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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/07/2017 TO 17/07/2017

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
2017/07/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	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
2017/07/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	2025	03/08/2017			Bond Future	126.9575	126.9575	126.9876	126.9876	0.024	0.0000	0.0000	2,414
2017/07/17	2025	03/08/2017	133.96	Put	Bond Future	7,002.5300	7.0025	6,972.3900	6.9724	(0.430)	0	0	0
2017/07/17	2025	03/08/2017	133.98	Put	Bond Future	7,022.5300	7.0225	6,992.3900	6.9924	(0.429)	0	0	0
2017/07/17	2025	03/08/2017	133.97	Put	Bond Future	7,012.5300	7.0125	6,982.3900	6.9824	(0.430)	0	0	0
2017/07/17	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	02/11/2017			Bond Future	129.4051	129.4051	129.4359	129.4359	0.024	0.0000	0.0000	0
2017/07/17	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	02/11/2017	132.96	Put	Bond Future	3,554.9000	3.5549	3,524.0900	3.5241	(0.867)	0	0	0
2017/07/17	2025	02/11/2017	132.98	Put	Bond Future	3,574.9000	3.5749	3,544.0900	3.5441	(0.862)	0	0	0
2017/07/17	2025	02/11/2017	132.97	Put	Bond Future	3,564.9000	3.5649	3,534.0900	3.5341	(0.864)	0	0	0
2017/07/17	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	01/02/2018	133.89	Put	Bond Future	3,286.4300	3.2864	3,257.0700	3.2571	(0.893)	0	0	0
2017/07/17	2025	01/02/2018			Bond Future	130.6036	130.6036	130.6329	130.6329	0.022	0.0000	0.0000	0
2017/07/17	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	01/02/2018	133.88	Put	Bond Future	3,276.4300	3.2764	3,247.0700	3.2471	(0.896)	0	0	0
2017/07/17	2025	01/02/2018	133.90	Put	Bond Future	3,296.4300	3.2964	3,267.0700	3.2671	(0.891)	0	0	0
2017/07/17	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	03/05/2018			Bond Future	133.2300	133.2300	133.2599	133.2599	0.022	0.0000	0.0000	0
2017/07/17	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	03/05/2018	133.20	Call	Bond Future	29.9600	0.0300	59.8700	0.0599	99.833	0	0	0
2017/07/17	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2025	03/05/2018	133.21	Call	Bond Future	19.9600	0.0200	49.8700	0.0499	149.850	0	0	0
2017/07/17	2025	03/05/2018	133.22	Call	Bond Future	9.9600	0.0100	39.8700	0.0399	300.301	0	0	0
2017/07/17	2029	03/08/2017			Bond Future	98.7839	98.7839	98.7732	98.7732	(0.011)	0.0000	0.0000	0
2017/07/17	2029	01/02/2018			Bond Future	101.6456	101.6456	101.6330	101.6330	(0.012)	0.0000	0.0000	0
2017/07/17	2029	03/05/2018			Bond Future	102.6613	102.6613	102.6483	102.6483	(0.013)	0.0000	0.0000	0
2017/07/17	2030	03/08/2017	9.33	Call	Bond Future	807.6400	0.8076	949.8700	0.9499	17.611	0	0	0
2017/07/17	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2030	03/08/2017			Bond Future	9.2118	91.2914	9.1911	91.4336	(0.224)	0.0000	0.0000	47,049
2017/07/17	2030	03/08/2017	9.34	Call	Bond Future	875.5100	0.8755	1,017.7400	1.0177	16.245	0	0	0
2017/07/17	2030	03/08/2017	9.35	Call	Bond Future	943.3000	0.9433	1,085.5300	1.0855	15.078	0	0	0
2017/07/17	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2030	03/08/2017	9.35	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/17	2030	02/11/2017			Bond Future	9.2581	93.0325	9.2367	93.1776	(0.231)	0.0000	0.0000	2
2017/07/17	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2030	02/11/2017	9.34	Call	Bond Future	552.4100	0.5524	697.5700	0.6976	26.278	0	0	0
2017/07/17	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2030	02/11/2017	9.35	Call	Bond Future	619.5700	0.6196	764.7300	0.7647	23.429	0	0	0
2017/07/17	2030	02/11/2017	9.36	Call	Bond Future	686.6500	0.6867	831.8100	0.8318	21.140	0	0	0
2017/07/17	2030	01/02/2018			Bond Future	9.3037	90.8294	9.2817	90.9766	(0.237)	0.0000	0.0000	0
2017/07/17	2030	01/02/2018	9.38	Call	Bond Future	507.2100	0.5072	654.3300	0.6543	29.006	0	0	0
2017/07/17	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2030	01/02/2018	9.39	Call	Bond Future	573.4100	0.5734	720.5300	0.7205	25.657	0	0	0
2017/07/17	2030	01/02/2018	9.37	Call	Bond Future	440.9500	0.4409	588.0700	0.5881	33.364	0	0	0
2017/07/17	2030	03/05/2018	9.51	Call	Bond Future	1,020.5200	1.0205	1,170.7400	1.1707	14.720	0	0	0
2017/07/17	2030	03/05/2018			Bond Future	9.3535	92.6015	9.3307	92.7517	(0.244)	0.0000	0.0000	0
2017/07/17	2030	03/05/2018	9.49	Call	Bond Future	890.9500	0.8909	1,041.1700	1.0412	16.861	0	0	0
2017/07/17	2030	03/05/2018	9.50	Call	Bond Future	955.7700	0.9558	1,105.9900	1.1060	15.717	0	0	0
2017/07/17	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2032	03/08/2017	9.43	Put	Bond Future	871.7400	0.8717	713.1000	0.7131	(18.198)	0	0	0
2017/07/17	2032	03/08/2017			Bond Future	9.4121	93.7747	9.3864	93.9635	(0.273)	0.0000	0.0000	30,115
2017/07/17	2032	03/08/2017	9.45	Put	Bond Future	803.7800	0.8038	650.6000	0.6506	(19.057)	0	0	0
2017/07/17	2032	03/08/2017	9.44	Put	Bond Future	837.2800	0.8373	681.3500	0.6814	(18.623)	0	0	0
2017/07/17	2032	03/08/2017	9.44	Call	Bond Future	1,041.9500	1.0419	1,074.8500	1.0748	3.158	0	0	0
2017/07/17	2032	03/08/2017	9.43	Call	Bond Future	1,003.1800	1.0032	1,033.3700	1.0334	3.009	0	0	0
2017/07/17	2032	03/08/2017	9.45	Call	Bond Future	1,081.5900	1.0816	1,117.2400	1.1172	3.296	0	0	0
2017/07/17	2032	02/11/2017			Bond Future	9.4642	91.4053	9.4377	91.5978	(0.280)	0.0000	0.0000	0
2017/07/17	2032	02/11/2017	9.48	Put	Bond Future	2,181.5100	2.1815	2,060.0200	2.0600	(5.569)	0	0	0
2017/07/17	2032	02/11/2017	9.50	Put	Bond Future	2,111.6200	2.1116	1,992.1600	1.9922	(5.657)	0	0	0
2017/07/17	2032	02/11/2017	9.48	Call	Bond Future	2,295.8800	2.2959	2,366.9600	2.3670	3.096	0	0	0
2017/07/17	2032	02/11/2017	9.49	Put	Bond Future	2,146.4600	2.1465	2,025.9800	2.0260	(5.613)	0	0	0
2017/07/17	2032	02/11/2017	9.49	Call	Bond Future	2,333.1000	2.3331	2,405.1900	2.4052	3.090	0	0	0
2017/07/17	2032	02/11/2017	9.50	Call	Bond Future	2,370.4600	2.3705	2,443.5700	2.4436	3.084	0	0	0
2017/07/17	2032	01/02/2018	9.55	Put	Bond Future	2,887.0500	2.8870	2,773.5800	2.7736	(3.930)	0	0	0
2017/07/17	2032	01/02/2018			Bond Future	9.5154	93.1757	9.4881	93.3713	(0.287)	0.0000	0.0000	0
2017/07/17	2032	01/02/2018	9.57	Put	Bond Future	2,820.1300	2.8201	2,708.1400	2.7081	(3.971)	0	0	0
2017/07/17	2032	01/02/2018	9.55	Call	Bond Future	3,133.7900	3.1338	3,215.8800	3.2159	2.620	0	0	0
2017/07/17	2032	01/02/2018	9.56	Put	Bond Future	2,853.5800	2.8536	2,740.8500	2.7408	(3.950)	0	0	0
2017/07/17	2032	01/02/2018	9.56	Call	Bond Future	3,171.5000	3.1715	3,254.3300	3.2543	2.612	0	0	0
2017/07/17	2032	01/02/2018	9.57	Call	Bond Future	3,209.1500	3.2092	3,292.7200	3.2927	2.604	0	0	0
2017/07/17	2032	03/05/2018			Bond Future	9.5665	90.8351	9.5382	91.0347	(0.295)	0.0000	0.0000	0
2017/07/17	2032	03/05/2018	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2032	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2032	03/05/2018	9.70	Call	Bond Future	934.7400	0.9347	1,134.4100	1.1344	21.361	0	0	0
2017/07/17	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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2017/07/17	2032	03/05/2018	9.71	Call	Bond Future	1,004.2000	1.0042	1,203.8700	1.2039	19.883	0	0	0
2017/07/17	2032	03/05/2018	9.72	Call	Bond Future	1,073.5900	1.0736	1,273.2600	1.2733	18.598	0	0	0
2017/07/17	2033	03/08/2017	113.14	Put	Bond Future	9,906.6500	9.9066	9,917.7900	9.9178	0.112	0	0	0
2017/07/17	2033	03/08/2017			Bond Future	103.2333	103.2333	103.2222	103.2222	(0.011)	0.0000	0.0000	6,534
2017/07/17	2033	03/08/2017	113.13	Put	Bond Future	9,896.6500	9.8966	9,907.7900	9.9078	0.113	0	0	0
2017/07/17	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	03/08/2017	113.12	Put	Bond Future	9,886.6500	9.8866	9,897.7900	9.8978	0.113	0	0	0
2017/07/17	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	02/11/2017			Bond Future	104.1511	104.1511	104.1399	104.1399	(0.011)	0.0000	0.0000	0
2017/07/17	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	02/11/2017	110.07	Put	Bond Future	5,918.8700	5.9189	5,930.1400	5.9301	0.190	0	0	0
2017/07/17	2033	02/11/2017	110.09	Put	Bond Future	5,938.8700	5.9389	5,950.1400	5.9501	0.190	0	0	0
2017/07/17	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	02/11/2017	110.08	Put	Bond Future	5,928.8700	5.9289	5,940.1400	5.9401	0.190	0	0	0
2017/07/17	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	01/02/2018			Bond Future	106.2040	106.2040	106.1908	106.1908	(0.012)	0.0000	0.0000	0
2017/07/17	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	01/02/2018	109.64	Put	Bond Future	3,436.0500	3.4361	3,449.2400	3.4492	0.384	0	0	0
2017/07/17	2033	01/02/2018	109.66	Put	Bond Future	3,456.0500	3.4561	3,469.2400	3.4692	0.382	0	0	0
2017/07/17	2033	01/02/2018	109.65	Put	Bond Future	3,446.0500	3.4461	3,459.2400	3.4592	0.383	0	0	0
2017/07/17	2033	03/05/2018	107.71	Put	Bond Future	469.5000	0.4695	483.0900	0.4831	2.895	0	0	0
2017/07/17	2033	03/05/2018			Bond Future	107.2405	107.2405	107.2269	107.2269	(0.013)	0.0000	0.0000	0
2017/07/17	2033	03/05/2018	107.70	Put	Bond Future	459.5000	0.4595	473.0900	0.4731	2.958	0	0	0
2017/07/17	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2033	03/05/2018	107.69	Put	Bond Future	449.5000	0.4495	463.0900	0.4631	3.023	0	0	0
2017/07/17	2037	03/08/2017	9.57	Call	Bond Future	665.9500	0.6659	650.2500	0.6503	(2.358)	0	0	0
2017/07/17	2037	03/08/2017			Bond Future	9.6828	89.9013	9.6621	90.0670	(0.214)	0.0000	0.0000	66,825
2017/07/17	2037	03/08/2017	9.58	Call	Bond Future	696.1300	0.6961	681.6700	0.6817	(2.077)	0	0	0
2017/07/17	2037	03/08/2017	9.56	Put	Bond Future	1,626.5300	1.6265	1,443.9100	1.4439	(11.228)	0	0	0
2017/07/17	2037	03/08/2017	9.57	Put	Bond Future	1,574.6100	1.5746	1,393.1500	1.3931	(11.524)	0	0	0
2017/07/17	2037	03/08/2017	9.58	Put	Bond Future	1,523.6900	1.5237	1,343.4700	1.3435	(11.828)	0	0	0
2017/07/17	2037	03/08/2017	9.56	Call	Bond Future	636.6600	0.6367	619.8000	0.6198	(2.648)	0	0	0
2017/07/17	2037	02/11/2017			Bond Future	9.7348	91.6158	9.7135	91.7850	(0.220)	0.0000	0.0000	233
2017/07/17	2037	02/11/2017	9.66	Call	Bond Future	2,251.6400	2.2516	2,298.6800	2.2987	2.089	0	0	0
2017/07/17	2037	02/11/2017	9.65	Put	Bond Future	2,889.3800	2.8894	2,766.4500	2.7664	(4.255)	0	0	0
2017/07/17	2037	02/11/2017	9.67	Put	Bond Future	2,803.4000	2.8034	2,682.1000	2.6821	(4.327)	0	0	0
2017/07/17	2037	02/11/2017	9.66	Put	Bond Future	2,846.1600	2.8462	2,724.0400	2.7240	(4.291)	0	0	0
2017/07/17	2037	02/11/2017	9.65	Call	Bond Future	2,214.9400	2.2149	2,261.1700	2.2612	2.087	0	0	0
2017/07/17	2037	02/11/2017	9.67	Call	Bond Future	2,288.6800	2.2887	2,336.5400	2.3365	2.091	0	0	0
2017/07/17	2037	01/02/2018			Bond Future	9.7865	89.1350	9.7646	89.3066	(0.224)	0.0000	0.0000	0
2017/07/17	2037	01/02/2018	9.81	Put	Bond Future	3,322.9700	3.3230	3,217.1800	3.2172	(3.184)	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
2017/07/17	2037	01/02/2018	9.83	Put	Bond Future	3,248.8200	3.2488	3,144.2800	3.1443	(3.218)	0	0	0
2017/07/17	2037	01/02/2018	9.82	Put	Bond Future	3,285.7300	3.2857	3,180.5600	3.1806	(3.201)	0	0	0
2017/07/17	2037	01/02/2018	9.82	Call	Bond Future	3,546.8200	3.5468	3,613.2300	3.6132	1.872	0	0	0
2017/07/17	2037	01/02/2018	9.81	Call	Bond Future	3,506.2000	3.5062	3,571.9900	3.5720	1.876	0	0	0
2017/07/17	2037	01/02/2018	9.83	Call	Bond Future	3,587.6600	3.5877	3,654.7000	3.6547	1.869	0	0	0
2017/07/17	2037	03/05/2018	9.99	Call	Bond Future	1,135.0400	1.1350	1,310.3100	1.3103	15.442	0	0	0
2017/07/17	2037	03/05/2018			Bond Future	9.8417	90.8739	9.8190	91.0492	(0.230)	0.0000	0.0000	0
2017/07/17	2037	03/05/2018	9.97	Call	Bond Future	983.3100	0.9833	1,158.5800	1.1586	17.824	0	0	0
2017/07/17	2037	03/05/2018	9.98	Call	Bond Future	1,059.2300	1.0592	1,234.5000	1.2345	16.547	0	0	0
2017/07/17	2037	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2037	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2037	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2038	03/08/2017			Bond Future	126.1921	126.1921	126.3831	126.3831	0.151	0.0000	0.0000	22,653
2017/07/17	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2038	03/08/2017	141.16	Put	Bond Future	14,967.9400	14.9679	14,776.8700	14.7769	(1.277)	0	0	0
2017/07/17	2038	03/08/2017	141.18	Put	Bond Future	14,987.9400	14.9879	14,796.8700	14.7969	(1.275)	0	0	0
2017/07/17	2038	03/08/2017	141.17	Put	Bond Future	14,977.9400	14.9779	14,786.8700	14.7869	(1.276)	0	0	0
2017/07/17	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2038	02/11/2017			Bond Future	128.6249	128.6249	128.8198	128.8198	0.152	0.0000	0.0000	0
2017/07/17	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2038	02/11/2017	136.80	Put	Bond Future	8,175.1300	8.1751	7,980.2000	7.9802	(2.384)	0	0	0
2017/07/17	2038	02/11/2017	136.82	Put	Bond Future	8,195.1300	8.1951	8,000.2000	8.0002	(2.379)	0	0	0
2017/07/17	2038	02/11/2017	136.81	Put	Bond Future	8,185.1300	8.1851	7,990.2000	7.9902	(2.382)	0	0	0
2017/07/17	2038	01/02/2018	136.95	Put	Bond Future	7,311.0000	7.3110	7,114.3800	7.1144	(2.689)	0	0	0
2017/07/17	2038	01/02/2018			Bond Future	129.6390	129.6390	129.8356	129.8356	0.152	0.0000	0.0000	0
2017/07/17	2038	01/02/2018	136.94	Put	Bond Future	7,301.0000	7.3010	7,104.3800	7.1044	(2.693)	0	0	0
2017/07/17	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2038	01/02/2018	136.93	Put	Bond Future	7,291.0000	7.2910	7,094.3800	7.0944	(2.697)	0	0	0
2017/07/17	2038	03/05/2018			Bond Future	132.2460	132.2460	132.4466	132.4466	0.152	0.0000	0.0000	0
2017/07/17	2038	03/05/2018	132.27	Put	Bond Future	24.0100	0.0240	0.0000	0.0000	(100.000)	0	0	0
2017/07/17	2038	03/05/2018	132.29	Put	Bond Future	44.0100	0.0440	0.0000	0.0000	(100.000)	0	0	0
2017/07/17	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	176.6400	0.1766	100.000	0	0	0
2017/07/17	2038	03/05/2018	132.28	Put	Bond Future	34.0100	0.0340	0.0000	0.0000	(100.000)	0	0	0
2017/07/17	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	166.6400	0.1666	100.000	0	0	0
2017/07/17	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	156.6400	0.1566	100.000	0	0	0
2017/07/17	2040	03/08/2017			Bond Future	9.7831	93.1218	9.7674	93.2555	(0.160)	0.0000	0.0000	14,089
2017/07/17	2040	03/08/2017	9.61	Put	Bond Future	2,049.9300	2.0499	1,878.5900	1.8786	(8.358)	0	0	0
2017/07/17	2040	03/08/2017	9.63	Put	Bond Future	1,930.2800	1.9303	1,759.5200	1.7595	(8.846)	0	0	0
2017/07/17	2040	03/08/2017	9.61	Call	Bond Future	558.3600	0.5584	520.7100	0.5207	(6.743)	0	0	0
2017/07/17	2040	03/08/2017	9.62	Put	Bond Future	1,989.6000	1.9896	1,818.5100	1.8185	(8.599)	0	0	0
2017/07/17	2040	03/08/2017	9.62	Call	Bond Future	585.2500	0.5852	547.8500	0.5478	(6.390)	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
2017/07/17	2040	03/08/2017	9.63	Call	Bond Future	613.0300	0.6130	575.9600	0.5760	(6.047)	0	0	0
2017/07/17	2040	02/11/2017			Bond Future	9.8363	94.8979	9.8201	95.0343	(0.165)	0.0000	0.0000	0
2017/07/17	2040	02/11/2017	9.66	Call	Bond Future	2,083.5800	2.0836	2,105.6000	2.1056	1.057	0	0	0
2017/07/17	2040	02/11/2017	9.65	Put	Bond Future	3,638.0200	3.6380	3,523.0300	3.5230	(3.161)	0	0	0
2017/07/17	2040	02/11/2017	9.67	Put	Bond Future	3,536.6300	3.5366	3,422.7900	3.4228	(3.219)	0	0	0
2017/07/17	2040	02/11/2017	9.66	Put	Bond Future	3,587.1800	3.5872	3,472.7600	3.4728	(3.190)	0	0	0
2017/07/17	2040	02/11/2017	9.67	Call	Bond Future	2,119.3700	2.1194	2,141.9700	2.1420	1.066	0	0	0
2017/07/17	2040	02/11/2017	9.65	Call	Bond Future	2,047.9500	2.0479	2,069.4000	2.0694	1.047	0	0	0
2017/07/17	2040	01/02/2018	9.89	Call	Bond Future	3,678.4100	3.6784	3,723.3200	3.7233	1.221	0	0	0
2017/07/17	2040	01/02/2018			Bond Future	9.8893	92.2303	9.8727	92.3685	(0.168)	0.0000	0.0000	0
2017/07/17	2040	01/02/2018	9.87	Call	Bond Future	3,595.6300	3.5956	3,639.5500	3.6395	1.221	0	0	0
2017/07/17	2040	01/02/2018	9.88	Call	Bond Future	3,636.9000	3.6369	3,681.3200	3.6813	1.221	0	0	0
2017/07/17	2040	01/02/2018	9.87	Put	Bond Future	3,756.7200	3.7567	3,662.4300	3.6624	(2.510)	0	0	0
2017/07/17	2040	01/02/2018	9.88	Put	Bond Future	3,714.5500	3.7145	3,620.7600	3.6208	(2.525)	0	0	0
2017/07/17	2040	01/02/2018	9.89	Put	Bond Future	3,672.7500	3.6727	3,579.4500	3.5794	(2.540)	0	0	0
2017/07/17	2040	03/05/2018	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2040	03/05/2018			Bond Future	9.9457	94.0295	9.9286	94.1708	(0.172)	0.0000	0.0000	0
2017/07/17	2040	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2040	03/05/2018	10.08	Call	Bond Future	1,095.5400	1.0955	1,236.8100	1.2368	12.895	0	0	0
2017/07/17	2040	03/05/2018	10.06	Call	Bond Future	933.7700	0.9338	1,075.0400	1.0750	15.129	0	0	0
2017/07/17	2040	03/05/2018	10.07	Call	Bond Future	1,014.7100	1.0147	1,155.9800	1.1560	13.922	0	0	0
2017/07/17	2040	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2044	03/08/2017			Bond Future	9.8077	90.2560	9.7971	90.3476	(0.109)	0.0000	0.0000	24,110
2017/07/17	2044	03/08/2017	9.62	Put	Bond Future	2,167.0200	2.1670	2,024.2400	2.0242	(6.589)	0	0	0
2017/07/17	2044	03/08/2017	9.64	Put	Bond Future	2,042.8800	2.0429	1,899.4500	1.8994	(7.021)	0	0	0
2017/07/17	2044	03/08/2017	9.63	Put	Bond Future	2,104.4400	2.1044	1,961.3000	1.9613	(6.802)	0	0	0
2017/07/17	2044	03/08/2017	9.64	Call	Bond Future	582.0500	0.5820	530.2000	0.5302	(8.908)	0	0	0
2017/07/17	2044	03/08/2017	9.62	Call	Bond Future	529.2900	0.5293	478.0900	0.4781	(9.673)	0	0	0
2017/07/17	2044	03/08/2017	9.63	Call	Bond Future	555.2300	0.5552	503.6700	0.5037	(9.286)	0	0	0
2017/07/17	2044	02/11/2017	9.68	Call	Bond Future	2,110.1400	2.1101	2,112.9000	2.1129	0.131	0	0	0
2017/07/17	2044	02/11/2017			Bond Future	9.8593	91.9774	9.8484	92.0709	(0.111)	0.0000	0.0000	200
2017/07/17	2044	02/11/2017	9.66	Call	Bond Future	2,038.6700	2.0387	2,040.7300	2.0407	0.101	0	0	0
2017/07/17	2044	02/11/2017	9.67	Call	Bond Future	2,074.2200	2.0742	2,076.6300	2.0766	0.116	0	0	0
2017/07/17	2044	02/11/2017	9.66	Put	Bond Future	3,762.4400	3.7624	3,671.0000	3.6710	(2.430)	0	0	0
2017/07/17	2044	02/11/2017	9.68	Put	Bond Future	3,658.4300	3.6584	3,567.6900	3.5677	(2.480)	0	0	0
2017/07/17	2044	02/11/2017	9.67	Put	Bond Future	3,710.1800	3.7102	3,619.0900	3.6191	(2.455)	0	0	0
2017/07/17	2044	01/02/2018			Bond Future	9.9107	89.3783	9.8995	89.4729	(0.113)	0.0000	0.0000	0
2017/07/17	2044	01/02/2018	9.89	Put	Bond Future	3,818.0600	3.8181	3,744.4400	3.7444	(1.928)	0	0	0
2017/07/17	2044	01/02/2018	9.91	Put	Bond Future	3,732.7100	3.7327	3,659.7700	3.6598	(1.954)	0	0	0
2017/07/17	2044	01/02/2018	9.89	Call	Bond Future	3,643.0900	3.6431	3,664.0500	3.6640	0.575	0	0	0
2017/07/17	2044	01/02/2018	9.90	Put	Bond Future	3,775.1900	3.7752	3,701.9100	3.7019	(1.941)	0	0	0
2017/07/17	2044	01/02/2018	9.90	Call	Bond Future	3,684.6600	3.6847	3,705.9600	3.7060	0.578	0	0	0
2017/07/17	2044	01/02/2018	9.91	Call	Bond Future	3,726.4700	3.7265	3,748.1100	3.7481	0.581	0	0	0
2017/07/17	2044	03/05/2018	10.10	Call	Bond Future	1,111.5100	1.1115	1,208.2300	1.2082	8.702	0	0	0
2017/07/17	2044	03/05/2018			Bond Future	9.9652	91.1219	9.9537	91.2187	(0.116)	0.0000	0.0000	0
2017/07/17	2044	03/05/2018	10.11	Call	Bond Future	1,193.0500	1.1931	1,289.7700	1.2898	8.107	0	0	0
2017/07/17	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
2017/07/17	2044	03/05/2018	10.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2044	03/05/2018	10.09	Call	Bond Future	1,029.8500	1.0298	1,126.5700	1.1266	9.392	0	0	0
2017/07/17	2044	03/05/2018	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	03/08/2017	141.17	Put	Bond Future	17,956.8100	17.9568	17,970.1800	17.9702	0.074	0	0	0
2017/07/17	2046	03/08/2017			Bond Future	123.2132	123.2132	123.1998	123.1998	(0.011)	0.0000	0.0000	23,901
2017/07/17	2046	03/08/2017	141.19	Put	Bond Future	17,976.8100	17.9768	17,990.1800	17.9902	0.074	0	0	0
2017/07/17	2046	03/08/2017	141.18	Put	Bond Future	17,966.8100	17.9668	17,980.1800	17.9802	0.074	0	0	0
2017/07/17	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	02/11/2017			Bond Future	124.0055	124.0055	123.9921	123.9921	(0.011)	0.0000	0.0000	0
2017/07/17	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	02/11/2017	136.30	Put	Bond Future	12,294.4700	12.2945	12,307.9100	12.3079	0.109	0	0	0
2017/07/17	2046	02/11/2017	136.32	Put	Bond Future	12,314.4700	12.3145	12,327.9100	12.3279	0.109	0	0	0
2017/07/17	2046	02/11/2017	136.31	Put	Bond Future	12,304.4700	12.3045	12,317.9100	12.3179	0.109	0	0	0
2017/07/17	2046	01/02/2018	132.92	Put	Bond Future	6,470.2900	6.4703	6,486.1200	6.4861	0.245	0	0	0
2017/07/17	2046	01/02/2018			Bond Future	126.4497	126.4497	126.4339	126.4339	(0.013)	0.0000	0.0000	0
2017/07/17	2046	01/02/2018	132.91	Put	Bond Future	6,460.2900	6.4603	6,476.1200	6.4761	0.245	0	0	0
2017/07/17	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	01/02/2018	132.90	Put	Bond Future	6,450.2900	6.4503	6,466.1200	6.4661	0.245	0	0	0
2017/07/17	2046	03/05/2018			Bond Future	127.3767	127.3767	127.3606	127.3606	(0.013)	0.0000	0.0000	0
2017/07/17	2046	03/05/2018	127.93	Put	Bond Future	553.2900	0.5533	569.4500	0.5695	2.921	0	0	0
2017/07/17	2046	03/05/2018	127.95	Put	Bond Future	573.2900	0.5733	589.4500	0.5895	2.819	0	0	0
2017/07/17	2046	03/05/2018	127.94	Put	Bond Future	563.2900	0.5633	579.4500	0.5795	2.869	0	0	0
2017/07/17	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2050	03/08/2017			Bond Future	130.0884	130.0884	130.0742	130.0742	(0.011)	0.0000	0.0000	26,041
2017/07/17	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2050	03/08/2017	149.22	Put	Bond Future	19,131.5500	19.1315	19,145.8200	19.1458	0.075	0	0	0
2017/07/17	2050	03/08/2017	149.24	Put	Bond Future	19,151.5500	19.1515	19,165.8200	19.1658	0.075	0	0	0
2017/07/17	2050	03/08/2017	149.23	Put	Bond Future	19,141.5500	19.1415	19,155.8200	19.1558	0.075	0	0	0
2017/07/17	2050	02/11/2017	144.66	Put	Bond Future	12,063.6600	12.0637	12,078.0300	12.0780	0.119	0	0	0
2017/07/17	2050	02/11/2017	144.67	Put	Bond Future	12,073.6600	12.0737	12,088.0300	12.0880	0.119	0	0	0
2017/07/17	2050	02/11/2017			Bond Future	132.5963	132.5963	132.5820	132.5820	(0.011)	0.0000	0.0000	0
2017/07/17	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2050	02/11/2017	144.65	Put	Bond Future	12,053.6600	12.0537	12,068.0300	12.0680	0.119	0	0	0
2017/07/17	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
2017/07/17	2050	01/02/2018			Bond Future	133.5181	133.5181	133.5015	133.5015	(0.012)	0.0000	0.0000	0
2017/07/17	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2050	01/02/2018	140.23	Put	Bond Future	6,711.9500	6.7120	6,728.5400	6.7285	0.247	0	0	0
2017/07/17	2050	01/02/2018	140.25	Put	Bond Future	6,731.9500	6.7320	6,748.5400	6.7485	0.246	0	0	0
2017/07/17	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2050	01/02/2018	140.24	Put	Bond Future	6,721.9500	6.7220	6,738.5400	6.7385	0.247	0	0	0
2017/07/17	2050	03/05/2018	135.61	Call	Bond Future	593.1500	0.5931	575.9500	0.5759	(2.900)	0	0	0
2017/07/17	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2050	03/05/2018			Bond Future	136.2032	136.2032	136.1859	136.1859	(0.013)	0.0000	0.0000	0
2017/07/17	2050	03/05/2018	135.62	Call	Bond Future	583.1500	0.5831	565.9500	0.5659	(2.949)	0	0	0
2017/07/17	2050	03/05/2018	135.63	Call	Bond Future	573.1500	0.5731	555.9500	0.5559	(3.001)	0	0	0
2017/07/17	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	AL37	03/08/2017			Index Future	544.0160	544.0160	544.8470	544.8470	0.153	0.0000	0.0000	0
2017/07/17	AL37	02/11/2017			Index Future	554.3910	554.3910	555.2370	555.2370	0.153	0.0000	0.0000	0
2017/07/17	AL37	01/02/2018			Index Future	565.1290	565.1290	565.9880	565.9880	0.152	0.0000	0.0000	0
2017/07/17	AL37	03/05/2018			Index Future	576.1590	576.1590	577.0370	577.0370	0.152	0.0000	0.0000	0
2017/07/17	AL7T	03/08/2017			Index Future	626.4070	626.4070	627.9840	627.9840	0.252	0.0000	0.0000	0
2017/07/17	AL7T	02/11/2017			Index Future	638.3530	638.3530	639.9600	639.9600	0.252	0.0000	0.0000	0
2017/07/17	AL7T	01/02/2018			Index Future	650.7180	650.7180	652.3500	652.3500	0.251	0.0000	0.0000	0
2017/07/17	AL7T	03/05/2018			Index Future	663.4180	663.4180	665.0850	665.0850	0.251	0.0000	0.0000	0
2017/07/17	ALBI	03/08/2017			Index Future	563.6350	563.6350	564.5620	564.5620	0.164	0.0000	0.0000	596
2017/07/17	ALBI	02/11/2017			Index Future	574.3840	574.3840	575.3280	575.3280	0.164	0.0000	0.0000	0
2017/07/17	ALBI	01/02/2018			Index Future	585.5090	585.5090	586.4680	586.4680	0.164	0.0000	0.0000	0
2017/07/17	ALBI	03/05/2018			Index Future	596.9370	596.9370	597.9160	597.9160	0.164	0.0000	0.0000	0
2017/07/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C035	28/02/2035			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
2017/07/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	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
2017/07/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/17	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	EL28	03/08/2017			Bond Future	127.3020	127.3020	127.2903	127.2903	(0.009)	0.0000	0.0000	0
2017/07/17	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	EL28	03/08/2017	135.16	Put	Bond Future	7,857.9900	7.8580	7,869.6900	7.8697	0.149	0	0	0
2017/07/17	EL28	03/08/2017	135.18	Put	Bond Future	7,877.9900	7.8780	7,889.6900	7.8897	0.149	0	0	0
2017/07/17	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	EL28	03/08/2017	135.17	Put	Bond Future	7,867.9900	7.8680	7,879.6900	7.8797	0.149	0	0	0
2017/07/17	EL28	02/11/2017			Bond Future	128.0125	128.0125	128.0006	128.0006	(0.009)	0.0000	0.0000	0
2017/07/17	EL28	02/11/2017	133.87	Put	Bond Future	5,857.4600	5.8575	5,869.4100	5.8694	0.204	0	0	0
2017/07/17	EL28	02/11/2017	133.89	Put	Bond Future	5,877.4600	5.8775	5,889.4100	5.8894	0.203	0	0	0
2017/07/17	EL28	02/11/2017	133.88	Put	Bond Future	5,867.4600	5.8675	5,879.4100	5.8794	0.204	0	0	0
2017/07/17	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	EL28	01/02/2018			Bond Future	130.5357	130.5357	130.5215	130.5215	(0.011)	0.0000	0.0000	0
2017/07/17	EL28	01/02/2018	132.29	Put	Bond Future	1,754.3500	1.7544	1,768.5200	1.7685	0.808	0	0	0
2017/07/17	EL28	01/02/2018	132.31	Put	Bond Future	1,774.3500	1.7744	1,788.5200	1.7885	0.799	0	0	0
2017/07/17	EL28	01/02/2018	132.30	Put	Bond Future	1,764.3500	1.7644	1,778.5200	1.7785	0.803	0	0	0
2017/07/17	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	EL28	03/05/2018			Bond Future	133.1607	133.1607	133.1461	133.1461	(0.011)	0.0000	0.0000	0
2017/07/17	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	EL28	03/05/2018	133.18	Put	Bond Future	19.3000	0.0193	33.8600	0.0339	75.440	0	0	0
2017/07/17	EL28	03/05/2018	133.20	Put	Bond Future	39.3000	0.0393	53.8600	0.0539	37.048	0	0	0
2017/07/17	EL28	03/05/2018	133.19	Put	Bond Future	29.3000	0.0293	43.8600	0.0439	49.693	0	0	0
2017/07/17	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	03/08/2017			Bond Future	10.7757	78.1692	10.7596	78.2677	(0.149)	0.0000	0.0000	9,466
2017/07/17	ES33	03/08/2017	10.53	Put	Bond Future	1,527.7300	1.5277	1,429.3100	1.4293	(6.442)	0	0	0
2017/07/17	ES33	03/08/2017	10.55	Put	Bond Future	1,401.6300	1.4016	1,303.2100	1.3032	(7.022)	0	0	0
2017/07/17	ES33	03/08/2017	10.54	Put	Bond Future	1,464.6400	1.4646	1,366.2200	1.3662	(6.720)	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
2017/07/17	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	02/11/2017	10.66	Put	Bond Future	1,279.0600	1.2791	1,178.6000	1.1786	(7.854)	0	0	0
2017/07/17	ES33	02/11/2017			Bond Future	10.8693	75.8684	10.8526	75.9689	(0.153)	0.0000	0.0000	0
2017/07/17	ES33	02/11/2017	10.68	Put	Bond Future	1,155.4200	1.1554	1,054.9600	1.0550	(8.695)	0	0	0
2017/07/17	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	02/11/2017	10.67	Put	Bond Future	1,217.2000	1.2172	1,116.7400	1.1167	(8.253)	0	0	0
2017/07/17	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	01/02/2018	10.99	Call	Bond Future	144.4500	0.1445	246.1800	0.2462	70.426	0	0	0
2017/07/17	ES33	01/02/2018			Bond Future	10.9657	77.3379	10.9486	77.4397	(0.156)	0.0000	0.0000	0
2017/07/17	ES33	01/02/2018	11.00	Call	Bond Future	203.6800	0.2037	305.4100	0.3054	49.946	0	0	0
2017/07/17	ES33	01/02/2018	11.01	Call	Bond Future	262.8300	0.2628	364.5600	0.3646	38.706	0	0	0
2017/07/17	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	03/05/2018			Bond Future	11.0605	75.0534	11.0428	75.1573	(0.160)	0.0000	0.0000	0
2017/07/17	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	ES33	03/05/2018	11.22	Call	Bond Future	925.3500	0.9253	1,029.2700	1.0293	11.230	0	0	0
2017/07/17	ES33	03/05/2018	11.20	Call	Bond Future	810.2800	0.8103	914.2000	0.9142	12.825	0	0	0
2017/07/17	ES33	03/05/2018	11.21	Call	Bond Future	867.8500	0.8678	971.7700	0.9718	11.974	0	0	0
2017/07/17	ES42	03/08/2017			Bond Future	10.9706	81.4988	10.9595	81.5753	(0.100)	0.0000	0.0000	7,957
2017/07/17	ES42	02/11/2017			Bond Future	11.0630	78.7915	11.0516	78.8696	(0.103)	0.0000	0.0000	0
2017/07/17	ES42	01/02/2018			Bond Future	11.1550	80.3176	11.1433	80.3965	(0.105)	0.0000	0.0000	0
2017/07/17	ES42	03/05/2018			Bond Future	11.2502	77.6228	11.2381	77.7036	(0.108)	0.0000	0.0000	0
2017/07/17	GOVI	03/08/2017			GOVI	562.2660	562.2660	563.2240	563.2240	0.170	0.0000	0.0000	415
2017/07/17	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	GOVI	03/08/2017	561.09	Call	GOVI	11,760.0000	1.1760	21,340.0000	2.1340	81.463	0	0	0
2017/07/17	GOVI	03/08/2017	561.10	Call	GOVI	11,660.0000	1.1660	21,240.0000	2.1240	82.161	0	0	0
2017/07/17	GOVI	03/08/2017	561.11	Call	GOVI	11,560.0000	1.1560	21,140.0000	2.1140	82.872	0	0	0
2017/07/17	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	GOVI	02/11/2017			GOVI	572.9890	572.9890	573.9640	573.9640	0.170	0.0000	0.0000	74
2017/07/17	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	GOVI	02/11/2017	572.44	Call	GOVI	5,490.0000	0.5490	15,240.0000	1.5240	177.596	0	0	0
2017/07/17	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	GOVI	02/11/2017	572.45	Call	GOVI	5,390.0000	0.5390	15,140.0000	1.5140	180.891	0	0	0
2017/07/17	GOVI	02/11/2017	572.46	Call	GOVI	5,290.0000	0.5290	15,040.0000	1.5040	184.310	0	0	0
2017/07/17	GOVI	01/02/2018			GOVI	584.0880	584.0880	585.0770	585.0770	0.169	0.0000	0.0000	0
2017/07/17	GOVI	01/02/2018	581.03	Call	GOVI	30,580.0000	3.0580	40,470.0000	4.0470	32.341	0	0	0
2017/07/17	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/17	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	GOVI	01/02/2018	581.04	Call	GOVI	30,480.0000	3.0480	40,370.0000	4.0370	32.448	0	0	0
2017/07/17	GOVI	01/02/2018	581.02	Call	GOVI	30,680.0000	3.0680	40,570.0000	4.0570	32.236	0	0	0
2017/07/17	GOVI	03/05/2018	590.29	Call	GOVI	51,970.0000	5.1970	62,090.0000	6.2090	19.473	0	0	0
2017/07/17	GOVI	03/05/2018	590.27	Call	GOVI	52,170.0000	5.2170	62,290.0000	6.2290	19.398	0	0	0
2017/07/17	GOVI	03/05/2018			GOVI	595.4870	595.4870	596.4990	596.4990	0.170	0.0000	0.0000	0
2017/07/17	GOVI	03/05/2018	590.28	Call	GOVI	52,070.0000	5.2070	62,190.0000	6.2190	19.435	0	0	0
2017/07/17	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/17	IGOV	03/08/2017			Index Future	245.4650	245.4650	245.4260	245.4260	(0.016)	0.0000	0.0000	1,319
2017/07/17	IGOV	02/11/2017			Index Future	250.1970	250.1970	250.1580	250.1580	(0.016)	0.0000	0.0000	0
2017/07/17	IGOV	01/02/2018			Index Future	255.1290	255.1290	255.0840	255.0840	(0.018)	0.0000	0.0000	0
2017/07/17	IGOV	03/05/2018			Index Future	260.2590	260.2590	260.2130	260.2130	(0.018)	0.0000	0.0000	0
2017/07/17	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/17	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/17	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/17	IS01	21/12/2017			Interest Rate Swap	99.8188	99.8188	99.8230	99.8230	0.004	0.0000	0.0000	0
2017/07/17	IS01	15/03/2018			Interest Rate Swap	99.7542	99.7542	99.7551	99.7551	0.001	0.0000	0.0000	0
2017/07/17	IS01	21/06/2018			Interest Rate Swap	99.8847	99.8847	99.8812	99.8812	(0.003)	0.0000	0.0000	0
2017/07/17	IS01	20/09/2018			Interest Rate Swap	100.0098	100.0098	99.9952	99.9952	(0.015)	0.0000	0.0000	0
2017/07/17	IS02	18/12/2017			Interest Rate Swap	99.8467	99.8467	99.8511	99.8511	0.004	0.0000	0.0000	0
2017/07/17	IS02	16/03/2018			Interest Rate Swap	99.0349	99.0349	99.0353	99.0353	0.000	0.0000	0.0000	0
2017/07/17	IS02	15/06/2018			Interest Rate Swap	98.5744	98.5744	98.5714	98.5714	(0.003)	0.0000	0.0000	0
2017/07/17	IS02	21/09/2018			Interest Rate Swap	98.4783	98.4783	98.4634	98.4634	(0.015)	0.0000	0.0000	0
2017/07/17	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8000	98.8000	(0.030)	0.0000	0.0000	0
2017/07/17	IS02	15/03/2019			Interest Rate Swap	99.1966	99.1966	99.1665	99.1665	(0.030)	0.0000	0.0000	0
2017/07/17	IS02	21/06/2019			Interest Rate Swap	99.5611	99.5611	99.5207	99.5207	(0.041)	0.0000	0.0000	0
2017/07/17	IS02	20/09/2019			Interest Rate Swap	99.9525	99.9525	99.9030	99.9030	(0.050)	0.0000	0.0000	0
2017/07/17	IS05	17/12/2020			Interest Rate Swap	96.1200	96.1200	96.0330	96.0330	(0.091)	0.0000	0.0000	0
2017/07/17	IS05	16/03/2021			Interest Rate Swap	95.3496	95.3496	95.2564	95.2564	(0.098)	0.0000	0.0000	0
2017/07/17	IS05	15/06/2021			Interest Rate Swap	94.5482	94.5482	94.4491	94.4491	(0.105)	0.0000	0.0000	0
2017/07/17	IS05	21/09/2021			Interest Rate Swap	94.7158	94.7158	94.6090	94.6090	(0.113)	0.0000	0.0000	0
2017/07/17	IS05	21/12/2021			Interest Rate Swap	96.8948	96.8948	96.7815	96.7815	(0.117)	0.0000	0.0000	51
2017/07/17	IS05	15/03/2022			Interest Rate Swap	97.0222	97.0222	96.9019	96.9019	(0.124)	0.0000	0.0000	0
2017/07/17	IS05	21/06/2022			Interest Rate Swap	98.2065	98.2065	98.0789	98.0789	(0.130)	0.0000	0.0000	0
2017/07/17	IS05	20/09/2022			Interest Rate Swap	100.4046	100.4046	100.2729	100.2729	(0.131)	0.0000	0.0000	0
2017/07/17	IS10	17/12/2025			Interest Rate Swap	95.0719	95.0719	94.8939	94.8939	(0.187)	0.0000	0.0000	0
2017/07/17	IS10	16/03/2026			Interest Rate Swap	92.0954	92.0954	91.9104	91.9104	(0.201)	0.0000	0.0000	0

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2017/07/17	IS10	15/06/2026			Interest Rate Swap	90.8554	90.8554	90.6659	90.6659	(0.209)	0.0000	0.0000	0
2017/07/17	IS10	21/09/2026			Interest Rate Swap	93.0146	93.0146	92.8249	92.8249	(0.204)	0.0000	0.0000	0
2017/07/17	IS10	21/12/2026			Interest Rate Swap	96.7920	96.7920	96.6056	96.6056	(0.193)	0.0000	0.0000	0
2017/07/17	IS10	15/03/2027			Interest Rate Swap	95.3770	95.3770	95.1882	95.1882	(0.198)	0.0000	0.0000	0
2017/07/17	IS10	21/06/2027			Interest Rate Swap	97.4465	97.4465	97.2583	97.2583	(0.193)	0.0000	0.0000	0
2017/07/17	IS10	20/09/2027			Interest Rate Swap	101.1618	101.1618	100.9754	100.9754	(0.184)	0.0000	0.0000	0
2017/07/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/17	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/17	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/17	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/17	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/17	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/17	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/17	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/17	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/17	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/17	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/17	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/17	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/17	R023	03/08/2017	8.60	Put	Bond Future	17.1000	0.0171	6.9700	0.0070	(59.240)	0	0	0
2017/07/17	R023	03/08/2017			Bond Future	8.0854	101.9032	8.0448	102.0807	(0.502)	0.0000	0.0000	38,422
2017/07/17	R023	03/08/2017	8.59	Put	Bond Future	18.6000	0.0186	7.7000	0.0077	(58.602)	0	0	0
2017/07/17	R023	03/08/2017	8.60	Call	Bond Future	2,235.0000	2.2350	2,402.3300	2.4023	7.487	0	0	0
2017/07/17	R023	03/08/2017	8.58	Call	Bond Future	2,153.0800	2.1531	2,318.8300	2.3188	7.698	0	0	0
2017/07/17	R023	03/08/2017	8.59	Call	Bond Future	2,193.9900	2.1940	2,360.5500	2.3606	7.592	0	0	0
2017/07/17	R023	03/08/2017	8.58	Put	Bond Future	20.2300	0.0202	8.5200	0.0085	(57.884)	0	0	0
2017/07/17	R023	02/11/2017	8.56	Call	Bond Future	2,224.3600	2.2244	2,356.1500	2.3562	5.925	0	0	0
2017/07/17	R023	02/11/2017			Bond Future	8.1082	99.9165	8.0652	100.0975	(0.530)	0.0000	0.0000	0
2017/07/17	R023	02/11/2017	8.58	Call	Bond Future	2,288.4400	2.2884	2,422.1400	2.4221	5.842	0	0	0
2017/07/17	R023	02/11/2017	8.57	Call	Bond Future	2,256.3900	2.2564	2,389.1300	2.3891	5.883	0	0	0
2017/07/17	R023	02/11/2017	8.56	Put	Bond Future	344.3700	0.3444	295.0900	0.2951	(14.310)	0	0	0
2017/07/17	R023	02/11/2017	8.58	Put	Bond Future	326.2600	0.3263	278.8900	0.2789	(14.519)	0	0	0
2017/07/17	R023	02/11/2017	8.57	Put	Bond Future	335.3000	0.3353	286.9700	0.2870	(14.414)	0	0	0
2017/07/17	R023	01/02/2018			Bond Future	8.1282	101.8518	8.0828	102.0356	(0.558)	0.0000	0.0000	0
2017/07/17	R023	01/02/2018	8.32	Call	Bond Future	1,808.8300	1.8088	1,909.9300	1.9099	5.589	0	0	0
2017/07/17	R023	01/02/2018	8.33	Call	Bond Future	1,833.3700	1.8334	1,935.2900	1.9353	5.559	0	0	0
2017/07/17	R023	01/02/2018	8.31	Put	Bond Future	1,052.7100	1.0527	969.2500	0.9692	(7.928)	0	0	0
2017/07/17	R023	01/02/2018	8.33	Put	Bond Future	1,021.2000	1.0212	939.4000	0.9394	(8.010)	0	0	0

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2017/07/17	R023	01/02/2018	8.32	Put	Bond Future	1,036.7100	1.0367	954.0900	0.9541	(7.969)	0	0	0
2017/07/17	R023	01/02/2018	8.31	Call	Bond Future	1,784.7600	1.7848	1,885.0200	1.8850	5.618	0	0	0
2017/07/17	R023	03/05/2018	8.27	Call	Bond Future	502.4500	0.5024	690.0800	0.6901	37.343	0	0	0
2017/07/17	R023	03/05/2018			Bond Future	8.1402	99.9067	8.0919	100.0943	(0.593)	0.0000	0.0000	0
2017/07/17	R023	03/05/2018	8.28	Call	Bond Future	541.0200	0.5410	728.6500	0.7286	34.681	0	0	0
2017/07/17	R023	03/05/2018	8.29	Call	Bond Future	579.5700	0.5796	767.2000	0.7672	32.374	0	0	0
2017/07/17	R023	03/05/2018	8.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R023	03/05/2018	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R023	03/05/2018	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	03/08/2017			Bond Future	9.5923	97.8359	9.5717	98.0019	(0.215)	0.0000	0.0000	11,141
2017/07/17	R035	03/08/2017	9.50	Put	Bond Future	745.6400	0.7456	579.5700	0.5796	(22.272)	0	0	0
2017/07/17	R035	03/08/2017	9.52	Put	Bond Future	583.3700	0.5834	417.3000	0.4173	(28.467)	0	0	0
2017/07/17	R035	03/08/2017	9.51	Put	Bond Future	664.4500	0.6644	498.3800	0.4984	(24.994)	0	0	0
2017/07/17	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	02/11/2017			Bond Future	9.6477	95.2010	9.6263	95.3705	(0.221)	0.0000	0.0000	0
2017/07/17	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	02/11/2017	9.59	Put	Bond Future	459.1200	0.4591	289.6600	0.2897	(36.910)	0	0	0
2017/07/17	R035	02/11/2017	9.61	Put	Bond Future	299.5400	0.2995	130.0800	0.1301	(56.573)	0	0	0
2017/07/17	R035	02/11/2017	9.60	Put	Bond Future	379.2800	0.3793	209.8200	0.2098	(44.679)	0	0	0
2017/07/17	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	01/02/2018			Bond Future	9.7034	97.0450	9.6815	97.2169	(0.226)	0.0000	0.0000	0
2017/07/17	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	01/02/2018	9.75	Call	Bond Future	363.9300	0.3639	535.8300	0.5358	47.234	0	0	0
2017/07/17	R035	01/02/2018	9.73	Call	Bond Future	208.0300	0.2080	379.9300	0.3799	82.632	0	0	0
2017/07/17	R035	01/02/2018	9.74	Call	Bond Future	286.0300	0.2860	457.9300	0.4579	60.099	0	0	0
2017/07/17	R035	03/05/2018			Bond Future	9.7553	94.4352	9.7326	94.6107	(0.232)	0.0000	0.0000	0
2017/07/17	R035	03/05/2018	9.90	Call	Bond Future	1,110.0600	1.1101	1,285.6100	1.2856	15.814	0	0	0
2017/07/17	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R035	03/05/2018	9.91	Call	Bond Future	1,186.0200	1.1860	1,361.5700	1.3616	14.802	0	0	0
2017/07/17	R035	03/05/2018	9.89	Call	Bond Future	1,034.0100	1.0340	1,209.5600	1.2096	16.978	0	0	0
2017/07/17	R186	03/08/2017	9.35	Call	Bond Future	4,486.0500	4.4861	4,756.1600	4.7562	6.021	0	0	0
2017/07/17	R186	03/08/2017	8.93	Put	Bond Future	222.9800	0.2230	136.5000	0.1365	(38.784)	0	0	0
2017/07/17	R186	03/08/2017			Bond Future	8.6743	112.9034	8.6336	113.1808	(0.469)	0.0000	0.0000	135,758
2017/07/17	R186	03/08/2017	9.50	Call	Bond Future	5,438.4900	5.4385	5,713.6900	5.7137	5.060	0	0	0
2017/07/17	R186	03/08/2017	8.92	Put	Bond Future	236.2000	0.2362	146.0700	0.1461	(38.158)	0	0	0
2017/07/17	R186	03/08/2017	8.90	Call	Bond Future	1,786.5600	1.7866	1,966.2400	1.9662	10.057	0	0	0
2017/07/17	R186	03/08/2017	8.85	Put	Bond Future	347.2300	0.3472	229.6800	0.2297	(33.854)	0	0	750
2017/07/17	R186	03/08/2017	8.80	Put	Bond Future	448.6700	0.4487	310.0900	0.3101	(30.887)	0	0	7,100
2017/07/17	R186	03/08/2017	8.91	Call	Bond Future	1,838.8600	1.8389	2,022.3400	2.0223	9.978	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
2017/07/17	R186	03/08/2017	8.93	Call	Bond Future	1,945.2300	1.9452	2,136.0800	2.1361	9.811	0	0	0
2017/07/17	R186	03/08/2017	8.75	Call	Bond Future	1,084.4000	1.0844	1,201.6400	1.2016	10.812	0	0	0
2017/07/17	R186	03/08/2017	8.65	Put	Bond Future	885.3100	0.8853	683.7500	0.6838	(22.767)	0	0	2,500
2017/07/17	R186	03/08/2017	9.00	Put	Bond Future	146.3600	0.1464	83.1100	0.0831	(43.215)	0	0	0
2017/07/17	R186	03/08/2017	9.35	Put	Bond Future	11.1500	0.0112	3.9300	0.0039	(64.753)	0	0	750
2017/07/17	R186	03/08/2017	9.50	Put	Bond Future	2.9300	0.0029	0.8000	0.0008	(72.696)	0	0	6,500
2017/07/17	R186	03/08/2017	8.92	Call	Bond Future	1,891.7600	1.8918	2,078.9600	2.0790	9.896	0	0	0
2017/07/17	R186	03/08/2017	8.90	Put	Bond Future	264.5300	0.2645	166.8800	0.1669	(36.915)	0	0	0
2017/07/17	R186	03/08/2017	8.85	Call	Bond Future	1,534.4600	1.5345	1,694.2400	1.6942	10.413	0	0	0
2017/07/17	R186	03/08/2017	8.75	Put	Bond Future	570.8400	0.5708	410.7500	0.4108	(28.045)	0	0	3,654
2017/07/17	R186	03/08/2017	8.80	Call	Bond Future	1,299.7500	1.2997	1,438.5000	1.4385	10.675	0	0	0
2017/07/17	R186	03/08/2017	8.91	Put	Bond Future	250.0400	0.2500	156.1900	0.1562	(37.534)	0	0	0
2017/07/17	R186	03/08/2017	8.65	Call	Bond Future	719.6900	0.7197	795.4600	0.7955	10.528	0	0	0
2017/07/17	R186	03/08/2017	9.00	Call	Bond Future	2,333.9100	2.3339	2,547.9900	2.5480	9.173	0	0	0
2017/07/17	R186	02/11/2017	8.89	Put	Bond Future	1,345.6300	1.3456	1,213.2200	1.2132	(9.840)	0	0	0
2017/07/17	R186	02/11/2017	8.88	Call	Bond Future	2,478.1200	2.4781	2,627.0000	2.6270	6.008	0	0	0
2017/07/17	R186	02/11/2017			Bond Future	8.7127	115.0566	8.6703	115.3394	(0.487)	0.0000	0.0000	5
2017/07/17	R186	02/11/2017	8.89	Call	Bond Future	2,517.4500	2.5175	2,667.9300	2.6679	5.977	0	0	0
2017/07/17	R186	02/11/2017	8.90	Call	Bond Future	2,557.3400	2.5573	2,709.4200	2.7094	5.947	0	0	0
2017/07/17	R186	02/11/2017	9.00	Put	Bond Future	1,081.8400	1.0818	966.7600	0.9668	(10.637)	0	0	5,000
2017/07/17	R186	02/11/2017	8.88	Put	Bond Future	1,371.9500	1.3719	1,237.9400	1.2379	(9.768)	0	0	0
2017/07/17	R186	02/11/2017	8.90	Put	Bond Future	1,319.9200	1.3199	1,189.1100	1.1891	(9.910)	0	0	0
2017/07/17	R186	02/11/2017	9.00	Call	Bond Future	2,972.4300	2.9724	3,140.2400	3.1402	5.646	0	0	0
2017/07/17	R186	01/02/2018	8.96	Call	Bond Future	3,295.3900	3.2954	3,450.4100	3.4504	4.704	0	0	0
2017/07/17	R186	01/02/2018			Bond Future	8.7493	111.9826	8.7052	112.2700	(0.504)	0.0000	0.0000	0
2017/07/17	R186	01/02/2018	8.97	Call	Bond Future	3,334.0900	3.3341	3,490.2400	3.4902	4.683	0	0	0
2017/07/17	R186	01/02/2018	8.98	Call	Bond Future	3,373.0100	3.3730	3,530.2800	3.5303	4.663	0	0	0
2017/07/17	R186	01/02/2018	8.96	Put	Bond Future	1,935.8300	1.9358	1,803.5000	1.8035	(6.836)	0	0	0
2017/07/17	R186	01/02/2018	8.97	Put	Bond Future	1,910.5500	1.9106	1,779.3500	1.7794	(6.867)	0	0	0
2017/07/17	R186	01/02/2018	8.98	Put	Bond Future	1,885.5300	1.8855	1,755.4500	1.7554	(6.899)	0	0	0
2017/07/17	R186	03/05/2018	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R186	03/05/2018			Bond Future	8.7868	114.1675	8.7407	114.4608	(0.524)	0.0000	0.0000	0
2017/07/17	R186	03/05/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R186	03/05/2018	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R186	03/05/2018	8.91	Call	Bond Future	779.4500	0.7794	1,072.8000	1.0728	37.636	0	0	0
2017/07/17	R186	03/05/2018	8.92	Call	Bond Future	842.3800	0.8424	1,135.7300	1.1357	34.824	0	0	0
2017/07/17	R186	03/05/2018	8.93	Call	Bond Future	905.2700	0.9053	1,198.6200	1.1986	32.405	0	0	0
2017/07/17	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R197	03/08/2017			Bond Future	293.7034	293.7034	293.6715	293.6715	(0.011)	0.0000	0.0000	2,350
2017/07/17	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R197	03/08/2017	308.05	Put	Bond Future	14,346.6300	14.3466	14,378.5100	14.3785	0.222	0	0	0
2017/07/17	R197	03/08/2017	308.07	Put	Bond Future	14,366.6300	14.3666	14,398.5100	14.3985	0.222	0	0	0
2017/07/17	R197	03/08/2017	308.06	Put	Bond Future	14,356.6300	14.3566	14,388.5100	14.3885	0.222	0	0	0
2017/07/17	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R197	02/11/2017			Bond Future	299.3658	299.3658	299.3334	299.3334	(0.011)	0.0000	0.0000	0
2017/07/17	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/17	R197	02/11/2017	305.15	Put	Bond Future	5,784.2400	5.7842	5,816.6100	5.8166	0.560	0	0	0
2017/07/17	R197	02/11/2017	305.17	Put	Bond Future	5,804.2400	5.8042	5,836.6100	5.8366	0.558	0	0	0
2017/07/17	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R197	02/11/2017	305.16	Put	Bond Future	5,794.2400	5.7942	5,826.6100	5.8266	0.559	0	0	0
2017/07/17	R197	01/02/2018			Bond Future	298.2132	298.2132	298.1754	298.1754	(0.013)	0.0000	0.0000	0
2017/07/17	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R197	01/02/2018	301.66	Put	Bond Future	3,446.7600	3.4468	3,484.5700	3.4846	1.097	0	0	0
2017/07/17	R197	01/02/2018	301.68	Put	Bond Future	3,466.7600	3.4668	3,504.5700	3.5046	1.091	0	0	0
2017/07/17	R197	01/02/2018	301.67	Put	Bond Future	3,456.7600	3.4568	3,494.5700	3.4946	1.094	0	0	0
2017/07/17	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R197	03/05/2018			Bond Future	304.2103	304.2103	304.1717	304.1717	(0.013)	0.0000	0.0000	0
2017/07/17	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R197	03/05/2018	304.44	Put	Bond Future	229.7200	0.2297	268.3400	0.2683	16.812	0	0	0
2017/07/17	R197	03/05/2018	304.46	Put	Bond Future	249.7200	0.2497	288.3400	0.2883	15.465	0	0	0
2017/07/17	R197	03/05/2018	304.45	Put	Bond Future	239.7200	0.2397	278.3400	0.2783	16.110	0	0	0
2017/07/17	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R202	03/08/2017			Bond Future	236.9621	236.9621	236.9363	236.9363	(0.011)	0.0000	0.0000	30,561
2017/07/17	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R202	03/08/2017	258.35	Put	Bond Future	21,387.9200	21.3879	21,413.6600	21.4137	0.120	0	0	0
2017/07/17	R202	03/08/2017	258.37	Put	Bond Future	21,407.9200	21.4079	21,433.6600	21.4337	0.120	0	0	0
2017/07/17	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R202	03/08/2017	258.36	Put	Bond Future	21,397.9200	21.3979	21,423.6600	21.4237	0.120	0	0	0
2017/07/17	R202	02/11/2017			Bond Future	241.5306	241.5306	241.5044	241.5044	(0.011)	0.0000	0.0000	0
2017/07/17	R202	02/11/2017	253.89	Put	Bond Future	12,359.3500	12.3593	12,385.6500	12.3857	0.213	0	0	0
2017/07/17	R202	02/11/2017	253.91	Put	Bond Future	12,379.3500	12.3793	12,405.6500	12.4057	0.212	0	0	0
2017/07/17	R202	02/11/2017	253.90	Put	Bond Future	12,369.3500	12.3693	12,395.6500	12.3957	0.213	0	0	0
2017/07/17	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R202	01/02/2018	249.06	Put	Bond Future	6,515.0300	6.5150	6,545.5400	6.5455	0.468	0	0	0
2017/07/17	R202	01/02/2018			Bond Future	242.5450	242.5450	242.5145	242.5145	(0.013)	0.0000	0.0000	0
2017/07/17	R202	01/02/2018	249.08	Put	Bond Future	6,535.0300	6.5350	6,565.5400	6.5655	0.467	0	0	0
2017/07/17	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R202	01/02/2018	249.07	Put	Bond Future	6,525.0300	6.5250	6,555.5400	6.5555	0.468	0	0	0
2017/07/17	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R202	03/05/2018			Bond Future	247.4225	247.4225	247.3912	247.3912	(0.013)	0.0000	0.0000	0
2017/07/17	R202	03/05/2018	247.47	Put	Bond Future	47.4700	0.0475	78.7700	0.0788	65.936	0	0	0
2017/07/17	R202	03/05/2018	247.49	Put	Bond Future	67.4700	0.0675	98.7700	0.0988	46.391	0	0	0
2017/07/17	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R202	03/05/2018	247.48	Put	Bond Future	57.4700	0.0575	88.7700	0.0888	54.463	0	0	0
2017/07/17	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2017/07/17	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R203	03/08/2017			Bond Future	7.3513	103.3341	7.3465	103.3347	(0.065)	0.0000	0.0000	0
2017/07/17	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R203	03/08/2017	4.87	Put	Bond Future	265.6000	0.2656	265.0800	0.2651	(0.196)	0	0	0
2017/07/17	R203	03/08/2017	4.89	Put	Bond Future	263.4500	0.2634	262.9300	0.2629	(0.197)	0	0	0
2017/07/17	R203	03/08/2017	4.88	Put	Bond Future	264.5200	0.2645	264.0000	0.2640	(0.197)	0	0	0
2017/07/17	R204	03/08/2017	7.77	Put	Bond Future	4.2100	0.0042	1.7200	0.0017	(59.145)	0	0	0
2017/07/17	R204	03/08/2017			Bond Future	7.4283	101.7664	7.3980	101.8053	(0.407)	0.0000	0.0000	42,165
2017/07/17	R204	03/08/2017	7.76	Put	Bond Future	4.7500	0.0048	1.9800	0.0020	(58.316)	0	0	0
2017/07/17	R204	03/08/2017	7.75	Call	Bond Future	418.3500	0.4184	454.2600	0.4543	8.584	0	0	0
2017/07/17	R204	03/08/2017	7.76	Call	Bond Future	430.5600	0.4306	466.7600	0.4668	8.408	0	0	0
2017/07/17	R204	03/08/2017	7.77	Call	Bond Future	442.8100	0.4428	479.2900	0.4793	8.238	0	0	0
2017/07/17	R204	03/08/2017	7.75	Put	Bond Future	5.3400	0.0053	2.2800	0.0023	(57.303)	0	0	0
2017/07/17	R204	02/11/2017	7.76	Put	Bond Future	14.1300	0.0141	10.2000	0.0102	(27.813)	0	0	0
2017/07/17	R204	02/11/2017			Bond Future	7.3545	103.7072	7.3170	103.7471	(0.510)	0.0000	0.0000	0
2017/07/17	R204	02/11/2017	7.75	Put	Bond Future	15.1500	0.0151	10.9800	0.0110	(27.525)	0	0	0
2017/07/17	R204	02/11/2017	7.76	Call	Bond Future	444.1500	0.4441	480.1700	0.4802	8.110	0	0	0
2017/07/17	R204	02/11/2017	7.74	Call	Bond Future	424.9900	0.4250	460.5500	0.4605	8.367	0	0	0
2017/07/17	R204	02/11/2017	7.75	Call	Bond Future	434.6000	0.4346	470.3800	0.4704	8.233	0	0	0
2017/07/17	R204	02/11/2017	7.74	Put	Bond Future	16.1200	0.0161	11.7300	0.0117	(27.233)	0	0	0
2017/07/17	R204	01/02/2018	7.27	Call	Bond Future	238.0300	0.2380	258.5500	0.2586	8.621	0	0	0
2017/07/17	R204	01/02/2018			Bond Future	7.2088	101.6759	7.1612	101.7157	(0.661)	0.0000	0.0000	0
2017/07/17	R204	01/02/2018	7.25	Call	Bond Future	228.8500	0.2289	248.8700	0.2489	8.748	0	0	0
2017/07/17	R204	01/02/2018	7.26	Call	Bond Future	233.2600	0.2333	253.5400	0.2535	8.694	0	0	0
2017/07/17	R204	01/02/2018	7.25	Put	Bond Future	194.4300	0.1944	174.6200	0.1746	(10.189)	0	0	0
2017/07/17	R204	01/02/2018	7.27	Put	Bond Future	186.9000	0.1869	167.5900	0.1676	(10.332)	0	0	0
2017/07/17	R204	01/02/2018	7.26	Put	Bond Future	190.4800	0.1905	170.9300	0.1709	(10.264)	0	0	0
2017/07/17	R204	03/05/2018	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R204	03/05/2018			Bond Future	6.9302	103.6598	6.8624	103.7007	(0.979)	0.0000	0.0000	0
2017/07/17	R204	03/05/2018	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R204	03/05/2018	7.10	Call	Bond Future	102.2700	0.1023	143.1800	0.1432	40.002	0	0	0
2017/07/17	R204	03/05/2018	7.08	Call	Bond Future	90.2300	0.0902	131.1400	0.1311	45.340	0	0	0
2017/07/17	R204	03/05/2018	7.09	Call	Bond Future	96.2500	0.0963	137.1600	0.1372	42.504	0	0	0
2017/07/17	R204	03/05/2018	7.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R207	03/08/2017	8.19	Call	Bond Future	1,420.3000	1.4203	1,508.4100	1.5084	6.204	0	0	51
2017/07/17	R207	03/08/2017			Bond Future	7.5325	99.8473	7.4921	99.9355	(0.537)	0.0000	0.0000	46,581
2017/07/17	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R207	03/08/2017	8.19	Put	Bond Future	0.1300	0.0001	0.0200	0.0000	(84.615)	0	0	0
2017/07/17	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R207	03/08/2017	8.41	Call	Bond Future	1,889.6700	1.8897	1,977.8900	1.9779	4.669	0	0	0
2017/07/17	R207	03/08/2017	8.39	Call	Bond Future	1,847.1100	1.8471	1,935.3300	1.9353	4.776	0	0	0
2017/07/17	R207	03/08/2017	8.40	Call	Bond Future	1,868.3900	1.8684	1,956.6100	1.9566	4.722	0	0	0
2017/07/17	R207	02/11/2017			Bond Future	7.5013	101.7515	7.4558	101.8416	(0.607)	0.0000	0.0000	0
2017/07/17	R207	02/11/2017	8.03	Put	Bond Future	43.6600	0.0437	33.0100	0.0330	(24.393)	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
2017/07/17	R207	02/11/2017	8.05	Put	Bond Future	39.8700	0.0399	30.0000	0.0300	(24.755)	0	0	0
2017/07/17	R207	02/11/2017	8.03	Call	Bond Future	1,083.0300	1.0830	1,162.5000	1.1625	7.338	0	0	0
2017/07/17	R207	02/11/2017	8.04	Put	Bond Future	41.6800	0.0417	31.4300	0.0314	(24.592)	0	0	0
2017/07/17	R207	02/11/2017	8.04	Call	Bond Future	1,100.5800	1.1006	1,180.4500	1.1805	7.257	0	0	0
2017/07/17	R207	02/11/2017	8.05	Call	Bond Future	1,118.2900	1.1183	1,198.5400	1.1985	7.176	0	0	0
2017/07/17	R207	01/02/2018			Bond Future	7.4489	100.0804	7.3976	100.1714	(0.689)	0.0000	0.0000	0
2017/07/17	R207	01/02/2018	7.60	Put	Bond Future	344.8200	0.3448	305.8100	0.3058	(11.313)	0	0	0
2017/07/17	R207	01/02/2018	7.62	Put	Bond Future	331.0700	0.3311	293.1200	0.2931	(11.463)	0	0	0
2017/07/17	R207	01/02/2018	7.60	Call	Bond Future	612.0200	0.6120	664.0000	0.6640	8.493	0	0	0
2017/07/17	R207	01/02/2018	7.61	Put	Bond Future	337.8900	0.3379	299.4100	0.2994	(11.388)	0	0	0
2017/07/17	R207	01/02/2018	7.61	Call	Bond Future	622.7400	0.6227	675.2500	0.6753	8.432	0	0	0
2017/07/17	R207	01/02/2018	7.62	Call	Bond Future	633.5700	0.6336	686.6100	0.6866	8.372	0	0	0
2017/07/17	R207	03/05/2018	7.57	Call	Bond Future	284.0800	0.2841	377.1300	0.3771	32.755	0	0	0
2017/07/17	R207	03/05/2018			Bond Future	7.3875	102.0331	7.3279	102.1262	(0.807)	0.0000	0.0000	0
2017/07/17	R207	03/05/2018	7.58	Call	Bond Future	299.6200	0.2996	392.6700	0.3927	31.056	0	0	0
2017/07/17	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R207	03/05/2018	7.56	Call	Bond Future	268.5400	0.2685	361.5900	0.3616	34.650	0	0	0
2017/07/17	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R208	03/08/2017	8.32	Call	Bond Future	1,986.3500	1.9863	2,110.1700	2.1102	6.234	0	0	0
2017/07/17	R208	03/08/2017			Bond Future	7.6662	99.5184	7.6257	99.6430	(0.528)	0.0000	0.0000	36,902
2017/07/17	R208	03/08/2017	8.30	Call	Bond Future	1,926.6100	1.9266	2,050.2500	2.0503	6.417	0	0	0
2017/07/17	R208	03/08/2017	8.31	Call	Bond Future	1,956.4800	1.9565	2,080.2100	2.0802	6.324	0	0	0
2017/07/17	R208	03/08/2017	8.30	Put	Bond Future	1.1500	0.0012	0.2800	0.0003	(75.652)	0	0	0
2017/07/17	R208	03/08/2017	8.32	Put	Bond Future	0.9000	0.0009	0.2100	0.0002	(76.667)	0	0	0
2017/07/17	R208	03/08/2017	8.31	Put	Bond Future	1.0200	0.0010	0.2400	0.0002	(76.471)	0	0	0
2017/07/17	R208	02/11/2017	8.18	Put	Bond Future	110.3400	0.1103	88.7800	0.0888	(19.540)	0	0	0
2017/07/17	R208	02/11/2017			Bond Future	7.6612	98.0145	7.6173	98.1416	(0.573)	0.0000	0.0000	0
2017/07/17	R208	02/11/2017	8.20	Put	Bond Future	102.5200	0.1025	82.1700	0.0822	(19.850)	0	0	0
2017/07/17	R208	02/11/2017	8.18	Call	Bond Future	1,597.5500	1.5975	1,703.0900	1.7031	6.606	0	0	0
2017/07/17	R208	02/11/2017	8.19	Put	Bond Future	106.3700	0.1064	85.4200	0.0854	(19.695)	0	0	0
2017/07/17	R208	02/11/2017	8.19	Call	Bond Future	1,621.9800	1.6220	1,728.1300	1.7281	6.544	0	0	0
2017/07/17	R208	02/11/2017	8.20	Call	Bond Future	1,646.5100	1.6465	1,753.2600	1.7533	6.483	0	0	0
2017/07/17	R208	01/02/2018	7.85	Put	Bond Future	545.4200	0.5454	491.6400	0.4916	(9.860)	0	0	0
2017/07/17	R208	01/02/2018			Bond Future	7.6469	99.9130	7.5994	100.0417	(0.621)	0.0000	0.0000	0
2017/07/17	R208	01/02/2018	7.84	Put	Bond Future	555.5400	0.5555	501.0800	0.5011	(9.803)	0	0	0
2017/07/17	R208	01/02/2018	7.85	Call	Bond Future	1,093.9000	1.0939	1,168.8400	1.1688	6.851	0	0	0
2017/07/17	R208	01/02/2018	7.83	Call	Bond Future	1,060.4500	1.0605	1,134.0300	1.1340	6.939	0	0	0
2017/07/17	R208	01/02/2018	7.84	Call	Bond Future	1,077.1100	1.0771	1,151.3700	1.1514	6.894	0	0	0
2017/07/17	R208	01/02/2018	7.83	Put	Bond Future	565.8000	0.5658	510.6600	0.5107	(9.745)	0	0	0
2017/07/17	R208	03/05/2018			Bond Future	7.6228	98.4600	7.5707	98.5916	(0.684)	0.0000	0.0000	0
2017/07/17	R208	03/05/2018	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R208	03/05/2018	7.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R208	03/05/2018	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R208	03/05/2018	7.77	Call	Bond Future	370.3200	0.3703	501.8500	0.5019	35.518	0	0	0
2017/07/17	R208	03/05/2018	7.78	Call	Bond Future	395.4100	0.3954	526.9400	0.5269	33.264	0	0	0
2017/07/17	R208	03/05/2018	7.79	Call	Bond Future	420.4900	0.4205	552.0200	0.5520	31.280	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
2017/07/17	R209	03/08/2017			Bond Future	9.5562	73.6772	9.5406	73.7820	(0.163)	0.0000	0.0000	74,527
2017/07/17	R209	03/08/2017	9.44	Call	Bond Future	524.2200	0.5242	499.5200	0.4995	(4.712)	0	0	0
2017/07/17	R209	03/08/2017	9.43	Put	Bond Future	1,356.3900	1.3564	1,226.3300	1.2263	(9.589)	0	0	0
2017/07/17	R209	03/08/2017	9.45	Put	Bond Future	1,268.5900	1.2686	1,139.6600	1.1397	(10.163)	0	0	0
2017/07/17	R209	03/08/2017	9.44	Put	Bond Future	1,312.0500	1.3121	1,182.5200	1.1825	(9.872)	0	0	0
2017/07/17	R209	03/08/2017	9.45	Call	Bond Future	549.0700	0.5491	524.9700	0.5250	(4.389)	0	0	0
2017/07/17	R209	03/08/2017	9.43	Call	Bond Future	500.1400	0.5001	474.9100	0.4749	(5.045)	0	0	0
2017/07/17	R209	02/11/2017	9.52	Put	Bond Future	2,411.3700	2.4114	2,326.6400	2.3266	(3.514)	0	0	0
2017/07/17	R209	02/11/2017	9.75	Call	Bond Future	2,629.4800	2.6295	2,664.4000	2.6644	1.328	0	0	0
2017/07/17	R209	02/11/2017	8.30	Put	Bond Future	9,630.2100	9.6302	9,521.5000	9.5215	(1.129)	0	0	0
2017/07/17	R209	02/11/2017			Bond Future	9.6045	71.9324	9.5885	72.0394	(0.167)	0.0000	0.0000	800
2017/07/17	R209	02/11/2017	9.54	Put	Bond Future	2,338.9500	2.3390	2,255.2500	2.2553	(3.579)	0	0	0
2017/07/17	R209	02/11/2017	10.00	Call	Bond Future	3,649.7800	3.6498	3,699.3000	3.6993	1.357	0	0	0
2017/07/17	R209	02/11/2017	9.75	Put	Bond Future	1,670.2600	1.6703	1,598.2100	1.5982	(4.314)	0	0	6,500
2017/07/17	R209	02/11/2017	9.53	Put	Bond Future	2,374.9700	2.3750	2,290.7500	2.2907	(3.546)	0	0	0
2017/07/17	R209	02/11/2017	9.00	Put	Bond Future	4,850.9900	4.8510	4,747.0900	4.7471	(2.142)	0	0	0
2017/07/17	R209	02/11/2017	9.54	Call	Bond Future	1,907.0500	1.9071	1,930.3200	1.9303	1.220	0	0	0
2017/07/17	R209	02/11/2017	10.60	Put	Bond Future	337.7400	0.3377	310.6000	0.3106	(8.036)	0	0	1,300
2017/07/17	R209	02/11/2017	9.52	Call	Bond Future	1,844.8400	1.8448	1,867.0800	1.8671	1.206	0	0	0
2017/07/17	R209	02/11/2017	10.00	Put	Bond Future	1,086.7600	1.0868	1,029.3100	1.0293	(5.286)	0	0	3,360
2017/07/17	R209	02/11/2017	9.00	Call	Bond Future	647.5000	0.6475	650.5700	0.6506	0.474	0	0	4,100
2017/07/17	R209	02/11/2017	8.30	Call	Bond Future	86.3100	0.0863	84.5700	0.0846	(2.016)	0	0	2,800
2017/07/17	R209	02/11/2017	10.60	Call	Bond Future	6,530.8500	6.5309	6,610.6800	6.6107	1.222	0	0	0
2017/07/17	R209	02/11/2017	9.53	Call	Bond Future	1,875.8000	1.8758	1,898.5500	1.8985	1.213	0	0	0
2017/07/17	R209	01/02/2018	9.72	Call	Bond Future	3,031.7800	3.0318	3,070.2900	3.0703	1.270	0	0	0
2017/07/17	R209	01/02/2018	9.73	Call	Bond Future	3,066.2700	3.0663	3,105.2000	3.1052	1.270	0	0	0
2017/07/17	R209	01/02/2018			Bond Future	9.6519	73.3257	9.6355	73.4341	(0.170)	0.0000	0.0000	0
2017/07/17	R209	01/02/2018	9.71	Call	Bond Future	2,997.4800	2.9975	3,035.5800	3.0356	1.271	0	0	0
2017/07/17	R209	01/02/2018	9.71	Put	Bond Future	2,615.5200	2.6155	2,545.2500	2.5453	(2.687)	0	0	0
2017/07/17	R209	01/02/2018	9.73	Put	Bond Future	2,553.5400	2.5535	2,484.1000	2.4841	(2.719)	0	0	0
2017/07/17	R209	01/02/2018	9.72	Put	Bond Future	2,584.3900	2.5844	2,514.5300	2.5145	(2.703)	0	0	0
2017/07/17	R209	03/05/2018	9.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R209	03/05/2018			Bond Future	9.6989	71.6060	9.6820	71.7167	(0.174)	0.0000	0.0000	0
2017/07/17	R209	03/05/2018	9.86	Call	Bond Future	1,041.8800	1.0419	1,152.5900	1.1526	10.626	0	0	0
2017/07/17	R209	03/05/2018	9.84	Call	Bond Future	913.7700	0.9138	1,024.4800	1.0245	12.116	0	0	0
2017/07/17	R209	03/05/2018	9.85	Call	Bond Future	977.8700	0.9779	1,088.5800	1.0886	11.322	0	0	0
2017/07/17	R209	03/05/2018	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R209	03/05/2018	9.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	03/08/2017	196.29	Put	Bond Future	11,105.4300	11.1054	11,126.0000	11.1260	0.185	0	0	0
2017/07/17	R210	03/08/2017			Bond Future	185.1846	185.1846	185.1640	185.1640	(0.011)	0.0000	0.0000	1,675
2017/07/17	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	03/08/2017	196.28	Put	Bond Future	11,095.4300	11.0954	11,116.0000	11.1160	0.185	0	0	0
2017/07/17	R210	03/08/2017	196.30	Put	Bond Future	11,115.4300	11.1154	11,136.0000	11.1360	0.185	0	0	0
2017/07/17	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/17	R210	02/11/2017	192.08	Put	Bond Future	5,724.8700	5.7249	5,745.7600	5.7458	0.365	0	0	0
2017/07/17	R210	02/11/2017			Bond Future	186.3551	186.3551	186.3342	186.3342	(0.011)	0.0000	0.0000	0
2017/07/17	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	02/11/2017	192.07	Put	Bond Future	5,714.8700	5.7149	5,735.7600	5.7358	0.366	0	0	0
2017/07/17	R210	02/11/2017	192.09	Put	Bond Future	5,734.8700	5.7349	5,755.7600	5.7558	0.364	0	0	0
2017/07/17	R210	01/02/2018			Bond Future	190.0283	190.0283	190.0039	190.0039	(0.013)	0.0000	0.0000	0
2017/07/17	R210	01/02/2018	192.36	Put	Bond Future	2,331.7100	2.3317	2,356.1400	2.3561	1.048	0	0	0
2017/07/17	R210	01/02/2018	192.38	Put	Bond Future	2,351.7100	2.3517	2,376.1400	2.3761	1.039	0	0	0
2017/07/17	R210	01/02/2018	192.37	Put	Bond Future	2,341.7100	2.3417	2,366.1400	2.3661	1.043	0	0	0
2017/07/17	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	03/05/2018			Bond Future	191.4001	191.4001	191.3752	191.3752	(0.013)	0.0000	0.0000	0
2017/07/17	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	03/05/2018	191.44	Put	Bond Future	39.9500	0.0400	64.8200	0.0648	62.253	0	0	0
2017/07/17	R210	03/05/2018	191.46	Put	Bond Future	59.9500	0.0600	84.8200	0.0848	41.485	0	0	0
2017/07/17	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R210	03/05/2018	191.45	Put	Bond Future	49.9500	0.0500	74.8200	0.0748	49.790	0	0	0
2017/07/17	R212	03/08/2017			Bond Future	147.5244	147.5244	147.5084	147.5084	(0.011)	0.0000	0.0000	4,858
2017/07/17	R212	03/08/2017	153.34	Put	Bond Future	5,815.5600	5.8156	5,831.6200	5.8316	0.276	0	0	0
2017/07/17	R212	03/08/2017	153.36	Put	Bond Future	5,835.5600	5.8356	5,851.6200	5.8516	0.275	0	0	0
2017/07/17	R212	03/08/2017	153.35	Put	Bond Future	5,825.5600	5.8256	5,841.6200	5.8416	0.276	0	0	0
2017/07/17	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R212	02/11/2017			Bond Future	150.3686	150.3686	150.3523	150.3523	(0.011)	0.0000	0.0000	0
2017/07/17	R212	02/11/2017	152.40	Put	Bond Future	2,031.4200	2.0314	2,047.6600	2.0477	0.799	0	0	0
2017/07/17	R212	02/11/2017	152.42	Put	Bond Future	2,051.4200	2.0514	2,067.6600	2.0677	0.792	0	0	0
2017/07/17	R212	02/11/2017	152.41	Put	Bond Future	2,041.4200	2.0414	2,057.6600	2.0577	0.796	0	0	0
2017/07/17	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R212	01/02/2018	154.71	Put	Bond Future	3,437.7800	3.4378	3,456.7900	3.4568	0.553	0	0	0
2017/07/17	R212	01/02/2018			Bond Future	151.2722	151.2722	151.2532	151.2532	(0.013)	0.0000	0.0000	0
2017/07/17	R212	01/02/2018	154.70	Put	Bond Future	3,427.7800	3.4278	3,446.7900	3.4468	0.555	0	0	0
2017/07/17	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R212	01/02/2018	154.69	Put	Bond Future	3,417.7800	3.4178	3,436.7900	3.4368	0.556	0	0	0
2017/07/17	R212	03/05/2018			Bond Future	154.3143	154.3143	154.2948	154.2948	(0.013)	0.0000	0.0000	0
2017/07/17	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	5.2000	0.0052	100.000	0	0	0
2017/07/17	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R212	03/05/2018	154.30	Call	Bond Future	14.2800	0.0143	0.0000	0.0000	(100.000)	0	0	0
2017/07/17	R212	03/05/2018	154.28	Call	Bond Future	34.2800	0.0343	14.8000	0.0148	(56.826)	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
2017/07/17	R212	03/05/2018	154.29	Call	Bond Future	24.2800	0.0243	4.8000	0.0048	(80.231)	0	0	0
2017/07/17	R213	03/08/2017	9.33	Put	Bond Future	709.4600	0.7095	572.2900	0.5723	(19.334)	0	0	0
2017/07/17	R213	03/08/2017			Bond Future	9.2910	85.5909	9.2653	85.7622	(0.276)	0.0000	0.0000	63,820
2017/07/17	R213	03/08/2017	9.35	Put	Bond Future	651.4500	0.6514	519.5600	0.5196	(20.246)	0	0	0
2017/07/17	R213	03/08/2017	9.33	Call	Bond Future	969.4700	0.9695	1,003.6000	1.0036	3.520	0	0	0
2017/07/17	R213	03/08/2017	9.34	Put	Bond Future	680.0200	0.6800	545.4700	0.5455	(19.786)	0	0	0
2017/07/17	R213	03/08/2017	9.34	Call	Bond Future	1,006.4600	1.0065	1,043.2100	1.0432	3.651	0	0	0
2017/07/17	R213	03/08/2017	9.35	Call	Bond Future	1,044.2600	1.0443	1,083.6700	1.0837	3.774	0	0	0
2017/07/17	R213	02/11/2017	9.36	Put	Bond Future	1,957.3300	1.9573	1,847.5500	1.8475	(5.609)	0	0	0
2017/07/17	R213	02/11/2017			Bond Future	9.3402	83.6733	9.3138	83.8481	(0.284)	0.0000	0.0000	0
2017/07/17	R213	02/11/2017	9.35	Put	Bond Future	1,989.6000	1.9896	1,878.9100	1.8789	(5.563)	0	0	0
2017/07/17	R213	02/11/2017	9.36	Call	Bond Future	2,087.4900	2.0875	2,152.4900	2.1525	3.114	0	0	0
2017/07/17	R213	02/11/2017	9.34	Call	Bond Future	2,020.7400	2.0207	2,083.9100	2.0839	3.126	0	0	0
2017/07/17	R213	02/11/2017	9.35	Call	Bond Future	2,053.9600	2.0540	2,118.0500	2.1181	3.120	0	0	0
2017/07/17	R213	02/11/2017	9.34	Put	Bond Future	2,022.2500	2.0222	1,910.6400	1.9106	(5.519)	0	0	0
2017/07/17	R213	01/02/2018	9.42	Call	Bond Future	2,790.0900	2.7901	2,864.5600	2.8646	2.669	0	0	0
2017/07/17	R213	01/02/2018			Bond Future	9.3896	85.2941	9.3623	85.4715	(0.290)	0.0000	0.0000	0
2017/07/17	R213	01/02/2018	9.43	Call	Bond Future	2,823.3400	2.8233	2,898.5000	2.8985	2.662	0	0	0
2017/07/17	R213	01/02/2018	9.41	Put	Bond Future	2,623.9500	2.6239	2,520.3200	2.5203	(3.949)	0	0	0
2017/07/17	R213	01/02/2018	9.43	Put	Bond Future	2,560.8600	2.5609	2,458.6100	2.4586	(3.993)	0	0	0
2017/07/17	R213	01/02/2018	9.41	Call	Bond Future	2,756.7900	2.7568	2,830.5700	2.8306	2.676	0	0	0
2017/07/17	R213	01/02/2018	9.42	Put	Bond Future	2,592.3900	2.5924	2,489.4500	2.4894	(3.971)	0	0	0
2017/07/17	R213	03/05/2018	9.56	Call	Bond Future	797.5600	0.7976	978.6500	0.9786	22.706	0	0	0
2017/07/17	R213	03/05/2018	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R213	03/05/2018			Bond Future	9.4350	83.4064	9.4068	83.5875	(0.298)	0.0000	0.0000	0
2017/07/17	R213	03/05/2018	9.57	Call	Bond Future	860.8900	0.8609	1,041.9800	1.0420	21.035	0	0	0
2017/07/17	R213	03/05/2018	9.58	Call	Bond Future	924.1400	0.9241	1,105.2300	1.1052	19.596	0	0	0
2017/07/17	R213	03/05/2018	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R213	03/05/2018	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R214	03/08/2017	9.51	Call	Bond Future	387.2900	0.3873	348.6300	0.3486	(9.982)	0	0	0
2017/07/17	R214	03/08/2017			Bond Future	9.7013	73.3775	9.6907	73.4510	(0.109)	0.0000	0.0000	37,026
2017/07/17	R214	03/08/2017	9.52	Call	Bond Future	407.5200	0.4075	368.5300	0.3685	(9.568)	0	0	0
2017/07/17	R214	03/08/2017	9.53	Call	Bond Future	428.4300	0.4284	389.1700	0.3892	(9.164)	0	0	0
2017/07/17	R214	03/08/2017	9.51	Put	Bond Future	1,739.5900	1.7396	1,627.4900	1.6275	(6.444)	0	0	0
2017/07/17	R214	03/08/2017	9.53	Put	Bond Future	1,637.3500	1.6374	1,524.6500	1.5247	(6.883)	0	0	0
2017/07/17	R214	03/08/2017	9.52	Put	Bond Future	1,688.0700	1.6881	1,575.6400	1.5756	(6.660)	0	0	0
2017/07/17	R214	02/11/2017	9.60	Call	Bond Future	1,726.1400	1.7261	1,729.6600	1.7297	0.204	0	0	0
2017/07/17	R214	02/11/2017			Bond Future	9.7517	71.4806	9.7409	71.5557	(0.111)	0.0000	0.0000	0
2017/07/17	R214	02/11/2017	9.58	Call	Bond Future	1,667.0200	1.6670	1,669.9300	1.6699	0.175	0	0	0
2017/07/17	R214	02/11/2017	9.59	Call	Bond Future	1,696.4300	1.6964	1,699.6400	1.6996	0.189	0	0	0
2017/07/17	R214	02/11/2017	9.58	Put	Bond Future	2,868.2600	2.8683	2,796.1100	2.7961	(2.515)	0	0	0
2017/07/17	R214	02/11/2017	9.60	Put	Bond Future	2,785.7700	2.7858	2,714.2300	2.7142	(2.568)	0	0	0
2017/07/17	R214	02/11/2017	9.59	Put	Bond Future	2,826.8100	2.8268	2,754.9600	2.7550	(2.542)	0	0	0
2017/07/17	R214	01/02/2018			Bond Future	9.8023	72.8652	9.7912	72.9411	(0.113)	0.0000	0.0000	0
2017/07/17	R214	01/02/2018	9.82	Put	Bond Future	2,900.3100	2.9003	2,842.5000	2.8425	(1.993)	0	0	0
2017/07/17	R214	01/02/2018	9.84	Put	Bond Future	2,835.1600	2.8352	2,777.9200	2.7779	(2.019)	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
2017/07/17	R214	01/02/2018	9.83	Put	Bond Future	2,867.5800	2.8676	2,810.0600	2.8101	(2.006)	0	0	0
2017/07/17	R214	01/02/2018	9.84	Call	Bond Future	3,092.3200	3.0923	3,110.9600	3.1110	0.603	0	0	0
2017/07/17	R214	01/02/2018	9.82	Call	Bond Future	3,021.3400	3.0213	3,039.4100	3.0394	0.598	0	0	0
2017/07/17	R214	01/02/2018	9.83	Call	Bond Future	3,056.7300	3.0567	3,075.0900	3.0751	0.601	0	0	0
2017/07/17	R214	03/05/2018			Bond Future	9.8492	70.9887	9.8378	71.0662	(0.116)	0.0000	0.0000	0
2017/07/17	R214	03/05/2018	9.98	Call	Bond Future	877.4600	0.8775	955.0200	0.9550	8.839	0	0	0
2017/07/17	R214	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R214	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R214	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R214	03/05/2018	9.99	Call	Bond Future	943.8200	0.9438	1,021.3800	1.0214	8.218	0	0	0
2017/07/17	R214	03/05/2018	9.97	Call	Bond Future	810.9900	0.8110	888.5500	0.8886	9.564	0	0	0
2017/07/17	R248	03/08/2017			Bond Future	9.7717	93.9269	9.7612	94.0203	(0.108)	0.0000	0.0000	77,431
2017/07/17	R248	03/08/2017	9.57	Call	Bond Future	504.9800	0.5050	453.0200	0.4530	(10.290)	0	0	0
2017/07/17	R248	03/08/2017	9.56	Put	Bond Future	2,385.7700	2.3858	2,240.9100	2.2409	(6.072)	0	0	0
2017/07/17	R248	03/08/2017	9.58	Put	Bond Future	2,252.7100	2.2527	2,106.8200	2.1068	(6.476)	0	0	0
2017/07/17	R248	03/08/2017	9.57	Put	Bond Future	2,318.7200	2.3187	2,173.3100	2.1733	(6.271)	0	0	0
2017/07/17	R248	03/08/2017	9.58	Call	Bond Future	530.3900	0.5304	477.9500	0.4780	(9.887)	0	0	0
2017/07/17	R248	03/08/2017	9.56	Call	Bond Future	480.4500	0.4805	429.0400	0.4290	(10.700)	0	0	0
2017/07/17	R248	02/11/2017	9.66	Put	Bond Future	3,678.3400	3.6783	3,586.1100	3.5861	(2.507)	0	0	0
2017/07/17	R248	02/11/2017			Bond Future	9.8244	91.2808	9.8135	91.3763	(0.111)	0.0000	0.0000	226
2017/07/17	R248	02/11/2017	9.65	Put	Bond Future	3,730.9600	3.7310	3,638.3500	3.6383	(2.482)	0	0	0
2017/07/17	R248	02/11/2017	9.64	Call	Bond Future	2,145.7900	2.1458	2,148.2300	2.1482	0.114	0	0	0
2017/07/17	R248	02/11/2017	9.65	Call	Bond Future	2,182.8600	2.1829	2,185.6700	2.1857	0.129	0	0	0
2017/07/17	R248	02/11/2017	9.66	Call	Bond Future	2,220.3000	2.2203	2,223.4900	2.2235	0.144	0	0	0
2017/07/17	R248	02/11/2017	9.64	Put	Bond Future	3,784.1100	3.7841	3,691.1300	3.6911	(2.457)	0	0	0
2017/07/17	R248	01/02/2018	9.89	Call	Bond Future	3,883.0200	3.8830	3,905.3500	3.9054	0.575	0	0	0
2017/07/17	R248	01/02/2018	9.90	Put	Bond Future	3,729.5400	3.7295	3,655.7900	3.6558	(1.977)	0	0	0
2017/07/17	R248	01/02/2018			Bond Future	9.8772	93.0489	9.8661	93.1454	(0.113)	0.0000	0.0000	0
2017/07/17	R248	01/02/2018	9.90	Call	Bond Future	3,926.6000	3.9266	3,949.2800	3.9493	0.578	0	0	0
2017/07/17	R248	01/02/2018	9.91	Call	Bond Future	3,970.4100	3.9704	3,993.4400	3.9934	0.580	0	0	0
2017/07/17	R248	01/02/2018	9.89	Put	Bond Future	3,772.2600	3.7723	3,698.1600	3.6982	(1.964)	0	0	0
2017/07/17	R248	01/02/2018	9.91	Put	Bond Future	3,687.2100	3.6872	3,613.8100	3.6138	(1.991)	0	0	0
2017/07/17	R248	03/05/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R248	03/05/2018			Bond Future	9.9264	90.4244	9.9149	90.5232	(0.116)	0.0000	0.0000	0
2017/07/17	R248	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R248	03/05/2018	10.05	Call	Bond Future	1,048.8800	1.0489	1,147.6000	1.1476	9.412	0	0	0
2017/07/17	R248	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/17	R248	03/05/2018	10.06	Call	Bond Future	1,132.7800	1.1328	1,231.5000	1.2315	8.715	0	0	0
2017/07/17	R248	03/05/2018	10.07	Call	Bond Future	1,216.5400	1.2165	1,315.2600	1.3153	8.115	0	0	0

**Total**

**935157**