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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/05/2017 TO 08/05/2017

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
2017/05/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	2025	04/05/2017			Bond Future	128.2758	128.2758	128.2758	128.2758	0.000	0.0000	0.0000	0
2017/05/08	2025	03/08/2017			Bond Future	129.4238	129.4238	129.4504	129.4504	0.021	0.0000	0.0000	2,414
2017/05/08	2025	03/08/2017	133.96	Put	Bond Future	4,536.2500	4.5363	4,509.5800	4.5096	(0.588)	0	0	0
2017/05/08	2025	03/08/2017	133.98	Put	Bond Future	4,556.2500	4.5563	4,529.5800	4.5296	(0.585)	0	0	0
2017/05/08	2025	03/08/2017	133.97	Put	Bond Future	4,546.2500	4.5463	4,519.5800	4.5196	(0.587)	0	0	0
2017/05/08	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2025	02/11/2017			Bond Future	131.9374	131.9374	131.9642	131.9642	0.020	0.0000	0.0000	0
2017/05/08	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2025	02/11/2017	132.96	Put	Bond Future	1,022.5700	1.0226	995.8200	0.9958	(2.616)	0	0	0
2017/05/08	2025	02/11/2017	132.98	Put	Bond Future	1,042.5700	1.0426	1,015.8200	1.0158	(2.566)	0	0	0
2017/05/08	2025	02/11/2017	132.97	Put	Bond Future	1,032.5700	1.0326	1,005.8200	1.0058	(2.591)	0	0	0
2017/05/08	2025	01/02/2018	133.89	Put	Bond Future	657.8500	0.6578	633.0100	0.6330	(3.776)	0	0	0
2017/05/08	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2025	01/02/2018			Bond Future	133.2322	133.2322	133.2570	133.2570	0.019	0.0000	0.0000	0
2017/05/08	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2025	01/02/2018	133.88	Put	Bond Future	647.8500	0.6478	623.0100	0.6230	(3.834)	0	0	0
2017/05/08	2025	01/02/2018	133.90	Put	Bond Future	667.8500	0.6678	643.0100	0.6430	(3.719)	0	0	0
2017/05/08	2029	04/05/2017			Bond Future	99.0456	99.0456	99.0456	99.0456	0.000	0.0000	0.0000	0
2017/05/08	2029	01/02/2018			Bond Future	103.9570	103.9570	103.9764	103.9764	0.019	0.0000	0.0000	0
2017/05/08	2030	04/05/2017			Bond Future	9.1300	93.7392	9.1300	93.7392	0.000	0.0000	0.0000	0
2017/05/08	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2030	03/08/2017	9.33	Call	Bond Future	811.3500	0.8114	886.3900	0.8864	9.249	0	0	0
2017/05/08	2030	03/08/2017			Bond Future	9.2112	91.2951	9.2003	91.3702	(0.118)	0.0000	0.0000	32,026
2017/05/08	2030	03/08/2017	9.34	Call	Bond Future	879.2200	0.8792	954.2600	0.9543	8.535	0	0	0
2017/05/08	2030	03/08/2017	9.35	Call	Bond Future	947.0100	0.9470	1,022.0500	1.0220	7.924	0	0	0
2017/05/08	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2030	02/11/2017			Bond Future	9.2567	93.0419	9.2455	93.1181	(0.121)	0.0000	0.0000	0
2017/05/08	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2030	02/11/2017	9.34	Call	Bond Future	561.8300	0.5618	637.9700	0.6380	13.552	0	0	0
2017/05/08	2030	02/11/2017	9.35	Call	Bond Future	628.9900	0.6290	705.1300	0.7051	12.105	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
2017/05/08	2030	02/11/2017	9.36	Call	Bond Future	696.0700	0.6961	772.2100	0.7722	10.939	0	0	0
2017/05/08	2030	01/02/2018			Bond Future	9.3002	90.8527	9.2888	90.9293	(0.123)	0.0000	0.0000	0
2017/05/08	2030	01/02/2018	9.38	Call	Bond Future	530.4400	0.5304	607.0600	0.6071	14.445	0	0	0
2017/05/08	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2030	01/02/2018	9.39	Call	Bond Future	596.6400	0.5966	673.2600	0.6733	12.842	0	0	0
2017/05/08	2030	01/02/2018	9.37	Call	Bond Future	464.1800	0.4642	540.8000	0.5408	16.507	0	0	0
2017/05/08	2032	04/05/2017			Bond Future	9.2950	92.5263	9.2950	92.5263	0.000	0.0000	0.0000	0
2017/05/08	2032	03/08/2017	9.43	Put	Bond Future	1,884.4900	1.8845	1,796.0900	1.7961	(4.691)	0	0	0
2017/05/08	2032	03/08/2017			Bond Future	9.3694	94.0890	9.3534	94.2072	(0.171)	0.0000	0.0000	21,380
2017/05/08	2032	03/08/2017	9.45	Put	Bond Future	1,818.3700	1.8184	1,731.3700	1.7314	(4.785)	0	0	0
2017/05/08	2032	03/08/2017	9.44	Put	Bond Future	1,851.2100	1.8512	1,763.5100	1.7635	(4.737)	0	0	0
2017/05/08	2032	03/08/2017	9.44	Call	Bond Future	2,370.1700	2.3702	2,400.7100	2.4007	1.289	0	0	0
2017/05/08	2032	03/08/2017	9.45	Call	Bond Future	2,410.4700	2.4105	2,441.7100	2.4417	1.296	0	0	0
2017/05/08	2032	03/08/2017	9.43	Call	Bond Future	2,330.2200	2.3302	2,360.0600	2.3601	1.281	0	0	0
2017/05/08	2032	02/11/2017			Bond Future	9.4193	91.7314	9.4028	91.8516	(0.175)	0.0000	0.0000	0
2017/05/08	2032	02/11/2017	9.48	Put	Bond Future	2,750.9000	2.7509	2,671.3500	2.6713	(2.892)	0	0	0
2017/05/08	2032	02/11/2017	9.50	Put	Bond Future	2,682.8500	2.6829	2,604.2700	2.6043	(2.929)	0	0	0
2017/05/08	2032	02/11/2017	9.49	Put	Bond Future	2,716.7200	2.7167	2,637.6500	2.6376	(2.910)	0	0	0
2017/05/08	2032	02/11/2017	9.48	Call	Bond Future	3,191.4000	3.1914	3,232.0500	3.2320	1.274	0	0	0
2017/05/08	2032	02/11/2017	9.49	Call	Bond Future	3,229.4900	3.2295	3,270.6200	3.2706	1.274	0	0	0
2017/05/08	2032	02/11/2017	9.50	Call	Bond Future	3,267.8200	3.2678	3,309.4400	3.3094	1.274	0	0	0
2017/05/08	2032	01/02/2018	9.55	Put	Bond Future	3,430.0000	3.4300	3,354.5400	3.3545	(2.200)	0	0	0
2017/05/08	2032	01/02/2018			Bond Future	9.4672	93.5217	9.4503	93.6432	(0.178)	0.0000	0.0000	0
2017/05/08	2032	01/02/2018	9.57	Put	Bond Future	3,364.8500	3.3649	3,290.1400	3.2901	(2.220)	0	0	0
2017/05/08	2032	01/02/2018	9.56	Put	Bond Future	3,397.4600	3.3975	3,322.3700	3.3224	(2.210)	0	0	0
2017/05/08	2032	01/02/2018	9.55	Call	Bond Future	4,022.7200	4.0227	4,068.8000	4.0688	1.145	0	0	0
2017/05/08	2032	01/02/2018	9.56	Call	Bond Future	4,061.3600	4.0614	4,107.8100	4.1078	1.144	0	0	0
2017/05/08	2032	01/02/2018	9.57	Call	Bond Future	4,099.8500	4.0999	4,146.6800	4.1467	1.142	0	0	0
2017/05/08	2033	04/05/2017			Bond Future	105.3964	105.3964	105.3964	105.3964	0.000	0.0000	0.0000	0
2017/05/08	2033	03/08/2017	113.14	Put	Bond Future	5,417.5000	5.4175	6,550.5900	6.5506	20.915	0	0	0
2017/05/08	2033	03/08/2017			Bond Future	107.7225	107.7225	106.5894	106.5894	(1.052)	0.0000	0.0000	6,134
2017/05/08	2033	03/08/2017	113.13	Put	Bond Future	5,407.5000	5.4075	6,540.5900	6.5406	20.954	0	0	0
2017/05/08	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2033	03/08/2017	113.12	Put	Bond Future	5,397.5000	5.3975	6,530.5900	6.5306	20.993	0	0	0
2017/05/08	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2033	02/11/2017			Bond Future	108.7378	108.7378	107.5824	107.5824	(1.063)	0.0000	0.0000	0
2017/05/08	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2033	02/11/2017	110.07	Put	Bond Future	1,332.2100	1.3322	2,487.6100	2.4876	86.728	0	0	0
2017/05/08	2033	02/11/2017	110.09	Put	Bond Future	1,352.2100	1.3522	2,507.6100	2.5076	85.445	0	0	0
2017/05/08	2033	02/11/2017	110.08	Put	Bond Future	1,342.2100	1.3422	2,497.6100	2.4976	86.082	0	0	0
2017/05/08	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2033	01/02/2018	109.66	Call	Bond Future	1,259.2400	1.2592	78.6900	0.0787	(93.751)	0	0	0

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2017/05/08	2033	01/02/2018			Bond Future	110.9192	110.9192	109.7387	109.7387	(1.064)	0.0000	0.0000	0
2017/05/08	2033	01/02/2018	109.64	Call	Bond Future	1,279.2400	1.2792	98.6900	0.0987	(92.285)	0	0	0
2017/05/08	2033	01/02/2018	109.65	Call	Bond Future	1,269.2400	1.2692	88.6900	0.0887	(93.012)	0	0	0
2017/05/08	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2037	04/05/2017			Bond Future	9.5550	92.9861	9.5550	92.9861	0.000	0.0000	0.0000	0
2017/05/08	2037	03/08/2017	9.57	Call	Bond Future	2,146.9000	2.1469	2,190.1300	2.1901	2.014	0	0	0
2017/05/08	2037	03/08/2017			Bond Future	9.6299	90.3259	9.6087	90.4969	(0.220)	0.0000	0.0000	57,179
2017/05/08	2037	03/08/2017	9.58	Call	Bond Future	2,185.7800	2.1858	2,229.8900	2.2299	2.018	0	0	0
2017/05/08	2037	03/08/2017	9.56	Put	Bond Future	2,673.8900	2.6739	2,545.2000	2.5452	(4.813)	0	0	0
2017/05/08	2037	03/08/2017	9.57	Put	Bond Future	2,630.9900	2.6310	2,503.1900	2.5032	(4.857)	0	0	0
2017/05/08	2037	03/08/2017	9.58	Put	Bond Future	2,588.7700	2.5888	2,461.8500	2.4619	(4.903)	0	0	0
2017/05/08	2037	03/08/2017	9.56	Call	Bond Future	2,108.5900	2.1086	2,150.9300	2.1509	2.008	0	0	0
2017/05/08	2037	02/11/2017			Bond Future	9.6796	92.0541	9.6578	92.2280	(0.225)	0.0000	0.0000	233
2017/05/08	2037	02/11/2017	9.66	Call	Bond Future	3,477.3800	3.4774	3,537.5500	3.5375	1.730	0	0	0
2017/05/08	2037	02/11/2017	9.65	Put	Bond Future	3,674.2600	3.6743	3,559.9300	3.5599	(3.112)	0	0	0
2017/05/08	2037	02/11/2017	9.67	Put	Bond Future	3,593.0500	3.5931	3,479.9600	3.4800	(3.147)	0	0	0
2017/05/08	2037	02/11/2017	9.66	Put	Bond Future	3,633.6100	3.6336	3,519.9000	3.5199	(3.129)	0	0	0
2017/05/08	2037	02/11/2017	9.67	Call	Bond Future	3,516.6200	3.5166	3,577.4100	3.5774	1.729	0	0	0
2017/05/08	2037	02/11/2017	9.65	Call	Bond Future	3,438.1100	3.4381	3,497.6600	3.4977	1.732	0	0	0
2017/05/08	2037	01/02/2018			Bond Future	9.7279	89.5952	9.7055	89.7716	(0.230)	0.0000	0.0000	0
2017/05/08	2037	01/02/2018	9.81	Put	Bond Future	3,939.4900	3.9395	3,836.8600	3.8369	(2.605)	0	0	0
2017/05/08	2037	01/02/2018	9.83	Put	Bond Future	3,867.6700	3.8677	3,766.0800	3.7661	(2.627)	0	0	0
2017/05/08	2037	01/02/2018	9.82	Put	Bond Future	3,903.4400	3.9034	3,801.3300	3.8013	(2.616)	0	0	0
2017/05/08	2037	01/02/2018	9.82	Call	Bond Future	4,624.7100	4.6247	4,698.9600	4.6990	1.606	0	0	0
2017/05/08	2037	01/02/2018	9.83	Call	Bond Future	4,666.6900	4.6667	4,741.4600	4.7415	1.602	0	0	0
2017/05/08	2037	01/02/2018	9.81	Call	Bond Future	4,582.9000	4.5829	4,656.6300	4.6566	1.609	0	0	0
2017/05/08	2038	04/05/2017			Bond Future	131.3925	131.3925	131.3925	131.3925	0.000	0.0000	0.0000	0
2017/05/08	2038	03/08/2017			Bond Future	131.1233	131.1233	131.1505	131.1505	0.021	0.0000	0.0000	22,439
2017/05/08	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2038	03/08/2017	141.16	Put	Bond Future	10,036.6600	10.0367	10,009.5300	10.0095	(0.270)	0	0	0
2017/05/08	2038	03/08/2017	141.18	Put	Bond Future	10,056.6600	10.0567	10,029.5300	10.0295	(0.270)	0	0	0
2017/05/08	2038	03/08/2017	141.17	Put	Bond Future	10,046.6600	10.0467	10,019.5300	10.0195	(0.270)	0	0	0
2017/05/08	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2038	02/11/2017			Bond Future	133.6701	133.6701	133.6974	133.6974	0.020	0.0000	0.0000	0
2017/05/08	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2038	02/11/2017	136.82	Put	Bond Future	3,149.8800	3.1499	3,122.6300	3.1226	(0.865)	0	0	0
2017/05/08	2038	02/11/2017	136.80	Put	Bond Future	3,129.8800	3.1299	3,102.6300	3.1026	(0.871)	0	0	0
2017/05/08	2038	02/11/2017	136.81	Put	Bond Future	3,139.8800	3.1399	3,112.6300	3.1126	(0.868)	0	0	0
2017/05/08	2038	01/02/2018	136.95	Put	Bond Future	2,119.4300	2.1194	2,094.1700	2.0942	(1.192)	0	0	0
2017/05/08	2038	01/02/2018			Bond Future	134.8306	134.8306	134.8558	134.8558	0.019	0.0000	0.0000	0
2017/05/08	2038	01/02/2018	136.94	Put	Bond Future	2,109.4300	2.1094	2,084.1700	2.0842	(1.197)	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
2017/05/08	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2038	01/02/2018	136.93	Put	Bond Future	2,099.4300	2.0994	2,074.1700	2.0742	(1.203)	0	0	0
2017/05/08	2040	04/05/2017			Bond Future	9.6450	96.5087	9.6450	96.5087	0.000	0.0000	0.0000	0
2017/05/08	2040	03/08/2017			Bond Future	9.7260	93.6098	9.7048	93.7922	(0.218)	0.0000	0.0000	13,816
2017/05/08	2040	03/08/2017	9.61	Put	Bond Future	3,104.4100	3.1044	2,962.5700	2.9626	(4.569)	0	0	0
2017/05/08	2040	03/08/2017	9.63	Put	Bond Future	3,007.2600	3.0073	2,867.2500	2.8673	(4.656)	0	0	0
2017/05/08	2040	03/08/2017	9.62	Put	Bond Future	3,055.5700	3.0556	2,914.6400	2.9146	(4.612)	0	0	0
2017/05/08	2040	03/08/2017	9.61	Call	Bond Future	2,100.8500	2.1009	2,141.3400	2.1413	1.927	0	0	0
2017/05/08	2040	03/08/2017	9.62	Call	Bond Future	2,139.2300	2.1392	2,180.6300	2.1806	1.935	0	0	0
2017/05/08	2040	03/08/2017	9.63	Call	Bond Future	2,178.0200	2.1780	2,220.3400	2.2203	1.943	0	0	0
2017/05/08	2040	02/11/2017			Bond Future	9.7768	95.4009	9.7550	95.5864	(0.223)	0.0000	0.0000	0
2017/05/08	2040	02/11/2017	9.66	Call	Bond Future	3,411.5600	3.4116	3,468.9300	3.4689	1.682	0	0	0
2017/05/08	2040	02/11/2017	9.65	Put	Bond Future	4,459.1500	4.4592	4,330.3700	4.3304	(2.888)	0	0	0
2017/05/08	2040	02/11/2017	9.67	Put	Bond Future	4,365.1500	4.3651	4,237.6500	4.2376	(2.921)	0	0	0
2017/05/08	2040	02/11/2017	9.66	Put	Bond Future	4,412.1000	4.4121	4,283.9600	4.2840	(2.904)	0	0	0
2017/05/08	2040	02/11/2017	9.67	Call	Bond Future	3,450.9500	3.4510	3,508.9600	3.5090	1.681	0	0	0
2017/05/08	2040	02/11/2017	9.65	Call	Bond Future	3,372.1400	3.3721	3,428.8700	3.4289	1.682	0	0	0
2017/05/08	2040	01/02/2018	9.89	Call	Bond Future	4,927.6800	4.9277	5,004.7900	5.0048	1.565	0	0	0
2017/05/08	2040	01/02/2018			Bond Future	9.8263	92.7570	9.8040	92.9451	(0.227)	0.0000	0.0000	0
2017/05/08	2040	01/02/2018	9.87	Call	Bond Future	4,840.2200	4.8402	4,916.2600	4.9163	1.571	0	0	0
2017/05/08	2040	01/02/2018	9.88	Call	Bond Future	4,883.8600	4.8839	4,960.4400	4.9604	1.568	0	0	0
2017/05/08	2040	01/02/2018	9.87	Put	Bond Future	4,474.5800	4.4746	4,362.4800	4.3625	(2.505)	0	0	0
2017/05/08	2040	01/02/2018	9.88	Put	Bond Future	4,434.7800	4.4348	4,323.2200	4.3232	(2.516)	0	0	0
2017/05/08	2040	01/02/2018	9.89	Put	Bond Future	4,395.2900	4.3953	4,284.2600	4.2843	(2.526)	0	0	0
2017/05/08	2044	04/05/2017			Bond Future	9.7100	93.2404	9.7100	93.2404	0.000	0.0000	0.0000	0
2017/05/08	2044	03/08/2017			Bond Future	9.7854	90.4484	9.7590	90.6762	(0.269)	0.0000	0.0000	22,344
2017/05/08	2044	03/08/2017	9.62	Put	Bond Future	3,400.0900	3.4001	3,227.8600	3.2279	(5.065)	0	0	0
2017/05/08	2044	03/08/2017	9.64	Put	Bond Future	3,296.7700	3.2968	3,126.7700	3.1268	(5.157)	0	0	0
2017/05/08	2044	03/08/2017	9.63	Put	Bond Future	3,348.1600	3.3482	3,177.0400	3.1770	(5.111)	0	0	0
2017/05/08	2044	03/08/2017	9.64	Call	Bond Future	2,028.3100	2.0283	2,086.1100	2.0861	2.850	0	0	0
2017/05/08	2044	03/08/2017	9.62	Call	Bond Future	1,954.7300	1.9547	2,010.3000	2.0103	2.843	0	0	0
2017/05/08	2044	03/08/2017	9.63	Call	Bond Future	1,991.3200	1.9913	2,048.0000	2.0480	2.846	0	0	0
2017/05/08	2044	02/11/2017	9.68	Call	Bond Future	3,324.7600	3.3248	3,401.3600	3.4014	2.304	0	0	0
2017/05/08	2044	02/11/2017			Bond Future	9.8357	92.1791	9.8086	92.4108	(0.275)	0.0000	0.0000	200
2017/05/08	2044	02/11/2017	9.66	Call	Bond Future	3,247.4300	3.2474	3,322.4600	3.3225	2.310	0	0	0
2017/05/08	2044	02/11/2017	9.67	Call	Bond Future	3,286.1000	3.2861	3,361.9100	3.3619	2.307	0	0	0
2017/05/08	2044	02/11/2017	9.66	Put	Bond Future	4,769.5100	4.7695	4,612.8300	4.6128	(3.285)	0	0	0
2017/05/08	2044	02/11/2017	9.68	Put	Bond Future	4,671.3600	4.6714	4,516.2500	4.5163	(3.320)	0	0	0
2017/05/08	2044	02/11/2017	9.67	Put	Bond Future	4,720.3700	4.7204	4,564.4700	4.5645	(3.303)	0	0	0
2017/05/08	2044	01/02/2018			Bond Future	9.8848	89.5974	9.8570	89.8327	(0.281)	0.0000	0.0000	0
2017/05/08	2044	01/02/2018	9.89	Put	Bond Future	4,715.6400	4.7156	4,579.3000	4.5793	(2.891)	0	0	0
2017/05/08	2044	01/02/2018	9.91	Put	Bond Future	4,633.0700	4.6331	4,498.0700	4.4981	(2.914)	0	0	0
2017/05/08	2044	01/02/2018	9.90	Put	Bond Future	4,674.2000	4.6742	4,538.5300	4.5385	(2.903)	0	0	0
2017/05/08	2044	01/02/2018	9.89	Call	Bond Future	4,759.7700	4.7598	4,858.7200	4.8587	2.079	0	0	0

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2017/05/08	2044	01/02/2018	9.90	Call	Bond Future	4,802.7700	4.8028	4,902.3900	4.9024	2.074	0	0	0
2017/05/08	2044	01/02/2018	9.91	Call	Bond Future	4,845.9300	4.8459	4,946.2200	4.9462	2.070	0	0	0
2017/05/08	2046	04/05/2017			Bond Future	125.3539	125.3539	125.3539	125.3539	0.000	0.0000	0.0000	0
2017/05/08	2046	03/08/2017	141.17	Put	Bond Future	13,393.8900	13.3939	13,367.4900	13.3675	(0.197)	0	0	0
2017/05/08	2046	03/08/2017			Bond Future	127.7761	127.7761	127.8025	127.8025	0.021	0.0000	0.0000	22,790
2017/05/08	2046	03/08/2017	141.19	Put	Bond Future	13,413.8900	13.4139	13,387.4900	13.3875	(0.197)	0	0	0
2017/05/08	2046	03/08/2017	141.18	Put	Bond Future	13,403.8900	13.4039	13,377.4900	13.3775	(0.197)	0	0	0
2017/05/08	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2046	02/11/2017			Bond Future	128.6745	128.6745	128.7011	128.7011	0.021	0.0000	0.0000	0
2017/05/08	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2046	02/11/2017	136.30	Put	Bond Future	7,625.5300	7.6255	7,598.9300	7.5989	(0.349)	0	0	0
2017/05/08	2046	02/11/2017	136.32	Put	Bond Future	7,645.5300	7.6455	7,618.9300	7.6189	(0.348)	0	0	0
2017/05/08	2046	02/11/2017	136.31	Put	Bond Future	7,635.5300	7.6355	7,608.9300	7.6089	(0.348)	0	0	0
2017/05/08	2046	01/02/2018	132.92	Put	Bond Future	1,664.0000	1.6640	1,639.5200	1.6395	(1.471)	0	0	0
2017/05/08	2046	01/02/2018			Bond Future	131.2560	131.2560	131.2805	131.2805	0.019	0.0000	0.0000	0
2017/05/08	2046	01/02/2018	132.91	Put	Bond Future	1,654.0000	1.6540	1,629.5200	1.6295	(1.480)	0	0	0
2017/05/08	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2046	01/02/2018	132.90	Put	Bond Future	1,644.0000	1.6440	1,619.5200	1.6195	(1.489)	0	0	0
2017/05/08	2050	04/05/2017			Bond Future	136.4308	136.4308	136.4308	136.4308	0.000	0.0000	0.0000	0
2017/05/08	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2050	03/08/2017			Bond Future	135.5280	135.5280	135.5565	135.5565	0.021	0.0000	0.0000	26,009
2017/05/08	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2050	03/08/2017	149.22	Put	Bond Future	13,692.0000	13.6920	13,663.4900	13.6635	(0.208)	0	0	0
2017/05/08	2050	03/08/2017	149.24	Put	Bond Future	13,712.0000	13.7120	13,683.4900	13.6835	(0.208)	0	0	0
2017/05/08	2050	03/08/2017	149.23	Put	Bond Future	13,702.0000	13.7020	13,673.4900	13.6735	(0.208)	0	0	0
2017/05/08	2050	02/11/2017	144.66	Put	Bond Future	6,499.7800	6.4998	6,471.3300	6.4713	(0.438)	0	0	0
2017/05/08	2050	02/11/2017	144.67	Put	Bond Future	6,509.7800	6.5098	6,481.3300	6.4813	(0.437)	0	0	0
2017/05/08	2050	02/11/2017			Bond Future	138.1602	138.1602	138.1887	138.1887	0.021	0.0000	0.0000	0
2017/05/08	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2050	02/11/2017	144.65	Put	Bond Future	6,489.7800	6.4898	6,461.3300	6.4613	(0.438)	0	0	0
2017/05/08	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2050	01/02/2018			Bond Future	139.2399	139.2399	139.2664	139.2664	0.019	0.0000	0.0000	0
2017/05/08	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	2050	01/02/2018	140.23	Put	Bond Future	990.1400	0.9901	963.5600	0.9636	(2.684)	0	0	0
2017/05/08	2050	01/02/2018	140.25	Put	Bond Future	1,010.1400	1.0101	983.5600	0.9836	(2.631)	0	0	0
2017/05/08	2050	01/02/2018	140.24	Put	Bond Future	1,000.1400	1.0001	973.5600	0.9736	(2.658)	0	0	0
2017/05/08	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/05/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	AL37	03/08/2017			Index Future	542.6200	542.6200	542.9540	542.9540	0.062	0.0000	0.0000	0
2017/05/08	AL37	02/11/2017			Index Future	553.0040	553.0040	553.3420	553.3420	0.061	0.0000	0.0000	0
2017/05/08	AL37	01/02/2018			Index Future	563.7970	563.7970	564.1370	564.1370	0.060	0.0000	0.0000	0
2017/05/08	AL7T	03/08/2017			Index Future	623.1480	623.1480	623.7700	623.7700	0.100	0.0000	0.0000	0
2017/05/08	AL7T	02/11/2017			Index Future	635.0730	635.0730	635.7050	635.7050	0.100	0.0000	0.0000	0
2017/05/08	AL7T	01/02/2018			Index Future	647.4680	647.4680	648.1060	648.1060	0.099	0.0000	0.0000	0
2017/05/08	ALBI	03/08/2017			Index Future	563.8410	563.8410	564.6340	564.6340	0.141	0.0000	0.0000	633
2017/05/08	ALBI	02/11/2017			Index Future	574.6310	574.6310	575.4380	575.4380	0.140	0.0000	0.0000	0
2017/05/08	ALBI	01/02/2018			Index Future	585.8470	585.8470	586.6630	586.6630	0.139	0.0000	0.0000	0
2017/05/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/05/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/08	EL28	04/05/2017			Bond Future	126.7960	126.7960	126.7960	126.7960	0.000	0.0000	0.0000	0
2017/05/08	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/08	EL28	03/08/2017			Bond Future	129.2479	129.2479	129.2767	129.2767	0.022	0.0000	0.0000	0
2017/05/08	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	EL28	03/08/2017	135.16	Put	Bond Future	5,912.0800	5.9121	5,883.2700	5.8833	(0.487)	0	0	0
2017/05/08	EL28	03/08/2017	135.18	Put	Bond Future	5,932.0800	5.9321	5,903.2700	5.9033	(0.486)	0	0	0
2017/05/08	EL28	03/08/2017	135.17	Put	Bond Future	5,922.0800	5.9221	5,893.2700	5.8933	(0.486)	0	0	0
2017/05/08	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	EL28	02/11/2017			Bond Future	130.0145	130.0145	130.0433	130.0433	0.022	0.0000	0.0000	0
2017/05/08	EL28	02/11/2017	133.87	Put	Bond Future	3,855.5300	3.8555	3,826.7100	3.8267	(0.747)	0	0	0
2017/05/08	EL28	02/11/2017	133.89	Put	Bond Future	3,875.5300	3.8755	3,846.7100	3.8467	(0.744)	0	0	0
2017/05/08	EL28	02/11/2017	133.88	Put	Bond Future	3,865.5300	3.8655	3,836.7100	3.8367	(0.746)	0	0	0
2017/05/08	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	EL28	01/02/2018			Bond Future	132.6228	132.6228	132.6498	132.6498	0.020	0.0000	0.0000	0
2017/05/08	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	EL28	01/02/2018	132.31	Call	Bond Future	312.8300	0.3128	339.8100	0.3398	8.624	0	0	0
2017/05/08	EL28	01/02/2018	132.29	Call	Bond Future	332.8300	0.3328	359.8100	0.3598	8.106	0	0	0
2017/05/08	EL28	01/02/2018	132.30	Call	Bond Future	322.8300	0.3228	349.8100	0.3498	8.357	0	0	0
2017/05/08	ES33	04/05/2017			Bond Future	10.5900	77.3211	10.5900	77.3211	0.000	0.0000	0.0000	0
2017/05/08	ES33	03/08/2017			Bond Future	10.7010	78.6289	10.6793	78.7627	(0.202)	0.0000	0.0000	9,466
2017/05/08	ES33	03/08/2017	10.53	Put	Bond Future	1,068.0300	1.0680	934.2600	0.9343	(12.525)	0	0	0
2017/05/08	ES33	03/08/2017	10.55	Put	Bond Future	941.9300	0.9419	808.1600	0.8082	(14.202)	0	0	0
2017/05/08	ES33	03/08/2017	10.54	Put	Bond Future	1,004.9400	1.0049	871.1700	0.8712	(13.311)	0	0	0
2017/05/08	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	ES33	02/11/2017	10.66	Put	Bond Future	805.8000	0.8058	669.7600	0.6698	(16.883)	0	0	0
2017/05/08	ES33	02/11/2017			Bond Future	10.7912	76.3417	10.7689	76.4777	(0.207)	0.0000	0.0000	0
2017/05/08	ES33	02/11/2017	10.68	Put	Bond Future	682.1600	0.6822	546.1200	0.5461	(19.943)	0	0	0
2017/05/08	ES33	02/11/2017	10.67	Put	Bond Future	743.9400	0.7439	607.9000	0.6079	(18.286)	0	0	0
2017/05/08	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	ES33	01/02/2018	10.99	Call	Bond Future	638.0900	0.6381	775.9700	0.7760	21.608	0	0	0
2017/05/08	ES33	01/02/2018			Bond Future	10.8830	77.8316	10.8601	77.9695	(0.211)	0.0000	0.0000	0
2017/05/08	ES33	01/02/2018	11.00	Call	Bond Future	697.3200	0.6973	835.2000	0.8352	19.773	0	0	0
2017/05/08	ES33	01/02/2018	11.01	Call	Bond Future	756.4700	0.7565	894.3500	0.8944	18.227	0	0	0
2017/05/08	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	ES42	04/05/2017			Bond Future	10.8550	80.1725	10.8550	80.1725	0.000	0.0000	0.0000	0
2017/05/08	ES42	03/08/2017			Bond Future	10.9630	81.5513	10.9362	81.7378	(0.244)	0.0000	0.0000	7,957
2017/05/08	ES42	02/11/2017			Bond Future	11.0544	78.8503	11.0267	79.0400	(0.250)	0.0000	0.0000	0
2017/05/08	ES42	01/02/2018			Bond Future	11.1444	80.3891	11.1159	80.5816	(0.256)	0.0000	0.0000	0

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2017/05/08	GOVI 03/08/2017			GOVI	562.1120	562.1120	562.8730	562.8730	0.135	0.0000	0.0000	401
2017/05/08	GOVI 03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	GOVI 03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	GOVI 03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	GOVI 03/08/2017	561.09	Call	GOVI	10,220.0000	1.0220	17,830.0000	1.7830	74.462	0	0	0
2017/05/08	GOVI 03/08/2017	561.10	Call	GOVI	10,120.0000	1.0120	17,730.0000	1.7730	75.198	0	0	0
2017/05/08	GOVI 03/08/2017	561.11	Call	GOVI	10,020.0000	1.0020	17,630.0000	1.7630	75.948	0	0	0
2017/05/08	GOVI 02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	GOVI 02/11/2017			GOVI	572.8690	572.8690	573.6430	573.6430	0.135	0.0000	0.0000	0
2017/05/08	GOVI 02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	GOVI 02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	GOVI 02/11/2017	572.44	Call	GOVI	4,290.0000	0.4290	12,030.0000	1.2030	180.420	0	0	0
2017/05/08	GOVI 02/11/2017	572.45	Call	GOVI	4,190.0000	0.4190	11,930.0000	1.1930	184.726	0	0	0
2017/05/08	GOVI 02/11/2017	572.46	Call	GOVI	4,090.0000	0.4090	11,830.0000	1.1830	189.242	0	0	0
2017/05/08	GOVI 01/02/2018			GOVI	584.0500	584.0500	584.8330	584.8330	0.134	0.0000	0.0000	0
2017/05/08	GOVI 01/02/2018	581.03	Call	GOVI	30,200.0000	3.0200	38,030.0000	3.8030	25.927	0	0	0
2017/05/08	GOVI 01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	GOVI 01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	GOVI 01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	GOVI 01/02/2018	581.04	Call	GOVI	30,100.0000	3.0100	37,930.0000	3.7930	26.013	0	0	0
2017/05/08	GOVI 01/02/2018	581.02	Call	GOVI	30,300.0000	3.0300	38,130.0000	3.8130	25.842	0	0	0
2017/05/08	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/08	IGOV 03/08/2017			Index Future	251.3010	251.3010	251.2530	251.2530	(0.019)	0.0000	0.0000	1,249
2017/05/08	IGOV 02/11/2017			Index Future	256.1820	256.1820	256.1330	256.1330	(0.019)	0.0000	0.0000	0
2017/05/08	IGOV 01/02/2018			Index Future	261.3210	261.3210	261.2660	261.2660	(0.021)	0.0000	0.0000	0
2017/05/08	ILBI 03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/08	ILBI 02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/08	IS01 15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/08	IS01 21/09/2017			Interest Rate Swap	99.6122	99.6122	99.6120	99.6120	0.000	0.0000	0.0000	0
2017/05/08	IS01 21/12/2017			Interest Rate Swap	99.8177	99.8177	99.8199	99.8199	0.002	0.0000	0.0000	0
2017/05/08	IS01 15/03/2018			Interest Rate Swap	99.7708	99.7708	99.7709	99.7709	0.000	0.0000	0.0000	0
2017/05/08	IS01 21/06/2018			Interest Rate Swap	99.9607	99.9607	99.9617	99.9617	0.001	0.0000	0.0000	0
2017/05/08	IS02 18/12/2017			Interest Rate Swap	99.8466	99.8466	99.8483	99.8483	0.002	0.0000	0.0000	0
2017/05/08	IS02 16/03/2018			Interest Rate Swap	99.0528	99.0528	99.0536	99.0536	0.001	0.0000	0.0000	0
2017/05/08	IS02 15/06/2018			Interest Rate Swap	98.6501	98.6501	98.6504	98.6504	0.000	0.0000	0.0000	0
2017/05/08	IS02 21/09/2018			Interest Rate Swap	98.6097	98.6097	98.6124	98.6124	0.003	0.0000	0.0000	0
2017/05/08	IS02 21/12/2018			Interest Rate Swap	99.0200	99.0200	99.0200	99.0200	0.000	0.0000	0.0000	0
2017/05/08	IS02 15/03/2019			Interest Rate Swap	99.4504	99.4504	99.4532	99.4532	0.003	0.0000	0.0000	0
2017/05/08	IS02 21/06/2019			Interest Rate Swap	99.8942	99.8942	99.8942	99.8942	0.000	0.0000	0.0000	0
2017/05/08	IS05 17/12/2020			Interest Rate Swap	96.8239	96.8239	96.8150	96.8150	(0.009)	0.0000	0.0000	0

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2017/05/08	IS05	16/03/2021			Interest Rate Swap	96.1152		96.1152	96.1051	96.1051	(0.010)	0.0000	0.0000	0
2017/05/08	IS05	15/06/2021			Interest Rate Swap	95.3741		95.3741	95.3584	95.3584	(0.016)	0.0000	0.0000	0
2017/05/08	IS05	21/09/2021			Interest Rate Swap	95.6063		95.6063	95.5813	95.5813	(0.026)	0.0000	0.0000	0
2017/05/08	IS05	21/12/2021			Interest Rate Swap	97.8369		97.8369	97.8015	97.8015	(0.036)	0.0000	0.0000	51
2017/05/08	IS05	15/03/2022			Interest Rate Swap	98.0182		98.0182	97.9733	97.9733	(0.046)	0.0000	0.0000	0
2017/05/08	IS05	21/06/2022			Interest Rate Swap	99.2507		99.2507	99.1993	99.1993	(0.052)	0.0000	0.0000	0
2017/05/08	IS10	17/12/2025			Interest Rate Swap	96.3758		96.3758	96.3408	96.3408	(0.036)	0.0000	0.0000	0
2017/05/08	IS10	16/03/2026			Interest Rate Swap	93.4220		93.4220	93.3902	93.3902	(0.034)	0.0000	0.0000	0
2017/05/08	IS10	15/06/2026			Interest Rate Swap	92.1901		92.1901	92.1560	92.1560	(0.037)	0.0000	0.0000	0
2017/05/08	IS10	21/09/2026			Interest Rate Swap	94.3263		94.3263	94.2862	94.2862	(0.042)	0.0000	0.0000	0
2017/05/08	IS10	21/12/2026			Interest Rate Swap	98.0621		98.0621	98.0145	98.0145	(0.049)	0.0000	0.0000	0
2017/05/08	IS10	15/03/2027			Interest Rate Swap	96.6567		96.6567	96.6005	96.6005	(0.058)	0.0000	0.0000	0
2017/05/08	IS10	21/06/2027			Interest Rate Swap	98.7009		98.7009	98.6405	98.6405	(0.061)	0.0000	0.0000	0
2017/05/08	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/08	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/08	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/08	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/08	JBAF	17/05/2017			Jibar Tradeable Future	7.3200		92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/08	JBAF	21/06/2017			Jibar Tradeable Future	7.2600		92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/05/08	JBAF	19/07/2017			Jibar Tradeable Future	7.2100		92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/05/08	JBAF	16/08/2017			Jibar Tradeable Future	7.1900		92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2017/05/08	JBAF	20/09/2017			Jibar Tradeable Future	7.1500		92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/08	JBAF	18/10/2017			Jibar Tradeable Future	7.1300		92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/08	JBAF	20/12/2017			Jibar Tradeable Future	7.0800		92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2017/05/08	JBAF	20/03/2018			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/08	JBAF	20/06/2018			Jibar Tradeable Future	7.0900		92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/05/08	JBAF	19/09/2018			Jibar Tradeable Future	7.1200		92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2017/05/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/08	JBAF	19/12/2018			Jibar Tradeable Future	7.1700		92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/08	JBAF	20/03/2019			Jibar Tradeable Future	7.2200		92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/08	R023	04/05/2017			Bond Future	8.0900		99.9045	8.0900	99.9045	0.000	0.0000	0.0000	0
2017/05/08	R023	03/08/2017	8.60	Put	Bond Future	406.9100		0.4069	375.7600	0.3758	(7.655)	0	0	0
2017/05/08	R023	03/08/2017			Bond Future	8.1684		101.5414	8.1523	101.6114	(0.197)	0.0000	0.0000	32,290
2017/05/08	R023	03/08/2017	8.59	Put	Bond Future	417.1500		0.4172	385.5200	0.3855	(7.582)	0	0	0
2017/05/08	R023	03/08/2017	8.60	Call	Bond Future	2,263.0000		2.2630	2,301.8000	2.3018	1.715	0	0	0
2017/05/08	R023	03/08/2017	8.58	Call	Bond Future	2,198.8000		2.1988	2,236.6400	2,2366	1.721	0	0	0
2017/05/08	R023	03/08/2017	8.59	Call	Bond Future	2,230.7300		2.2307	2,269.0500	2,2691	1.718	0	0	0
2017/05/08	R023	03/08/2017	8.58	Put	Bond Future	427.7600		0.4278	395.6500	0.3956	(7.507)	0	0	0
2017/05/08	R023	02/11/2017	8.56	Call	Bond Future	2,306.0000		2.3060	2,343.1500	2,3431	1.611	0	0	0
2017/05/08	R023	02/11/2017			Bond Future	8.1944		99.5540	8.1775	99.6249	(0.206)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/08	R023	02/11/2017	8.57	Call	Bond Future	2,333.9100	2.3339	2,371.4000	2.3714	1.606	0	0	0
2017/05/08	R023	02/11/2017	8.58	Call	Bond Future	2,361.7300	2.3617	2,399.5600	2.3996	1.602	0	0	0
2017/05/08	R023	02/11/2017	8.56	Put	Bond Future	788.4700	0.7885	754.7600	0.7548	(4.275)	0	0	0
2017/05/08	R023	02/11/2017	8.58	Put	Bond Future	762.0100	0.7620	728.9800	0.7290	(4.335)	0	0	0
2017/05/08	R023	02/11/2017	8.57	Put	Bond Future	775.2800	0.7753	741.9100	0.7419	(4.304)	0	0	0
2017/05/08	R023	01/02/2018			Bond Future	8.2161	101.4969	8.1984	101.5682	(0.215)	0.0000	0.0000	0
2017/05/08	R023	01/02/2018	8.32	Call	Bond Future	1,977.8800	1.9779	2,007.3400	2.0073	1.489	0	0	0
2017/05/08	R023	01/02/2018	8.33	Call	Bond Future	1,999.8400	1.9998	2,029.5500	2.0296	1.486	0	0	0
2017/05/08	R023	01/02/2018	8.31	Put	Bond Future	1,578.5800	1.5786	1,536.5400	1.5365	(2.663)	0	0	0
2017/05/08	R023	01/02/2018	8.33	Put	Bond Future	1,542.5800	1.5426	1,501.0600	1.5011	(2.692)	0	0	0
2017/05/08	R023	01/02/2018	8.32	Put	Bond Future	1,560.6700	1.5607	1,518.9000	1.5189	(2.676)	0	0	0
2017/05/08	R023	01/02/2018	8.31	Call	Bond Future	1,955.7200	1.9557	1,984.9100	1.9849	1.493	0	0	0
2017/05/08	R035	04/05/2017			Bond Future	9.4800	96.5083	9.4800	96.5083	0.000	0.0000	0.0000	0
2017/05/08	R035	03/08/2017			Bond Future	9.5507	98.1708	9.5296	98.3419	(0.222)	0.0000	0.0000	9,853
2017/05/08	R035	03/08/2017	9.52	Put	Bond Future	248.4400	0.2484	77.3400	0.0773	(68.870)	0	0	0
2017/05/08	R035	03/08/2017	9.50	Put	Bond Future	410.7100	0.4107	239.6100	0.2396	(41.660)	0	0	0
2017/05/08	R035	03/08/2017	9.51	Put	Bond Future	329.5200	0.3295	158.4200	0.1584	(51.924)	0	0	0
2017/05/08	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R035	02/11/2017			Bond Future	9.6040	95.5483	9.5822	95.7223	(0.227)	0.0000	0.0000	0
2017/05/08	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	141.9500	0.1420	100.000	0	0	0
2017/05/08	R035	02/11/2017	9.59	Put	Bond Future	111.8300	0.1118	0.0000	0.0000	(100.000)	0	0	0
2017/05/08	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R035	02/11/2017	9.60	Put	Bond Future	31.9900	0.0320	0.0000	0.0000	(100.000)	0	0	0
2017/05/08	R035	02/11/2017	9.61	Call	Bond Future	47.7500	0.0478	221.6900	0.2217	364.272	0	0	0
2017/05/08	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	62.1100	0.0621	100.000	0	0	0
2017/05/08	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R035	01/02/2018			Bond Future	9.6565	97.4131	9.6342	97.5894	(0.231)	0.0000	0.0000	0
2017/05/08	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R035	01/02/2018	9.75	Call	Bond Future	731.9900	0.7320	908.3100	0.9083	24.088	0	0	0
2017/05/08	R035	01/02/2018	9.73	Call	Bond Future	576.0900	0.5761	752.4100	0.7524	30.606	0	0	0
2017/05/08	R035	01/02/2018	9.74	Call	Bond Future	654.0900	0.6541	830.4100	0.8304	26.957	0	0	0
2017/05/08	R186	04/05/2017			Bond Future	8.6950	115.5929	8.6950	115.5929	0.000	0.0000	0.0000	0
2017/05/08	R186	03/08/2017	9.35	Call	Bond Future	4,314.8600	4.3149	4,381.8500	4.3819	1.553	0	0	0
2017/05/08	R186	03/08/2017	8.93	Put	Bond Future	1,301.9900	1.3020	1,230.2000	1.2302	(5.514)	0	0	0
2017/05/08	R186	03/08/2017			Bond Future	8.7732	112.2330	8.7571	112.3417	(0.184)	0.0000	0.0000	86,551
2017/05/08	R186	03/08/2017	9.50	Call	Bond Future	5,115.8900	5.1159	5,192.1100	5.1921	1.490	0	0	0
2017/05/08	R186	03/08/2017	8.85	Put	Bond Future	1,525.8300	1.5258	1,448.3600	1.4484	(5.077)	0	0	750
2017/05/08	R186	03/08/2017	8.92	Put	Bond Future	1,328.5300	1.3285	1,256.0200	1.2560	(5.458)	0	0	0
2017/05/08	R186	03/08/2017	8.91	Call	Bond Future	2,273.8300	2.2738	2,309.3700	2.3094	1.563	0	0	0
2017/05/08	R186	03/08/2017	8.93	Call	Bond Future	2,353.7700	2.3538	2,390.7500	2.3907	1.571	0	0	0
2017/05/08	R186	03/08/2017	9.00	Put	Bond Future	1,127.3100	1.1273	1,060.6200	1.0606	(5.916)	0	0	2,604
2017/05/08	R186	03/08/2017	9.50	Put	Bond Future	350.8000	0.3508	318.2500	0.3182	(9.279)	0	0	6,500
2017/05/08	R186	03/08/2017	9.35	Put	Bond Future	510.4300	0.5104	468.6500	0.4687	(8.185)	0	0	750

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2017/05/08	R186	03/08/2017	8.85	Call	Bond Future	2,042.5900	2.0426	2,073.8900	2.0739	1.532	0	0	0
2017/05/08	R186	03/08/2017	8.92	Call	Bond Future	2,313.6200	2.3136	2,349.8800	2.3499	1.567	0	0	0
2017/05/08	R186	03/08/2017	9.00	Call	Bond Future	2,644.3900	2.6444	2,686.4700	2.6865	1.591	0	0	0
2017/05/08	R186	03/08/2017	8.91	Put	Bond Future	1,355.4800	1.3555	1,282.2500	1.2822	(5.403)	0	0	0
2017/05/08	R186	02/11/2017	8.88	Call	Bond Future	2,857.6300	2.8576	2,895.4900	2.8955	1.325	0	0	0
2017/05/08	R186	02/11/2017	8.89	Put	Bond Future	2,397.3400	2.3973	2,325.1800	2.3252	(3.010)	0	0	0
2017/05/08	R186	02/11/2017			Bond Future	8.8147	114.3805	8.7980	114.4910	(0.190)	0.0000	0.0000	4
2017/05/08	R186	02/11/2017	8.89	Call	Bond Future	2,893.1300	2.8931	2,931.4300	2.9314	1.324	0	0	0
2017/05/08	R186	02/11/2017	8.90	Call	Bond Future	2,929.1800	2.9292	2,967.9200	2.9679	1.323	0	0	0
2017/05/08	R186	02/11/2017	8.88	Put	Bond Future	2,427.4900	2.4275	2,354.8900	2.3549	(2.991)	0	0	0
2017/05/08	R186	02/11/2017	8.90	Put	Bond Future	2,367.7900	2.3678	2,296.0700	2.2961	(3.029)	0	0	0
2017/05/08	R186	01/02/2018	8.96	Call	Bond Future	3,513.8700	3.5139	3,557.9300	3.5579	1.254	0	0	0
2017/05/08	R186	01/02/2018			Bond Future	8.8531	111.3099	8.8359	111.4213	(0.195)	0.0000	0.0000	0
2017/05/08	R186	01/02/2018	8.97	Call	Bond Future	3,549.5500	3.5495	3,593.9700	3.5940	1.251	0	0	0
2017/05/08	R186	01/02/2018	8.98	Call	Bond Future	3,585.4000	3.5854	3,630.1900	3.6302	1.249	0	0	0
2017/05/08	R186	01/02/2018	8.96	Put	Bond Future	2,827.0700	2.8271	2,759.7200	2.7597	(2.382)	0	0	0
2017/05/08	R186	01/02/2018	8.97	Put	Bond Future	2,798.7700	2.7988	2,731.7800	2.7318	(2.394)	0	0	0
2017/05/08	R186	01/02/2018	8.98	Put	Bond Future	2,770.6800	2.7707	2,704.0600	2.7041	(2.404)	0	0	0
2017/05/08	R197	04/05/2017			Bond Future	298.6407	298.6407	298.6407	298.6407	0.000	0.0000	0.0000	0
2017/05/08	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R197	03/08/2017			Bond Future	297.5209	297.5209	297.5830	297.5830	0.021	0.0000	0.0000	2,350
2017/05/08	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R197	03/08/2017	308.05	Put	Bond Future	10,529.0800	10.5291	10,466.9700	10.4670	(0.590)	0	0	0
2017/05/08	R197	03/08/2017	308.07	Put	Bond Future	10,549.0800	10.5491	10,486.9700	10.4870	(0.589)	0	0	0
2017/05/08	R197	03/08/2017	308.06	Put	Bond Future	10,539.0800	10.5391	10,476.9700	10.4770	(0.589)	0	0	0
2017/05/08	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R197	02/11/2017			Bond Future	303.2994	303.2994	303.3618	303.3618	0.021	0.0000	0.0000	0
2017/05/08	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R197	02/11/2017	305.15	Put	Bond Future	1,850.5500	1.8506	1,788.2100	1.7882	(3.369)	0	0	0
2017/05/08	R197	02/11/2017	305.17	Put	Bond Future	1,870.5500	1.8706	1,808.2100	1.8082	(3.333)	0	0	0
2017/05/08	R197	02/11/2017	305.16	Put	Bond Future	1,860.5500	1.8606	1,798.2100	1.7982	(3.351)	0	0	0
2017/05/08	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R197	01/02/2018			Bond Future	302.3298	302.3298	302.3879	302.3879	0.019	0.0000	0.0000	0
2017/05/08	R197	01/02/2018	301.67	Call	Bond Future	659.7900	0.6598	717.9000	0.7179	8.807	0	0	0
2017/05/08	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R197	01/02/2018	301.68	Call	Bond Future	649.7900	0.6498	707.9000	0.7079	8.943	0	0	0
2017/05/08	R197	01/02/2018	301.66	Call	Bond Future	669.7900	0.6698	727.9000	0.7279	8.676	0	0	0
2017/05/08	R202	04/05/2017			Bond Future	243.5330	243.5330	243.5330	243.5330	0.000	0.0000	0.0000	0
2017/05/08	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R202	03/08/2017			Bond Future	244.5786	244.5786	243.9963	243.9963	(0.238)	0.0000	0.0000	30,577
2017/05/08	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R202	03/08/2017	258.35	Put	Bond Future	13,771.3700	13.7714	14,353.6700	14.3537	4.228	0	0	0
2017/05/08	R202	03/08/2017	258.37	Put	Bond Future	13,791.3700	13.7914	14,373.6700	14.3737	4.222	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
2017/05/08	R202	03/08/2017	258.36	Put	Bond Future	13,781.3700	13.7814	14,363.6700	14.3637	4.225	0	0	0
2017/05/08	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R202	02/11/2017			Bond Future	249.3288	249.3288	248.7347	248.7347	(0.238)	0.0000	0.0000	0
2017/05/08	R202	02/11/2017	253.89	Put	Bond Future	4,561.1600	4.5612	5,155.3200	5.1553	13.027	0	0	0
2017/05/08	R202	02/11/2017	253.91	Put	Bond Future	4,581.1600	4.5812	5,175.3200	5.1753	12.970	0	0	0
2017/05/08	R202	02/11/2017	253.90	Put	Bond Future	4,571.1600	4.5712	5,165.3200	5.1653	12.998	0	0	0
2017/05/08	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R202	01/02/2018			Bond Future	250.5841	250.5841	249.9730	249.9730	(0.244)	0.0000	0.0000	0
2017/05/08	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R202	01/02/2018	249.06	Call	Bond Future	1,524.0700	1.5241	913.0200	0.9130	(40.093)	0	0	0
2017/05/08	R202	01/02/2018	249.07	Call	Bond Future	1,514.0700	1.5141	903.0200	0.9030	(40.358)	0	0	0
2017/05/08	R202	01/02/2018	249.08	Call	Bond Future	1,504.0700	1.5041	893.0200	0.8930	(40.626)	0	0	0
2017/05/08	R203	04/05/2017			Bond Future	7.4750	101.4450	7.4750	101.4450	0.000	0.0000	0.0000	0
2017/05/08	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R203	03/08/2017			Bond Future	7.1210	103.3587	7.0943	103.3616	(0.375)	0.0000	0.0000	0
2017/05/08	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R203	03/08/2017	4.87	Put	Bond Future	241.0000	0.2410	238.1500	0.2382	(1.183)	0	0	0
2017/05/08	R203	03/08/2017	4.89	Put	Bond Future	238.8500	0.2389	236.0000	0.2360	(1.193)	0	0	0
2017/05/08	R203	03/08/2017	4.88	Put	Bond Future	239.9200	0.2399	237.0700	0.2371	(1.188)	0	0	0
2017/05/08	R204	04/05/2017			Bond Future	7.4500	103.8658	7.4500	103.8658	0.000	0.0000	0.0000	0
2017/05/08	R204	03/08/2017	7.77	Put	Bond Future	69.9800	0.0700	62.5200	0.0625	(10.660)	0	0	0
2017/05/08	R204	03/08/2017			Bond Future	7.4405	101.7507	7.4230	101.7732	(0.235)	0.0000	0.0000	41,363
2017/05/08	R204	03/08/2017	7.76	Put	Bond Future	72.7100	0.0727	65.0500	0.0650	(10.535)	0	0	0
2017/05/08	R204	03/08/2017	7.75	Call	Bond Future	472.8900	0.4729	487.4900	0.4875	3.087	0	0	0
2017/05/08	R204	03/08/2017	7.76	Call	Bond Future	482.8700	0.4829	497.6700	0.4977	3.065	0	0	0
2017/05/08	R204	03/08/2017	7.77	Call	Bond Future	492.9300	0.4929	507.9300	0.5079	3.043	0	0	0
2017/05/08	R204	03/08/2017	7.75	Put	Bond Future	75.5300	0.0755	67.6700	0.0677	(10.406)	0	0	0
2017/05/08	R204	02/11/2017	7.76	Put	Bond Future	89.6100	0.0896	82.6600	0.0827	(7.756)	0	0	0
2017/05/08	R204	02/11/2017			Bond Future	7.3633	103.6978	7.3422	103.7203	(0.287)	0.0000	0.0000	0
2017/05/08	R204	02/11/2017	7.75	Put	Bond Future	92.0200	0.0920	84.9400	0.0849	(7.694)	0	0	0
2017/05/08	R204	02/11/2017	7.76	Call	Bond Future	510.2600	0.5103	525.7900	0.5258	3.044	0	0	0
2017/05/08	R204	02/11/2017	7.74	Call	Bond Future	493.9800	0.4940	509.2500	0.5092	3.091	0	0	0
2017/05/08	R204	02/11/2017	7.75	Call	Bond Future	502.1000	0.5021	517.5000	0.5175	3.067	0	0	0
2017/05/08	R204	02/11/2017	7.74	Put	Bond Future	94.4800	0.0945	87.2700	0.0873	(7.631)	0	0	0
2017/05/08	R204	01/02/2018	7.27	Call	Bond Future	306.4300	0.3064	316.7000	0.3167	3.351	0	0	0
2017/05/08	R204	01/02/2018			Bond Future	7.2024	101.6813	7.1763	101.7031	(0.363)	0.0000	0.0000	0
2017/05/08	R204	01/02/2018	7.25	Call	Bond Future	296.9400	0.2969	307.0000	0.3070	3.388	0	0	0
2017/05/08	R204	01/02/2018	7.26	Call	Bond Future	301.6700	0.3017	311.8400	0.3118	3.371	0	0	0
2017/05/08	R204	01/02/2018	7.25	Put	Bond Future	257.1500	0.2571	245.3600	0.2454	(4.585)	0	0	0
2017/05/08	R204	01/02/2018	7.27	Put	Bond Future	249.9300	0.2499	238.3500	0.2384	(4.633)	0	0	0
2017/05/08	R204	01/02/2018	7.26	Put	Bond Future	253.5200	0.2535	241.8400	0.2418	(4.607)	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
2017/05/08	R207	04/05/2017			Bond Future	7.5200	101.6219	7.5200	101.6219	0.000	0.0000	0.0000	0
2017/05/08	R207	03/08/2017	8.19	Call	Bond Future	1,402.5300	1.4025	1,422.1400	1.4221	1.398	0	0	51
2017/05/08	R207	03/08/2017			Bond Future	7.5584	99.7909	7.5474	99.8150	(0.146)	0.0000	0.0000	45,809
2017/05/08	R207	03/08/2017	8.39	Put	Bond Future	15.2400	0.0152	13.0600	0.0131	(14.304)	0	0	0
2017/05/08	R207	03/08/2017	8.41	Put	Bond Future	13.8300	0.0138	11.8200	0.0118	(14.534)	0	0	0
2017/05/08	R207	03/08/2017	8.19	Put	Bond Future	38.7700	0.0388	34.3100	0.0343	(11.504)	0	0	0
2017/05/08	R207	03/08/2017	8.40	Put	Bond Future	14.5200	0.0145	12.4300	0.0124	(14.394)	0	0	0
2017/05/08	R207	03/08/2017	8.41	Call	Bond Future	1,847.0900	1.8471	1,869.1500	1.8691	1.194	0	0	0
2017/05/08	R207	03/08/2017	8.39	Call	Bond Future	1,805.9400	1.8059	1,827.8300	1.8278	1.212	0	0	0
2017/05/08	R207	03/08/2017	8.40	Call	Bond Future	1,826.5000	1.8265	1,848.4800	1.8485	1.203	0	0	0
2017/05/08	R207	02/11/2017			Bond Future	7.5272	101.7004	7.5150	101.7245	(0.162)	0.0000	0.0000	0
2017/05/08	R207	02/11/2017	8.03	Put	Bond Future	170.0700	0.1701	161.5400	0.1615	(5.016)	0	0	0
2017/05/08	R207	02/11/2017	8.05	Put	Bond Future	162.2200	0.1622	153.9500	0.1539	(5.098)	0	0	0
2017/05/08	R207	02/11/2017	8.03	Call	Bond Future	1,158.3300	1.1583	1,173.9400	1.1739	1.348	0	0	0
2017/05/08	R207	02/11/2017	8.04	Put	Bond Future	166.1000	0.1661	157.7000	0.1577	(5.057)	0	0	0
2017/05/08	R207	02/11/2017	8.04	Call	Bond Future	1,173.8900	1.1739	1,189.6300	1.1896	1.341	0	0	0
2017/05/08	R207	02/11/2017	8.05	Call	Bond Future	1,189.5300	1.1895	1,205.4000	1.2054	1.334	0	0	0
2017/05/08	R207	01/02/2018			Bond Future	7.4700	100.0431	7.4567	100.0667	(0.178)	0.0000	0.0000	0
2017/05/08	R207	01/02/2018	7.60	Put	Bond Future	497.6500	0.4977	484.1400	0.4841	(2.715)	0	0	0
2017/05/08	R207	01/02/2018	7.62	Put	Bond Future	483.5400	0.4835	470.2400	0.4702	(2.751)	0	0	0
2017/05/08	R207	01/02/2018	7.60	Call	Bond Future	727.5700	0.7276	737.6000	0.7376	1.379	0	0	0
2017/05/08	R207	01/02/2018	7.61	Put	Bond Future	490.5600	0.4906	477.1500	0.4772	(2.734)	0	0	0
2017/05/08	R207	01/02/2018	7.61	Call	Bond Future	738.1300	0.7381	748.2600	0.7483	1.372	0	0	0
2017/05/08	R207	01/02/2018	7.62	Call	Bond Future	748.7600	0.7488	759.0000	0.7590	1.368	0	0	0
2017/05/08	R208	04/05/2017			Bond Future	7.6750	97.6456	7.6750	97.6456	0.000	0.0000	0.0000	0
2017/05/08	R208	03/08/2017	8.32	Call	Bond Future	1,915.5600	1.9156	1,953.3900	1.9534	1.975	0	0	0
2017/05/08	R208	03/08/2017			Bond Future	7.7233	99.3429	7.7072	99.3925	(0.209)	0.0000	0.0000	32,228
2017/05/08	R208	03/08/2017	8.30	Call	Bond Future	1,863.2200	1.8632	1,900.4500	1.9004	1.998	0	0	0
2017/05/08	R208	03/08/2017	8.31	Call	Bond Future	1,889.2900	1.8893	1,926.8200	1.9268	1.986	0	0	0
2017/05/08	R208	03/08/2017	8.30	Put	Bond Future	113.2700	0.1133	100.9400	0.1009	(10.885)	0	0	0
2017/05/08	R208	03/08/2017	8.32	Put	Bond Future	105.6200	0.1056	93.8900	0.0939	(11.106)	0	0	0
2017/05/08	R208	03/08/2017	8.31	Put	Bond Future	109.3400	0.1093	97.3100	0.0973	(11.002)	0	0	0
2017/05/08	R208	02/11/2017	8.18	Put	Bond Future	323.2300	0.3232	305.0900	0.3051	(5.612)	0	0	0
2017/05/08	R208	02/11/2017			Bond Future	7.7209	97.8420	7.7036	97.8921	(0.225)	0.0000	0.0000	0
2017/05/08	R208	02/11/2017	8.20	Put	Bond Future	309.3700	0.3094	291.7500	0.2918	(5.695)	0	0	0
2017/05/08	R208	02/11/2017	8.19	Put	Bond Future	316.2400	0.3162	298.3600	0.2984	(5.654)	0	0	0
2017/05/08	R208	02/11/2017	8.18	Call	Bond Future	1,637.9000	1.6379	1,669.8700	1.6699	1.952	0	0	0
2017/05/08	R208	02/11/2017	8.19	Call	Bond Future	1,659.3100	1.6593	1,691.5400	1.6915	1.942	0	0	0
2017/05/08	R208	02/11/2017	8.20	Call	Bond Future	1,680.8200	1.6808	1,713.3100	1.7133	1.933	0	0	0
2017/05/08	R208	01/02/2018	7.85	Put	Bond Future	824.9400	0.8249	797.9200	0.7979	(3.275)	0	0	0
2017/05/08	R208	01/02/2018			Bond Future	7.7065	99.7515	7.6880	99.8016	(0.240)	0.0000	0.0000	0
2017/05/08	R208	01/02/2018	7.84	Put	Bond Future	836.2700	0.8363	809.0300	0.8090	(3.257)	0	0	0
2017/05/08	R208	01/02/2018	7.85	Call	Bond Future	1,211.9300	1.2119	1,234.9800	1.2350	1.902	0	0	0
2017/05/08	R208	01/02/2018	7.83	Call	Bond Future	1,181.2200	1.1812	1,203.8300	1.2038	1.914	0	0	0
2017/05/08	R208	01/02/2018	7.84	Call	Bond Future	1,196.3500	1.1964	1,219.1800	1.2192	1.908	0	0	0
2017/05/08	R208	01/02/2018	7.83	Put	Bond Future	848.0600	0.8481	820.6000	0.8206	(3.238)	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
2017/05/08	R209	04/05/2017			Bond Future	9.4400	72.7767	9.4400	72.7767	0.000	0.0000	0.0000	0
2017/05/08	R209	03/08/2017			Bond Future	9.5110	73.9818	9.4900	74.1245	(0.221)	0.0000	0.0000	71,010
2017/05/08	R209	03/08/2017	9.44	Call	Bond Future	1,692.9800	1.6930	1,729.0600	1.7291	2.131	0	0	0
2017/05/08	R209	03/08/2017	9.43	Put	Bond Future	2,213.3400	2.2133	2,105.9000	2.1059	(4.854)	0	0	0
2017/05/08	R209	03/08/2017	9.45	Put	Bond Future	2,139.5200	2.1395	2,033.6300	2.0336	(4.949)	0	0	0
2017/05/08	R209	03/08/2017	9.44	Put	Bond Future	2,176.2000	2.1762	2,069.5400	2.0695	(4.901)	0	0	0
2017/05/08	R209	03/08/2017	9.45	Call	Bond Future	1,724.6100	1.7246	1,761.4600	1.7615	2.137	0	0	0
2017/05/08	R209	03/08/2017	9.43	Call	Bond Future	1,661.7000	1.6617	1,697.0000	1.6970	2.124	0	0	0
2017/05/08	R209	02/11/2017	9.52	Put	Bond Future	2,935.9000	2.9359	2,841.3100	2.8413	(3.222)	0	0	0
2017/05/08	R209	02/11/2017	8.30	Put	Bond Future	9,558.8800	9.5589	9,418.9900	9.4190	(1.463)	0	0	0
2017/05/08	R209	02/11/2017			Bond Future	9.5574	72.2475	9.5358	72.3926	(0.226)	0.0000	0.0000	476
2017/05/08	R209	02/11/2017	10.00	Call	Bond Future	4,503.5100	4.5035	4,580.5100	4.5805	1.710	0	0	0
2017/05/08	R209	02/11/2017	9.54	Put	Bond Future	2,868.4300	2.8684	2,774.9300	2.7749	(3.260)	0	0	0
2017/05/08	R209	02/11/2017	9.53	Put	Bond Future	2,902.1100	2.9021	2,808.0700	2.8081	(3.240)	0	0	0
2017/05/08	R209	02/11/2017	9.54	Call	Bond Future	2,751.6000	2.7516	2,803.2300	2.8032	1.876	0	0	0
2017/05/08	R209	02/11/2017	10.60	Put	Bond Future	701.6400	0.7016	662.3300	0.6623	(5.603)	0	0	1,300
2017/05/08	R209	02/11/2017	9.00	Put	Bond Future	5,175.4300	5.1754	5,055.1100	5.0551	(2.325)	0	0	0
2017/05/08	R209	02/11/2017	9.52	Call	Bond Future	2,684.4400	2.6844	2,734.9800	2.7350	1.883	0	0	0
2017/05/08	R209	02/11/2017	10.00	Put	Bond Future	1,625.4200	1.6254	1,557.2900	1.5573	(4.192)	0	0	3,360
2017/05/08	R209	02/11/2017	10.60	Call	Bond Future	7,209.8200	7.2098	7,315.6400	7.3156	1.468	0	0	0
2017/05/08	R209	02/11/2017	8.30	Call	Bond Future	330.0500	0.3301	335.2900	0.3353	1.588	0	0	2,800
2017/05/08	R209	02/11/2017	9.00	Call	Bond Future	1,287.0100	1.2870	1,311.8200	1.3118	1.928	0	0	4,100
2017/05/08	R209	02/11/2017	9.53	Call	Bond Future	2,718.0100	2.7180	2,769.1000	2.7691	1.880	0	0	0
2017/05/08	R209	01/02/2018	9.72	Call	Bond Future	3,934.3900	3.9344	3,997.7300	3.9977	1.610	0	0	0
2017/05/08	R209	01/02/2018	9.73	Call	Bond Future	3,970.1300	3.9701	4,033.9100	4.0339	1.606	0	0	0
2017/05/08	R209	01/02/2018			Bond Future	9.6018	73.6575	9.5797	73.8047	(0.230)	0.0000	0.0000	0
2017/05/08	R209	01/02/2018	9.71	Call	Bond Future	3,898.5400	3.8985	3,961.4400	3.9614	1.613	0	0	0
2017/05/08	R209	01/02/2018	9.71	Put	Bond Future	3,184.8100	3.1848	3,100.5200	3.1005	(2.647)	0	0	0
2017/05/08	R209	01/02/2018	9.73	Put	Bond Future	3,125.6300	3.1256	3,042.2200	3.0422	(2.669)	0	0	0
2017/05/08	R209	01/02/2018	9.72	Put	Bond Future	3,155.2300	3.1552	3,071.3800	3.0714	(2.657)	0	0	0
2017/05/08	R210	04/05/2017			Bond Future	184.1674	184.1674	184.1674	184.1674	0.000	0.0000	0.0000	0
2017/05/08	R210	03/08/2017	196.29	Put	Bond Future	8,564.5900	8.5646	8,526.1100	8.5261	(0.449)	0	0	0
2017/05/08	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R210	03/08/2017			Bond Future	187.7254	187.7254	187.7639	187.7639	0.020	0.0000	0.0000	1,675
2017/05/08	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R210	03/08/2017	196.28	Put	Bond Future	8,554.5900	8.5546	8,516.1100	8.5161	(0.450)	0	0	0
2017/05/08	R210	03/08/2017	196.30	Put	Bond Future	8,574.5900	8.5746	8,536.1100	8.5361	(0.449)	0	0	0
2017/05/08	R210	02/11/2017	192.08	Put	Bond Future	3,108.6200	3.1086	3,070.0900	3.0701	(1.239)	0	0	0
2017/05/08	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R210	02/11/2017			Bond Future	188.9714	188.9714	189.0099	189.0099	0.020	0.0000	0.0000	0
2017/05/08	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R210	02/11/2017	192.07	Put	Bond Future	3,098.6200	3.0986	3,060.0900	3.0601	(1.243)	0	0	0
2017/05/08	R210	02/11/2017	192.09	Put	Bond Future	3,118.6200	3.1186	3,080.0900	3.0801	(1.235)	0	0	0
2017/05/08	R210	01/02/2018			Bond Future	192.7625	192.7625	192.7982	192.7982	0.019	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
2017/05/08	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R210	01/02/2018	192.36	Call	Bond Future	402.5000	0.4025	438.2200	0.4382	8.875	0	0	0
2017/05/08	R210	01/02/2018	192.37	Call	Bond Future	392.5000	0.3925	428.2200	0.4282	9.101	0	0	0
2017/05/08	R210	01/02/2018	192.38	Call	Bond Future	382.5000	0.3825	418.2200	0.4182	9.339	0	0	0
2017/05/08	R212	04/05/2017			Bond Future	148.6849	148.6849	148.6849	148.6849	0.000	0.0000	0.0000	0
2017/05/08	R212	03/08/2017			Bond Future	149.4636	149.4636	149.4942	149.4942	0.020	0.0000	0.0000	4,858
2017/05/08	R212	03/08/2017	153.34	Put	Bond Future	3,876.3700	3.8764	3,845.7800	3.8458	(0.789)	0	0	0
2017/05/08	R212	03/08/2017	153.36	Put	Bond Future	3,896.3700	3.8964	3,865.7800	3.8658	(0.785)	0	0	0
2017/05/08	R212	03/08/2017	153.35	Put	Bond Future	3,886.3700	3.8864	3,855.7800	3.8558	(0.787)	0	0	0
2017/05/08	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R212	02/11/2017			Bond Future	152.3664	152.3664	152.3972	152.3972	0.020	0.0000	0.0000	0
2017/05/08	R212	02/11/2017	152.40	Put	Bond Future	33.5600	0.0336	2.8000	0.0028	(91.657)	0	0	0
2017/05/08	R212	02/11/2017	152.42	Put	Bond Future	53.5600	0.0536	22.8000	0.0228	(57.431)	0	0	0
2017/05/08	R212	02/11/2017	152.41	Put	Bond Future	43.5600	0.0436	12.8000	0.0128	(70.615)	0	0	0
2017/05/08	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R212	01/02/2018	154.71	Put	Bond Future	1,347.0000	1.3470	1,318.5100	1.3185	(2.115)	0	0	0
2017/05/08	R212	01/02/2018			Bond Future	153.3630	153.3630	153.3915	153.3915	0.019	0.0000	0.0000	0
2017/05/08	R212	01/02/2018	154.70	Put	Bond Future	1,337.0000	1.3370	1,308.5100	1.3085	(2.131)	0	0	0
2017/05/08	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/08	R212	01/02/2018	154.69	Put	Bond Future	1,327.0000	1.3270	1,298.5100	1.2985	(2.147)	0	0	0
2017/05/08	R213	04/05/2017			Bond Future	9.1700	84.5094	9.1700	84.5094	0.000	0.0000	0.0000	0
2017/05/08	R213	03/08/2017	9.33	Put	Bond Future	1,582.4700	1.5825	1,504.9400	1.5049	(4.899)	0	0	0
2017/05/08	R213	03/08/2017			Bond Future	9.2444	85.9024	9.2285	86.0095	(0.173)	0.0000	0.0000	55,673
2017/05/08	R213	03/08/2017	9.35	Put	Bond Future	1,524.5800	1.5246	1,448.3600	1.4484	(4.999)	0	0	0
2017/05/08	R213	03/08/2017	9.34	Put	Bond Future	1,553.3300	1.5533	1,476.4500	1.4765	(4.949)	0	0	0
2017/05/08	R213	03/08/2017	9.33	Call	Bond Future	2,154.0100	2.1540	2,183.6200	2.1836	1.375	0	0	0
2017/05/08	R213	03/08/2017	9.34	Call	Bond Future	2,191.3000	2.1913	2,221.5600	2.2216	1.381	0	0	0
2017/05/08	R213	03/08/2017	9.35	Call	Bond Future	2,228.9200	2.2289	2,259.8400	2.2598	1.387	0	0	0
2017/05/08	R213	02/11/2017	9.36	Put	Bond Future	2,465.0500	2.4650	2,393.3300	2.3933	(2.909)	0	0	0
2017/05/08	R213	02/11/2017			Bond Future	9.2914	83.9960	9.2750	84.1050	(0.177)	0.0000	0.0000	0
2017/05/08	R213	02/11/2017	9.35	Put	Bond Future	2,495.4900	2.4955	2,423.3400	2.4233	(2.891)	0	0	0
2017/05/08	R213	02/11/2017	9.36	Call	Bond Future	2,917.9100	2.9179	2,955.0900	2.9551	1.274	0	0	0
2017/05/08	R213	02/11/2017	9.34	Call	Bond Future	2,847.4100	2.8474	2,883.7300	2.8837	1.276	0	0	0
2017/05/08	R213	02/11/2017	9.35	Call	Bond Future	2,882.5500	2.8825	2,919.3000	2.9193	1.275	0	0	0
2017/05/08	R213	02/11/2017	9.34	Put	Bond Future	2,526.2200	2.5262	2,453.6400	2.4536	(2.873)	0	0	0
2017/05/08	R213	01/02/2018	9.42	Call	Bond Future	3,643.8000	3.6438	3,685.5400	3.6855	1.146	0	0	0
2017/05/08	R213	01/02/2018			Bond Future	9.3372	85.6353	9.3204	85.7455	(0.180)	0.0000	0.0000	0
2017/05/08	R213	01/02/2018	9.43	Call	Bond Future	3,679.0000	3.6790	3,721.0800	3.7211	1.144	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
2017/05/08	R213	01/02/2018	9.41	Put	Bond Future	3,134.9300	3.1349	3,066.2100	3.0662	(2.192)	0	0	0
2017/05/08	R213	01/02/2018	9.43	Put	Bond Future	3,075.2400	3.0752	3,007.2100	3.0072	(2.212)	0	0	0
2017/05/08	R213	01/02/2018	9.42	Put	Bond Future	3,104.8200	3.1048	3,036.4500	3.0364	(2.202)	0	0	0
2017/05/08	R213	01/02/2018	9.41	Call	Bond Future	3,609.0500	3.6090	3,650.4400	3.6504	1.147	0	0	0
2017/05/08	R214	04/05/2017			Bond Future	9.6050	72.3548	9.6050	72.3548	0.000	0.0000	0.0000	0
2017/05/08	R214	03/08/2017	9.51	Call	Bond Future	1,520.3100	1.5203	1,565.8800	1.5659	2.997	0	0	0
2017/05/08	R214	03/08/2017			Bond Future	9.6719	73.5823	9.6457	73.7660	(0.271)	0.0000	0.0000	35,526
2017/05/08	R214	03/08/2017	9.52	Call	Bond Future	1,550.3500	1.5503	1,596.8400	1.5968	2.999	0	0	0
2017/05/08	R214	03/08/2017	9.53	Call	Bond Future	1,580.8800	1.5809	1,628.3000	1.6283	3.000	0	0	0
2017/05/08	R214	03/08/2017	9.51	Put	Bond Future	2,667.7900	2.6678	2,529.7100	2.5297	(5.176)	0	0	0
2017/05/08	R214	03/08/2017	9.53	Put	Bond Future	2,584.9800	2.5850	2,448.7500	2.4488	(5.270)	0	0	0
2017/05/08	R214	03/08/2017	9.52	Put	Bond Future	2,626.0800	2.6261	2,488.9200	2.4889	(5.223)	0	0	0
2017/05/08	R214	02/11/2017	9.60	Call	Bond Future	2,542.6100	2.5426	2,607.8300	2.6078	2.565	0	0	0
2017/05/08	R214	02/11/2017			Bond Future	9.7209	71.6938	9.6940	71.8807	(0.277)	0.0000	0.0000	0
2017/05/08	R214	02/11/2017	9.58	Call	Bond Future	2,479.2500	2.4793	2,543.0900	2.5431	2.575	0	0	0
2017/05/08	R214	02/11/2017	9.59	Call	Bond Future	2,510.8200	2.5108	2,575.3500	2.5754	2.570	0	0	0
2017/05/08	R214	02/11/2017	9.60	Put	Bond Future	3,389.0700	3.3891	3,267.4400	3.2674	(3.589)	0	0	0
2017/05/08	R214	02/11/2017	9.58	Put	Bond Future	3,467.3200	3.4673	3,344.3100	3.3443	(3.548)	0	0	0
2017/05/08	R214	02/11/2017	9.59	Put	Bond Future	3,428.0300	3.4280	3,305.7100	3.3057	(3.568)	0	0	0
2017/05/08	R214	01/02/2018			Bond Future	9.7690	73.0931	9.7415	73.2828	(0.282)	0.0000	0.0000	0
2017/05/08	R214	01/02/2018	9.82	Put	Bond Future	3,518.4800	3.5185	3,411.6400	3.4116	(3.037)	0	0	0
2017/05/08	R214	01/02/2018	9.84	Put	Bond Future	3,453.9100	3.4539	3,348.1900	3.3482	(3.061)	0	0	0
2017/05/08	R214	01/02/2018	9.83	Put	Bond Future	3,486.0700	3.4861	3,379.7900	3.3798	(3.049)	0	0	0
2017/05/08	R214	01/02/2018	9.84	Call	Bond Future	3,938.9100	3.9389	4,022.9400	4.0229	2.133	0	0	0
2017/05/08	R214	01/02/2018	9.82	Call	Bond Future	3,867.3500	3.8674	3,950.2600	3.9503	2.144	0	0	0
2017/05/08	R214	01/02/2018	9.83	Call	Bond Future	3,903.0600	3.9031	3,986.5300	3.9865	2.139	0	0	0
2017/05/08	R248	04/05/2017			Bond Future	9.7000	92.3753	9.7000	92.3753	0.000	0.0000	0.0000	0
2017/05/08	R248	03/08/2017			Bond Future	9.7646	93.9900	9.7435	94.1771	(0.216)	0.0000	0.0000	69,421
2017/05/08	R248	03/08/2017	9.57	Call	Bond Future	1,907.4900	1.9075	1,941.4500	1.9415	1.780	0	0	0
2017/05/08	R248	03/08/2017	9.56	Put	Bond Future	3,713.6800	3.7137	3,559.6500	3.5596	(4.148)	0	0	0
2017/05/08	R248	03/08/2017	9.58	Put	Bond Future	3,603.1400	3.6031	3,450.8100	3.4508	(4.228)	0	0	0
2017/05/08	R248	03/08/2017	9.57	Put	Bond Future	3,658.1200	3.6581	3,504.9400	3.5049	(4.187)	0	0	0
2017/05/08	R248	03/08/2017	9.58	Call	Bond Future	1,943.9300	1.9439	1,978.7400	1.9787	1.791	0	0	0
2017/05/08	R248	03/08/2017	9.56	Call	Bond Future	1,871.4700	1.8715	1,904.5800	1.9046	1.769	0	0	0
2017/05/08	R248	02/11/2017	9.66	Put	Bond Future	4,617.0200	4.6170	4,483.7400	4.4837	(2.887)	0	0	0
2017/05/08	R248	02/11/2017			Bond Future	9.8164	91.3509	9.7947	91.5412	(0.221)	0.0000	0.0000	226
2017/05/08	R248	02/11/2017	9.65	Put	Bond Future	4,667.6500	4.6676	4,533.7100	4.5337	(2.870)	0	0	0
2017/05/08	R248	02/11/2017	9.64	Call	Bond Future	3,150.4100	3.1504	3,206.1100	3.2061	1.768	0	0	0
2017/05/08	R248	02/11/2017	9.65	Call	Bond Future	3,189.5700	3.1896	3,245.9300	3.2459	1.767	0	0	0
2017/05/08	R248	02/11/2017	9.66	Call	Bond Future	3,229.0000	3.2290	3,286.0200	3.2860	1.766	0	0	0
2017/05/08	R248	02/11/2017	9.64	Put	Bond Future	4,718.7100	4.7187	4,584.1100	4.5841	(2.852)	0	0	0
2017/05/08	R248	01/02/2018	9.90	Put	Bond Future	4,730.5300	4.7305	4,614.5400	4.6145	(2.452)	0	0	0
2017/05/08	R248	01/02/2018	9.89	Call	Bond Future	4,967.9600	4.9680	5,044.4500	5.0444	1.540	0	0	0
2017/05/08	R248	01/02/2018			Bond Future	9.8674	93.1337	9.8452	93.3268	(0.225)	0.0000	0.0000	0
2017/05/08	R248	01/02/2018	9.90	Call	Bond Future	5,012.4000	5.0124	5,089.4300	5.0894	1.537	0	0	0
2017/05/08	R248	01/02/2018	9.91	Call	Bond Future	5,057.0000	5.0570	5,134.5800	5.1346	1.534	0	0	0

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2017/05/08	R248 01/02/2018	9.89	Put	Bond Future	4,772.3900	4.7724	4,655.8600	4.6559	(2.442)	0	0	0
2017/05/08	R248 01/02/2018	9.91	Put	Bond Future	4,688.9900	4.6890	4,573.5500	4.5736	(2.462)	0	0	0

**Total** **788826**