	(0.011)	0.0000	0.0000	0
2017/07/11	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R197	02/11/2017	305.15	Put	Bond Future	5,427.3600	5.4274	5,458.8600	5.4589	0.580	0	0	0
2017/07/11	R197	02/11/2017	305.17	Put	Bond Future	5,447.3600	5.4474	5,478.8600	5.4789	0.578	0	0	0
2017/07/11	R197	02/11/2017	305.16	Put	Bond Future	5,437.3600	5.4374	5,468.8600	5.4689	0.579	0	0	0
2017/07/11	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R197	01/02/2018			Bond Future	298.5855	298.5855	298.5532	298.5532	(0.011)	0.0000	0.0000	0
2017/07/11	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R197	01/02/2018	301.66	Put	Bond Future	3,074.5400	3.0745	3,106.8400	3.1068	1.051	0	0	0
2017/07/11	R197	01/02/2018	301.68	Put	Bond Future	3,094.5400	3.0945	3,126.8400	3.1268	1.044	0	0	0
2017/07/11	R197	01/02/2018	301.67	Put	Bond Future	3,084.5400	3.0845	3,116.8400	3.1168	1.047	0	0	0
2017/07/11	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R202	03/08/2017			Bond Future	238.6239	238.6239	237.0875	237.0875	(0.644)	0.0000	0.0000	30,561
2017/07/11	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R202	03/08/2017	258.35	Put	Bond Future	19,726.1100	19.7261	21,262.4700	21.2625	7.788	0	0	0
2017/07/11	R202	03/08/2017	258.37	Put	Bond Future	19,746.1100	19.7461	21,282.4700	21.2825	7.781	0	0	0
2017/07/11	R202	03/08/2017	258.36	Put	Bond Future	19,736.1100	19.7361	21,272.4700	21.2725	7.785	0	0	0
2017/07/11	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R202	02/11/2017			Bond Future	243.2274	243.2274	241.6619	241.6619	(0.644)	0.0000	0.0000	0
2017/07/11	R202	02/11/2017	253.89	Put	Bond Future	10,662.5500	10.6626	12,228.1200	12.2281	14.683	0	0	0
2017/07/11	R202	02/11/2017	253.91	Put	Bond Future	10,682.5500	10.6826	12,248.1200	12.2481	14.655	0	0	0
2017/07/11	R202	02/11/2017	253.90	Put	Bond Future	10,672.5500	10.6726	12,238.1200	12.2381	14.669	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
2017/07/11	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R202	01/02/2018	249.06	Put	Bond Future	4,778.0400	4.7780	6,374.6600	6.3747	33.416	0	0	0
2017/07/11	R202	01/02/2018			Bond Future	244.2820	244.2820	242.6853	242.6853	(0.654)	0.0000	0.0000	0
2017/07/11	R202	01/02/2018	249.08	Put	Bond Future	4,798.0400	4.7980	6,394.6600	6.3947	33.277	0	0	0
2017/07/11	R202	01/02/2018	249.07	Put	Bond Future	4,788.0400	4.7880	6,384.6600	6.3847	33.346	0	0	0
2017/07/11	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R203	03/08/2017			Bond Future	7.3792	103.3312	7.3766	103.3314	(0.036)	0.0000	0.0000	0
2017/07/11	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R203	03/08/2017	4.87	Put	Bond Future	268.5700	0.2686	268.3000	0.2683	(0.101)	0	0	0
2017/07/11	R203	03/08/2017	4.89	Put	Bond Future	266.4200	0.2664	266.1500	0.2661	(0.101)	0	0	0
2017/07/11	R203	03/08/2017	4.88	Put	Bond Future	267.4900	0.2675	267.2200	0.2672	(0.101)	0	0	0
2017/07/11	R204	03/08/2017	7.77	Put	Bond Future	17.7000	0.0177	18.3000	0.0183	3.390	0	0	0
2017/07/11	R204	03/08/2017			Bond Future	7.5255	101.6414	7.5364	101.6273	0.145	0.0000	0.0000	42,299
2017/07/11	R204	03/08/2017	7.76	Put	Bond Future	19.3500	0.0194	20.0300	0.0200	3.514	0	0	0
2017/07/11	R204	03/08/2017	7.75	Call	Bond Future	309.1200	0.3091	295.8400	0.2958	(4.296)	0	0	0
2017/07/11	R204	03/08/2017	7.76	Call	Bond Future	320.1400	0.3201	306.7800	0.3068	(4.173)	0	0	0
2017/07/11	R204	03/08/2017	7.77	Call	Bond Future	331.2800	0.3313	317.8400	0.3178	(4.057)	0	0	0
2017/07/11	R204	03/08/2017	7.75	Put	Bond Future	21.1300	0.0211	21.8900	0.0219	3.597	0	0	0
2017/07/11	R204	02/11/2017	7.76	Put	Bond Future	30.8500	0.0308	33.1000	0.0331	7.293	0	0	0
2017/07/11	R204	02/11/2017			Bond Future	7.4736	103.5806	7.4873	103.5661	0.183	0.0000	0.0000	0
2017/07/11	R204	02/11/2017	7.75	Put	Bond Future	32.6000	0.0326	34.9600	0.0350	7.239	0	0	0
2017/07/11	R204	02/11/2017	7.76	Call	Bond Future	334.3000	0.3343	322.0300	0.3220	(3.670)	0	0	0
2017/07/11	R204	02/11/2017	7.74	Call	Bond Future	316.9000	0.3169	304.8600	0.3049	(3.799)	0	0	0
2017/07/11	R204	02/11/2017	7.75	Call	Bond Future	325.4800	0.3255	313.3200	0.3133	(3.736)	0	0	0
2017/07/11	R204	02/11/2017	7.74	Put	Bond Future	34.6000	0.0346	37.0800	0.0371	7.168	0	0	0
2017/07/11	R204	01/02/2018	7.27	Call	Bond Future	174.7500	0.1748	167.7400	0.1677	(4.011)	0	0	0
2017/07/11	R204	01/02/2018			Bond Future	7.3614	101.5485	7.3792	101.5337	0.242	0.0000	0.0000	0
2017/07/11	R204	01/02/2018	7.25	Call	Bond Future	166.8800	0.1669	160.0600	0.1601	(4.087)	0	0	0
2017/07/11	R204	01/02/2018	7.26	Call	Bond Future	170.7900	0.1708	163.8700	0.1639	(4.052)	0	0	0
2017/07/11	R204	01/02/2018	7.25	Put	Bond Future	259.8500	0.2598	267.8800	0.2679	3.090	0	0	0
2017/07/11	R204	01/02/2018	7.27	Put	Bond Future	251.0100	0.2510	258.8500	0.2589	3.123	0	0	0
2017/07/11	R204	01/02/2018	7.26	Put	Bond Future	255.4000	0.2554	263.3300	0.2633	3.105	0	0	0
2017/07/11	R207	03/08/2017	8.19	Call	Bond Future	1,034.1300	1.0341	979.2200	0.9792	(5.310)	0	0	51
2017/07/11	R207	03/08/2017			Bond Future	7.7120	99.4570	7.7377	99.4014	0.333	0.0000	0.0000	47,287
2017/07/11	R207	03/08/2017	8.39	Put	Bond Future	0.3900	0.0004	0.4500	0.0005	15.385	0	0	0
2017/07/11	R207	03/08/2017	8.41	Put	Bond Future	0.3000	0.0003	0.3400	0.0003	13.333	0	0	0
2017/07/11	R207	03/08/2017	8.19	Put	Bond Future	4.2100	0.0042	4.9300	0.0049	17.102	0	0	0
2017/07/11	R207	03/08/2017	8.40	Put	Bond Future	0.3400	0.0003	0.3900	0.0004	14.706	0	0	0
2017/07/11	R207	03/08/2017	8.41	Call	Bond Future	1,499.7200	1.4997	1,444.1300	1.4441	(3.707)	0	0	0

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2017/07/11	R207	03/08/2017	8.39	Call	Bond Future	1,457.2500	1.4572	1,401.6800	1.4017	(3.813)	0	0	0
2017/07/11	R207	03/08/2017	8.40	Call	Bond Future	1,478.4800	1.4785	1,422.9000	1.4229	(3.759)	0	0	0
2017/07/11	R207	02/11/2017			Bond Future	7.7024	101.3546	7.7313	101.2977	0.375	0.0000	0.0000	0
2017/07/11	R207	02/11/2017	8.03	Put	Bond Future	116.5600	0.1166	128.9500	0.1289	10.630	0	0	0
2017/07/11	R207	02/11/2017	8.05	Put	Bond Future	108.2800	0.1083	119.9500	0.1199	10.778	0	0	0
2017/07/11	R207	02/11/2017	8.03	Call	Bond Future	759.0500	0.7591	714.5300	0.7145	(5.865)	0	0	0
2017/07/11	R207	02/11/2017	8.04	Put	Bond Future	112.2700	0.1123	124.3000	0.1243	10.715	0	0	0
2017/07/11	R207	02/11/2017	8.04	Call	Bond Future	774.2900	0.7743	729.4100	0.7294	(5.796)	0	0	0
2017/07/11	R207	02/11/2017	8.05	Call	Bond Future	789.8200	0.7898	744.5800	0.7446	(5.728)	0	0	0
2017/07/11	R207	01/02/2018			Bond Future	7.6770	99.6775	7.7099	99.6194	0.429	0.0000	0.0000	0
2017/07/11	R207	01/02/2018	7.60	Put	Bond Future	546.2700	0.5463	577.2200	0.5772	5.666	0	0	0
2017/07/11	R207	01/02/2018	7.62	Put	Bond Future	528.3400	0.5283	558.5900	0.5586	5.725	0	0	0
2017/07/11	R207	01/02/2018	7.60	Call	Bond Future	410.5200	0.4105	383.4100	0.3834	(6.604)	0	0	0
2017/07/11	R207	01/02/2018	7.61	Put	Bond Future	537.2500	0.5373	567.8500	0.5678	5.696	0	0	0
2017/07/11	R207	01/02/2018	7.61	Call	Bond Future	419.1500	0.4191	391.6900	0.3917	(6.551)	0	0	0
2017/07/11	R207	01/02/2018	7.62	Call	Bond Future	427.8900	0.4279	400.0800	0.4001	(6.499)	0	0	0
2017/07/11	R208	03/08/2017	8.32	Call	Bond Future	1,464.5700	1.4646	1,373.5000	1.3735	(6.218)	0	0	0
2017/07/11	R208	03/08/2017			Bond Future	7.8399	98.9860	7.8705	98.8927	0.390	0.0000	0.0000	36,902
2017/07/11	R208	03/08/2017	8.30	Call	Bond Future	1,406.8400	1.4068	1,316.1800	1.3162	(6.444)	0	0	0
2017/07/11	R208	03/08/2017	8.31	Call	Bond Future	1,435.6500	1.4356	1,344.7800	1.3448	(6.330)	0	0	0
2017/07/11	R208	03/08/2017	8.30	Put	Bond Future	13.8500	0.0139	16.4500	0.0165	18.773	0	0	0
2017/07/11	R208	03/08/2017	8.32	Put	Bond Future	11.5900	0.0116	13.7800	0.0138	18.896	0	0	0
2017/07/11	R208	03/08/2017	8.31	Put	Bond Future	12.6600	0.0127	15.0500	0.0150	18.878	0	0	0
2017/07/11	R208	02/11/2017	8.18	Put	Bond Future	219.7800	0.2198	242.7700	0.2428	10.460	0	0	0
2017/07/11	R208	02/11/2017			Bond Future	7.8491	97.4727	7.8822	97.3775	0.422	0.0000	0.0000	0
2017/07/11	R208	02/11/2017	8.20	Put	Bond Future	206.2100	0.2062	228.0600	0.2281	10.596	0	0	0
2017/07/11	R208	02/11/2017	8.19	Put	Bond Future	212.9100	0.2129	235.3200	0.2353	10.526	0	0	0
2017/07/11	R208	02/11/2017	8.18	Call	Bond Future	1,165.1600	1.1652	1,092.9300	1.0929	(6.199)	0	0	0
2017/07/11	R208	02/11/2017	8.19	Call	Bond Future	1,186.6900	1.1867	1,113.8800	1.1139	(6.136)	0	0	0
2017/07/11	R208	02/11/2017	8.20	Call	Bond Future	1,208.3700	1.2084	1,135.0000	1.1350	(6.072)	0	0	0
2017/07/11	R208	01/02/2018	7.85	Put	Bond Future	785.5300	0.7855	832.8000	0.8328	6.018	0	0	0
2017/07/11	R208	01/02/2018			Bond Future	7.8508	99.3622	7.8870	99.2651	0.460	0.0000	0.0000	0
2017/07/11	R208	01/02/2018	7.84	Put	Bond Future	798.5800	0.7986	846.3900	0.8464	5.987	0	0	0
2017/07/11	R208	01/02/2018	7.85	Call	Bond Future	783.2700	0.7833	733.4100	0.7334	(6.366)	0	0	0
2017/07/11	R208	01/02/2018	7.83	Call	Bond Future	755.3900	0.7554	706.6100	0.7066	(6.458)	0	0	0
2017/07/11	R208	01/02/2018	7.84	Call	Bond Future	769.4100	0.7694	720.0900	0.7201	(6.410)	0	0	0
2017/07/11	R208	01/02/2018	7.83	Put	Bond Future	811.4800	0.8115	859.8300	0.8598	5.958	0	0	0
2017/07/11	R209	03/08/2017			Bond Future	9.7661	72.2863	9.8058	72.0276	0.407	0.0000	0.0000	74,527
2017/07/11	R209	03/08/2017	9.44	Call	Bond Future	219.8700	0.2199	166.0300	0.1660	(24.487)	0	0	0
2017/07/11	R209	03/08/2017	9.43	Put	Bond Future	2,455.3400	2.4553	2,662.3600	2.6624	8.431	0	0	0
2017/07/11	R209	03/08/2017	9.45	Put	Bond Future	2,342.5400	2.3425	2,545.0900	2.5451	8.647	0	0	0
2017/07/11	R209	03/08/2017	9.44	Put	Bond Future	2,398.6100	2.3986	2,603.4300	2.6034	8.539	0	0	0
2017/07/11	R209	03/08/2017	9.45	Call	Bond Future	232.1100	0.2321	176.0000	0.1760	(24.174)	0	0	0
2017/07/11	R209	03/08/2017	9.43	Call	Bond Future	208.1800	0.2082	156.5400	0.1565	(24.805)	0	0	0
2017/07/11	R209	02/11/2017	9.52	Put	Bond Future	3,258.9700	3.2590	3,419.5700	3.4196	4.928	0	0	0
2017/07/11	R209	02/11/2017	9.75	Call	Bond Future	1,899.7200	1.8997	1,766.4300	1.7664	(7.016)	0	0	0

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2017/07/11	R209	02/11/2017	8.30	Put	Bond Future	11,005.6800	11.0057	11,262.3200	11.2623	2.332	0	0	0
2017/07/11	R209	02/11/2017			Bond Future	9.8205	70.5155	9.8614	70.2518	0.417	0.0000	0.0000	800
2017/07/11	R209	02/11/2017	9.54	Put	Bond Future	3,172.6500	3.1726	3,330.6600	3.3307	4.980	0	0	0
2017/07/11	R209	02/11/2017	10.00	Call	Bond Future	2,754.5100	2.7545	2,589.7100	2.5897	(5.983)	0	0	0
2017/07/11	R209	02/11/2017	9.53	Put	Bond Future	3,215.6200	3.2156	3,374.9300	3.3749	4.954	0	0	0
2017/07/11	R209	02/11/2017	9.75	Put	Bond Future	2,357.4000	2.3574	2,487.8500	2.4878	5.534	0	0	6,500
2017/07/11	R209	02/11/2017	9.54	Call	Bond Future	1,323.8500	1.3238	1,218.1200	1.2181	(7.987)	0	0	0
2017/07/11	R209	02/11/2017	9.00	Put	Bond Future	6,018.4700	6.0185	6,238.1900	6.2382	3.651	0	0	0
2017/07/11	R209	02/11/2017	10.60	Put	Bond Future	561.1600	0.5612	603.2100	0.6032	7.493	0	0	1,300
2017/07/11	R209	02/11/2017	9.52	Call	Bond Future	1,275.5400	1.2755	1,172.4000	1.1724	(8.086)	0	0	0
2017/07/11	R209	02/11/2017	10.00	Put	Bond Future	1,608.3900	1.6084	1,707.3300	1.7073	6.151	0	0	3,360
2017/07/11	R209	02/11/2017	9.00	Call	Bond Future	398.0800	0.3981	354.0600	0.3541	(11.058)	0	0	4,100
2017/07/11	R209	02/11/2017	10.60	Call	Bond Future	5,337.3700	5.3374	5,115.6800	5.1157	(4.154)	0	0	0
2017/07/11	R209	02/11/2017	8.30	Call	Bond Future	44.8800	0.0449	37.7800	0.0378	(15.820)	0	0	2,800
2017/07/11	R209	02/11/2017	9.53	Call	Bond Future	1,299.5500	1.2996	1,195.1200	1.1951	(8.036)	0	0	0
2017/07/11	R209	01/02/2018	9.73	Call	Bond Future	2,348.4700	2.3485	2,218.5000	2.2185	(5.534)	0	0	0
2017/07/11	R209	01/02/2018	9.72	Call	Bond Future	2,319.3300	2.3193	2,190.3800	2.1904	(5.560)	0	0	0
2017/07/11	R209	01/02/2018			Bond Future	9.8739	71.8825	9.9161	71.6136	0.427	0.0000	0.0000	0
2017/07/11	R209	01/02/2018	9.71	Call	Bond Future	2,290.4000	2.2904	2,162.4600	2.1625	(5.586)	0	0	0
2017/07/11	R209	01/02/2018	9.71	Put	Bond Future	3,351.6800	3.3517	3,492.6400	3.4926	4.206	0	0	0
2017/07/11	R209	01/02/2018	9.73	Put	Bond Future	3,278.9800	3.2790	3,417.9100	3.4179	4.237	0	0	0
2017/07/11	R209	01/02/2018	9.72	Put	Bond Future	3,315.1800	3.3152	3,455.1300	3.4551	4.221	0	0	0
2017/07/11	R210	03/08/2017	196.29	Put	Bond Future	10,985.2100	10.9852	11,005.2900	11.0053	0.183	0	0	0
2017/07/11	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R210	03/08/2017			Bond Future	185.3048	185.3048	185.2847	185.2847	(0.011)	0.0000	0.0000	1,675
2017/07/11	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R210	03/08/2017	196.28	Put	Bond Future	10,975.2100	10.9752	10,995.2900	10.9953	0.183	0	0	0
2017/07/11	R210	03/08/2017	196.30	Put	Bond Future	10,995.2100	10.9952	11,015.2900	11.0153	0.183	0	0	0
2017/07/11	R210	02/11/2017	192.08	Put	Bond Future	5,600.1200	5.6001	5,620.3500	5.6203	0.361	0	0	0
2017/07/11	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R210	02/11/2017			Bond Future	186.4799	186.4799	186.4597	186.4597	(0.011)	0.0000	0.0000	0
2017/07/11	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R210	02/11/2017	192.07	Put	Bond Future	5,590.1200	5.5901	5,610.3500	5.6103	0.362	0	0	0
2017/07/11	R210	02/11/2017	192.09	Put	Bond Future	5,610.1200	5.6101	5,630.3500	5.6303	0.361	0	0	0
2017/07/11	R210	01/02/2018			Bond Future	190.1607	190.1607	190.1399	190.1399	(0.011)	0.0000	0.0000	0
2017/07/11	R210	01/02/2018	192.36	Put	Bond Future	2,199.3000	2.1993	2,220.0600	2.2201	0.944	0	0	0
2017/07/11	R210	01/02/2018	192.38	Put	Bond Future	2,219.3000	2.2193	2,240.0600	2.2401	0.935	0	0	0
2017/07/11	R210	01/02/2018	192.37	Put	Bond Future	2,209.3000	2.2093	2,230.0600	2.2301	0.940	0	0	0
2017/07/11	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R212	03/08/2017			Bond Future	147.5552	147.5552	147.5396	147.5396	(0.011)	0.0000	0.0000	4,858
2017/07/11	R212	03/08/2017	153.34	Put	Bond Future	5,784.7800	5.7848	5,800.4200	5.8004	0.270	0	0	0
2017/07/11	R212	03/08/2017	153.36	Put	Bond Future	5,804.7800	5.8048	5,820.4200	5.8204	0.269	0	0	0

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2017/07/11	R212	03/08/2017	153.35	Put	Bond Future	5,794.7800	5.7948	5,810.4200	5.8104	0.270	0	0	0
2017/07/11	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R212	02/11/2017			Bond Future	150.4018	150.4018	150.3861	150.3861	(0.010)	0.0000	0.0000	0
2017/07/11	R212	02/11/2017	152.40	Put	Bond Future	1,998.1600	1.9982	2,013.9300	2.0139	0.789	0	0	0
2017/07/11	R212	02/11/2017	152.42	Put	Bond Future	2,018.1600	2.0182	2,033.9300	2.0339	0.781	0	0	0
2017/07/11	R212	02/11/2017	152.41	Put	Bond Future	2,008.1600	2.0082	2,023.9300	2.0239	0.785	0	0	0
2017/07/11	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R212	01/02/2018	154.71	Put	Bond Future	3,399.7300	3.3997	3,415.8600	3.4159	0.474	0	0	0
2017/07/11	R212	01/02/2018			Bond Future	151.3103	151.3103	151.2941	151.2941	(0.011)	0.0000	0.0000	0
2017/07/11	R212	01/02/2018	154.70	Put	Bond Future	3,389.7300	3.3897	3,405.8600	3.4059	0.476	0	0	0
2017/07/11	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/11	R212	01/02/2018	154.69	Put	Bond Future	3,379.7300	3.3797	3,395.8600	3.3959	0.477	0	0	0
2017/07/11	R213	03/08/2017	9.33	Put	Bond Future	1,516.8000	1.5168	1,655.7600	1.6558	9.161	0	0	0
2017/07/11	R213	03/08/2017			Bond Future	9.4859	84.3038	9.5206	84.0773	0.366	0.0000	0.0000	63,820
2017/07/11	R213	03/08/2017	9.35	Put	Bond Future	1,429.3500	1.4294	1,563.0200	1.5630	9.352	0	0	0
2017/07/11	R213	03/08/2017	9.34	Put	Bond Future	1,472.6600	1.4727	1,608.9900	1.6090	9.257	0	0	0
2017/07/11	R213	03/08/2017	9.33	Call	Bond Future	489.7500	0.4898	402.2100	0.4022	(17.874)	0	0	0
2017/07/11	R213	03/08/2017	9.34	Call	Bond Future	512.0400	0.5120	421.8700	0.4219	(17.610)	0	0	0
2017/07/11	R213	03/08/2017	9.35	Call	Bond Future	535.1000	0.5351	442.2700	0.4423	(17.348)	0	0	0
2017/07/11	R213	02/11/2017	9.36	Put	Bond Future	2,672.3900	2.6724	2,799.9500	2.8000	4.773	0	0	0
2017/07/11	R213	02/11/2017			Bond Future	9.5413	82.3625	9.5773	82.1314	0.376	0.0000	0.0000	0
2017/07/11	R213	02/11/2017	9.35	Put	Bond Future	2,711.3800	2.7114	2,840.1300	2.8401	4.749	0	0	0
2017/07/11	R213	02/11/2017	9.36	Call	Bond Future	1,491.6500	1.4916	1,388.1800	1.3882	(6.937)	0	0	0
2017/07/11	R213	02/11/2017	9.34	Call	Bond Future	1,438.3200	1.4383	1,337.2400	1.3372	(7.028)	0	0	0
2017/07/11	R213	02/11/2017	9.35	Call	Bond Future	1,464.8400	1.4648	1,362.5600	1.3626	(6.982)	0	0	0
2017/07/11	R213	02/11/2017	9.34	Put	Bond Future	2,750.7300	2.7507	2,880.6800	2.8807	4.724	0	0	0
2017/07/11	R213	01/02/2018	9.42	Call	Bond Future	2,147.2100	2.1472	2,036.9000	2.0369	(5.137)	0	0	0
2017/07/11	R213	01/02/2018			Bond Future	9.5972	83.9591	9.6343	83.7236	0.387	0.0000	0.0000	0
2017/07/11	R213	01/02/2018	9.43	Call	Bond Future	2,175.3500	2.1753	2,064.1400	2.0641	(5.112)	0	0	0
2017/07/11	R213	01/02/2018	9.41	Put	Bond Future	3,321.2000	3.3212	3,447.3000	3.4473	3.797	0	0	0
2017/07/11	R213	01/02/2018	9.43	Put	Bond Future	3,247.8900	3.2479	3,372.1600	3.3722	3.826	0	0	0
2017/07/11	R213	01/02/2018	9.42	Put	Bond Future	3,284.5300	3.2845	3,409.7000	3.4097	3.811	0	0	0
2017/07/11	R213	01/02/2018	9.41	Call	Bond Future	2,119.0200	2.1190	2,009.6400	2.0096	(5.162)	0	0	0
2017/07/11	R214	03/08/2017	9.51	Call	Bond Future	171.8000	0.1718	127.3600	0.1274	(25.867)	0	0	0
2017/07/11	R214	03/08/2017			Bond Future	9.8961	72.0423	9.9358	71.7750	0.402	0.0000	0.0000	37,026
2017/07/11	R214	03/08/2017	9.52	Call	Bond Future	181.8800	0.1819	135.4200	0.1354	(25.544)	0	0	0
2017/07/11	R214	03/08/2017	9.53	Call	Bond Future	192.4200	0.1924	143.8800	0.1439	(25.226)	0	0	0
2017/07/11	R214	03/08/2017	9.51	Put	Bond Future	2,859.3000	2.8593	3,082.1600	3.0822	7.794	0	0	0
2017/07/11	R214	03/08/2017	9.53	Put	Bond Future	2,736.5400	2.7365	2,955.3000	2.9553	7.994	0	0	0
2017/07/11	R214	03/08/2017	9.52	Put	Bond Future	2,797.6300	2.7976	3,018.4700	3.0185	7.894	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
2017/07/11	R214	02/11/2017	9.60	Call	Bond Future	1,220.6500	1.2206	1,120.1100	1.1201	(8.237)	0	0	0
2017/07/11	R214	02/11/2017			Bond Future	9.9520	70.1205	9.9929	69.8480	0.411	0.0000	0.0000	0
2017/07/11	R214	02/11/2017	9.58	Call	Bond Future	1,174.5000	1.1745	1,076.5900	1.0766	(8.336)	0	0	0
2017/07/11	R214	02/11/2017	9.59	Call	Bond Future	1,197.4300	1.1974	1,098.2100	1.0982	(8.286)	0	0	0
2017/07/11	R214	02/11/2017	9.60	Put	Bond Future	3,640.3900	3.6404	3,812.3700	3.8124	4.724	0	0	0
2017/07/11	R214	02/11/2017	9.58	Put	Bond Future	3,735.8500	3.7358	3,910.4600	3.9105	4.674	0	0	0
2017/07/11	R214	02/11/2017	9.59	Put	Bond Future	3,687.9200	3.6879	3,861.2200	3.8612	4.699	0	0	0
2017/07/11	R214	01/02/2018			Bond Future	10.0082	71.4798	10.0504	71.2020	0.421	0.0000	0.0000	0
2017/07/11	R214	01/02/2018	9.82	Put	Bond Future	3,625.0000	3.6250	3,772.2100	3.7722	4.061	0	0	0
2017/07/11	R214	01/02/2018	9.84	Put	Bond Future	3,549.2900	3.5493	3,694.4300	3.6944	4.089	0	0	0
2017/07/11	R214	01/02/2018	9.83	Put	Bond Future	3,586.9900	3.5870	3,733.1700	3.7332	4.075	0	0	0
2017/07/11	R214	01/02/2018	9.84	Call	Bond Future	2,421.0800	2.4211	2,288.4300	2.2884	(5.479)	0	0	0
2017/07/11	R214	01/02/2018	9.82	Call	Bond Future	2,360.6600	2.3607	2,230.0800	2.2301	(5.532)	0	0	0
2017/07/11	R214	01/02/2018	9.83	Call	Bond Future	2,390.7700	2.3908	2,259.1600	2.2592	(5.505)	0	0	0
2017/07/11	R248	03/08/2017			Bond Future	9.9667	92.2330	10.0065	91.8949	0.399	0.0000	0.0000	77,431
2017/07/11	R248	03/08/2017	9.57	Call	Bond Future	238.4900	0.2385	179.4100	0.1794	(24.773)	0	0	0
2017/07/11	R248	03/08/2017	9.56	Put	Bond Future	3,824.9600	3.8250	4,106.4300	4.1064	7.359	0	0	0
2017/07/11	R248	03/08/2017	9.58	Put	Bond Future	3,667.9500	3.6680	3,944.4100	3.9444	7.537	0	0	0
2017/07/11	R248	03/08/2017	9.57	Put	Bond Future	3,746.1000	3.7461	4,025.1000	4.0251	7.448	0	0	0
2017/07/11	R248	03/08/2017	9.58	Call	Bond Future	251.7600	0.2518	190.1400	0.1901	(24.476)	0	0	0
2017/07/11	R248	03/08/2017	9.56	Call	Bond Future	225.7700	0.2258	169.1600	0.1692	(25.074)	0	0	0
2017/07/11	R248	02/11/2017	9.66	Put	Bond Future	4,786.3800	4.7864	5,003.2900	5.0033	4.532	0	0	0
2017/07/11	R248	02/11/2017			Bond Future	10.0251	89.5553	10.0660	89.2106	0.408	0.0000	0.0000	226
2017/07/11	R248	02/11/2017	9.65	Put	Bond Future	4,846.9300	4.8469	5,065.4500	5.0655	4.508	0	0	0
2017/07/11	R248	02/11/2017	9.64	Call	Bond Future	1,544.1500	1.5441	1,419.5800	1.4196	(8.067)	0	0	0
2017/07/11	R248	02/11/2017	9.65	Call	Bond Future	1,573.3200	1.5733	1,447.1400	1.4471	(8.020)	0	0	0
2017/07/11	R248	02/11/2017	9.66	Call	Bond Future	1,602.8300	1.6028	1,475.0400	1.4750	(7.973)	0	0	0
2017/07/11	R248	02/11/2017	9.64	Put	Bond Future	4,907.9800	4.9080	5,128.1100	5.1281	4.485	0	0	0
2017/07/11	R248	01/02/2018	9.90	Put	Bond Future	4,722.6600	4.7227	4,906.6100	4.9066	3.895	0	0	0
2017/07/11	R248	01/02/2018	9.89	Call	Bond Future	3,124.0400	3.1240	2,957.8100	2.9578	(5.321)	0	0	0
2017/07/11	R248	01/02/2018			Bond Future	10.0838	91.2914	10.1261	90.9400	0.419	0.0000	0.0000	0
2017/07/11	R248	01/02/2018	9.90	Call	Bond Future	3,162.2200	3.1622	2,994.7300	2.9947	(5.297)	0	0	0
2017/07/11	R248	01/02/2018	9.91	Call	Bond Future	3,200.9000	3.2009	3,032.1500	3.0321	(5.272)	0	0	0
2017/07/11	R248	01/02/2018	9.89	Put	Bond Future	4,770.7800	4.7708	4,955.9900	4.9560	3.882	0	0	0
2017/07/11	R248	01/02/2018	9.91	Put	Bond Future	4,675.2000	4.6752	4,857.8900	4.8579	3.908	0	0	0

Total

925270