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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/07/2017 TO 14/07/2017

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
2017/07/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	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
2017/07/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	2025	03/08/2017			Bond Future	126.9267	126.9267	126.9575	126.9575	0.024	0.0000	0.0000	2,414
2017/07/14	2025	03/08/2017	133.96	Put	Bond Future	7,033.3500	7.0334	7,002.5300	7.0025	(0.438)	0	0	0
2017/07/14	2025	03/08/2017	133.98	Put	Bond Future	7,053.3500	7.0534	7,022.5300	7.0225	(0.437)	0	0	0
2017/07/14	2025	03/08/2017	133.97	Put	Bond Future	7,043.3500	7.0434	7,012.5300	7.0125	(0.438)	0	0	0
2017/07/14	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2025	02/11/2017			Bond Future	129.3744	129.3744	129.4051	129.4051	0.024	0.0000	0.0000	0
2017/07/14	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2025	02/11/2017	132.96	Put	Bond Future	3,585.6200	3.5856	3,554.9000	3.5549	(0.857)	0	0	0
2017/07/14	2025	02/11/2017	132.98	Put	Bond Future	3,605.6200	3.6056	3,574.9000	3.5749	(0.852)	0	0	0
2017/07/14	2025	02/11/2017	132.97	Put	Bond Future	3,595.6200	3.5956	3,564.9000	3.5649	(0.854)	0	0	0
2017/07/14	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2025	01/02/2018	133.89	Put	Bond Future	3,317.2200	3.3172	3,286.4300	3.2864	(0.928)	0	0	0
2017/07/14	2025	01/02/2018			Bond Future	130.5728	130.5728	130.6036	130.6036	0.024	0.0000	0.0000	0
2017/07/14	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2025	01/02/2018	133.88	Put	Bond Future	3,307.2200	3.3072	3,276.4300	3.2764	(0.931)	0	0	0
2017/07/14	2025	01/02/2018	133.90	Put	Bond Future	3,327.2200	3.3272	3,296.4300	3.2964	(0.925)	0	0	0
2017/07/14	2025	03/05/2018	133.20	Put	Bond Future	1.4800	0.0015	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	2025	03/05/2018			Bond Future	133.1985	133.1985	133.2300	133.2300	0.024	0.0000	0.0000	0
2017/07/14	2025	03/05/2018	133.22	Put	Bond Future	21.4800	0.0215	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	29.9600	0.0300	100.000	0	0	0
2017/07/14	2025	03/05/2018	133.21	Put	Bond Future	11.4800	0.0115	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	19.9600	0.0200	100.000	0	0	0
2017/07/14	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	9.9600	0.0100	100.000	0	0	0
2017/07/14	2029	03/08/2017			Bond Future	98.9981	98.9981	98.7839	98.7839	(0.216)	0.0000	0.0000	0
2017/07/14	2029	01/02/2018			Bond Future	101.8692	101.8692	101.6456	101.6456	(0.219)	0.0000	0.0000	0
2017/07/14	2029	03/05/2018			Bond Future	102.8893	102.8893	102.6613	102.6613	(0.222)	0.0000	0.0000	0
2017/07/14	2030	03/08/2017	9.33	Call	Bond Future	251.5000	0.2515	807.6400	0.8076	221.129	0	0	0
2017/07/14	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2030	03/08/2017			Bond Future	9.2930	90.7353	9.2118	91.2914	(0.874)	0.0000	0.0000	47,049
2017/07/14	2030	03/08/2017	9.34	Call	Bond Future	319.3700	0.3194	875.5100	0.8755	174.137	0	0	0
2017/07/14	2030	03/08/2017	9.35	Call	Bond Future	387.1600	0.3872	943.3000	0.9433	143.646	0	0	0
2017/07/14	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/14	2030	02/11/2017			Bond Future	9.3421	92.4661	9.2581	93.0325	(0.899)	0.0000	0.0000	2
2017/07/14	2030	02/11/2017	9.34	Put	Bond Future	13.9700	0.0140	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	552.4100	0.5524	100.000	0	0	0
2017/07/14	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2030	02/11/2017	9.35	Call	Bond Future	53.1900	0.0532	619.5700	0.6196	1064.824	0	0	0
2017/07/14	2030	02/11/2017	9.36	Call	Bond Future	120.2700	0.1203	686.6500	0.6867	470.924	0	0	0
2017/07/14	2030	01/02/2018			Bond Future	9.3906	90.2523	9.3037	90.8294	(0.925)	0.0000	0.0000	0
2017/07/14	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	507.2100	0.5072	100.000	0	0	0
2017/07/14	2030	01/02/2018	9.37	Put	Bond Future	136.2300	0.1362	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	2030	01/02/2018	9.39	Put	Bond Future	3.7700	0.0038	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	2030	01/02/2018	9.38	Put	Bond Future	69.9700	0.0700	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	573.4100	0.5734	100.000	0	0	0
2017/07/14	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	440.9500	0.4409	100.000	0	0	0
2017/07/14	2030	03/05/2018	9.51	Call	Bond Future	431.4700	0.4315	1,020.5200	1.0205	136.522	0	0	0
2017/07/14	2030	03/05/2018			Bond Future	9.4436	92.0124	9.3535	92.6015	(0.953)	0.0000	0.0000	0
2017/07/14	2030	03/05/2018	9.49	Call	Bond Future	301.9000	0.3019	890.9500	0.8909	195.114	0	0	0
2017/07/14	2030	03/05/2018	9.50	Call	Bond Future	366.7200	0.3667	955.7700	0.9558	160.627	0	0	0
2017/07/14	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2032	03/08/2017	9.43	Put	Bond Future	1,204.7000	1.2047	871.7400	0.8717	(27.638)	0	0	0
2017/07/14	2032	03/08/2017			Bond Future	9.4933	93.1814	9.4121	93.7747	(0.855)	0.0000	0.0000	30,115
2017/07/14	2032	03/08/2017	9.45	Put	Bond Future	1,122.2300	1.1222	803.7800	0.8038	(28.377)	0	0	0
2017/07/14	2032	03/08/2017	9.44	Put	Bond Future	1,163.0000	1.1630	837.2800	0.8373	(28.007)	0	0	0
2017/07/14	2032	03/08/2017	9.44	Call	Bond Future	774.3500	0.7744	1,041.9500	1.0419	34.558	0	0	0
2017/07/14	2032	03/08/2017	9.43	Call	Bond Future	742.8200	0.7428	1,003.1800	1.0032	35.050	0	0	0
2017/07/14	2032	03/08/2017	9.45	Call	Bond Future	806.7200	0.8067	1,081.5900	1.0816	34.073	0	0	0
2017/07/14	2032	02/11/2017			Bond Future	9.5480	90.8009	9.4642	91.4053	(0.878)	0.0000	0.0000	0
2017/07/14	2032	02/11/2017	9.48	Put	Bond Future	2,494.3500	2.4944	2,181.5100	2.1815	(12.542)	0	0	0
2017/07/14	2032	02/11/2017	9.50	Put	Bond Future	2,418.2700	2.4183	2,111.6200	2.1116	(12.681)	0	0	0
2017/07/14	2032	02/11/2017	9.48	Call	Bond Future	2,004.3500	2.0044	2,295.8800	2.2959	14.545	0	0	0
2017/07/14	2032	02/11/2017	9.49	Put	Bond Future	2,456.2100	2.4562	2,146.4600	2.1465	(12.611)	0	0	0
2017/07/14	2032	02/11/2017	9.49	Call	Bond Future	2,038.4800	2.0385	2,333.1000	2.3331	14.453	0	0	0
2017/07/14	2032	02/11/2017	9.50	Call	Bond Future	2,072.7400	2.0727	2,370.4600	2.3705	14.364	0	0	0
2017/07/14	2032	01/02/2018	9.55	Put	Bond Future	3,194.4500	3.1944	2,887.0500	2.8870	(9.623)	0	0	0
2017/07/14	2032	01/02/2018			Bond Future	9.6020	92.5598	9.5154	93.1757	(0.902)	0.0000	0.0000	0
2017/07/14	2032	01/02/2018	9.57	Put	Bond Future	3,122.9000	3.1229	2,820.1300	2.8201	(9.695)	0	0	0
2017/07/14	2032	01/02/2018	9.55	Call	Bond Future	2,825.2800	2.8253	3,133.7900	3.1338	10.920	0	0	0
2017/07/14	2032	01/02/2018	9.56	Put	Bond Future	3,158.6600	3.1587	2,853.5800	2.8536	(9.659)	0	0	0
2017/07/14	2032	01/02/2018	9.56	Call	Bond Future	2,860.6700	2.8607	3,171.5000	3.1715	10.866	0	0	0
2017/07/14	2032	01/02/2018	9.57	Call	Bond Future	2,896.0100	2.8960	3,209.1500	3.2092	10.813	0	0	0
2017/07/14	2032	03/05/2018			Bond Future	9.6560	90.2066	9.5665	90.8351	(0.927)	0.0000	0.0000	0
2017/07/14	2032	03/05/2018	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2032	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2032	03/05/2018	9.70	Call	Bond Future	306.2700	0.3063	934.7400	0.9347	205.201	0	0	0
2017/07/14	2032	03/05/2018	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/14	2032	03/05/2018	9.71	Call	Bond Future	375.7300	0.3757	1,004.2000	1.0042	167.266	0	0	0
2017/07/14	2032	03/05/2018	9.72	Call	Bond Future	445.1200	0.4451	1,073.5900	1.0736	141.191	0	0	0
2017/07/14	2033	03/08/2017	113.14	Put	Bond Future	9,485.7000	9.4857	9,906.6500	9.9066	4.438	0	0	0
2017/07/14	2033	03/08/2017			Bond Future	103.6543	103.6543	103.2333	103.2333	(0.406)	0.0000	0.0000	6,534
2017/07/14	2033	03/08/2017	113.13	Put	Bond Future	9,475.7000	9.4757	9,896.6500	9.8966	4.442	0	0	0
2017/07/14	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	03/08/2017	113.12	Put	Bond Future	9,465.7000	9.4657	9,886.6500	9.8866	4.447	0	0	0
2017/07/14	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	02/11/2017			Bond Future	104.5808	104.5808	104.1511	104.1511	(0.411)	0.0000	0.0000	0
2017/07/14	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	02/11/2017	110.07	Put	Bond Future	5,489.2300	5.4892	5,918.8700	5.9189	7.827	0	0	0
2017/07/14	2033	02/11/2017	110.09	Put	Bond Future	5,509.2300	5.5092	5,938.8700	5.9389	7.799	0	0	0
2017/07/14	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	02/11/2017	110.08	Put	Bond Future	5,499.2300	5.4992	5,928.8700	5.9289	7.813	0	0	0
2017/07/14	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	01/02/2018			Bond Future	106.6423	106.6423	106.2040	106.2040	(0.411)	0.0000	0.0000	0
2017/07/14	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	01/02/2018	109.64	Put	Bond Future	2,997.6600	2.9977	3,436.0500	3.4361	14.624	0	0	0
2017/07/14	2033	01/02/2018	109.66	Put	Bond Future	3,017.6600	3.0177	3,456.0500	3.4561	14.527	0	0	0
2017/07/14	2033	01/02/2018	109.65	Put	Bond Future	3,007.6600	3.0077	3,446.0500	3.4461	14.576	0	0	0
2017/07/14	2033	03/05/2018	107.71	Put	Bond Future	22.3100	0.0223	469.5000	0.4695	2004.437	0	0	0
2017/07/14	2033	03/05/2018			Bond Future	107.6877	107.6877	107.2405	107.2405	(0.415)	0.0000	0.0000	0
2017/07/14	2033	03/05/2018	107.70	Put	Bond Future	12.3100	0.0123	459.5000	0.4595	3632.738	0	0	0
2017/07/14	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2033	03/05/2018	107.69	Put	Bond Future	2.3100	0.0023	449.5000	0.4495	19358.874	0	0	0
2017/07/14	2037	03/08/2017	9.57	Call	Bond Future	477.1300	0.4771	665.9500	0.6659	39.574	0	0	0
2017/07/14	2037	03/08/2017			Bond Future	9.7641	89.2560	9.6828	89.9013	(0.832)	0.0000	0.0000	66,825
2017/07/14	2037	03/08/2017	9.58	Call	Bond Future	500.5400	0.5005	696.1300	0.6961	39.076	0	0	0
2017/07/14	2037	03/08/2017	9.56	Put	Bond Future	2,089.6900	2.0897	1,626.5300	1.6265	(22.164)	0	0	0
2017/07/14	2037	03/08/2017	9.57	Put	Bond Future	2,031.0900	2.0311	1,574.6100	1.5746	(22.475)	0	0	0
2017/07/14	2037	03/08/2017	9.58	Put	Bond Future	1,973.4000	1.9734	1,523.6900	1.5237	(22.789)	0	0	0
2017/07/14	2037	03/08/2017	9.56	Call	Bond Future	454.5200	0.4545	636.6600	0.6367	40.073	0	0	0
2017/07/14	2037	02/11/2017			Bond Future	9.8185	90.9585	9.7348	91.6158	(0.852)	0.0000	0.0000	233
2017/07/14	2037	02/11/2017	9.66	Call	Bond Future	1,963.1000	1.9631	2,251.6400	2.2516	14.698	0	0	0
2017/07/14	2037	02/11/2017	9.65	Put	Bond Future	3,261.4000	3.2614	2,889.3800	2.8894	(11.407)	0	0	0
2017/07/14	2037	02/11/2017	9.67	Put	Bond Future	3,168.9200	3.1689	2,803.4000	2.8034	(11.535)	0	0	0
2017/07/14	2037	02/11/2017	9.66	Put	Bond Future	3,214.9300	3.2149	2,846.1600	2.8462	(11.471)	0	0	0
2017/07/14	2037	02/11/2017	9.65	Call	Bond Future	1,929.6500	1.9297	2,214.9400	2.2149	14.785	0	0	0
2017/07/14	2037	02/11/2017	9.67	Call	Bond Future	1,996.8900	1.9969	2,288.6800	2.2887	14.612	0	0	0
2017/07/14	2037	01/02/2018			Bond Future	9.8727	88.4652	9.7865	89.1350	(0.873)	0.0000	0.0000	0
2017/07/14	2037	01/02/2018	9.81	Put	Bond Future	3,658.2100	3.6582	3,322.9700	3.3230	(9.164)	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	
2017/07/14	2037	01/02/2018	9.83	Put	Bond Future	3,579.1900	3.5792	3,248.8200	3.2488	(9.230)	0	0	0
2017/07/14	2037	01/02/2018	9.82	Put	Bond Future	3,618.5300	3.6185	3,285.7300	3.2857	(9.197)	0	0	0
2017/07/14	2037	01/02/2018	9.82	Call	Bond Future	3,209.7300	3.2097	3,546.8200	3.5468	10.502	0	0	0
2017/07/14	2037	01/02/2018	9.81	Call	Bond Future	3,171.5500	3.1715	3,506.2000	3.5062	10.552	0	0	0
2017/07/14	2037	01/02/2018	9.83	Call	Bond Future	3,248.1400	3.2481	3,587.6600	3.5877	10.453	0	0	0
2017/07/14	2037	03/05/2018	9.99	Call	Bond Future	451.5400	0.4515	1,135.0400	1.1350	151.371	0	0	0
2017/07/14	2037	03/05/2018			Bond Future	9.9306	90.1904	9.8417	90.8739	(0.896)	0.0000	0.0000	0
2017/07/14	2037	03/05/2018	9.97	Call	Bond Future	299.8100	0.2998	983.3100	0.9833	227.978	0	0	0
2017/07/14	2037	03/05/2018	9.98	Call	Bond Future	375.7300	0.3757	1,059.2300	1.0592	181.913	0	0	0
2017/07/14	2037	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2037	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2037	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	03/08/2017			Bond Future	126.2053	126.2053	126.1921	126.1921	(0.011)	0.0000	0.0000	22,629
2017/07/14	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	03/08/2017	141.16	Put	Bond Future	14,954.6500	14.9546	14,967.9400	14.9679	0.089	0	0	0
2017/07/14	2038	03/08/2017	141.18	Put	Bond Future	14,974.6500	14.9746	14,987.9400	14.9879	0.089	0	0	0
2017/07/14	2038	03/08/2017	141.17	Put	Bond Future	14,964.6500	14.9646	14,977.9400	14.9779	0.089	0	0	0
2017/07/14	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	02/11/2017			Bond Future	128.6392	128.6392	128.6249	128.6249	(0.011)	0.0000	0.0000	0
2017/07/14	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	02/11/2017	136.80	Put	Bond Future	8,160.7700	8.1608	8,175.1300	8.1751	0.176	0	0	0
2017/07/14	2038	02/11/2017	136.82	Put	Bond Future	8,180.7700	8.1808	8,195.1300	8.1951	0.176	0	0	0
2017/07/14	2038	02/11/2017	136.81	Put	Bond Future	8,170.7700	8.1708	8,185.1300	8.1851	0.176	0	0	0
2017/07/14	2038	01/02/2018	136.95	Put	Bond Future	7,295.9500	7.2960	7,311.0000	7.3110	0.206	0	0	0
2017/07/14	2038	01/02/2018			Bond Future	129.6541	129.6541	129.6390	129.6390	(0.012)	0.0000	0.0000	0
2017/07/14	2038	01/02/2018	136.94	Put	Bond Future	7,285.9500	7.2860	7,301.0000	7.3010	0.207	0	0	0
2017/07/14	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	01/02/2018	136.93	Put	Bond Future	7,275.9500	7.2760	7,291.0000	7.2910	0.207	0	0	0
2017/07/14	2038	03/05/2018			Bond Future	132.2614	132.2614	132.2460	132.2460	(0.012)	0.0000	0.0000	0
2017/07/14	2038	03/05/2018	132.27	Put	Bond Future	8.6500	0.0087	24.0100	0.0240	177.572	0	0	0
2017/07/14	2038	03/05/2018	132.29	Put	Bond Future	28.6500	0.0287	44.0100	0.0440	53.613	0	0	0
2017/07/14	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	03/05/2018	132.28	Put	Bond Future	18.6500	0.0187	34.0100	0.0340	82.359	0	0	0
2017/07/14	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2040	03/08/2017			Bond Future	9.8543	92.5197	9.7831	93.1218	(0.722)	0.0000	0.0000	14,089
2017/07/14	2040	03/08/2017	9.61	Put	Bond Future	2,509.7400	2.5097	2,049.9300	2.0499	(18.321)	0	0	0
2017/07/14	2040	03/08/2017	9.63	Put	Bond Future	2,378.7400	2.3787	1,930.2800	1.9303	(18.853)	0	0	0
2017/07/14	2040	03/08/2017	9.61	Call	Bond Future	416.0200	0.4160	558.3600	0.5584	34.215	0	0	0
2017/07/14	2040	03/08/2017	9.62	Put	Bond Future	2,443.7900	2.4438	1,989.6000	1.9896	(18.585)	0	0	0
2017/07/14	2040	03/08/2017	9.62	Call	Bond Future	437.2900	0.4373	585.2500	0.5852	33.836	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
2017/07/14	2040	03/08/2017	9.63	Call	Bond Future	459.3400	0.4593	613.0300	0.6130	33.459	0	0	0
2017/07/14	2040	02/11/2017			Bond Future	9.9096	94.2845	9.8363	94.8979	(0.739)	0.0000	0.0000	0
2017/07/14	2040	02/11/2017	9.66	Call	Bond Future	1,843.2700	1.8433	2,083.5800	2.0836	13.037	0	0	0
2017/07/14	2040	02/11/2017	9.65	Put	Bond Future	4,013.9700	4.0140	3,638.0200	3.6380	(9.366)	0	0	0
2017/07/14	2040	02/11/2017	9.67	Put	Bond Future	3,906.7200	3.9067	3,536.6300	3.5366	(9.473)	0	0	0
2017/07/14	2040	02/11/2017	9.66	Put	Bond Future	3,960.2000	3.9602	3,587.1800	3.5872	(9.419)	0	0	0
2017/07/14	2040	02/11/2017	9.67	Call	Bond Future	1,876.1300	1.8761	2,119.3700	2.1194	12.965	0	0	0
2017/07/14	2040	02/11/2017	9.65	Call	Bond Future	1,810.5700	1.8106	2,047.9500	2.0479	13.111	0	0	0
2017/07/14	2040	01/02/2018	9.89	Call	Bond Future	3,370.7500	3.3707	3,678.4100	3.6784	9.127	0	0	0
2017/07/14	2040	01/02/2018			Bond Future	9.9648	91.6052	9.8893	92.2303	(0.758)	0.0000	0.0000	0
2017/07/14	2040	01/02/2018	9.87	Call	Bond Future	3,292.4900	3.2925	3,595.6300	3.5956	9.207	0	0	0
2017/07/14	2040	01/02/2018	9.88	Call	Bond Future	3,331.5000	3.3315	3,636.9000	3.6369	9.167	0	0	0
2017/07/14	2040	01/02/2018	9.87	Put	Bond Future	4,078.6500	4.0787	3,756.7200	3.7567	(7.893)	0	0	0
2017/07/14	2040	01/02/2018	9.88	Put	Bond Future	4,034.2200	4.0342	3,714.5500	3.7145	(7.924)	0	0	0
2017/07/14	2040	01/02/2018	9.89	Put	Bond Future	3,990.1600	3.9902	3,672.7500	3.6727	(7.955)	0	0	0
2017/07/14	2040	03/05/2018	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2040	03/05/2018			Bond Future	10.0236	93.3917	9.9457	94.0295	(0.777)	0.0000	0.0000	0
2017/07/14	2040	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2040	03/05/2018	10.08	Call	Bond Future	457.7300	0.4577	1,095.5400	1.0955	139.342	0	0	0
2017/07/14	2040	03/05/2018	10.06	Call	Bond Future	295.9600	0.2960	933.7700	0.9338	215.505	0	0	0
2017/07/14	2040	03/05/2018	10.07	Call	Bond Future	376.9000	0.3769	1,014.7100	1.0147	169.225	0	0	0
2017/07/14	2040	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2044	03/08/2017			Bond Future	9.8889	89.5629	9.8077	90.2560	(0.821)	0.0000	0.0000	24,110
2017/07/14	2044	03/08/2017	9.62	Put	Bond Future	2,704.8000	2.7048	2,167.0200	2.1670	(19.882)	0	0	0
2017/07/14	2044	03/08/2017	9.64	Put	Bond Future	2,567.9700	2.5680	2,042.8800	2.0429	(20.448)	0	0	0
2017/07/14	2044	03/08/2017	9.63	Put	Bond Future	2,635.9300	2.6359	2,104.4400	2.1044	(20.163)	0	0	0
2017/07/14	2044	03/08/2017	9.64	Call	Bond Future	413.9900	0.4140	582.0500	0.5820	40.595	0	0	0
2017/07/14	2044	03/08/2017	9.62	Call	Bond Future	373.9200	0.3739	529.2900	0.5293	41.552	0	0	0
2017/07/14	2044	03/08/2017	9.63	Call	Bond Future	393.5700	0.3936	555.2300	0.5552	41.075	0	0	0
2017/07/14	2044	02/11/2017	9.68	Call	Bond Future	1,833.7400	1.8337	2,110.1400	2.1101	15.073	0	0	0
2017/07/14	2044	02/11/2017			Bond Future	9.9429	91.2713	9.8593	91.9774	(0.840)	0.0000	0.0000	200
2017/07/14	2044	02/11/2017	9.66	Call	Bond Future	1,768.9800	1.7690	2,038.6700	2.0387	15.246	0	0	0
2017/07/14	2044	02/11/2017	9.67	Call	Bond Future	1,801.1800	1.8012	2,074.2200	2.0742	15.159	0	0	0
2017/07/14	2044	02/11/2017	9.66	Put	Bond Future	4,198.8400	4.1988	3,762.4400	3.7624	(10.393)	0	0	0
2017/07/14	2044	02/11/2017	9.68	Put	Bond Future	4,088.1200	4.0881	3,658.4300	3.6584	(10.511)	0	0	0
2017/07/14	2044	02/11/2017	9.67	Put	Bond Future	4,143.2300	4.1432	3,710.1800	3.7102	(10.452)	0	0	0
2017/07/14	2044	01/02/2018			Bond Future	9.9968	88.6588	9.9107	89.3783	(0.861)	0.0000	0.0000	0
2017/07/14	2044	01/02/2018	9.89	Put	Bond Future	4,188.4000	4.1884	3,818.0600	3.8181	(8.842)	0	0	0
2017/07/14	2044	01/02/2018	9.91	Put	Bond Future	4,097.8600	4.0979	3,732.7100	3.7327	(8.911)	0	0	0
2017/07/14	2044	01/02/2018	9.89	Call	Bond Future	3,293.8800	3.2939	3,643.0900	3.6431	10.602	0	0	0
2017/07/14	2044	01/02/2018	9.90	Put	Bond Future	4,142.9400	4.1429	3,775.1900	3.7752	(8.877)	0	0	0
2017/07/14	2044	01/02/2018	9.90	Call	Bond Future	3,332.8600	3.3329	3,684.6600	3.6847	10.555	0	0	0
2017/07/14	2044	01/02/2018	9.91	Call	Bond Future	3,372.0700	3.3721	3,726.4700	3.7265	10.510	0	0	0
2017/07/14	2044	03/05/2018	10.10	Call	Bond Future	377.3100	0.3773	1,111.5100	1.1115	194.588	0	0	0
2017/07/14	2044	03/05/2018			Bond Future	10.0539	90.3877	9.9652	91.1219	(0.882)	0.0000	0.0000	0
2017/07/14	2044	03/05/2018	10.11	Call	Bond Future	458.8500	0.4588	1,193.0500	1.1931	160.009	0	0	0
2017/07/14	2044	03/05/2018	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/14	2044	03/05/2018	10.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2044	03/05/2018	10.09	Call	Bond Future	295.6500	0.2957	1,029.8500	1.0298	248.334	0	0	0
2017/07/14	2044	03/05/2018	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	03/08/2017	141.17	Put	Bond Future	17,446.5200	17.4465	17,956.8100	17.9568	2.925	0	0	0
2017/07/14	2046	03/08/2017			Bond Future	123.7235	123.7235	123.2132	123.2132	(0.412)	0.0000	0.0000	23,901
2017/07/14	2046	03/08/2017	141.19	Put	Bond Future	17,466.5200	17.4665	17,976.8100	17.9768	2.922	0	0	0
2017/07/14	2046	03/08/2017	141.18	Put	Bond Future	17,456.5200	17.4565	17,966.8100	17.9668	2.923	0	0	0
2017/07/14	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	02/11/2017			Bond Future	124.5264	124.5264	124.0055	124.0055	(0.418)	0.0000	0.0000	0
2017/07/14	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	02/11/2017	136.30	Put	Bond Future	11,773.6000	11.7736	12,294.4700	12.2945	4.424	0	0	0
2017/07/14	2046	02/11/2017	136.32	Put	Bond Future	11,793.6000	11.7936	12,314.4700	12.3145	4.417	0	0	0
2017/07/14	2046	02/11/2017	136.31	Put	Bond Future	11,783.6000	11.7836	12,304.4700	12.3045	4.420	0	0	0
2017/07/14	2046	01/02/2018	132.92	Put	Bond Future	5,938.6500	5.9387	6,470.2900	6.4703	8.952	0	0	0
2017/07/14	2046	01/02/2018			Bond Future	126.9814	126.9814	126.4497	126.4497	(0.419)	0.0000	0.0000	0
2017/07/14	2046	01/02/2018	132.91	Put	Bond Future	5,928.6500	5.9287	6,460.2900	6.4603	8.967	0	0	0
2017/07/14	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	01/02/2018	132.90	Put	Bond Future	5,918.6500	5.9187	6,450.2900	6.4503	8.982	0	0	0
2017/07/14	2046	03/05/2018			Bond Future	127.9190	127.9190	127.3767	127.3767	(0.424)	0.0000	0.0000	0
2017/07/14	2046	03/05/2018	127.93	Put	Bond Future	10.9900	0.0110	553.2900	0.5533	4934.486	0	0	0
2017/07/14	2046	03/05/2018	127.95	Put	Bond Future	30.9900	0.0310	573.2900	0.5733	1749.919	0	0	0
2017/07/14	2046	03/05/2018	127.94	Put	Bond Future	20.9900	0.0210	563.2900	0.5633	2583.611	0	0	0
2017/07/14	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2050	03/08/2017			Bond Future	129.5201	129.5201	130.0884	130.0884	0.439	0.0000	0.0000	26,041
2017/07/14	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2050	03/08/2017	149.22	Put	Bond Future	19,699.8900	19.6999	19,131.5500	19.1315	(2.885)	0	0	0
2017/07/14	2050	03/08/2017	149.24	Put	Bond Future	19,719.8900	19.7199	19,151.5500	19.1515	(2.882)	0	0	0
2017/07/14	2050	03/08/2017	149.23	Put	Bond Future	19,709.8900	19.7099	19,141.5500	19.1415	(2.884)	0	0	0
2017/07/14	2050	02/11/2017	144.66	Put	Bond Future	12,642.2500	12.6422	12,063.6600	12.0637	(4.577)	0	0	0
2017/07/14	2050	02/11/2017	144.67	Put	Bond Future	12,652.2500	12.6522	12,073.6600	12.0737	(4.573)	0	0	0
2017/07/14	2050	02/11/2017			Bond Future	132.0177	132.0177	132.5963	132.5963	0.438	0.0000	0.0000	0
2017/07/14	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2050	02/11/2017	144.65	Put	Bond Future	12,632.2500	12.6322	12,053.6600	12.0537	(4.580)	0	0	0
2017/07/14	2050	01/02/2018	140.24	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
2017/07/14	2050	01/02/2018			Bond Future	132.9286	132.9286	133.5181	133.5181	0.443	0.0000	0.0000	0
2017/07/14	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2050	01/02/2018	140.23	Put	Bond Future	7,301.4300	7.3014	6,711.9500	6.7120	(8.073)	0	0	0
2017/07/14	2050	01/02/2018	140.25	Put	Bond Future	7,321.4300	7.3214	6,731.9500	6.7320	(8.051)	0	0	0
2017/07/14	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	2050	01/02/2018	140.24	Put	Bond Future	7,311.4300	7.3114	6,721.9500	6.7220	(8.062)	0	0	0
2017/07/14	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	593.1500	0.5931	100.000	0	0	0
2017/07/14	2050	03/05/2018	135.62	Put	Bond Future	18.3000	0.0183	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	2050	03/05/2018			Bond Future	135.6017	135.6017	136.2032	136.2032	0.444	0.0000	0.0000	0
2017/07/14	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	583.1500	0.5831	100.000	0	0	0
2017/07/14	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	573.1500	0.5731	100.000	0	0	0
2017/07/14	2050	03/05/2018	135.61	Put	Bond Future	8.3000	0.0083	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	2050	03/05/2018	135.63	Put	Bond Future	28.3000	0.0283	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	AL37	03/08/2017			Index Future	542.2800	542.2800	544.0160	544.0160	0.320	0.0000	0.0000	0
2017/07/14	AL37	02/11/2017			Index Future	552.6240	552.6240	554.3910	554.3910	0.320	0.0000	0.0000	0
2017/07/14	AL37	01/02/2018			Index Future	563.3290	563.3290	565.1290	565.1290	0.320	0.0000	0.0000	0
2017/07/14	AL37	03/05/2018			Index Future	574.3200	574.3200	576.1590	576.1590	0.320	0.0000	0.0000	0
2017/07/14	AL7T	03/08/2017			Index Future	623.1640	623.1640	626.4070	626.4070	0.520	0.0000	0.0000	0
2017/07/14	AL7T	02/11/2017			Index Future	635.0510	635.0510	638.3530	638.3530	0.520	0.0000	0.0000	0
2017/07/14	AL7T	01/02/2018			Index Future	647.3530	647.3530	650.7180	650.7180	0.520	0.0000	0.0000	0
2017/07/14	AL7T	03/05/2018			Index Future	659.9830	659.9830	663.4180	663.4180	0.520	0.0000	0.0000	0
2017/07/14	ALBI	03/08/2017			Index Future	560.4340	560.4340	563.6350	563.6350	0.571	0.0000	0.0000	596
2017/07/14	ALBI	02/11/2017			Index Future	571.1240	571.1240	574.3840	574.3840	0.571	0.0000	0.0000	0
2017/07/14	ALBI	01/02/2018			Index Future	582.1880	582.1880	585.5090	585.5090	0.570	0.0000	0.0000	0
2017/07/14	ALBI	03/05/2018			Index Future	593.5470	593.5470	596.9370	596.9370	0.571	0.0000	0.0000	0
2017/07/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/07/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C303	28/02/2033			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
2017/07/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/14	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	EL28	03/08/2017			Bond Future	127.3133	127.3133	127.3020	127.3020	(0.009)	0.0000	0.0000	0
2017/07/14	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	EL28	03/08/2017	135.16	Put	Bond Future	7,846.7500	7.8467	7,857.9900	7.8580	0.143	0	0	0
2017/07/14	EL28	03/08/2017	135.18	Put	Bond Future	7,866.7500	7.8667	7,877.9900	7.8780	0.143	0	0	0
2017/07/14	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	EL28	03/08/2017	135.17	Put	Bond Future	7,856.7500	7.8567	7,867.9900	7.8680	0.143	0	0	0
2017/07/14	EL28	02/11/2017			Bond Future	128.0246	128.0246	128.0125	128.0125	(0.009)	0.0000	0.0000	0
2017/07/14	EL28	02/11/2017	133.87	Put	Bond Future	5,845.3900	5.8454	5,857.4600	5.8575	0.206	0	0	0
2017/07/14	EL28	02/11/2017	133.89	Put	Bond Future	5,865.3900	5.8654	5,877.4600	5.8775	0.206	0	0	0
2017/07/14	EL28	02/11/2017	133.88	Put	Bond Future	5,855.3900	5.8554	5,867.4600	5.8675	0.206	0	0	0
2017/07/14	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	EL28	01/02/2018			Bond Future	130.5485	130.5485	130.5357	130.5357	(0.010)	0.0000	0.0000	0
2017/07/14	EL28	01/02/2018	132.29	Put	Bond Future	1,741.4500	1.7415	1,754.3500	1.7544	0.741	0	0	0
2017/07/14	EL28	01/02/2018	132.31	Put	Bond Future	1,761.4500	1.7615	1,774.3500	1.7744	0.732	0	0	0
2017/07/14	EL28	01/02/2018	132.30	Put	Bond Future	1,751.4500	1.7515	1,764.3500	1.7644	0.737	0	0	0
2017/07/14	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	EL28	03/05/2018			Bond Future	133.1738	133.1738	133.1607	133.1607	(0.010)	0.0000	0.0000	0
2017/07/14	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	EL28	03/05/2018	133.18	Put	Bond Future	6.2500	0.0063	19.3000	0.0193	208.800	0	0	0
2017/07/14	EL28	03/05/2018	133.20	Put	Bond Future	26.2500	0.0263	39.3000	0.0393	49.714	0	0	0
2017/07/14	EL28	03/05/2018	133.19	Put	Bond Future	16.2500	0.0163	29.3000	0.0293	80.308	0	0	0
2017/07/14	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	ES33	03/08/2017			Bond Future	10.8624	77.6409	10.7757	78.1692	(0.798)	0.0000	0.0000	9,466
2017/07/14	ES33	03/08/2017	10.53	Put	Bond Future	2,056.0400	2.0560	1,527.7300	1.5277	(25.696)	0	0	0
2017/07/14	ES33	03/08/2017	10.55	Put	Bond Future	1,929.9400	1.9299	1,401.6300	1.4016	(27.374)	0	0	0
2017/07/14	ES33	03/08/2017	10.54	Put	Bond Future	1,992.9500	1.9929	1,464.6400	1.4646	(26.509)	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
2017/07/14	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	ES33	02/11/2017	10.66	Put	Bond Future	1,817.1900	1.8172	1,279.0600	1.2791	(29.613)	0	0	0
2017/07/14	ES33	02/11/2017			Bond Future	10.9589	75.3303	10.8693	75.8684	(0.818)	0.0000	0.0000	0
2017/07/14	ES33	02/11/2017	10.68	Put	Bond Future	1,693.5500	1.6935	1,155.4200	1.1554	(31.775)	0	0	0
2017/07/14	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	ES33	02/11/2017	10.67	Put	Bond Future	1,755.3300	1.7553	1,217.2000	1.2172	(30.657)	0	0	0
2017/07/14	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	ES33	01/02/2018	11.00	Put	Bond Future	344.7000	0.3447	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	144.4500	0.1445	100.000	0	0	0
2017/07/14	ES33	01/02/2018			Bond Future	11.0584	76.7896	10.9657	77.3379	(0.839)	0.0000	0.0000	0
2017/07/14	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	203.6800	0.2037	100.000	0	0	0
2017/07/14	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	262.8300	0.2628	100.000	0	0	0
2017/07/14	ES33	01/02/2018	10.99	Put	Bond Future	403.9300	0.4039	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	ES33	01/02/2018	11.01	Put	Bond Future	285.5500	0.2855	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	ES33	03/05/2018			Bond Future	11.1566	74.4938	11.0605	75.0534	(0.861)	0.0000	0.0000	0
2017/07/14	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	ES33	03/05/2018	11.22	Call	Bond Future	365.7600	0.3658	925.3500	0.9253	152.994	0	0	0
2017/07/14	ES33	03/05/2018	11.20	Call	Bond Future	250.6900	0.2507	810.2800	0.8103	223.220	0	0	0
2017/07/14	ES33	03/05/2018	11.21	Call	Bond Future	308.2600	0.3083	867.8500	0.8678	181.532	0	0	0
2017/07/14	ES42	03/08/2017			Bond Future	11.0472	80.9703	10.9706	81.4988	(0.694)	0.0000	0.0000	7,957
2017/07/14	ES42	02/11/2017			Bond Future	11.1422	78.2532	11.0630	78.7915	(0.711)	0.0000	0.0000	0
2017/07/14	ES42	01/02/2018			Bond Future	11.2369	79.7691	11.1550	80.3176	(0.729)	0.0000	0.0000	0
2017/07/14	ES42	03/05/2018			Bond Future	11.3352	77.0631	11.2502	77.6228	(0.749)	0.0000	0.0000	0
2017/07/14	GOVI	03/08/2017			GOVI	559.0190	559.0190	562.2660	562.2660	0.581	0.0000	0.0000	413
2017/07/14	GOVI	03/08/2017	561.09	Put	GOVI	20,710.0000	2.0710	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	GOVI	03/08/2017	561.11	Put	GOVI	20,910.0000	2.0910	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	GOVI	03/08/2017	561.10	Put	GOVI	20,810.0000	2.0810	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	11,760.0000	1.1760	100.000	0	0	0
2017/07/14	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	11,660.0000	1.1660	100.000	0	0	0
2017/07/14	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	11,560.0000	1.1560	100.000	0	0	0
2017/07/14	GOVI	02/11/2017	572.44	Put	GOVI	27,580.0000	2.7580	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	GOVI	02/11/2017			GOVI	569.6820	569.6820	572.9890	572.9890	0.580	0.0000	0.0000	74
2017/07/14	GOVI	02/11/2017	572.46	Put	GOVI	27,780.0000	2.7780	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	5,490.0000	0.5490	100.000	0	0	0
2017/07/14	GOVI	02/11/2017	572.45	Put	GOVI	27,680.0000	2.7680	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	5,390.0000	0.5390	100.000	0	0	0
2017/07/14	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	5,290.0000	0.5290	100.000	0	0	0
2017/07/14	GOVI	01/02/2018			GOVI	580.7180	580.7180	584.0880	584.0880	0.580	0.0000	0.0000	0
2017/07/14	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	30,580.0000	3.0580	100.000	0	0	0
2017/07/14	GOVI	01/02/2018	581.02	Put	GOVI	3,020.0000	0.3020	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	GOVI	01/02/2018	581.04	Put	GOVI	3,220.0000	0.3220	0.0000	0.0000	(100.000)	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
2017/07/14	GOVI	01/02/2018	581.03	Put	GOVI	3,120.0000	0.3120	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	30,480.0000	3.0480	100.000	0	0	0
2017/07/14	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	30,680.0000	3.0680	100.000	0	0	0
2017/07/14	GOVI	03/05/2018	590.27	Call	GOVI	17,790.0000	1.7790	52,170.0000	5.2170	193.255	0	0	0
2017/07/14	GOVI	03/05/2018	590.29	Call	GOVI	17,590.0000	1.7590	51,970.0000	5.1970	195.452	0	0	0
2017/07/14	GOVI	03/05/2018			GOVI	592.0490	592.0490	595.4870	595.4870	0.581	0.0000	0.0000	0
2017/07/14	GOVI	03/05/2018	590.28	Call	GOVI	17,690.0000	1.7690	52,070.0000	5.2070	194.347	0	0	0
2017/07/14	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/14	IGOV	03/08/2017			Index Future	245.4840	245.4840	245.4650	245.4650	(0.008)	0.0000	0.0000	1,319
2017/07/14	IGOV	02/11/2017			Index Future	250.2180	250.2180	250.1970	250.1970	(0.008)	0.0000	0.0000	0
2017/07/14	IGOV	01/02/2018			Index Future	255.1510	255.1510	255.1290	255.1290	(0.009)	0.0000	0.0000	0
2017/07/14	IGOV	03/05/2018			Index Future	260.2820	260.2820	260.2590	260.2590	(0.009)	0.0000	0.0000	0
2017/07/14	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/14	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/14	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/14	IS01	21/12/2017			Interest Rate Swap	99.8219	99.8219	99.8188	99.8188	(0.003)	0.0000	0.0000	0
2017/07/14	IS01	15/03/2018			Interest Rate Swap	99.7606	99.7606	99.7542	99.7542	(0.006)	0.0000	0.0000	0
2017/07/14	IS01	21/06/2018			Interest Rate Swap	99.8975	99.8975	99.8847	99.8847	(0.013)	0.0000	0.0000	0
2017/07/14	IS01	20/09/2018			Interest Rate Swap	100.0323	100.0323	100.0098	100.0098	(0.022)	0.0000	0.0000	0
2017/07/14	IS02	18/12/2017			Interest Rate Swap	99.8496	99.8496	99.8467	99.8467	(0.003)	0.0000	0.0000	0
2017/07/14	IS02	16/03/2018			Interest Rate Swap	99.0413	99.0413	99.0349	99.0349	(0.007)	0.0000	0.0000	0
2017/07/14	IS02	15/06/2018			Interest Rate Swap	98.5865	98.5865	98.5744	98.5744	(0.012)	0.0000	0.0000	0
2017/07/14	IS02	21/09/2018			Interest Rate Swap	98.5010	98.5010	98.4783	98.4783	(0.023)	0.0000	0.0000	0
2017/07/14	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8300	98.8300	(0.030)	0.0000	0.0000	0
2017/07/14	IS02	15/03/2019			Interest Rate Swap	99.2409	99.2409	99.1966	99.1966	(0.045)	0.0000	0.0000	0
2017/07/14	IS02	21/06/2019			Interest Rate Swap	99.6158	99.6158	99.5611	99.5611	(0.055)	0.0000	0.0000	0
2017/07/14	IS02	20/09/2019			Interest Rate Swap	100.0196	100.0196	99.9525	99.9525	(0.067)	0.0000	0.0000	0
2017/07/14	IS05	17/12/2020			Interest Rate Swap	96.3011	96.3011	96.1200	96.1200	(0.188)	0.0000	0.0000	0
2017/07/14	IS05	16/03/2021			Interest Rate Swap	95.5583	95.5583	95.3496	95.3496	(0.218)	0.0000	0.0000	0
2017/07/14	IS05	15/06/2021			Interest Rate Swap	94.7828	94.7828	94.5482	94.5482	(0.248)	0.0000	0.0000	0
2017/07/14	IS05	21/09/2021			Interest Rate Swap	94.9724	94.9724	94.7158	94.7158	(0.270)	0.0000	0.0000	0
2017/07/14	IS05	21/12/2021			Interest Rate Swap	97.1667	97.1667	96.8948	96.8948	(0.280)	0.0000	0.0000	51
2017/07/14	IS05	15/03/2022			Interest Rate Swap	97.3082	97.3082	97.0222	97.0222	(0.294)	0.0000	0.0000	0
2017/07/14	IS05	21/06/2022			Interest Rate Swap	98.5071	98.5071	98.2065	98.2065	(0.305)	0.0000	0.0000	0
2017/07/14	IS05	20/09/2022			Interest Rate Swap	100.7167	100.7167	100.4046	100.4046	(0.310)	0.0000	0.0000	0
2017/07/14	IS10	17/12/2025			Interest Rate Swap	95.5664	95.5664	95.0719	95.0719	(0.517)	0.0000	0.0000	0
2017/07/14	IS10	16/03/2026			Interest Rate Swap	92.6058	92.6058	92.0954	92.0954	(0.551)	0.0000	0.0000	0

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2017/07/14	IS10	15/06/2026			Interest Rate Swap	91.3781	91.3781	90.8554	90.8554	(0.572)	0.0000	0.0000	0
2017/07/14	IS10	21/09/2026			Interest Rate Swap	93.5421	93.5421	93.0146	93.0146	(0.564)	0.0000	0.0000	0
2017/07/14	IS10	21/12/2026			Interest Rate Swap	97.3180	97.3180	96.7920	96.7920	(0.541)	0.0000	0.0000	0
2017/07/14	IS10	15/03/2027			Interest Rate Swap	95.9159	95.9159	95.3770	95.3770	(0.562)	0.0000	0.0000	0
2017/07/14	IS10	21/06/2027			Interest Rate Swap	97.9889	97.9889	97.4465	97.4465	(0.554)	0.0000	0.0000	0
2017/07/14	IS10	20/09/2027			Interest Rate Swap	101.7009	101.7009	101.1618	101.1618	(0.530)	0.0000	0.0000	0
2017/07/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/14	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/14	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/14	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/14	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/14	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/14	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/14	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/14	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/14	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/14	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/14	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/14	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/14	R023	03/08/2017	8.60	Put	Bond Future	39.4600	0.0395	17.1000	0.0171	(56.665)	0	0	0
2017/07/14	R023	03/08/2017			Bond Future	8.1717	101.5267	8.0854	101.9032	(1.057)	0.0000	0.0000	38,422
2017/07/14	R023	03/08/2017	8.59	Put	Bond Future	42.4700	0.0425	18.6000	0.0186	(56.204)	0	0	0
2017/07/14	R023	03/08/2017	8.60	Call	Bond Future	1,880.8500	1.8809	2,235.0000	2.2350	18.829	0	0	0
2017/07/14	R023	03/08/2017	8.58	Call	Bond Future	1,802.0700	1.8021	2,153.0800	2.1531	19.478	0	0	0
2017/07/14	R023	03/08/2017	8.59	Call	Bond Future	1,841.3500	1.8413	2,193.9900	2.1940	19.151	0	0	0
2017/07/14	R023	03/08/2017	8.58	Put	Bond Future	45.7300	0.0457	20.2300	0.0202	(55.762)	0	0	0
2017/07/14	R023	02/11/2017	8.56	Call	Bond Future	1,940.8900	1.9409	2,224.3600	2.2244	14.605	0	0	0
2017/07/14	R023	02/11/2017			Bond Future	8.1994	99.5331	8.1082	99.9165	(1.113)	0.0000	0.0000	0
2017/07/14	R023	02/11/2017	8.58	Call	Bond Future	2,001.0700	2.0011	2,288.4400	2.2884	14.361	0	0	0
2017/07/14	R023	02/11/2017	8.57	Call	Bond Future	1,970.9700	1.9710	2,256.3900	2.2564	14.481	0	0	0
2017/07/14	R023	02/11/2017	8.56	Put	Bond Future	444.2700	0.4443	344.3700	0.3444	(22.486)	0	0	0
2017/07/14	R023	02/11/2017	8.58	Put	Bond Future	422.2600	0.4223	326.2600	0.3263	(22.735)	0	0	0
2017/07/14	R023	02/11/2017	8.57	Put	Bond Future	433.2500	0.4333	335.3000	0.3353	(22.608)	0	0	0
2017/07/14	R023	01/02/2018			Bond Future	8.2250	101.4613	8.1282	101.8518	(1.177)	0.0000	0.0000	0
2017/07/14	R023	01/02/2018	8.32	Call	Bond Future	1,588.6100	1.5886	1,808.8300	1.8088	13.862	0	0	0
2017/07/14	R023	01/02/2018	8.33	Call	Bond Future	1,611.3900	1.6114	1,833.3700	1.8334	13.776	0	0	0
2017/07/14	R023	01/02/2018	8.31	Put	Bond Future	1,224.8200	1.2248	1,052.7100	1.0527	(14.052)	0	0	0
2017/07/14	R023	01/02/2018	8.33	Put	Bond Future	1,189.8000	1.1898	1,021.2000	1.0212	(14.170)	0	0	0

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2017/07/14	R023	01/02/2018	8.32	Put	Bond Future	1,207.0700	1.2071	1,036.7100	1.0367	(14.114)	0	0	0
2017/07/14	R023	01/02/2018	8.31	Call	Bond Future	1,566.2900	1.5663	1,784.7600	1.7848	13.948	0	0	0
2017/07/14	R023	03/05/2018	8.27	Call	Bond Future	103.6300	0.1036	502.4500	0.5024	384.850	0	0	0
2017/07/14	R023	03/05/2018			Bond Future	8.2432	99.5078	8.1402	99.9067	(1.249)	0.0000	0.0000	0
2017/07/14	R023	03/05/2018	8.28	Call	Bond Future	142.2000	0.1422	541.0200	0.5410	280.464	0	0	0
2017/07/14	R023	03/05/2018	8.29	Call	Bond Future	180.7500	0.1807	579.5700	0.5796	220.647	0	0	0
2017/07/14	R023	03/05/2018	8.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R023	03/05/2018	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R023	03/05/2018	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R035	03/08/2017			Bond Future	9.6735	97.1875	9.5923	97.8359	(0.839)	0.0000	0.0000	11,141
2017/07/14	R035	03/08/2017	9.50	Put	Bond Future	1,393.9900	1.3940	745.6400	0.7456	(46.510)	0	0	0
2017/07/14	R035	03/08/2017	9.52	Put	Bond Future	1,231.7200	1.2317	583.3700	0.5834	(52.638)	0	0	0
2017/07/14	R035	03/08/2017	9.51	Put	Bond Future	1,312.8000	1.3128	664.4500	0.6644	(49.387)	0	0	0
2017/07/14	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R035	02/11/2017			Bond Future	9.7314	94.5406	9.6477	95.2010	(0.860)	0.0000	0.0000	0
2017/07/14	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R035	02/11/2017	9.59	Put	Bond Future	1,119.5100	1.1195	459.1200	0.4591	(58.989)	0	0	0
2017/07/14	R035	02/11/2017	9.61	Put	Bond Future	959.9300	0.9599	299.5400	0.2995	(68.796)	0	0	0
2017/07/14	R035	02/11/2017	9.60	Put	Bond Future	1,039.6700	1.0397	379.2800	0.3793	(63.519)	0	0	0
2017/07/14	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R035	01/02/2018	9.73	Put	Bond Future	464.9500	0.4649	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	R035	01/02/2018			Bond Future	9.7898	96.3720	9.7034	97.0450	(0.883)	0.0000	0.0000	0
2017/07/14	R035	01/02/2018	9.75	Put	Bond Future	309.0500	0.3091	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	R035	01/02/2018	9.74	Put	Bond Future	386.9500	0.3870	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	363.9300	0.3639	100.000	0	0	0
2017/07/14	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	208.0300	0.2080	100.000	0	0	0
2017/07/14	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	286.0300	0.2860	100.000	0	0	0
2017/07/14	R035	03/05/2018			Bond Future	9.8445	93.7485	9.7553	94.4352	(0.906)	0.0000	0.0000	0
2017/07/14	R035	03/05/2018	9.90	Call	Bond Future	423.3700	0.4234	1,110.0600	1.1101	162.196	0	0	0
2017/07/14	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R035	03/05/2018	9.91	Call	Bond Future	499.3300	0.4993	1,186.0200	1.1860	137.522	0	0	0
2017/07/14	R035	03/05/2018	9.89	Call	Bond Future	347.3200	0.3473	1,034.0100	1.0340	197.711	0	0	0
2017/07/14	R186	03/08/2017	9.35	Call	Bond Future	3,917.0900	3.9171	4,486.0500	4.4861	14.525	0	0	0
2017/07/14	R186	03/08/2017	8.93	Put	Bond Future	379.2500	0.3792	222.9800	0.2230	(41.205)	0	0	0
2017/07/14	R186	03/08/2017			Bond Future	8.7606	112.3185	8.6743	112.9034	(0.985)	0.0000	0.0000	132,908
2017/07/14	R186	03/08/2017	9.50	Call	Bond Future	4,858.8400	4.8588	5,438.4900	5.4385	11.930	0	0	0
2017/07/14	R186	03/08/2017	8.92	Put	Bond Future	398.7100	0.3987	236.2000	0.2362	(40.759)	0	0	0
2017/07/14	R186	03/08/2017	8.90	Call	Bond Future	1,376.9900	1.3770	1,786.5600	1.7866	29.744	0	0	0
2017/07/14	R186	03/08/2017	8.85	Put	Bond Future	556.9000	0.5569	347.2300	0.3472	(37.649)	0	0	750
2017/07/14	R186	03/08/2017	8.80	Put	Bond Future	695.0200	0.6950	448.6700	0.4487	(35.445)	0	0	7,100
2017/07/14	R186	03/08/2017	8.91	Call	Bond Future	1,422.7900	1.4228	1,838.8600	1.8389	29.243	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
2017/07/14	R186	03/08/2017	8.93	Call	Bond Future	1,516.5400	1.5165	1,945.2300	1.9452	28.268	0	0	0
2017/07/14	R186	03/08/2017	8.75	Call	Bond Future	784.0400	0.7840	1,084.4000	1.0844	38.309	0	0	0
2017/07/14	R186	03/08/2017	8.65	Put	Bond Future	1,246.9300	1.2469	885.3100	0.8853	(29.001)	0	0	2,500
2017/07/14	R186	03/08/2017	9.00	Put	Bond Future	262.8100	0.2628	146.3600	0.1464	(44.310)	0	0	0
2017/07/14	R186	03/08/2017	9.35	Put	Bond Future	27.1500	0.0271	11.1500	0.0112	(58.932)	0	0	750
2017/07/14	R186	03/08/2017	9.50	Put	Bond Future	8.2400	0.0082	2.9300	0.0029	(64.442)	0	0	6,500
2017/07/14	R186	03/08/2017	8.92	Call	Bond Future	1,469.3100	1.4693	1,891.7600	1.8918	28.752	0	0	0
2017/07/14	R186	03/08/2017	8.90	Put	Bond Future	439.9200	0.4399	264.5300	0.2645	(39.869)	0	0	0
2017/07/14	R186	03/08/2017	8.85	Call	Bond Future	1,159.1700	1.1592	1,534.4600	1.5345	32.376	0	0	0
2017/07/14	R186	03/08/2017	8.75	Put	Bond Future	855.4400	0.8554	570.8400	0.5708	(33.269)	0	0	3,654
2017/07/14	R186	03/08/2017	8.80	Call	Bond Future	961.1400	0.9611	1,299.7500	1.2997	35.230	0	0	0
2017/07/14	R186	03/08/2017	8.91	Put	Bond Future	418.9300	0.4189	250.0400	0.2500	(40.315)	0	0	0
2017/07/14	R186	03/08/2017	8.65	Call	Bond Future	496.3500	0.4963	719.6900	0.7197	44.996	0	0	0
2017/07/14	R186	03/08/2017	9.00	Call	Bond Future	1,865.4000	1.8654	2,333.9100	2.3339	25.116	0	0	0
2017/07/14	R186	02/11/2017	8.89	Put	Bond Future	1,603.0500	1.6031	1,345.6300	1.3456	(16.058)	0	0	0
2017/07/14	R186	02/11/2017	8.88	Call	Bond Future	2,143.1000	2.1431	2,478.1200	2.4781	15.632	0	0	0
2017/07/14	R186	02/11/2017			Bond Future	8.8025	114.4608	8.7127	115.0566	(1.020)	0.0000	0.0000	5
2017/07/14	R186	02/11/2017	8.89	Call	Bond Future	2,179.1600	2.1792	2,517.4500	2.5175	15.524	0	0	0
2017/07/14	R186	02/11/2017	8.90	Call	Bond Future	2,215.8000	2.2158	2,557.3400	2.5573	15.414	0	0	0
2017/07/14	R186	02/11/2017	9.00	Put	Bond Future	1,304.2300	1.3042	1,081.8400	1.0818	(17.051)	0	0	5,000
2017/07/14	R186	02/11/2017	8.88	Put	Bond Future	1,632.6400	1.6326	1,371.9500	1.3719	(15.967)	0	0	0
2017/07/14	R186	02/11/2017	8.90	Put	Bond Future	1,574.0900	1.5741	1,319.9200	1.3199	(16.147)	0	0	0
2017/07/14	R186	02/11/2017	9.00	Call	Bond Future	2,599.1100	2.5991	2,972.4300	2.9724	14.363	0	0	0
2017/07/14	R186	01/02/2018	8.96	Call	Bond Future	2,951.5500	2.9515	3,295.3900	3.2954	11.649	0	0	0
2017/07/14	R186	01/02/2018			Bond Future	8.8430	111.3756	8.7493	111.9826	(1.059)	0.0000	0.0000	0
2017/07/14	R186	01/02/2018	8.97	Call	Bond Future	2,987.8800	2.9879	3,334.0900	3.3341	11.587	0	0	0
2017/07/14	R186	01/02/2018	8.98	Call	Bond Future	3,024.4500	3.0244	3,373.0100	3.3730	11.525	0	0	0
2017/07/14	R186	01/02/2018	8.96	Put	Bond Future	2,199.0200	2.1990	1,935.8300	1.9358	(11.969)	0	0	0
2017/07/14	R186	01/02/2018	8.97	Put	Bond Future	2,171.3700	2.1714	1,910.5500	1.9106	(12.012)	0	0	0
2017/07/14	R186	01/02/2018	8.98	Put	Bond Future	2,144.0000	2.1440	1,885.5300	1.8855	(12.056)	0	0	0
2017/07/14	R186	03/05/2018	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R186	03/05/2018			Bond Future	8.8846	113.5479	8.7868	114.1675	(1.101)	0.0000	0.0000	0
2017/07/14	R186	03/05/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R186	03/05/2018	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R186	03/05/2018	8.91	Call	Bond Future	159.8700	0.1599	779.4500	0.7794	387.552	0	0	0
2017/07/14	R186	03/05/2018	8.92	Call	Bond Future	222.8000	0.2228	842.3800	0.8424	278.088	0	0	0
2017/07/14	R186	03/05/2018	8.93	Call	Bond Future	285.6900	0.2857	905.2700	0.9053	216.871	0	0	0
2017/07/14	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R197	03/08/2017			Bond Future	293.7340	293.7340	293.7034	293.7034	(0.010)	0.0000	0.0000	2,350
2017/07/14	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R197	03/08/2017	308.05	Put	Bond Future	14,316.0100	14.3160	14,346.6300	14.3466	0.214	0	0	0
2017/07/14	R197	03/08/2017	308.07	Put	Bond Future	14,336.0100	14.3360	14,366.6300	14.3666	0.214	0	0	0
2017/07/14	R197	03/08/2017	308.06	Put	Bond Future	14,326.0100	14.3260	14,356.6300	14.3566	0.214	0	0	0
2017/07/14	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R197	02/11/2017			Bond Future	299.3985	299.3985	299.3658	299.3658	(0.011)	0.0000	0.0000	0
2017/07/14	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/14	R197	02/11/2017	305.15	Put	Bond Future	5,751.5500	5.7515	5,784.2400	5.7842	0.568	0	0	0
2017/07/14	R197	02/11/2017	305.17	Put	Bond Future	5,771.5500	5.7715	5,804.2400	5.8042	0.566	0	0	0
2017/07/14	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R197	02/11/2017	305.16	Put	Bond Future	5,761.5500	5.7615	5,794.2400	5.7942	0.567	0	0	0
2017/07/14	R197	01/02/2018			Bond Future	298.2478	298.2478	298.2132	298.2132	(0.012)	0.0000	0.0000	0
2017/07/14	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R197	01/02/2018	301.66	Put	Bond Future	3,412.2500	3.4123	3,446.7600	3.4468	1.011	0	0	0
2017/07/14	R197	01/02/2018	301.68	Put	Bond Future	3,432.2500	3.4323	3,466.7600	3.4668	1.005	0	0	0
2017/07/14	R197	01/02/2018	301.67	Put	Bond Future	3,422.2500	3.4223	3,456.7600	3.4568	1.008	0	0	0
2017/07/14	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R197	03/05/2018			Bond Future	304.2454	304.2454	304.2103	304.2103	(0.012)	0.0000	0.0000	0
2017/07/14	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R197	03/05/2018	304.44	Put	Bond Future	194.5700	0.1946	229.7200	0.2297	18.065	0	0	0
2017/07/14	R197	03/05/2018	304.46	Put	Bond Future	214.5700	0.2146	249.7200	0.2497	16.382	0	0	0
2017/07/14	R197	03/05/2018	304.45	Put	Bond Future	204.5700	0.2046	239.7200	0.2397	17.182	0	0	0
2017/07/14	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R202	03/08/2017			Bond Future	236.9869	236.9869	236.9621	236.9621	(0.010)	0.0000	0.0000	30,561
2017/07/14	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R202	03/08/2017	258.35	Put	Bond Future	21,363.0800	21.3631	21,387.9200	21.3879	0.116	0	0	0
2017/07/14	R202	03/08/2017	258.37	Put	Bond Future	21,383.0800	21.3831	21,407.9200	21.4079	0.116	0	0	0
2017/07/14	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R202	03/08/2017	258.36	Put	Bond Future	21,373.0800	21.3731	21,397.9200	21.3979	0.116	0	0	0
2017/07/14	R202	02/11/2017			Bond Future	241.5572	241.5572	241.5306	241.5306	(0.011)	0.0000	0.0000	0
2017/07/14	R202	02/11/2017	253.89	Put	Bond Future	12,332.7500	12.3328	12,359.3500	12.3593	0.216	0	0	0
2017/07/14	R202	02/11/2017	253.91	Put	Bond Future	12,352.7500	12.3528	12,379.3500	12.3793	0.215	0	0	0
2017/07/14	R202	02/11/2017	253.90	Put	Bond Future	12,342.7500	12.3428	12,369.3500	12.3693	0.216	0	0	0
2017/07/14	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R202	01/02/2018	249.06	Put	Bond Future	6,486.9000	6.4869	6,515.0300	6.5150	0.434	0	0	0
2017/07/14	R202	01/02/2018			Bond Future	242.5731	242.5731	242.5450	242.5450	(0.012)	0.0000	0.0000	0
2017/07/14	R202	01/02/2018	249.08	Put	Bond Future	6,506.9000	6.5069	6,535.0300	6.5350	0.432	0	0	0
2017/07/14	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R202	01/02/2018	249.07	Put	Bond Future	6,496.9000	6.4969	6,525.0300	6.5250	0.433	0	0	0
2017/07/14	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R202	03/05/2018			Bond Future	247.4510	247.4510	247.4225	247.4225	(0.012)	0.0000	0.0000	0
2017/07/14	R202	03/05/2018	247.47	Put	Bond Future	18.9600	0.0190	47.4700	0.0475	150.369	0	0	0
2017/07/14	R202	03/05/2018	247.49	Put	Bond Future	38.9600	0.0390	67.4700	0.0675	73.178	0	0	0
2017/07/14	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R202	03/05/2018	247.48	Put	Bond Future	28.9600	0.0290	57.4700	0.0575	98.446	0	0	0
2017/07/14	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R202	03/05/2018	247.49	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
2017/07/14	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R203	03/08/2017			Bond Future	7.3709	103.3320	7.3513	103.3341	(0.267)	0.0000	0.0000	0
2017/07/14	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R203	03/08/2017	4.87	Put	Bond Future	267.7000	0.2677	265.6000	0.2656	(0.784)	0	0	0
2017/07/14	R203	03/08/2017	4.89	Put	Bond Future	265.5500	0.2655	263.4500	0.2634	(0.791)	0	0	0
2017/07/14	R203	03/08/2017	4.88	Put	Bond Future	266.6200	0.2666	264.5200	0.2645	(0.788)	0	0	0
2017/07/14	R204	03/08/2017	7.77	Put	Bond Future	7.7500	0.0078	4.2100	0.0042	(45.677)	0	0	0
2017/07/14	R204	03/08/2017			Bond Future	7.4697	101.7131	7.4283	101.7664	(0.554)	0.0000	0.0000	42,165
2017/07/14	R204	03/08/2017	7.76	Put	Bond Future	8.6300	0.0086	4.7500	0.0048	(44.959)	0	0	0
2017/07/14	R204	03/08/2017	7.75	Call	Bond Future	369.3500	0.3694	418.3500	0.4184	13.267	0	0	0
2017/07/14	R204	03/08/2017	7.76	Call	Bond Future	381.1800	0.3812	430.5600	0.4306	12.955	0	0	0
2017/07/14	R204	03/08/2017	7.77	Call	Bond Future	393.0900	0.3931	442.8100	0.4428	12.649	0	0	0
2017/07/14	R204	03/08/2017	7.75	Put	Bond Future	9.6000	0.0096	5.3400	0.0053	(44.375)	0	0	0
2017/07/14	R204	02/11/2017	7.76	Put	Bond Future	20.2400	0.0202	14.1300	0.0141	(30.188)	0	0	0
2017/07/14	R204	02/11/2017			Bond Future	7.4052	103.6532	7.3545	103.7072	(0.685)	0.0000	0.0000	0
2017/07/14	R204	02/11/2017	7.75	Put	Bond Future	21.6000	0.0216	15.1500	0.0151	(29.861)	0	0	0
2017/07/14	R204	02/11/2017	7.76	Call	Bond Future	396.3400	0.3963	444.1500	0.4441	12.063	0	0	0
2017/07/14	R204	02/11/2017	7.74	Call	Bond Future	377.8500	0.3778	424.9900	0.4250	12.476	0	0	0
2017/07/14	R204	02/11/2017	7.75	Call	Bond Future	387.1300	0.3871	434.6000	0.4346	12.262	0	0	0
2017/07/14	R204	02/11/2017	7.74	Put	Bond Future	22.9000	0.0229	16.1200	0.0161	(29.607)	0	0	0
2017/07/14	R204	01/02/2018	7.27	Call	Bond Future	210.1400	0.2101	238.0300	0.2380	13.272	0	0	0
2017/07/14	R204	01/02/2018			Bond Future	7.2743	101.6211	7.2088	101.6759	(0.901)	0.0000	0.0000	0
2017/07/14	R204	01/02/2018	7.25	Call	Bond Future	201.6500	0.2016	228.8500	0.2289	13.489	0	0	0
2017/07/14	R204	01/02/2018	7.26	Call	Bond Future	205.7200	0.2057	233.2600	0.2333	13.387	0	0	0
2017/07/14	R204	01/02/2018	7.25	Put	Bond Future	221.9800	0.2220	194.4300	0.1944	(12.411)	0	0	0
2017/07/14	R204	01/02/2018	7.27	Put	Bond Future	213.7600	0.2138	186.9000	0.1869	(12.565)	0	0	0
2017/07/14	R204	01/02/2018	7.26	Put	Bond Future	217.6900	0.2177	190.4800	0.1905	(12.499)	0	0	0
2017/07/14	R204	03/05/2018	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R204	03/05/2018			Bond Future	7.0239	103.6033	6.9302	103.6598	(1.334)	0.0000	0.0000	0
2017/07/14	R204	03/05/2018	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R204	03/05/2018	7.10	Call	Bond Future	45.8100	0.0458	102.2700	0.1023	123.248	0	0	0
2017/07/14	R204	03/05/2018	7.08	Call	Bond Future	33.7700	0.0338	90.2300	0.0902	167.190	0	0	0
2017/07/14	R204	03/05/2018	7.09	Call	Bond Future	39.7900	0.0398	96.2500	0.0963	141.895	0	0	0
2017/07/14	R204	03/05/2018	7.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R207	03/08/2017	8.19	Call	Bond Future	1,231.4700	1.2315	1,420.3000	1.4203	15.334	0	0	51
2017/07/14	R207	03/08/2017			Bond Future	7.6195	99.6579	7.5325	99.8473	(1.142)	0.0000	0.0000	46,581
2017/07/14	R207	03/08/2017	8.39	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	R207	03/08/2017	8.19	Put	Bond Future	0.6800	0.0007	0.1300	0.0001	(80.882)	0	0	0
2017/07/14	R207	03/08/2017	8.41	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	R207	03/08/2017	8.40	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/07/14	R207	03/08/2017	8.41	Call	Bond Future	1,700.3100	1.7003	1,889.6700	1.8897	11.137	0	0	0
2017/07/14	R207	03/08/2017	8.39	Call	Bond Future	1,657.7600	1.6578	1,847.1100	1.8471	11.422	0	0	0
2017/07/14	R207	03/08/2017	8.40	Call	Bond Future	1,679.0400	1.6790	1,868.3900	1.8684	11.277	0	0	0
2017/07/14	R207	02/11/2017			Bond Future	7.5988	101.5588	7.5013	101.7515	(1.283)	0.0000	0.0000	0
2017/07/14	R207	02/11/2017	8.03	Put	Bond Future	69.6800	0.0697	43.6600	0.0437	(37.342)	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
2017/07/14	R207	02/11/2017	8.05	Put	Bond Future	64.0900	0.0641	39.8700	0.0399	(37.791)	0	0	0
2017/07/14	R207	02/11/2017	8.03	Call	Bond Future	916.3800	0.9164	1,083.0300	1.0830	18.186	0	0	0
2017/07/14	R207	02/11/2017	8.04	Put	Bond Future	66.7700	0.0668	41.6800	0.0417	(37.577)	0	0	0
2017/07/14	R207	02/11/2017	8.04	Call	Bond Future	933.0000	0.9330	1,100.5800	1.1006	17.961	0	0	0
2017/07/14	R207	02/11/2017	8.05	Call	Bond Future	949.8400	0.9498	1,118.2900	1.1183	17.735	0	0	0
2017/07/14	R207	01/02/2018			Bond Future	7.5598	99.8842	7.4489	100.0804	(1.466)	0.0000	0.0000	0
2017/07/14	R207	01/02/2018	7.60	Put	Bond Future	432.3400	0.4323	344.8200	0.3448	(20.243)	0	0	0
2017/07/14	R207	01/02/2018	7.62	Put	Bond Future	416.2600	0.4163	331.0700	0.3311	(20.466)	0	0	0
2017/07/14	R207	01/02/2018	7.60	Call	Bond Future	503.3600	0.5034	612.0200	0.6120	21.587	0	0	0
2017/07/14	R207	01/02/2018	7.61	Put	Bond Future	424.2500	0.4242	337.8900	0.3379	(20.356)	0	0	0
2017/07/14	R207	01/02/2018	7.61	Call	Bond Future	512.9200	0.5129	622.7400	0.6227	21.411	0	0	0
2017/07/14	R207	01/02/2018	7.62	Call	Bond Future	522.5800	0.5226	633.5700	0.6336	21.239	0	0	0
2017/07/14	R207	03/05/2018	7.57	Call	Bond Future	83.4300	0.0834	284.0800	0.2841	240.501	0	0	0
2017/07/14	R207	03/05/2018			Bond Future	7.5163	101.8325	7.3875	102.0331	(1.714)	0.0000	0.0000	0
2017/07/14	R207	03/05/2018	7.58	Call	Bond Future	98.9700	0.0990	299.6200	0.2996	202.738	0	0	0
2017/07/14	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R207	03/05/2018	7.56	Call	Bond Future	67.8900	0.0679	268.5400	0.2685	295.552	0	0	0
2017/07/14	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R208	03/08/2017	8.32	Call	Bond Future	1,722.9100	1.7229	1,986.3500	1.9863	15.290	0	0	0
2017/07/14	R208	03/08/2017			Bond Future	7.7527	99.2527	7.6662	99.5184	(1.117)	0.0000	0.0000	36,902
2017/07/14	R208	03/08/2017	8.30	Call	Bond Future	1,663.7000	1.6637	1,926.6100	1.9266	15.803	0	0	0
2017/07/14	R208	03/08/2017	8.31	Call	Bond Future	1,693.2900	1.6933	1,956.4800	1.9565	15.543	0	0	0
2017/07/14	R208	03/08/2017	8.30	Put	Bond Future	4.0000	0.0040	1.1500	0.0012	(71.250)	0	0	0
2017/07/14	R208	03/08/2017	8.32	Put	Bond Future	3.2200	0.0032	0.9000	0.0009	(72.050)	0	0	0
2017/07/14	R208	03/08/2017	8.31	Put	Bond Future	3.5900	0.0036	1.0200	0.0010	(71.588)	0	0	0
2017/07/14	R208	02/11/2017	8.18	Put	Bond Future	158.2600	0.1583	110.3400	0.1103	(30.279)	0	0	0
2017/07/14	R208	02/11/2017			Bond Future	7.7548	97.7440	7.6612	98.0145	(1.207)	0.0000	0.0000	0
2017/07/14	R208	02/11/2017	8.20	Put	Bond Future	147.7800	0.1478	102.5200	0.1025	(30.627)	0	0	0
2017/07/14	R208	02/11/2017	8.18	Call	Bond Future	1,374.9900	1.3750	1,597.5500	1.5975	16.186	0	0	0
2017/07/14	R208	02/11/2017	8.19	Put	Bond Future	152.9500	0.1529	106.3700	0.1064	(30.454)	0	0	0
2017/07/14	R208	02/11/2017	8.19	Call	Bond Future	1,398.0800	1.3981	1,621.9800	1.6220	16.015	0	0	0
2017/07/14	R208	02/11/2017	8.20	Call	Bond Future	1,421.2900	1.4213	1,646.5100	1.6465	15.846	0	0	0
2017/07/14	R208	01/02/2018	7.85	Put	Bond Future	661.4000	0.6614	545.4200	0.5454	(17.536)	0	0	0
2017/07/14	R208	01/02/2018			Bond Future	7.7487	99.6375	7.6469	99.9130	(1.315)	0.0000	0.0000	0
2017/07/14	R208	01/02/2018	7.84	Put	Bond Future	672.9700	0.6730	555.5400	0.5555	(17.450)	0	0	0
2017/07/14	R208	01/02/2018	7.85	Call	Bond Future	934.3700	0.9344	1,093.9000	1.0939	17.074	0	0	0
2017/07/14	R208	01/02/2018	7.83	Call	Bond Future	903.8300	0.9038	1,060.4500	1.0605	17.328	0	0	0
2017/07/14	R208	01/02/2018	7.84	Call	Bond Future	919.0300	0.9190	1,077.1100	1.0771	17.201	0	0	0
2017/07/14	R208	01/02/2018	7.83	Put	Bond Future	684.6900	0.6847	565.8000	0.5658	(17.364)	0	0	0
2017/07/14	R208	03/05/2018			Bond Future	7.7346	98.1785	7.6228	98.4600	(1.446)	0.0000	0.0000	0
2017/07/14	R208	03/05/2018	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R208	03/05/2018	7.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R208	03/05/2018	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R208	03/05/2018	7.77	Call	Bond Future	88.8000	0.0888	370.3200	0.3703	317.027	0	0	0
2017/07/14	R208	03/05/2018	7.78	Call	Bond Future	113.8900	0.1139	395.4100	0.3954	247.186	0	0	0
2017/07/14	R208	03/05/2018	7.79	Call	Bond Future	138.9700	0.1390	420.4900	0.4205	202.576	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
2017/07/14	R209	03/08/2017			Bond Future	9.6423	73.1016	9.5562	73.6772	(0.893)	0.0000	0.0000	74,527
2017/07/14	R209	03/08/2017	9.44	Call	Bond Future	360.6200	0.3606	524.2200	0.5242	45.366	0	0	0
2017/07/14	R209	03/08/2017	9.43	Put	Bond Future	1,774.4300	1.7744	1,356.3900	1.3564	(23.559)	0	0	0
2017/07/14	R209	03/08/2017	9.45	Put	Bond Future	1,674.3900	1.6744	1,268.5900	1.2686	(24.236)	0	0	0
2017/07/14	R209	03/08/2017	9.44	Put	Bond Future	1,724.0200	1.7240	1,312.0500	1.3121	(23.896)	0	0	0
2017/07/14	R209	03/08/2017	9.45	Call	Bond Future	379.3000	0.3793	549.0700	0.5491	44.759	0	0	0
2017/07/14	R209	03/08/2017	9.43	Call	Bond Future	342.6100	0.3426	500.1400	0.5001	45.979	0	0	0
2017/07/14	R209	02/11/2017	9.52	Put	Bond Future	2,743.0800	2.7431	2,411.3700	2.4114	(12.093)	0	0	0
2017/07/14	R209	02/11/2017	9.75	Call	Bond Future	2,307.8400	2.3078	2,629.4800	2.6295	13.937	0	0	0
2017/07/14	R209	02/11/2017	8.30	Put	Bond Future	10,196.1200	10.1961	9,630.2100	9.6302	(5.550)	0	0	0
2017/07/14	R209	02/11/2017			Bond Future	9.6931	71.3461	9.6045	71.9324	(0.914)	0.0000	0.0000	800
2017/07/14	R209	02/11/2017	9.54	Put	Bond Future	2,664.7900	2.6648	2,338.9500	2.3390	(12.228)	0	0	0
2017/07/14	R209	02/11/2017	10.00	Call	Bond Future	3,260.7400	3.2607	3,649.7800	3.6498	11.931	0	0	0
2017/07/14	R209	02/11/2017	9.75	Put	Bond Future	1,934.9400	1.9349	1,670.2600	1.6703	(13.679)	0	0	6,500
2017/07/14	R209	02/11/2017	9.53	Put	Bond Future	2,703.7400	2.7037	2,374.9700	2.3750	(12.160)	0	0	0
2017/07/14	R209	02/11/2017	9.00	Put	Bond Future	5,321.4600	5.3215	4,850.9900	4.8510	(8.841)	0	0	0
2017/07/14	R209	02/11/2017	9.54	Call	Bond Future	1,646.5700	1.6466	1,907.0500	1.9071	15.820	0	0	0
2017/07/14	R209	02/11/2017	10.60	Put	Bond Future	418.7500	0.4188	337.7400	0.3377	(19.346)	0	0	1,300
2017/07/14	R209	02/11/2017	9.52	Call	Bond Future	1,590.2300	1.5902	1,844.8400	1.8448	16.011	0	0	0
2017/07/14	R209	02/11/2017	10.00	Put	Bond Future	1,284.0400	1.2840	1,086.7600	1.0868	(15.364)	0	0	3,360
2017/07/14	R209	02/11/2017	9.00	Call	Bond Future	531.6500	0.5316	647.5000	0.6475	21.791	0	0	4,100
2017/07/14	R209	02/11/2017	8.30	Call	Bond Future	65.9000	0.0659	86.3100	0.0863	30.971	0	0	2,800
2017/07/14	R209	02/11/2017	10.60	Call	Bond Future	6,025.5400	6.0255	6,530.8500	6.5309	8.386	0	0	0
2017/07/14	R209	02/11/2017	9.53	Call	Bond Future	1,618.2500	1.6182	1,875.8000	1.8758	15.915	0	0	0
2017/07/14	R209	01/02/2018	9.72	Call	Bond Future	2,723.3900	2.7234	3,031.7800	3.0318	11.324	0	0	0
2017/07/14	R209	01/02/2018	9.73	Call	Bond Future	2,755.6700	2.7557	3,066.2700	3.0663	11.271	0	0	0
2017/07/14	R209	01/02/2018			Bond Future	9.7430	72.7281	9.6519	73.3257	(0.935)	0.0000	0.0000	0
2017/07/14	R209	01/02/2018	9.71	Call	Bond Future	2,691.3100	2.6913	2,997.4800	2.9975	11.376	0	0	0
2017/07/14	R209	01/02/2018	9.71	Put	Bond Future	2,906.9500	2.9069	2,615.5200	2.6155	(10.025)	0	0	0
2017/07/14	R209	01/02/2018	9.73	Put	Bond Future	2,840.5400	2.8405	2,553.5400	2.5535	(10.104)	0	0	0
2017/07/14	R209	01/02/2018	9.72	Put	Bond Future	2,873.6000	2.8736	2,584.3900	2.5844	(10.064)	0	0	0
2017/07/14	R209	03/05/2018	9.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R209	03/05/2018			Bond Future	9.7927	70.9963	9.6989	71.6060	(0.958)	0.0000	0.0000	0
2017/07/14	R209	03/05/2018	9.86	Call	Bond Future	432.1800	0.4322	1,041.8800	1.0419	141.075	0	0	0
2017/07/14	R209	03/05/2018	9.84	Call	Bond Future	304.0700	0.3041	913.7700	0.9138	200.513	0	0	0
2017/07/14	R209	03/05/2018	9.85	Call	Bond Future	368.1700	0.3682	977.8700	0.9779	165.603	0	0	0
2017/07/14	R209	03/05/2018	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R209	03/05/2018	9.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	03/08/2017	196.29	Put	Bond Future	11,085.5500	11.0856	11,105.4300	11.1054	0.179	0	0	0
2017/07/14	R210	03/08/2017			Bond Future	185.2044	185.2044	185.1846	185.1846	(0.011)	0.0000	0.0000	1,675
2017/07/14	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	03/08/2017	196.28	Put	Bond Future	11,075.5500	11.0756	11,095.4300	11.0954	0.179	0	0	0
2017/07/14	R210	03/08/2017	196.30	Put	Bond Future	11,095.5500	11.0956	11,115.4300	11.1154	0.179	0	0	0
2017/07/14	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/14	R210	02/11/2017	192.08	Put	Bond Future	5,703.6300	5.7036	5,724.8700	5.7249	0.372	0	0	0
2017/07/14	R210	02/11/2017			Bond Future	186.3764	186.3764	186.3551	186.3551	(0.011)	0.0000	0.0000	0
2017/07/14	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	02/11/2017	192.07	Put	Bond Future	5,693.6300	5.6936	5,714.8700	5.7149	0.373	0	0	0
2017/07/14	R210	02/11/2017	192.09	Put	Bond Future	5,713.6300	5.7136	5,734.8700	5.7349	0.372	0	0	0
2017/07/14	R210	01/02/2018			Bond Future	190.0506	190.0506	190.0283	190.0283	(0.012)	0.0000	0.0000	0
2017/07/14	R210	01/02/2018	192.36	Put	Bond Future	2,309.4500	2.3094	2,331.7100	2.3317	0.964	0	0	0
2017/07/14	R210	01/02/2018	192.38	Put	Bond Future	2,329.4500	2.3294	2,351.7100	2.3517	0.956	0	0	0
2017/07/14	R210	01/02/2018	192.37	Put	Bond Future	2,319.4500	2.3194	2,341.7100	2.3417	0.960	0	0	0
2017/07/14	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	03/05/2018			Bond Future	191.4228	191.4228	191.4001	191.4001	(0.012)	0.0000	0.0000	0
2017/07/14	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	03/05/2018	191.44	Put	Bond Future	17.2500	0.0173	39.9500	0.0400	131.594	0	0	0
2017/07/14	R210	03/05/2018	191.46	Put	Bond Future	37.2500	0.0373	59.9500	0.0600	60.940	0	0	0
2017/07/14	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R210	03/05/2018	191.45	Put	Bond Future	27.2500	0.0273	49.9500	0.0500	83.303	0	0	0
2017/07/14	R212	03/08/2017			Bond Future	147.5398	147.5398	147.5244	147.5244	(0.010)	0.0000	0.0000	4,858
2017/07/14	R212	03/08/2017	153.34	Put	Bond Future	5,800.1700	5.8002	5,815.5600	5.8156	0.265	0	0	0
2017/07/14	R212	03/08/2017	153.36	Put	Bond Future	5,820.1700	5.8202	5,835.5600	5.8356	0.264	0	0	0
2017/07/14	R212	03/08/2017	153.35	Put	Bond Future	5,810.1700	5.8102	5,825.5600	5.8256	0.265	0	0	0
2017/07/14	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	02/11/2017			Bond Future	150.3851	150.3851	150.3686	150.3686	(0.011)	0.0000	0.0000	0
2017/07/14	R212	02/11/2017	152.40	Put	Bond Future	2,014.8800	2.0149	2,031.4200	2.0314	0.821	0	0	0
2017/07/14	R212	02/11/2017	152.42	Put	Bond Future	2,034.8800	2.0349	2,051.4200	2.0514	0.813	0	0	0
2017/07/14	R212	02/11/2017	152.41	Put	Bond Future	2,024.8800	2.0249	2,041.4200	2.0414	0.817	0	0	0
2017/07/14	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	01/02/2018	154.71	Put	Bond Future	3,420.3500	3.4204	3,437.7800	3.4378	0.510	0	0	0
2017/07/14	R212	01/02/2018			Bond Future	151.2897	151.2897	151.2722	151.2722	(0.012)	0.0000	0.0000	0
2017/07/14	R212	01/02/2018	154.70	Put	Bond Future	3,410.3500	3.4104	3,427.7800	3.4278	0.511	0	0	0
2017/07/14	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	01/02/2018	154.69	Put	Bond Future	3,400.3500	3.4004	3,417.7800	3.4178	0.513	0	0	0
2017/07/14	R212	03/05/2018			Bond Future	154.3320	154.3320	154.3143	154.3143	(0.011)	0.0000	0.0000	0
2017/07/14	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R212	03/05/2018	154.30	Call	Bond Future	32.0000	0.0320	14.2800	0.0143	(55.375)	0	0	0
2017/07/14	R212	03/05/2018	154.28	Call	Bond Future	52.0000	0.0520	34.2800	0.0343	(34.077)	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
2017/07/14	R212	03/05/2018	154.29	Call	Bond Future	42.0000	0.0420	24.2800	0.0243	(42.190)	0	0	0
2017/07/14	R213	03/08/2017	9.33	Put	Bond Future	997.8000	0.9978	709.4600	0.7095	(28.898)	0	0	0
2017/07/14	R213	03/08/2017			Bond Future	9.3721	85.0516	9.2910	85.5909	(0.866)	0.0000	0.0000	63,820
2017/07/14	R213	03/08/2017	9.35	Put	Bond Future	926.2800	0.9263	651.4500	0.6514	(29.670)	0	0	0
2017/07/14	R213	03/08/2017	9.33	Call	Bond Future	718.5400	0.7185	969.4700	0.9695	34.922	0	0	0
2017/07/14	R213	03/08/2017	9.34	Put	Bond Future	961.6100	0.9616	680.0200	0.6800	(29.283)	0	0	0
2017/07/14	R213	03/08/2017	9.34	Call	Bond Future	748.7800	0.7488	1,006.4600	1.0065	34.413	0	0	0
2017/07/14	R213	03/08/2017	9.35	Call	Bond Future	779.8200	0.7798	1,044.2600	1.0443	33.910	0	0	0
2017/07/14	R213	02/11/2017	9.36	Put	Bond Future	2,240.5900	2.2406	1,957.3300	1.9573	(12.642)	0	0	0
2017/07/14	R213	02/11/2017			Bond Future	9.4239	83.1241	9.3402	83.6733	(0.888)	0.0000	0.0000	0
2017/07/14	R213	02/11/2017	9.35	Put	Bond Future	2,275.7000	2.2757	1,989.6000	1.9896	(12.572)	0	0	0
2017/07/14	R213	02/11/2017	9.36	Call	Bond Future	1,821.5000	1.8215	2,087.4900	2.0875	14.603	0	0	0
2017/07/14	R213	02/11/2017	9.34	Call	Bond Future	1,760.4300	1.7604	2,020.7400	2.0207	14.787	0	0	0
2017/07/14	R213	02/11/2017	9.35	Call	Bond Future	1,790.8100	1.7908	2,053.9600	2.0540	14.694	0	0	0
2017/07/14	R213	02/11/2017	9.34	Put	Bond Future	2,311.1900	2.3112	2,022.2500	2.0222	(12.502)	0	0	0
2017/07/14	R213	01/02/2018	9.42	Call	Bond Future	2,510.7400	2.5107	2,790.0900	2.7901	11.126	0	0	0
2017/07/14	R213	01/02/2018			Bond Future	9.4760	84.7344	9.3896	85.2941	(0.913)	0.0000	0.0000	0
2017/07/14	R213	01/02/2018	9.43	Call	Bond Future	2,541.8500	2.5419	2,823.3400	2.8233	11.074	0	0	0
2017/07/14	R213	01/02/2018	9.41	Put	Bond Future	2,906.4500	2.9064	2,623.9500	2.6239	(9.720)	0	0	0
2017/07/14	R213	01/02/2018	9.43	Put	Bond Future	2,839.0700	2.8391	2,560.8600	2.5609	(9.799)	0	0	0
2017/07/14	R213	01/02/2018	9.41	Call	Bond Future	2,479.5900	2.4796	2,756.7900	2.7568	11.179	0	0	0
2017/07/14	R213	01/02/2018	9.42	Put	Bond Future	2,872.7400	2.8727	2,592.3900	2.5924	(9.759)	0	0	0
2017/07/14	R213	03/05/2018	9.56	Call	Bond Future	226.3600	0.2264	797.5600	0.7976	252.341	0	0	0
2017/07/14	R213	03/05/2018	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R213	03/05/2018			Bond Future	9.5243	82.8352	9.4350	83.4064	(0.938)	0.0000	0.0000	0
2017/07/14	R213	03/05/2018	9.57	Call	Bond Future	289.6900	0.2897	860.8900	0.8609	197.176	0	0	0
2017/07/14	R213	03/05/2018	9.58	Call	Bond Future	352.9400	0.3529	924.1400	0.9241	161.841	0	0	0
2017/07/14	R213	03/05/2018	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R213	03/05/2018	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R214	03/08/2017	9.51	Call	Bond Future	275.0100	0.2750	387.2900	0.3873	40.828	0	0	0
2017/07/14	R214	03/08/2017			Bond Future	9.7773	72.8513	9.7013	73.3775	(0.778)	0.0000	0.0000	37,026
2017/07/14	R214	03/08/2017	9.52	Call	Bond Future	290.3900	0.2904	407.5200	0.4075	40.335	0	0	0
2017/07/14	R214	03/08/2017	9.53	Call	Bond Future	306.3400	0.3063	428.4300	0.4284	39.854	0	0	0
2017/07/14	R214	03/08/2017	9.51	Put	Bond Future	2,153.5400	2.1535	1,739.5900	1.7396	(19.222)	0	0	0
2017/07/14	R214	03/08/2017	9.53	Put	Bond Future	2,041.4900	2.0415	1,637.3500	1.6374	(19.796)	0	0	0
2017/07/14	R214	03/08/2017	9.52	Put	Bond Future	2,097.1700	2.0972	1,688.0700	1.6881	(19.507)	0	0	0
2017/07/14	R214	02/11/2017	9.60	Call	Bond Future	1,510.3100	1.5103	1,726.1400	1.7261	14.290	0	0	0
2017/07/14	R214	02/11/2017			Bond Future	9.8299	70.9446	9.7517	71.4806	(0.795)	0.0000	0.0000	0
2017/07/14	R214	02/11/2017	9.58	Call	Bond Future	1,456.4500	1.4565	1,667.0200	1.6670	14.458	0	0	0
2017/07/14	R214	02/11/2017	9.59	Call	Bond Future	1,483.2300	1.4832	1,696.4300	1.6964	14.374	0	0	0
2017/07/14	R214	02/11/2017	9.58	Put	Bond Future	3,193.6900	3.1937	2,868.2600	2.8683	(10.190)	0	0	0
2017/07/14	R214	02/11/2017	9.60	Put	Bond Future	3,105.9400	3.1059	2,785.7700	2.7858	(10.308)	0	0	0
2017/07/14	R214	02/11/2017	9.59	Put	Bond Future	3,149.6100	3.1496	2,826.8100	2.8268	(10.249)	0	0	0
2017/07/14	R214	01/02/2018			Bond Future	9.8827	72.3189	9.8023	72.8652	(0.814)	0.0000	0.0000	0
2017/07/14	R214	01/02/2018	9.82	Put	Bond Future	3,174.0800	3.1741	2,900.3100	2.9003	(8.625)	0	0	0
2017/07/14	R214	01/02/2018	9.84	Put	Bond Future	3,104.9400	3.1049	2,835.1600	2.8352	(8.689)	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
2017/07/14	R214	01/02/2018	9.83	Put	Bond Future	3,139.3600	3.1394	2,867.5800	2.8676	(8.657)	0	0	0
2017/07/14	R214	01/02/2018	9.84	Call	Bond Future	2,815.8200	2.8158	3,092.3200	3.0923	9.820	0	0	0
2017/07/14	R214	01/02/2018	9.82	Call	Bond Future	2,748.8300	2.7488	3,021.3400	3.0213	9.914	0	0	0
2017/07/14	R214	01/02/2018	9.83	Call	Bond Future	2,782.2300	2.7822	3,056.7300	3.0567	9.866	0	0	0
2017/07/14	R214	03/05/2018			Bond Future	9.9320	70.4313	9.8492	70.9887	(0.833)	0.0000	0.0000	0
2017/07/14	R214	03/05/2018	9.98	Call	Bond Future	320.0800	0.3201	877.4600	0.8775	174.138	0	0	0
2017/07/14	R214	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R214	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R214	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R214	03/05/2018	9.99	Call	Bond Future	386.4400	0.3864	943.8200	0.9438	144.235	0	0	0
2017/07/14	R214	03/05/2018	9.97	Call	Bond Future	253.6100	0.2536	810.9900	0.8110	219.778	0	0	0
2017/07/14	R248	03/08/2017			Bond Future	9.8529	93.2152	9.7717	93.9269	(0.823)	0.0000	0.0000	77,431
2017/07/14	R248	03/08/2017	9.57	Call	Bond Future	354.7900	0.3548	504.9800	0.5050	42.332	0	0	0
2017/07/14	R248	03/08/2017	9.56	Put	Bond Future	2,953.3500	2.9533	2,385.7700	2.3858	(19.218)	0	0	0
2017/07/14	R248	03/08/2017	9.58	Put	Bond Future	2,807.8900	2.8079	2,252.7100	2.2527	(19.772)	0	0	0
2017/07/14	R248	03/08/2017	9.57	Put	Bond Future	2,880.1700	2.8802	2,318.7200	2.3187	(19.494)	0	0	0
2017/07/14	R248	03/08/2017	9.58	Call	Bond Future	373.9300	0.3739	530.3900	0.5304	41.842	0	0	0
2017/07/14	R248	03/08/2017	9.56	Call	Bond Future	336.3900	0.3364	480.4500	0.4805	42.825	0	0	0
2017/07/14	R248	02/11/2017	9.66	Put	Bond Future	4,114.0800	4.1141	3,678.3400	3.6783	(10.591)	0	0	0
2017/07/14	R248	02/11/2017			Bond Future	9.9078	90.5559	9.8244	91.2808	(0.843)	0.0000	0.0000	226
2017/07/14	R248	02/11/2017	9.65	Put	Bond Future	4,170.1600	4.1702	3,730.9600	3.7310	(10.532)	0	0	0
2017/07/14	R248	02/11/2017	9.64	Call	Bond Future	1,863.5300	1.8635	2,145.7900	2.1458	15.147	0	0	0
2017/07/14	R248	02/11/2017	9.65	Call	Bond Future	1,897.1400	1.8971	2,182.8600	2.1829	15.061	0	0	0
2017/07/14	R248	02/11/2017	9.66	Call	Bond Future	1,931.1200	1.9311	2,220.3000	2.2203	14.975	0	0	0
2017/07/14	R248	02/11/2017	9.64	Put	Bond Future	4,226.7700	4.2268	3,784.1100	3.7841	(10.473)	0	0	0
2017/07/14	R248	01/02/2018	9.89	Call	Bond Future	3,515.7800	3.5158	3,883.0200	3.8830	10.445	0	0	0
2017/07/14	R248	01/02/2018	9.90	Put	Bond Future	4,098.4200	4.0984	3,729.5400	3.7295	(9.001)	0	0	0
2017/07/14	R248	01/02/2018			Bond Future	9.9632	92.3101	9.8772	93.0489	(0.863)	0.0000	0.0000	0
2017/07/14	R248	01/02/2018	9.90	Call	Bond Future	3,556.7000	3.5567	3,926.6000	3.9266	10.400	0	0	0
2017/07/14	R248	01/02/2018	9.91	Call	Bond Future	3,597.8600	3.5979	3,970.4100	3.9704	10.355	0	0	0
2017/07/14	R248	01/02/2018	9.89	Put	Bond Future	4,143.8000	4.1438	3,772.2600	3.7723	(8.966)	0	0	0
2017/07/14	R248	01/02/2018	9.91	Put	Bond Future	4,053.4400	4.0534	3,687.2100	3.6872	(9.035)	0	0	0
2017/07/14	R248	03/05/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R248	03/05/2018			Bond Future	10.0150	89.6708	9.9264	90.4244	(0.884)	0.0000	0.0000	0
2017/07/14	R248	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R248	03/05/2018	10.05	Call	Bond Future	295.2000	0.2952	1,048.8800	1.0489	255.312	0	0	0
2017/07/14	R248	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/14	R248	03/05/2018	10.06	Call	Bond Future	379.1000	0.3791	1,132.7800	1.1328	198.808	0	0	0
2017/07/14	R248	03/05/2018	10.07	Call	Bond Future	462.8600	0.4629	1,216.5400	1.2165	162.831	0	0	0

Total

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