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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/05/2017 TO 19/05/2017

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
2017/05/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	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
2017/05/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	2025	03/08/2017			Bond Future	129.1265	129.1265	129.1525	129.1525	0.020	0.0000	0.0000	2,414
2017/05/19	2025	03/08/2017	133.96	Put	Bond Future	4,833.5100	4.8335	4,807.4500	4.8075	(0.539)	0	0	0
2017/05/19	2025	03/08/2017	133.98	Put	Bond Future	4,853.5100	4.8535	4,827.4500	4.8275	(0.537)	0	0	0
2017/05/19	2025	03/08/2017	133.97	Put	Bond Future	4,843.5100	4.8435	4,817.4500	4.8175	(0.538)	0	0	0
2017/05/19	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2025	02/11/2017			Bond Future	131.6310	131.6310	131.6586	131.6586	0.021	0.0000	0.0000	0
2017/05/19	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2025	02/11/2017	132.96	Put	Bond Future	1,329.0300	1.3290	1,301.3900	1.3014	(2.080)	0	0	0
2017/05/19	2025	02/11/2017	132.98	Put	Bond Future	1,349.0300	1.3490	1,321.3900	1.3214	(2.049)	0	0	0
2017/05/19	2025	02/11/2017	132.97	Put	Bond Future	1,339.0300	1.3390	1,311.3900	1.3114	(2.064)	0	0	0
2017/05/19	2025	01/02/2018	133.89	Put	Bond Future	978.6500	0.9786	950.5200	0.9505	(2.874)	0	0	0
2017/05/19	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2025	01/02/2018			Bond Future	132.9114	132.9114	132.9395	132.9395	0.021	0.0000	0.0000	0
2017/05/19	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2025	01/02/2018	133.88	Put	Bond Future	968.6500	0.9686	940.5200	0.9405	(2.904)	0	0	0
2017/05/19	2025	01/02/2018	133.90	Put	Bond Future	988.6500	0.9886	960.5200	0.9605	(2.845)	0	0	0
2017/05/19	2029	01/02/2018			Bond Future	104.1182	104.1182	104.0299	104.0299	(0.085)	0.0000	0.0000	0
2017/05/19	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2030	03/08/2017	9.33	Call	Bond Future	402.7200	0.4027	1,148.6200	1.1486	185.216	0	0	0
2017/05/19	2030	03/08/2017			Bond Future	9.2709	90.8865	9.1623	91.6324	(1.171)	0.0000	0.0000	32,213
2017/05/19	2030	03/08/2017	9.34	Call	Bond Future	470.5900	0.4706	1,216.4900	1.2165	158.503	0	0	0
2017/05/19	2030	03/08/2017	9.35	Call	Bond Future	538.3800	0.5384	1,284.2800	1.2843	138.545	0	0	0
2017/05/19	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2030	02/11/2017			Bond Future	9.3185	92.6246	9.2062	93.3856	(1.206)	0.0000	0.0000	0
2017/05/19	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2030	02/11/2017	9.34	Call	Bond Future	144.5600	0.1446	905.5400	0.9055	526.411	0	0	0
2017/05/19	2030	02/11/2017	9.35	Call	Bond Future	211.7200	0.2117	972.7000	0.9727	359.428	0	0	0
2017/05/19	2030	02/11/2017	9.36	Call	Bond Future	278.8000	0.2788	1,039.7800	1.0398	272.948	0	0	0
2017/05/19	2030	01/02/2018			Bond Future	9.3644	90.4254	9.2482	91.2013	(1.242)	0.0000	0.0000	0
2017/05/19	2030	01/02/2018	9.38	Call	Bond Future	103.2000	0.1032	879.0500	0.8791	751.793	0	0	0

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2017/05/19	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2030	01/02/2018	9.39	Call	Bond Future	169.4000	0.1694	945.2500	0.9453	457.999	0	0	0
2017/05/19	2030	01/02/2018	9.37	Call	Bond Future	36.9400	0.0369	812.7900	0.8128	2100.298	0	0	0
2017/05/19	2032	03/08/2017	9.43	Put	Bond Future	1,892.4800	1.8925	1,517.9200	1.5179	(19.792)	0	0	0
2017/05/19	2032	03/08/2017			Bond Future	9.4241	93.6867	9.3158	94.4859	(1.149)	0.0000	0.0000	26,671
2017/05/19	2032	03/08/2017	9.45	Put	Bond Future	1,820.9300	1.8209	1,456.0500	1.4560	(20.038)	0	0	0
2017/05/19	2032	03/08/2017	9.44	Put	Bond Future	1,856.4600	1.8565	1,486.7500	1.4868	(19.915)	0	0	0
2017/05/19	2032	03/08/2017	9.44	Call	Bond Future	1,973.1500	1.9731	2,402.6700	2.4027	21.768	0	0	0
2017/05/19	2032	03/08/2017	9.45	Call	Bond Future	2,010.7600	2.0108	2,445.1100	2.4451	21.601	0	0	0
2017/05/19	2032	03/08/2017	9.43	Call	Bond Future	1,935.9400	1.9359	2,360.6100	2.3606	21.936	0	0	0
2017/05/19	2032	02/11/2017			Bond Future	9.4759	91.3205	9.3639	92.1358	(1.182)	0.0000	0.0000	0
2017/05/19	2032	02/11/2017	9.48	Put	Bond Future	2,893.1300	2.8931	2,509.1600	2.5092	(13.272)	0	0	0
2017/05/19	2032	02/11/2017	9.50	Put	Bond Future	2,821.8600	2.8219	2,444.3200	2.4443	(13.379)	0	0	0
2017/05/19	2032	02/11/2017	9.49	Put	Bond Future	2,857.3300	2.8573	2,476.5800	2.4766	(13.325)	0	0	0
2017/05/19	2032	02/11/2017	9.48	Call	Bond Future	2,922.7200	2.9227	3,354.0900	3.3541	14.759	0	0	0
2017/05/19	2032	02/11/2017	9.49	Call	Bond Future	2,959.1900	2.9592	3,393.7800	3.3938	14.686	0	0	0
2017/05/19	2032	02/11/2017	9.50	Call	Bond Future	2,995.9200	2.9959	3,433.7200	3.4337	14.613	0	0	0
2017/05/19	2032	01/02/2018	9.55	Put	Bond Future	3,547.9200	3.5479	3,162.7700	3.1628	(10.856)	0	0	0
2017/05/19	2032	01/02/2018			Bond Future	9.5259	93.1010	9.4102	93.9322	(1.214)	0.0000	0.0000	0
2017/05/19	2032	01/02/2018	9.57	Put	Bond Future	3,480.1900	3.4802	3,100.1900	3.1002	(10.919)	0	0	0
2017/05/19	2032	01/02/2018	9.56	Put	Bond Future	3,514.0900	3.5141	3,131.5100	3.1315	(10.887)	0	0	0
2017/05/19	2032	01/02/2018	9.55	Call	Bond Future	3,719.9300	3.7199	4,165.9900	4.1660	11.991	0	0	0
2017/05/19	2032	01/02/2018	9.56	Call	Bond Future	3,757.2800	3.7573	4,205.9100	4.2059	11.940	0	0	0
2017/05/19	2032	01/02/2018	9.57	Call	Bond Future	3,794.4800	3.7945	4,245.6900	4.2457	11.891	0	0	0
2017/05/19	2033	03/08/2017	113.14	Put	Bond Future	6,718.0900	6.7181	6,696.8700	6.6969	(0.316)	0	0	0
2017/05/19	2033	03/08/2017			Bond Future	106.4219	106.4219	106.4431	106.4431	0.020	0.0000	0.0000	6,134
2017/05/19	2033	03/08/2017	113.13	Put	Bond Future	6,708.0900	6.7081	6,686.8700	6.6869	(0.316)	0	0	0
2017/05/19	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2033	03/08/2017	113.12	Put	Bond Future	6,698.0900	6.6981	6,676.8700	6.6769	(0.317)	0	0	0
2017/05/19	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2033	02/11/2017			Bond Future	107.4091	107.4091	107.4318	107.4318	0.021	0.0000	0.0000	0
2017/05/19	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2033	02/11/2017	110.07	Put	Bond Future	2,660.8700	2.6609	2,638.2200	2.6382	(0.851)	0	0	0
2017/05/19	2033	02/11/2017	110.09	Put	Bond Future	2,680.8700	2.6809	2,658.2200	2.6582	(0.845)	0	0	0
2017/05/19	2033	02/11/2017	110.08	Put	Bond Future	2,670.8700	2.6709	2,648.2200	2.6482	(0.848)	0	0	0
2017/05/19	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2033	01/02/2018			Bond Future	109.5572	109.5572	109.5802	109.5802	0.021	0.0000	0.0000	0
2017/05/19	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2033	01/02/2018	109.64	Put	Bond Future	82.7700	0.0828	59.8100	0.0598	(27.740)	0	0	0
2017/05/19	2033	01/02/2018	109.66	Put	Bond Future	102.7700	0.1028	79.8100	0.0798	(22.341)	0	0	0

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2017/05/19	2033	01/02/2018	109.65	Put	Bond Future	92.7700	0.0928	69.8100	0.0698	(24.749)	0	0	0
2017/05/19	2037	03/08/2017	9.57	Call	Bond Future	1,677.6900	1.6777	2,088.4300	2.0884	24.482	0	0	0
2017/05/19	2037	03/08/2017			Bond Future	9.7042	89.7313	9.5907	90.6420	(1.169)	0.0000	0.0000	57,059
2017/05/19	2037	03/08/2017	9.58	Call	Bond Future	1,712.1400	1.7121	2,128.2500	2.1282	24.304	0	0	0
2017/05/19	2037	03/08/2017	9.56	Put	Bond Future	2,803.5500	2.8036	2,298.1700	2.2982	(18.026)	0	0	0
2017/05/19	2037	03/08/2017	9.57	Put	Bond Future	2,756.3500	2.7563	2,256.3400	2.2563	(18.140)	0	0	0
2017/05/19	2037	03/08/2017	9.58	Put	Bond Future	2,709.7000	2.7097	2,215.0600	2.2151	(18.254)	0	0	0
2017/05/19	2037	03/08/2017	9.56	Call	Bond Future	1,643.6800	1.6437	2,049.0500	2.0491	24.662	0	0	0
2017/05/19	2037	02/11/2017			Bond Future	9.7562	91.4473	9.6393	92.3762	(1.198)	0.0000	0.0000	233
2017/05/19	2037	02/11/2017	9.66	Call	Bond Future	2,959.9400	2.9599	3,418.0300	3.4180	15.476	0	0	0
2017/05/19	2037	02/11/2017	9.65	Put	Bond Future	3,766.1900	3.7662	3,291.8400	3.2918	(12.595)	0	0	0
2017/05/19	2037	02/11/2017	9.67	Put	Bond Future	3,680.1100	3.6801	3,212.8400	3.2128	(12.697)	0	0	0
2017/05/19	2037	02/11/2017	9.66	Put	Bond Future	3,722.9600	3.7230	3,252.1600	3.2522	(12.646)	0	0	0
2017/05/19	2037	02/11/2017	9.67	Call	Bond Future	2,996.8900	2.9969	3,458.5100	3.4585	15.403	0	0	0
2017/05/19	2037	02/11/2017	9.65	Call	Bond Future	2,923.2500	2.9232	3,377.7900	3.3778	15.549	0	0	0
2017/05/19	2037	01/02/2018			Bond Future	9.8070	88.9749	9.6865	89.9219	(1.229)	0.0000	0.0000	0
2017/05/19	2037	01/02/2018	9.81	Put	Bond Future	4,133.7200	4.1337	3,692.1700	3.6922	(10.682)	0	0	0
2017/05/19	2037	01/02/2018	9.83	Put	Bond Future	4,058.2500	4.0582	3,622.3300	3.6223	(10.742)	0	0	0
2017/05/19	2037	01/02/2018	9.82	Put	Bond Future	4,095.8400	4.0958	3,657.1100	3.6571	(10.712)	0	0	0
2017/05/19	2037	01/02/2018	9.82	Call	Bond Future	4,196.7600	4.1968	4,705.0100	4.7050	12.111	0	0	0
2017/05/19	2037	01/02/2018	9.83	Call	Bond Future	4,236.9200	4.2369	4,747.9800	4.7480	12.062	0	0	0
2017/05/19	2037	01/02/2018	9.81	Call	Bond Future	4,156.7800	4.1568	4,662.2100	4.6622	12.159	0	0	0
2017/05/19	2038	03/08/2017			Bond Future	131.0422	131.0422	130.8524	130.8524	(0.145)	0.0000	0.0000	22,439
2017/05/19	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2038	03/08/2017	141.16	Put	Bond Future	10,117.7900	10.1178	10,307.6000	10.3076	1.876	0	0	0
2017/05/19	2038	03/08/2017	141.18	Put	Bond Future	10,137.7900	10.1378	10,327.6000	10.3276	1.872	0	0	0
2017/05/19	2038	03/08/2017	141.17	Put	Bond Future	10,127.7900	10.1278	10,317.6000	10.3176	1.874	0	0	0
2017/05/19	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2038	02/11/2017			Bond Future	133.5839	133.5839	133.3913	133.3913	(0.144)	0.0000	0.0000	0
2017/05/19	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2038	02/11/2017	136.82	Put	Bond Future	3,236.1100	3.2361	3,428.6900	3.4287	5.951	0	0	0
2017/05/19	2038	02/11/2017	136.80	Put	Bond Future	3,216.1100	3.2161	3,408.6900	3.4087	5.988	0	0	0
2017/05/19	2038	02/11/2017	136.81	Put	Bond Future	3,226.1100	3.2261	3,418.6900	3.4187	5.969	0	0	0
2017/05/19	2038	01/02/2018	136.95	Put	Bond Future	2,215.6600	2.2157	2,412.2100	2.4122	8.871	0	0	0
2017/05/19	2038	01/02/2018			Bond Future	134.7343	134.7343	134.5378	134.5378	(0.146)	0.0000	0.0000	0
2017/05/19	2038	01/02/2018	136.94	Put	Bond Future	2,205.6600	2.2057	2,402.2100	2.4022	8.911	0	0	0
2017/05/19	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2038	01/02/2018	136.93	Put	Bond Future	2,195.6600	2.1957	2,392.2100	2.3922	8.952	0	0	0
2017/05/19	2040	03/08/2017			Bond Future	9.8000	92.9778	9.6815	93.9926	(1.210)	0.0000	0.0000	13,856
2017/05/19	2040	03/08/2017	9.61	Put	Bond Future	3,282.5900	3.2826	2,696.4200	2.6964	(17.857)	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
2017/05/19	2040	03/08/2017	9.63	Put	Bond Future	3,177.4200	3.1774	2,602.9000	2.6029	(18.081)	0	0	0
2017/05/19	2040	03/08/2017	9.62	Put	Bond Future	3,229.7200	3.2297	2,649.3700	2.6494	(17.969)	0	0	0
2017/05/19	2040	03/08/2017	9.61	Call	Bond Future	1,647.0300	1.6470	2,075.6300	2.0756	26.023	0	0	0
2017/05/19	2040	03/08/2017	9.62	Call	Bond Future	1,681.3800	1.6814	2,115.8000	2.1158	25.837	0	0	0
2017/05/19	2040	03/08/2017	9.63	Call	Bond Future	1,716.1800	1.7162	2,156.4300	2.1564	25.653	0	0	0
2017/05/19	2040	02/11/2017			Bond Future	9.8532	94.7559	9.7310	95.7909	(1.240)	0.0000	0.0000	0
2017/05/19	2040	02/11/2017	9.66	Call	Bond Future	2,844.0900	2.8441	3,319.0300	3.3190	16.699	0	0	0
2017/05/19	2040	02/11/2017	9.65	Put	Bond Future	4,539.3100	4.5393	3,975.3500	3.9754	(12.424)	0	0	0
2017/05/19	2040	02/11/2017	9.67	Put	Bond Future	4,440.0400	4.4400	3,883.9100	3.8839	(12.525)	0	0	0
2017/05/19	2040	02/11/2017	9.66	Put	Bond Future	4,489.6000	4.4896	3,929.5600	3.9296	(12.474)	0	0	0
2017/05/19	2040	02/11/2017	9.67	Call	Bond Future	2,880.8700	2.8809	3,359.7200	3.3597	16.622	0	0	0
2017/05/19	2040	02/11/2017	9.65	Call	Bond Future	2,807.3300	2.8073	3,278.3500	3.2783	16.778	0	0	0
2017/05/19	2040	01/02/2018	9.89	Call	Bond Future	4,475.2600	4.4753	5,034.7500	5.0348	12.502	0	0	0
2017/05/19	2040	01/02/2018			Bond Future	9.9053	92.0976	9.7794	93.1528	(1.271)	0.0000	0.0000	0
2017/05/19	2040	01/02/2018	9.87	Call	Bond Future	4,391.9500	4.3919	4,945.2900	4.9453	12.599	0	0	0
2017/05/19	2040	01/02/2018	9.88	Call	Bond Future	4,433.6700	4.4337	4,990.0900	4.9901	12.550	0	0	0
2017/05/19	2040	01/02/2018	9.87	Put	Bond Future	4,685.6900	4.6857	4,183.8100	4.1838	(10.711)	0	0	0
2017/05/19	2040	01/02/2018	9.88	Put	Bond Future	4,643.9700	4.6440	4,145.1700	4.1452	(10.741)	0	0	0
2017/05/19	2040	01/02/2018	9.89	Put	Bond Future	4,602.2500	4.6023	4,106.5200	4.1065	(10.771)	0	0	0
2017/05/19	2044	03/08/2017			Bond Future	9.8595	89.8131	9.7461	90.7879	(1.150)	0.0000	0.0000	22,344
2017/05/19	2044	03/08/2017	9.62	Put	Bond Future	3,593.7800	3.5938	3,002.4100	3.0024	(16.455)	0	0	0
2017/05/19	2044	03/08/2017	9.64	Put	Bond Future	3,482.1700	3.4822	2,901.8000	2.9018	(16.667)	0	0	0
2017/05/19	2044	03/08/2017	9.63	Put	Bond Future	3,537.6800	3.5377	2,951.8100	2.9518	(16.561)	0	0	0
2017/05/19	2044	03/08/2017	9.64	Call	Bond Future	1,578.4100	1.5784	1,972.8900	1.9729	24.992	0	0	0
2017/05/19	2044	03/08/2017	9.62	Call	Bond Future	1,513.1200	1.5131	1,896.6000	1.8966	25.344	0	0	0
2017/05/19	2044	03/08/2017	9.63	Call	Bond Future	1,545.5400	1.5455	1,934.5200	1.9345	25.168	0	0	0
2017/05/19	2044	02/11/2017	9.68	Call	Bond Future	2,760.1000	2.7601	3,201.7900	3.2018	16.003	0	0	0
2017/05/19	2044	02/11/2017			Bond Future	9.9121	91.5306	9.7953	92.5249	(1.178)	0.0000	0.0000	200
2017/05/19	2044	02/11/2017	9.66	Call	Bond Future	2,688.5100	2.6885	3,122.7300	3.1227	16.151	0	0	0
2017/05/19	2044	02/11/2017	9.67	Call	Bond Future	2,724.1700	2.7242	3,162.1300	3.1621	16.077	0	0	0
2017/05/19	2044	02/11/2017	9.66	Put	Bond Future	4,859.0200	4.8590	4,298.9600	4.2990	(11.526)	0	0	0
2017/05/19	2044	02/11/2017	9.68	Put	Bond Future	4,755.1300	4.7551	4,202.5400	4.2025	(11.621)	0	0	0
2017/05/19	2044	02/11/2017	9.67	Put	Bond Future	4,806.8700	4.8069	4,250.5500	4.2506	(11.573)	0	0	0
2017/05/19	2044	01/02/2018			Bond Future	9.9637	88.9346	9.8434	89.9483	(1.207)	0.0000	0.0000	0
2017/05/19	2044	01/02/2018	9.89	Put	Bond Future	4,869.7500	4.8698	4,375.9800	4.3760	(10.140)	0	0	0
2017/05/19	2044	01/02/2018	9.91	Put	Bond Future	4,781.5300	4.7815	4,293.7300	4.2937	(10.202)	0	0	0
2017/05/19	2044	01/02/2018	9.90	Put	Bond Future	4,825.4800	4.8255	4,334.6900	4.3347	(10.171)	0	0	0
2017/05/19	2044	01/02/2018	9.89	Call	Bond Future	4,251.0700	4.2511	4,770.9800	4.7710	12.230	0	0	0
2017/05/19	2044	01/02/2018	9.90	Call	Bond Future	4,291.2400	4.2912	4,814.1300	4.8141	12.185	0	0	0
2017/05/19	2044	01/02/2018	9.91	Call	Bond Future	4,331.5800	4.3316	4,857.4600	4.8575	12.141	0	0	0
2017/05/19	2046	03/08/2017	141.17	Put	Bond Future	13,312.3500	13.3123	13,548.2400	13.5482	1.772	0	0	0
2017/05/19	2046	03/08/2017			Bond Future	127.8576	127.8576	127.6218	127.6218	(0.184)	0.0000	0.0000	22,790
2017/05/19	2046	03/08/2017	141.19	Put	Bond Future	13,332.3500	13.3323	13,568.2400	13.5682	1.769	0	0	0
2017/05/19	2046	03/08/2017	141.18	Put	Bond Future	13,322.3500	13.3223	13,558.2400	13.5582	1.771	0	0	0
2017/05/19	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/05/19	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2046	02/11/2017			Bond Future	128.7543	128.7543	128.5148	128.5148	(0.186)	0.0000	0.0000	0
2017/05/19	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2046	02/11/2017	136.30	Put	Bond Future	7,545.7200	7.5457	7,785.2200	7.7852	3.174	0	0	0
2017/05/19	2046	02/11/2017	136.32	Put	Bond Future	7,565.7200	7.5657	7,805.2200	7.8052	3.166	0	0	0
2017/05/19	2046	02/11/2017	136.31	Put	Bond Future	7,555.7200	7.5557	7,795.2200	7.7952	3.170	0	0	0
2017/05/19	2046	01/02/2018	132.92	Put	Bond Future	1,590.5300	1.5905	1,834.9700	1.8350	15.368	0	0	0
2017/05/19	2046	01/02/2018			Bond Future	131.3295	131.3295	131.0850	131.0850	(0.186)	0.0000	0.0000	0
2017/05/19	2046	01/02/2018	132.91	Put	Bond Future	1,580.5300	1.5805	1,824.9700	1.8250	15.466	0	0	0
2017/05/19	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2046	01/02/2018	132.90	Put	Bond Future	1,570.5300	1.5705	1,814.9700	1.8150	15.564	0	0	0
2017/05/19	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2050	03/08/2017			Bond Future	135.8976	135.8976	135.3051	135.3051	(0.436)	0.0000	0.0000	26,029
2017/05/19	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2050	03/08/2017	149.22	Put	Bond Future	13,322.3800	13.3224	13,914.8600	13.9149	4.447	0	0	0
2017/05/19	2050	03/08/2017	149.24	Put	Bond Future	13,342.3800	13.3424	13,934.8600	13.9349	4.441	0	0	0
2017/05/19	2050	03/08/2017	149.23	Put	Bond Future	13,332.3800	13.3324	13,924.8600	13.9249	4.444	0	0	0
2017/05/19	2050	02/11/2017	144.66	Put	Bond Future	6,126.5400	6.1265	6,729.2800	6.7293	9.838	0	0	0
2017/05/19	2050	02/11/2017	144.67	Put	Bond Future	6,136.5400	6.1365	6,739.2800	6.7393	9.822	0	0	0
2017/05/19	2050	02/11/2017			Bond Future	138.5335	138.5335	137.9307	137.9307	(0.435)	0.0000	0.0000	0
2017/05/19	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2050	02/11/2017	144.65	Put	Bond Future	6,116.5400	6.1165	6,719.2800	6.7193	9.854	0	0	0
2017/05/19	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2050	01/02/2018			Bond Future	139.6120	139.6120	138.9972	138.9972	(0.440)	0.0000	0.0000	0
2017/05/19	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	2050	01/02/2018	140.23	Put	Bond Future	618.0100	0.6180	1,232.8400	1.2328	99.485	0	0	0
2017/05/19	2050	01/02/2018	140.25	Put	Bond Future	638.0100	0.6380	1,252.8400	1.2528	96.367	0	0	0
2017/05/19	2050	01/02/2018	140.24	Put	Bond Future	628.0100	0.6280	1,242.8400	1.2428	97.901	0	0	0
2017/05/19	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	AL37	03/08/2017			Index Future	543.2200	543.2200	545.1920	545.1920	0.363	0.0000	0.0000	0
2017/05/19	AL37	02/11/2017			Index Future	553.6100	553.6100	555.6230	555.6230	0.364	0.0000	0.0000	0
2017/05/19	AL37	01/02/2018			Index Future	564.4040	564.4040	566.4570	566.4570	0.364	0.0000	0.0000	0

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2017/05/19	AL7T	03/08/2017			Index Future	622.2440	622.2440	626.3580	626.3580	0.661	0.0000	0.0000	0
2017/05/19	AL7T	02/11/2017			Index Future	634.1460	634.1460	638.3430	638.3430	0.662	0.0000	0.0000	0
2017/05/19	AL7T	01/02/2018			Index Future	646.5100	646.5100	650.7890	650.7890	0.662	0.0000	0.0000	0
2017/05/19	ALBI	03/08/2017			Index Future	561.8890	561.8890	566.1900	566.1900	0.765	0.0000	0.0000	600
2017/05/19	ALBI	02/11/2017			Index Future	572.6360	572.6360	577.0240	577.0240	0.766	0.0000	0.0000	0
2017/05/19	ALBI	01/02/2018			Index Future	583.8010	583.8010	588.2750	588.2750	0.766	0.0000	0.0000	0
2017/05/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/05/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/19	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	EL28	03/08/2017			Bond Future	128.7698	128.7698	128.5556	128.5556	(0.166)	0.0000	0.0000	0
2017/05/19	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	EL28	03/08/2017	135.16	Put	Bond Future	6,390.2000	6.3902	6,604.3700	6.6044	3.352	0	0	0
2017/05/19	EL28	03/08/2017	135.18	Put	Bond Future	6,410.2000	6.4102	6,624.3700	6.6244	3.341	0	0	0
2017/05/19	EL28	03/08/2017	135.17	Put	Bond Future	6,400.2000	6.4002	6,614.3700	6.6144	3.346	0	0	0
2017/05/19	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	EL28	02/11/2017			Bond Future	129.5236	129.5236	129.3063	129.3063	(0.168)	0.0000	0.0000	0
2017/05/19	EL28	02/11/2017	133.87	Put	Bond Future	4,346.4300	4.3464	4,563.6900	4.5637	4.999	0	0	0
2017/05/19	EL28	02/11/2017	133.89	Put	Bond Future	4,366.4300	4.3664	4,583.6900	4.5837	4.976	0	0	0
2017/05/19	EL28	02/11/2017	133.88	Put	Bond Future	4,356.4300	4.3564	4,573.6900	4.5737	4.987	0	0	0
2017/05/19	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	EL28	02/11/2017	133.87	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
2017/05/19	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	EL28	01/02/2018			Bond Future	132.1140		132.1140	131.8923	(0.168)	0.0000	0.0000	0
2017/05/19	EL28	01/02/2018	132.29	Put	Bond Future	176.0000	0.1760	397.7000	0.3977	125.966	0	0	0
2017/05/19	EL28	01/02/2018	132.31	Put	Bond Future	196.0000	0.1960	417.7000	0.4177	113.112	0	0	0
2017/05/19	EL28	01/02/2018	132.30	Put	Bond Future	186.0000	0.1860	407.7000	0.4077	119.194	0	0	0
2017/05/19	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	ES33	03/08/2017			Bond Future	10.7916	78.0718	10.6827	78.7420	(1.009)	0.0000	0.0000	9,466
2017/05/19	ES33	03/08/2017	10.53	Put	Bond Future	1,625.1600	1.6252	954.9600	0.9550	(41.239)	0	0	0
2017/05/19	ES33	03/08/2017	10.55	Put	Bond Future	1,499.0600	1.4991	828.8600	0.8289	(44.708)	0	0	0
2017/05/19	ES33	03/08/2017	10.54	Put	Bond Future	1,562.0700	1.5621	891.8700	0.8919	(42.905)	0	0	0
2017/05/19	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	ES33	02/11/2017	10.66	Put	Bond Future	1,374.3300	1.3743	690.6500	0.6906	(49.746)	0	0	0
2017/05/19	ES33	02/11/2017			Bond Future	10.8851	75.7731	10.7723	76.4568	(1.036)	0.0000	0.0000	0
2017/05/19	ES33	02/11/2017	10.68	Put	Bond Future	1,250.6900	1.2507	567.0100	0.5670	(54.664)	0	0	0
2017/05/19	ES33	02/11/2017	10.67	Put	Bond Future	1,312.4700	1.3125	628.7900	0.6288	(52.091)	0	0	0
2017/05/19	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	ES33	01/02/2018	10.99	Call	Bond Future	57.0400	0.0570	754.0000	0.7540	1221.879	0	0	0
2017/05/19	ES33	01/02/2018			Bond Future	10.9804	77.2505	10.8637	77.9475	(1.062)	0.0000	0.0000	0
2017/05/19	ES33	01/02/2018	11.00	Call	Bond Future	116.2700	0.1163	813.2300	0.8132	599.432	0	0	0
2017/05/19	ES33	01/02/2018	11.01	Call	Bond Future	175.4200	0.1754	872.3800	0.8724	397.309	0	0	0
2017/05/19	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	ES42	03/08/2017			Bond Future	11.0276	81.1050	10.9135	81.8961	(1.034)	0.0000	0.0000	7,957
2017/05/19	ES42	02/11/2017			Bond Future	11.1213	78.3946	11.0033	79.2015	(1.062)	0.0000	0.0000	0
2017/05/19	ES42	01/02/2018			Bond Future	11.2138	79.9230	11.0917	80.7456	(1.089)	0.0000	0.0000	0
2017/05/19	GOVI	03/08/2017			GOVI	560.2370	560.2370	564.5180	564.5180	0.764	0.0000	0.0000	402
2017/05/19	GOVI	03/08/2017	561.11	Put	GOVI	8,730.0000	0.8730	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	GOVI	03/08/2017	561.09	Put	GOVI	8,530.0000	0.8530	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	GOVI	03/08/2017	561.10	Put	GOVI	8,630.0000	0.8630	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	34,280.0000	3.4280	100.000	0	0	0
2017/05/19	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	34,180.0000	3.4180	100.000	0	0	0
2017/05/19	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	34,080.0000	3.4080	100.000	0	0	0
2017/05/19	GOVI	02/11/2017	572.44	Put	GOVI	14,870.0000	1.4870	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	GOVI	02/11/2017			GOVI	570.9530	570.9530	575.3200	575.3200	0.765	0.0000	0.0000	0
2017/05/19	GOVI	02/11/2017	572.46	Put	GOVI	15,070.0000	1.5070	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	GOVI	02/11/2017	572.45	Put	GOVI	14,970.0000	1.4970	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	28,800.0000	2.8800	100.000	0	0	0
2017/05/19	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	28,700.0000	2.8700	100.000	0	0	0

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2017/05/19	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	28,600.0000	2.8600	100.000	0	0	0
2017/05/19	GOVI	01/02/2018			GOVI	582.0850	582.0850	586.5380	586.5380	0.765	0.0000	0.0000	0
2017/05/19	GOVI	01/02/2018	581.03	Call	GOVI	10,550.0000	1.0550	55,080.0000	5.5080	422.085	0	0	0
2017/05/19	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	GOVI	01/02/2018	581.04	Call	GOVI	10,450.0000	1.0450	54,980.0000	5.4980	426.124	0	0	0
2017/05/19	GOVI	01/02/2018	581.02	Call	GOVI	10,650.0000	1.0650	55,180.0000	5.5180	418.122	0	0	0
2017/05/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/19	IGOV	03/08/2017			Index Future	251.1340	251.1340	250.5800	250.5800	(0.221)	0.0000	0.0000	1,296
2017/05/19	IGOV	02/11/2017			Index Future	256.0050	256.0050	255.4420	255.4420	(0.220)	0.0000	0.0000	0
2017/05/19	IGOV	01/02/2018			Index Future	261.1250	261.1250	260.5510	260.5510	(0.220)	0.0000	0.0000	0
2017/05/19	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/19	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/19	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/19	IS01	21/09/2017			Interest Rate Swap	99.6131	99.6131	99.6115	99.6115	(0.002)	0.0000	0.0000	0
2017/05/19	IS01	21/12/2017			Interest Rate Swap	99.8268	99.8268	99.8207	99.8207	(0.006)	0.0000	0.0000	0
2017/05/19	IS01	15/03/2018			Interest Rate Swap	99.7820	99.7820	99.7699	99.7699	(0.012)	0.0000	0.0000	0
2017/05/19	IS01	21/06/2018			Interest Rate Swap	99.9722	99.9722	99.9469	99.9469	(0.025)	0.0000	0.0000	0
2017/05/19	IS02	18/12/2017			Interest Rate Swap	99.8550	99.8550	99.8489	99.8489	(0.006)	0.0000	0.0000	0
2017/05/19	IS02	16/03/2018			Interest Rate Swap	99.0624	99.0624	99.0504	99.0504	(0.012)	0.0000	0.0000	0
2017/05/19	IS02	15/06/2018			Interest Rate Swap	98.6587	98.6587	98.6339	98.6339	(0.025)	0.0000	0.0000	0
2017/05/19	IS02	21/09/2018			Interest Rate Swap	98.6190	98.6190	98.5823	98.5823	(0.037)	0.0000	0.0000	0
2017/05/19	IS02	21/12/2018			Interest Rate Swap	99.0300	99.0300	98.9800	98.9800	(0.050)	0.0000	0.0000	0
2017/05/19	IS02	15/03/2019			Interest Rate Swap	99.4541	99.4541	99.3914	99.3914	(0.063)	0.0000	0.0000	0
2017/05/19	IS02	21/06/2019			Interest Rate Swap	99.8880	99.8880	99.8092	99.8092	(0.079)	0.0000	0.0000	0
2017/05/19	IS05	17/12/2020			Interest Rate Swap	96.7738	96.7738	96.5942	96.5942	(0.186)	0.0000	0.0000	0
2017/05/19	IS05	16/03/2021			Interest Rate Swap	96.0579	96.0579	95.8529	95.8529	(0.213)	0.0000	0.0000	0
2017/05/19	IS05	15/06/2021			Interest Rate Swap	95.3110	95.3110	95.0792	95.0792	(0.243)	0.0000	0.0000	0
2017/05/19	IS05	21/09/2021			Interest Rate Swap	95.5371	95.5371	95.2753	95.2753	(0.274)	0.0000	0.0000	0
2017/05/19	IS05	21/12/2021			Interest Rate Swap	97.7600	97.7600	97.4718	97.4718	(0.295)	0.0000	0.0000	51
2017/05/19	IS05	15/03/2022			Interest Rate Swap	97.9320	97.9320	97.6185	97.6185	(0.320)	0.0000	0.0000	0
2017/05/19	IS05	21/06/2022			Interest Rate Swap	99.1636	99.1636	98.8256	98.8256	(0.341)	0.0000	0.0000	0
2017/05/19	IS10	17/12/2025			Interest Rate Swap	96.3181	96.3181	95.8072	95.8072	(0.530)	0.0000	0.0000	0
2017/05/19	IS10	16/03/2026			Interest Rate Swap	93.3454	93.3454	92.8266	92.8266	(0.556)	0.0000	0.0000	0
2017/05/19	IS10	15/06/2026			Interest Rate Swap	92.1156	92.1156	91.5785	91.5785	(0.583)	0.0000	0.0000	0
2017/05/19	IS10	21/09/2026			Interest Rate Swap	94.2790	94.2790	93.7152	93.7152	(0.598)	0.0000	0.0000	0
2017/05/19	IS10	21/12/2026			Interest Rate Swap	98.0478	98.0478	97.4580	97.4580	(0.602)	0.0000	0.0000	0
2017/05/19	IS10	15/03/2027			Interest Rate Swap	96.6661	96.6661	96.0388	96.0388	(0.649)	0.0000	0.0000	0
2017/05/19	IS10	21/06/2027			Interest Rate Swap	98.7366	98.7366	98.0905	98.0905	(0.654)	0.0000	0.0000	0

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2017/05/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/19	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/05/19	JBAF	19/07/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/05/19	JBAF	16/08/2017			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/05/19	JBAF	20/09/2017			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/19	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/05/19	JBAF	15/11/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/05/19	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/19	JBAF	20/03/2018			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	1,500
2017/05/19	JBAF	20/06/2018			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/05/19	JBAF	19/09/2018			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2017/05/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/19	JBAF	19/12/2018			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	0
2017/05/19	JBAF	20/03/2019			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2017/05/19	R023	03/08/2017	8.60	Put	Bond Future	315.0600	0.3151	227.5000	0.2275	(27.792)	0	0	0
2017/05/19	R023	03/08/2017			Bond Future	8.1496	101.6230	8.0501	102.0576	(1.221)	0.0000	0.0000	32,302
2017/05/19	R023	03/08/2017	8.59	Put	Bond Future	324.1000	0.3241	234.5100	0.2345	(27.643)	0	0	0
2017/05/19	R023	03/08/2017	8.60	Call	Bond Future	2,252.6900	2.2527	2,599.8200	2.5998	15.410	0	0	0
2017/05/19	R023	03/08/2017	8.58	Call	Bond Future	2,186.0800	2.1861	2,529.0900	2.5291	15.691	0	0	0
2017/05/19	R023	03/08/2017	8.59	Call	Bond Future	2,219.2200	2.2192	2,564.3200	2.5643	15.551	0	0	0
2017/05/19	R023	03/08/2017	8.58	Put	Bond Future	333.5000	0.3335	241.8200	0.2418	(27.490)	0	0	0
2017/05/19	R023	02/11/2017	8.56	Call	Bond Future	2,260.2600	2.2603	2,574.8200	2.5748	13.917	0	0	0
2017/05/19	R023	02/11/2017			Bond Future	8.1749	99.6361	8.0694	100.0799	(1.290)	0.0000	0.0000	0
2017/05/19	R023	02/11/2017	8.57	Call	Bond Future	2,289.0600	2.2891	2,605.4900	2.6055	13.824	0	0	0
2017/05/19	R023	02/11/2017	8.58	Call	Bond Future	2,318.2600	2.3183	2,636.5300	2.6365	13.729	0	0	0
2017/05/19	R023	02/11/2017	8.56	Put	Bond Future	660.6300	0.6606	531.3900	0.5314	(19.563)	0	0	0
2017/05/19	R023	02/11/2017	8.58	Put	Bond Future	636.4400	0.6364	510.9100	0.5109	(19.724)	0	0	0
2017/05/19	R023	02/11/2017	8.57	Put	Bond Future	648.3300	0.6483	520.9600	0.5210	(19.646)	0	0	0
2017/05/19	R023	01/02/2018			Bond Future	8.1958	101.5788	8.0839	102.0313	(1.366)	0.0000	0.0000	0
2017/05/19	R023	01/02/2018	8.32	Call	Bond Future	1,950.7900	1.9508	2,208.2700	2.2083	13.199	0	0	0
2017/05/19	R023	01/02/2018	8.33	Call	Bond Future	1,973.7900	1.9738	2,232.9300	2.2329	13.129	0	0	0
2017/05/19	R023	01/02/2018	8.31	Put	Bond Future	1,469.3000	1.4693	1,272.6100	1.2726	(13.387)	0	0	0
2017/05/19	R023	01/02/2018	8.33	Put	Bond Future	1,434.7000	1.4347	1,241.3400	1.2413	(13.477)	0	0	0
2017/05/19	R023	01/02/2018	8.32	Put	Bond Future	1,451.7500	1.4518	1,256.7300	1.2567	(13.433)	0	0	0
2017/05/19	R023	01/02/2018	8.31	Call	Bond Future	1,928.2700	1.9283	2,184.0800	2.1841	13.266	0	0	0
2017/05/19	R035	03/08/2017			Bond Future	9.6000	97.7742	9.4918	98.6484	(1.128)	0.0000	0.0000	9,951
2017/05/19	R035	03/08/2017	9.52	Put	Bond Future	645.0800	0.6451	0.0000	0.0000	(100.000)	0	0	0

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2017/05/19	R035	03/08/2017	9.50	Put	Bond Future	807.3500	0.8073	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	R035	03/08/2017	9.51	Put	Bond Future	726.1600	0.7262	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	66.9000	0.0669	100.000	0	0	0
2017/05/19	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	148.0900	0.1481	100.000	0	0	0
2017/05/19	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	229.1700	0.2292	100.000	0	0	0
2017/05/19	R035	02/11/2017			Bond Future	9.6550	95.1432	9.5432	96.0348	(1.157)	0.0000	0.0000	0
2017/05/19	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	454.5400	0.4545	100.000	0	0	0
2017/05/19	R035	02/11/2017	9.59	Put	Bond Future	516.9900	0.5170	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	R035	02/11/2017	9.61	Put	Bond Future	357.4100	0.3574	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	R035	02/11/2017	9.60	Put	Bond Future	437.1500	0.4372	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	534.2800	0.5343	100.000	0	0	0
2017/05/19	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	374.7000	0.3747	100.000	0	0	0
2017/05/19	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R035	01/02/2018			Bond Future	9.7094	96.9981	9.5940	97.9073	(1.188)	0.0000	0.0000	0
2017/05/19	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R035	01/02/2018	9.75	Call	Bond Future	317.0400	0.3170	1,226.2400	1.2262	286.778	0	0	0
2017/05/19	R035	01/02/2018	9.73	Call	Bond Future	161.1400	0.1611	1,070.3400	1.0703	564.230	0	0	0
2017/05/19	R035	01/02/2018	9.74	Call	Bond Future	239.1400	0.2391	1,148.3400	1.1483	380.196	0	0	0
2017/05/19	R186	03/08/2017	8.93	Put	Bond Future	1,243.2700	1.2433	945.3100	0.9453	(23.966)	0	0	0
2017/05/19	R186	03/08/2017	9.35	Call	Bond Future	4,088.1900	4.0882	4,727.1400	4.7271	15.629	0	0	0
2017/05/19	R186	03/08/2017			Bond Future	8.7980	112.0660	8.6838	112.8392	(1.298)	0.0000	0.0000	88,907
2017/05/19	R186	03/08/2017	8.90	Call	Bond Future	2,010.7500	2.0107	2,471.6600	2.4717	22.922	0	0	0
2017/05/19	R186	03/08/2017	9.50	Call	Bond Future	4,896.8400	4.8968	5,575.0300	5.5750	13.850	0	0	0
2017/05/19	R186	03/08/2017	8.85	Put	Bond Future	1,473.1600	1.4732	1,136.4900	1.1365	(22.854)	0	0	750
2017/05/19	R186	03/08/2017	8.92	Put	Bond Future	1,270.4400	1.2704	967.7500	0.9678	(23.826)	0	0	0
2017/05/19	R186	03/08/2017	8.93	Call	Bond Future	2,128.1200	2.1281	2,603.3400	2.6033	22.331	0	0	0
2017/05/19	R186	03/08/2017	8.91	Call	Bond Future	2,049.4800	2.0495	2,515.1900	2.5152	22.723	0	0	0
2017/05/19	R186	03/08/2017	9.00	Put	Bond Future	1,065.0600	1.0651	799.4200	0.7994	(24.941)	0	0	2,604
2017/05/19	R186	03/08/2017	8.90	Put	Bond Future	1,326.1200	1.3261	1,013.8500	1.0139	(23.548)	0	0	1,050
2017/05/19	R186	03/08/2017	9.50	Put	Bond Future	298.6800	0.2987	203.6900	0.2037	(31.803)	0	0	6,500
2017/05/19	R186	03/08/2017	9.35	Put	Bond Future	450.6900	0.4507	316.4600	0.3165	(29.783)	0	0	750
2017/05/19	R186	03/08/2017	8.85	Call	Bond Future	1,822.9900	1.8230	2,259.5000	2.2595	23.945	0	0	0
2017/05/19	R186	03/08/2017	8.92	Call	Bond Future	2,088.6000	2.0886	2,559.0900	2.5591	22.527	0	0	0
2017/05/19	R186	03/08/2017	9.00	Call	Bond Future	2,415.2100	2.4152	2,922.7500	2.9227	21.014	0	0	0
2017/05/19	R186	03/08/2017	8.91	Put	Bond Future	1,298.0600	1.2981	990.5900	0.9906	(23.687)	0	0	0
2017/05/19	R186	02/11/2017	8.88	Call	Bond Future	2,545.0100	2.5450	2,974.4400	2.9744	16.873	0	0	0
2017/05/19	R186	02/11/2017	8.89	Put	Bond Future	2,254.7400	2.2547	1,898.6800	1.8987	(15.792)	0	0	0
2017/05/19	R186	02/11/2017			Bond Future	8.8406	114.2093	8.7215	114.9982	(1.348)	0.0000	0.0000	4
2017/05/19	R186	02/11/2017	8.89	Call	Bond Future	2,579.3200	2.5793	3,012.1500	3.0121	16.781	0	0	0
2017/05/19	R186	02/11/2017	8.90	Call	Bond Future	2,614.2000	2.6142	3,050.4000	3.0504	16.686	0	0	0
2017/05/19	R186	02/11/2017	8.88	Put	Bond Future	2,286.0800	2.2861	1,926.6200	1.9266	(15.724)	0	0	0
2017/05/19	R186	02/11/2017	8.90	Put	Bond Future	2,224.0200	2.2240	1,871.3300	1.8713	(15.858)	0	0	0
2017/05/19	R186	01/02/2018	8.96	Call	Bond Future	3,296.6100	3.2966	3,742.1300	3.7421	13.514	0	0	0
2017/05/19	R186	01/02/2018			Bond Future	8.8805	111.1332	8.7563	111.9375	(1.399)	0.0000	0.0000	0
2017/05/19	R186	01/02/2018	8.97	Call	Bond Future	3,330.6600	3.3307	3,778.8400	3.7788	13.456	0	0	0
2017/05/19	R186	01/02/2018	8.98	Call	Bond Future	3,365.2700	3.3653	3,816.1100	3.8161	13.397	0	0	0

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2017/05/19	R186	01/02/2018	8.96	Put	Bond Future	2,786.4600	2.7865	2,427.7100	2.4277	(12.875)	0	0	0
2017/05/19	R186	01/02/2018	8.98	Put	Bond Future	2,727.2000	2.7272	2,373.7700	2.3738	(12.959)	0	0	0
2017/05/19	R186	01/02/2018	8.97	Put	Bond Future	2,756.5300	2.7565	2,400.4400	2.4004	(12.918)	0	0	0
2017/05/19	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R197	03/08/2017			Bond Future	297.9937	297.9937	297.7194	297.7194	(0.092)	0.0000	0.0000	2,350
2017/05/19	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R197	03/08/2017	308.05	Put	Bond Future	10,056.2800	10.0563	10,330.6300	10.3306	2.728	0	0	0
2017/05/19	R197	03/08/2017	308.07	Put	Bond Future	10,076.2800	10.0763	10,350.6300	10.3506	2.723	0	0	0
2017/05/19	R197	03/08/2017	308.06	Put	Bond Future	10,066.2800	10.0663	10,340.6300	10.3406	2.725	0	0	0
2017/05/19	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R197	02/11/2017			Bond Future	303.7735	303.7735	303.4964	303.4964	(0.091)	0.0000	0.0000	0
2017/05/19	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R197	02/11/2017	305.15	Put	Bond Future	1,376.4900	1.3765	1,653.6000	1.6536	20.132	0	0	0
2017/05/19	R197	02/11/2017	305.17	Put	Bond Future	1,396.4900	1.3965	1,673.6000	1.6736	19.843	0	0	0
2017/05/19	R197	02/11/2017	305.16	Put	Bond Future	1,386.4900	1.3865	1,663.6000	1.6636	19.986	0	0	0
2017/05/19	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R197	01/02/2018			Bond Future	302.7947	302.7947	302.5118	302.5118	(0.093)	0.0000	0.0000	0
2017/05/19	R197	01/02/2018	301.67	Call	Bond Future	1,124.7300	1.1247	841.7900	0.8418	(25.156)	0	0	0
2017/05/19	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R197	01/02/2018	301.68	Call	Bond Future	1,114.7300	1.1147	831.7900	0.8318	(25.382)	0	0	0
2017/05/19	R197	01/02/2018	301.66	Call	Bond Future	1,134.7300	1.1347	851.7900	0.8518	(24.935)	0	0	0
2017/05/19	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R202	03/08/2017			Bond Future	244.2897	244.2897	242.7674	242.7674	(0.623)	0.0000	0.0000	30,577
2017/05/19	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R202	03/08/2017	258.35	Put	Bond Future	14,060.2500	14.0603	15,582.5500	15.5826	10.827	0	0	0
2017/05/19	R202	03/08/2017	258.37	Put	Bond Future	14,080.2500	14.0803	15,602.5500	15.6026	10.812	0	0	0
2017/05/19	R202	03/08/2017	258.36	Put	Bond Future	14,070.2500	14.0703	15,592.5500	15.5926	10.819	0	0	0
2017/05/19	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R202	02/11/2017			Bond Future	249.0278	249.0278	247.4782	247.4782	(0.622)	0.0000	0.0000	0
2017/05/19	R202	02/11/2017	253.89	Put	Bond Future	4,862.1700	4.8622	6,411.7800	6.4118	31.871	0	0	0
2017/05/19	R202	02/11/2017	253.91	Put	Bond Future	4,882.1700	4.8822	6,431.7800	6.4318	31.740	0	0	0
2017/05/19	R202	02/11/2017	253.90	Put	Bond Future	4,872.1700	4.8722	6,421.7800	6.4218	31.805	0	0	0
2017/05/19	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	379.2800	0.3793	100.000	0	0	0
2017/05/19	R202	01/02/2018			Bond Future	250.2614	250.2614	248.6807	248.6807	(0.632)	0.0000	0.0000	0
2017/05/19	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	399.2800	0.3993	100.000	0	0	0
2017/05/19	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	389.2800	0.3893	100.000	0	0	0
2017/05/19	R202	01/02/2018	249.06	Call	Bond Future	1,201.3900	1.2014	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	R202	01/02/2018	249.07	Call	Bond Future	1,191.3900	1.1914	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	R202	01/02/2018	249.08	Call	Bond Future	1,181.3900	1.1814	0.0000	0.0000	(100.000)	0	0	0

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2017/05/19	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R203	03/08/2017			Bond Future	7.2377	103.3463	7.1150	103.3594	(1.695)	0.0000	0.0000	0
2017/05/19	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R203	03/08/2017	4.87	Put	Bond Future	253.4700	0.2535	240.3700	0.2404	(5.168)	0	0	0
2017/05/19	R203	03/08/2017	4.89	Put	Bond Future	251.3200	0.2513	238.2200	0.2382	(5.212)	0	0	0
2017/05/19	R203	03/08/2017	4.88	Put	Bond Future	252.3900	0.2524	239.2900	0.2393	(5.190)	0	0	0
2017/05/19	R204	03/08/2017	7.77	Put	Bond Future	57.9600	0.0580	37.9100	0.0379	(34.593)	0	0	0
2017/05/19	R204	03/08/2017			Bond Future	7.4403	101.7509	7.3540	101.8620	(1.160)	0.0000	0.0000	41,529
2017/05/19	R204	03/08/2017	7.76	Put	Bond Future	60.4800	0.0605	39.7100	0.0397	(34.342)	0	0	0
2017/05/19	R204	03/08/2017	7.75	Call	Bond Future	460.6200	0.4606	550.2600	0.5503	19.461	0	0	0
2017/05/19	R204	03/08/2017	7.76	Call	Bond Future	470.8200	0.4708	561.1900	0.5612	19.194	0	0	0
2017/05/19	R204	03/08/2017	7.77	Call	Bond Future	481.0900	0.4811	572.1800	0.5722	18.934	0	0	0
2017/05/19	R204	03/08/2017	7.75	Put	Bond Future	63.0800	0.0631	41.5800	0.0416	(34.084)	0	0	0
2017/05/19	R204	02/11/2017	7.76	Put	Bond Future	32.1400	0.0321	18.0600	0.0181	(43.808)	0	0	0
2017/05/19	R204	02/11/2017			Bond Future	7.3641	103.6970	7.2570	103.8110	(1.455)	0.0000	0.0000	0
2017/05/19	R204	02/11/2017	7.75	Put	Bond Future	33.6100	0.0336	18.9600	0.0190	(43.588)	0	0	0
2017/05/19	R204	02/11/2017	7.76	Call	Bond Future	451.9600	0.4520	551.9600	0.5520	22.126	0	0	0
2017/05/19	R204	02/11/2017	7.74	Call	Bond Future	433.8100	0.4338	532.6600	0.5327	22.786	0	0	0
2017/05/19	R204	02/11/2017	7.75	Call	Bond Future	442.8600	0.4429	542.2900	0.5423	22.452	0	0	0
2017/05/19	R204	02/11/2017	7.74	Put	Bond Future	35.1400	0.0351	19.9100	0.0199	(43.341)	0	0	0
2017/05/19	R204	01/02/2018	7.27	Call	Bond Future	294.8600	0.2949	360.3700	0.3604	22.217	0	0	0
2017/05/19	R204	01/02/2018			Bond Future	7.2057	101.6785	7.0667	101.7948	(1.929)	0.0000	0.0000	0
2017/05/19	R204	01/02/2018	7.25	Call	Bond Future	285.3900	0.2854	349.7700	0.3498	22.559	0	0	0
2017/05/19	R204	01/02/2018	7.26	Call	Bond Future	290.1000	0.2901	355.0500	0.3551	22.389	0	0	0
2017/05/19	R204	01/02/2018	7.25	Put	Bond Future	248.3800	0.2484	196.4500	0.1964	(20.907)	0	0	0
2017/05/19	R204	01/02/2018	7.27	Put	Bond Future	241.1400	0.2411	190.3400	0.1903	(21.067)	0	0	0
2017/05/19	R204	01/02/2018	7.26	Put	Bond Future	244.7300	0.2447	193.3700	0.1934	(20.986)	0	0	0
2017/05/19	R207	03/08/2017	8.19	Call	Bond Future	1,454.9300	1.4549	1,659.2200	1.6592	14.041	0	0	51
2017/05/19	R207	03/08/2017			Bond Future	7.5267	99.8600	7.4285	100.0743	(1.304)	0.0000	0.0000	45,809
2017/05/19	R207	03/08/2017	8.39	Put	Bond Future	7.4500	0.0075	3.7300	0.0037	(49.933)	0	0	0
2017/05/19	R207	03/08/2017	8.41	Put	Bond Future	6.6500	0.0067	3.3100	0.0033	(50.226)	0	0	0
2017/05/19	R207	03/08/2017	8.19	Put	Bond Future	22.0100	0.0220	11.9900	0.0120	(45.525)	0	0	0
2017/05/19	R207	03/08/2017	8.40	Put	Bond Future	7.0400	0.0070	3.5100	0.0035	(50.142)	0	0	0
2017/05/19	R207	03/08/2017	8.41	Call	Bond Future	1,909.0700	1.9091	2,120.0400	2.1200	11.051	0	0	0
2017/05/19	R207	03/08/2017	8.39	Call	Bond Future	1,867.3100	1.8673	2,077.9000	2.0779	11.278	0	0	0
2017/05/19	R207	03/08/2017	8.40	Call	Bond Future	1,888.1800	1.8882	2,098.9600	2.0990	11.163	0	0	0
2017/05/19	R207	02/11/2017			Bond Future	7.4920	101.7699	7.3814	101.9891	(1.476)	0.0000	0.0000	0
2017/05/19	R207	02/11/2017	8.03	Put	Bond Future	95.8800	0.0959	64.2600	0.0643	(32.979)	0	0	0
2017/05/19	R207	02/11/2017	8.05	Put	Bond Future	90.1900	0.0902	60.1900	0.0602	(33.263)	0	0	0
2017/05/19	R207	02/11/2017	8.03	Call	Bond Future	1,153.6400	1.1536	1,341.2500	1.3413	16.262	0	0	0
2017/05/19	R207	02/11/2017	8.04	Put	Bond Future	93.0000	0.0930	62.1900	0.0622	(33.129)	0	0	0
2017/05/19	R207	02/11/2017	8.04	Call	Bond Future	1,170.2900	1.1703	1,358.7100	1.3587	16.100	0	0	0
2017/05/19	R207	02/11/2017	8.05	Call	Bond Future	1,187.0000	1.1870	1,376.2300	1.3762	15.942	0	0	0
2017/05/19	R207	01/02/2018			Bond Future	7.4311	100.1121	7.3052	100.3356	(1.694)	0.0000	0.0000	0
2017/05/19	R207	01/02/2018	7.60	Put	Bond Future	447.8600	0.4479	360.2800	0.3603	(19.555)	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
2017/05/19	R207	01/02/2018	7.62	Put	Bond Future	433.7800	0.4338	348.2300	0.3482	(19.722)	0	0	0
2017/05/19	R207	01/02/2018	7.60	Call	Bond Future	746.7100	0.7467	882.6400	0.8826	18.204	0	0	0
2017/05/19	R207	01/02/2018	7.61	Put	Bond Future	440.7800	0.4408	354.2100	0.3542	(19.640)	0	0	0
2017/05/19	R207	01/02/2018	7.61	Call	Bond Future	757.2800	0.7573	894.2200	0.8942	18.083	0	0	0
2017/05/19	R207	01/02/2018	7.62	Call	Bond Future	767.9300	0.7679	905.8900	0.9059	17.965	0	0	0
2017/05/19	R208	03/08/2017	8.32	Call	Bond Future	2,039.7200	2.0397	2,310.0300	2.3100	13.252	0	0	0
2017/05/19	R208	03/08/2017			Bond Future	7.6700	99.5065	7.5744	99.8011	(1.247)	0.0000	0.0000	32,968
2017/05/19	R208	03/08/2017	8.30	Call	Bond Future	1,985.2700	1.9853	2,253.8200	2.2538	13.527	0	0	0
2017/05/19	R208	03/08/2017	8.31	Call	Bond Future	2,012.4100	2.0124	2,281.8600	2.2819	13.389	0	0	0
2017/05/19	R208	03/08/2017	8.30	Put	Bond Future	71.7400	0.0717	45.7000	0.0457	(36.298)	0	0	0
2017/05/19	R208	03/08/2017	8.32	Put	Bond Future	66.2000	0.0662	41.9200	0.0419	(36.677)	0	0	0
2017/05/19	R208	03/08/2017	8.31	Put	Bond Future	68.8800	0.0689	43.7400	0.0437	(36.498)	0	0	0
2017/05/19	R208	02/11/2017	8.18	Put	Bond Future	208.9300	0.2089	153.1400	0.1531	(26.703)	0	0	0
2017/05/19	R208	02/11/2017			Bond Future	7.6636	98.0077	7.5597	98.3087	(1.355)	0.0000	0.0000	0
2017/05/19	R208	02/11/2017	8.20	Put	Bond Future	198.2600	0.1983	144.8600	0.1449	(26.934)	0	0	0
2017/05/19	R208	02/11/2017	8.19	Put	Bond Future	203.6300	0.2036	149.0300	0.1490	(26.813)	0	0	0
2017/05/19	R208	02/11/2017	8.18	Call	Bond Future	1,689.3100	1.6893	1,934.5500	1.9346	14.517	0	0	0
2017/05/19	R208	02/11/2017	8.19	Call	Bond Future	1,712.4100	1.7124	1,958.8400	1.9588	14.391	0	0	0
2017/05/19	R208	02/11/2017	8.20	Call	Bond Future	1,735.4200	1.7354	1,983.0500	1.9831	14.269	0	0	0
2017/05/19	R208	01/02/2018	7.85	Put	Bond Future	720.3700	0.7204	601.5800	0.6016	(16.490)	0	0	0
2017/05/19	R208	01/02/2018			Bond Future	7.6448	99.9186	7.5318	100.2255	(1.479)	0.0000	0.0000	0
2017/05/19	R208	01/02/2018	7.84	Put	Bond Future	730.9400	0.7309	610.8700	0.6109	(16.427)	0	0	0
2017/05/19	R208	01/02/2018	7.85	Call	Bond Future	1,274.4300	1.2744	1,462.5300	1.4625	14.760	0	0	0
2017/05/19	R208	01/02/2018	7.83	Call	Bond Future	1,241.5200	1.2415	1,427.0700	1.4271	14.945	0	0	0
2017/05/19	R208	01/02/2018	7.84	Call	Bond Future	1,258.0900	1.2581	1,444.9100	1.4449	14.849	0	0	0
2017/05/19	R208	01/02/2018	7.83	Put	Bond Future	741.2900	0.7413	619.9500	0.6199	(16.369)	0	0	0
2017/05/19	R209	03/08/2017			Bond Future	9.5660	73.6113	9.4580	74.3419	(1.129)	0.0000	0.0000	70,969
2017/05/19	R209	03/08/2017	9.44	Call	Bond Future	1,384.7300	1.3847	1,715.3700	1.7154	23.878	0	0	0
2017/05/19	R209	03/08/2017	9.43	Put	Bond Future	2,278.1700	2.2782	1,873.7800	1.8738	(17.751)	0	0	0
2017/05/19	R209	03/08/2017	9.45	Put	Bond Future	2,199.2800	2.1993	1,803.7700	1.8038	(17.984)	0	0	0
2017/05/19	R209	03/08/2017	9.44	Put	Bond Future	2,238.4200	2.2384	1,838.4700	1.8385	(17.868)	0	0	0
2017/05/19	R209	03/08/2017	9.45	Call	Bond Future	1,413.9000	1.4139	1,748.9800	1.7490	23.699	0	0	0
2017/05/19	R209	03/08/2017	9.43	Call	Bond Future	1,356.0600	1.3561	1,682.2600	1.6823	24.055	0	0	0
2017/05/19	R209	02/11/2017	9.52	Put	Bond Future	3,053.1800	3.0532	2,675.3800	2.6754	(12.374)	0	0	0
2017/05/19	R209	02/11/2017	8.30	Put	Bond Future	9,882.2700	9.8823	9,209.9300	9.2099	(6.803)	0	0	0
2017/05/19	R209	02/11/2017			Bond Future	9.6140	71.8692	9.5029	72.6143	(1.156)	0.0000	0.0000	476
2017/05/19	R209	02/11/2017	10.00	Call	Bond Future	4,165.3800	4.1654	4,664.2500	4.6643	11.977	0	0	0
2017/05/19	R209	02/11/2017	9.54	Put	Bond Future	2,981.2600	2.9813	2,609.3100	2.6093	(12.476)	0	0	0
2017/05/19	R209	02/11/2017	9.53	Put	Bond Future	3,017.0600	3.0171	2,642.1900	2.6422	(12.425)	0	0	0
2017/05/19	R209	02/11/2017	9.54	Call	Bond Future	2,486.1200	2.4861	2,859.2800	2.8593	15.010	0	0	0
2017/05/19	R209	02/11/2017	10.60	Put	Bond Future	715.9100	0.7159	589.9600	0.5900	(17.593)	0	0	1,300
2017/05/19	R209	02/11/2017	9.00	Put	Bond Future	5,380.9900	5.3810	4,853.3900	4.8534	(9.805)	0	0	0
2017/05/19	R209	02/11/2017	9.52	Call	Bond Future	2,423.4100	2.4234	2,790.7200	2.7907	15.157	0	0	0
2017/05/19	R209	02/11/2017	10.00	Put	Bond Future	1,665.6000	1.6656	1,419.3600	1.4194	(14.784)	0	0	3,360
2017/05/19	R209	02/11/2017	10.60	Call	Bond Future	6,845.7800	6.8458	7,464.9400	7.4649	9.044	0	0	0
2017/05/19	R209	02/11/2017	8.30	Call	Bond Future	275.1300	0.2751	347.9000	0.3479	26.449	0	0	2,800

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
2017/05/19	R209	02/11/2017	9.00	Call	Bond Future	1,114.2600	1.1143	1,331.7700	1.3318	19.521	0	0	4,100
2017/05/19	R209	02/11/2017	9.53	Call	Bond Future	2,454.6500	2.4547	2,824.8900	2.8249	15.083	0	0	0
2017/05/19	R209	01/02/2018	9.72	Call	Bond Future	3,587.3900	3.5874	4,005.5700	4.0056	11.657	0	0	0
2017/05/19	R209	01/02/2018	9.73	Call	Bond Future	3,621.3100	3.6213	4,041.8100	4.0418	11.612	0	0	0
2017/05/19	R209	01/02/2018			Bond Future	9.6603	73.2705	9.5460	74.0301	(1.183)	0.0000	0.0000	0
2017/05/19	R209	01/02/2018	9.71	Call	Bond Future	3,553.8600	3.5539	3,969.7300	3.9697	11.702	0	0	0
2017/05/19	R209	01/02/2018	9.71	Put	Bond Future	3,227.1800	3.2272	2,883.4000	2.8834	(10.653)	0	0	0
2017/05/19	R209	01/02/2018	9.73	Put	Bond Future	3,163.8600	3.1639	2,824.7100	2.8247	(10.720)	0	0	0
2017/05/19	R209	01/02/2018	9.72	Put	Bond Future	3,195.2800	3.1953	2,853.8100	2.8538	(10.687)	0	0	0
2017/05/19	R210	03/08/2017	196.29	Put	Bond Future	8,772.4800	8.7725	9,087.4500	9.0875	3.590	0	0	0
2017/05/19	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R210	03/08/2017			Bond Future	187.5175	187.5175	187.2026	187.2026	(0.168)	0.0000	0.0000	1,675
2017/05/19	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R210	03/08/2017	196.28	Put	Bond Future	8,762.4800	8.7625	9,077.4500	9.0775	3.595	0	0	0
2017/05/19	R210	03/08/2017	196.30	Put	Bond Future	8,782.4800	8.7825	9,097.4500	9.0975	3.586	0	0	0
2017/05/19	R210	02/11/2017	192.08	Put	Bond Future	3,325.5800	3.3256	3,645.0300	3.6450	9.606	0	0	0
2017/05/19	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R210	02/11/2017			Bond Future	188.7544	188.7544	188.4350	188.4350	(0.169)	0.0000	0.0000	0
2017/05/19	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R210	02/11/2017	192.07	Put	Bond Future	3,315.5800	3.3156	3,635.0300	3.6350	9.635	0	0	0
2017/05/19	R210	02/11/2017	192.09	Put	Bond Future	3,335.5800	3.3356	3,655.0300	3.6550	9.577	0	0	0
2017/05/19	R210	01/02/2018			Bond Future	192.5293	192.5293	192.2035	192.2035	(0.169)	0.0000	0.0000	0
2017/05/19	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	156.5000	0.1565	100.000	0	0	0
2017/05/19	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	176.5000	0.1765	100.000	0	0	0
2017/05/19	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	166.5000	0.1665	100.000	0	0	0
2017/05/19	R210	01/02/2018	192.36	Call	Bond Future	169.3000	0.1693	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	R210	01/02/2018	192.37	Call	Bond Future	159.3000	0.1593	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	R210	01/02/2018	192.38	Call	Bond Future	149.3000	0.1493	0.0000	0.0000	(100.000)	0	0	0
2017/05/19	R212	03/08/2017			Bond Future	148.8085	148.8085	148.9043	148.9043	0.064	0.0000	0.0000	4,858
2017/05/19	R212	03/08/2017	153.34	Put	Bond Future	4,531.5200	4.5315	4,435.6900	4.4357	(2.115)	0	0	0
2017/05/19	R212	03/08/2017	153.36	Put	Bond Future	4,551.5200	4.5515	4,455.6900	4.4557	(2.105)	0	0	0
2017/05/19	R212	03/08/2017	153.35	Put	Bond Future	4,541.5200	4.5415	4,445.6900	4.4457	(2.110)	0	0	0
2017/05/19	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R212	02/11/2017			Bond Future	151.6947	151.6947	151.7936	151.7936	0.065	0.0000	0.0000	0
2017/05/19	R212	02/11/2017	152.40	Put	Bond Future	705.3200	0.7053	606.3600	0.6064	(14.031)	0	0	0
2017/05/19	R212	02/11/2017	152.42	Put	Bond Future	725.3200	0.7253	626.3600	0.6264	(13.644)	0	0	0
2017/05/19	R212	02/11/2017	152.41	Put	Bond Future	715.3200	0.7153	616.3600	0.6164	(13.834)	0	0	0
2017/05/19	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R212	01/02/2018	154.71	Put	Bond Future	2,041.7100	2.0417	1,940.9100	1.9409	(4.937)	0	0	0
2017/05/19	R212	01/02/2018			Bond Future	152.6683	152.6683	152.7691	152.7691	0.066	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
2017/05/19	R212	01/02/2018	154.70	Put	Bond Future	2,031.7100	2.0317	1,930.9100	1.9309	(4.961)	0	0	0
2017/05/19	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/19	R212	01/02/2018	154.69	Put	Bond Future	2,021.7100	2.0217	1,920.9100	1.9209	(4.986)	0	0	0
2017/05/19	R213	03/08/2017	9.33	Put	Bond Future	1,602.5400	1.6025	1,275.4400	1.2754	(20.411)	0	0	0
2017/05/19	R213	03/08/2017			Bond Future	9.2947	85.5660	9.1864	86.2928	(1.165)	0.0000	0.0000	55,673
2017/05/19	R213	03/08/2017	9.35	Put	Bond Future	1,540.8500	1.5409	1,222.5800	1.2226	(20.655)	0	0	0
2017/05/19	R213	03/08/2017	9.34	Put	Bond Future	1,571.4000	1.5714	1,248.7300	1.2487	(20.534)	0	0	0
2017/05/19	R213	03/08/2017	9.33	Call	Bond Future	1,837.7200	1.8377	2,237.3700	2.2374	21.747	0	0	0
2017/05/19	R213	03/08/2017	9.34	Call	Bond Future	1,873.0100	1.8730	2,277.0900	2.2771	21.574	0	0	0
2017/05/19	R213	03/08/2017	9.35	Call	Bond Future	1,908.8300	1.9088	2,317.3100	2.3173	21.399	0	0	0
2017/05/19	R213	02/11/2017	9.36	Put	Bond Future	2,540.9700	2.5410	2,195.8100	2.1958	(13.584)	0	0	0
2017/05/19	R213	02/11/2017			Bond Future	9.3434	83.6525	9.2316	84.3938	(1.197)	0.0000	0.0000	0
2017/05/19	R213	02/11/2017	9.35	Put	Bond Future	2,573.4500	2.5735	2,225.3100	2.2253	(13.528)	0	0	0
2017/05/19	R213	02/11/2017	9.36	Call	Bond Future	2,650.3000	2.6503	3,046.3800	3.0464	14.945	0	0	0
2017/05/19	R213	02/11/2017	9.34	Call	Bond Future	2,583.9000	2.5839	2,974.0100	2.9740	15.098	0	0	0
2017/05/19	R213	02/11/2017	9.35	Call	Bond Future	2,616.9800	2.6170	3,010.0800	3.0101	15.021	0	0	0
2017/05/19	R213	02/11/2017	9.34	Put	Bond Future	2,606.2400	2.6062	2,255.1100	2.2551	(13.473)	0	0	0
2017/05/19	R213	01/02/2018	9.42	Call	Bond Future	3,337.3900	3.3374	3,744.1800	3.7442	12.189	0	0	0
2017/05/19	R213	01/02/2018			Bond Future	9.3912	85.2835	9.2757	86.0392	(1.230)	0.0000	0.0000	0
2017/05/19	R213	01/02/2018	9.43	Call	Bond Future	3,370.3900	3.3704	3,779.5700	3.7796	12.140	0	0	0
2017/05/19	R213	01/02/2018	9.41	Put	Bond Future	3,182.0300	3.1820	2,830.7000	2.8307	(11.041)	0	0	0
2017/05/19	R213	01/02/2018	9.43	Put	Bond Future	3,118.5100	3.1185	2,771.9600	2.7720	(11.113)	0	0	0
2017/05/19	R213	01/02/2018	9.42	Put	Bond Future	3,150.2900	3.1503	2,801.3500	2.8013	(11.076)	0	0	0
2017/05/19	R213	01/02/2018	9.41	Call	Bond Future	3,304.2700	3.3043	3,708.6700	3.7087	12.239	0	0	0
2017/05/19	R214	03/08/2017	9.51	Call	Bond Future	1,187.3600	1.1874	1,502.4800	1.5025	26.540	0	0	0
2017/05/19	R214	03/08/2017			Bond Future	9.7318	73.1652	9.6188	73.9556	(1.162)	0.0000	0.0000	35,526
2017/05/19	R214	03/08/2017	9.52	Call	Bond Future	1,213.9600	1.2140	1,533.7700	1.5338	26.344	0	0	0
2017/05/19	R214	03/08/2017	9.53	Call	Bond Future	1,240.9300	1.2409	1,565.4400	1.5654	26.151	0	0	0
2017/05/19	R214	03/08/2017	9.51	Put	Bond Future	2,751.9700	2.7520	2,276.6600	2.2767	(17.272)	0	0	0
2017/05/19	R214	03/08/2017	9.53	Put	Bond Future	2,662.1600	2.6622	2,196.2400	2.1962	(17.502)	0	0	0
2017/05/19	R214	03/08/2017	9.52	Put	Bond Future	2,706.8200	2.7068	2,236.2000	2.2362	(17.386)	0	0	0
2017/05/19	R214	02/11/2017	9.60	Call	Bond Future	2,307.3900	2.3074	2,679.7100	2.6797	16.136	0	0	0
2017/05/19	R214	02/11/2017			Bond Future	9.7826	71.2680	9.6663	72.0741	(1.189)	0.0000	0.0000	0
2017/05/19	R214	02/11/2017	9.58	Call	Bond Future	2,247.2700	2.2473	2,613.3700	2.6134	16.291	0	0	0
2017/05/19	R214	02/11/2017	9.59	Call	Bond Future	2,277.1200	2.2771	2,646.3300	2.6463	16.214	0	0	0
2017/05/19	R214	02/11/2017	9.60	Put	Bond Future	3,579.6300	3.5796	3,145.8600	3.1459	(12.118)	0	0	0
2017/05/19	R214	02/11/2017	9.58	Put	Bond Future	3,661.1200	3.6611	3,221.1300	3.2211	(12.018)	0	0	0
2017/05/19	R214	02/11/2017	9.59	Put	Bond Future	3,620.1100	3.6201	3,183.2300	3.1832	(12.068)	0	0	0
2017/05/19	R214	01/02/2018			Bond Future	9.8327	72.6576	9.7131	73.4794	(1.217)	0.0000	0.0000	0
2017/05/19	R214	01/02/2018	9.82	Put	Bond Future	3,638.7500	3.6388	3,252.8700	3.2529	(10.605)	0	0	0
2017/05/19	R214	01/02/2018	9.84	Put	Bond Future	3,571.5900	3.5716	3,190.6400	3.1906	(10.666)	0	0	0
2017/05/19	R214	01/02/2018	9.83	Put	Bond Future	3,605.0400	3.6050	3,221.6300	3.2216	(10.635)	0	0	0
2017/05/19	R214	01/02/2018	9.84	Call	Bond Future	3,621.0900	3.6211	4,062.0000	4.0620	12.176	0	0	0
2017/05/19	R214	01/02/2018	9.82	Call	Bond Future	3,552.1200	3.5521	3,988.1000	3.9881	12.274	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
2017/05/19	R214	01/02/2018	9.83	Call	Bond Future	3,586.5300	3.5865	4,024.9800	4.0250	12.225	0	0	0
2017/05/19	R248	03/08/2017			Bond Future	9.8344	93.3760	9.7212	94.3749	(1.151)	0.0000	0.0000	69,161
2017/05/19	R248	03/08/2017	9.57	Call	Bond Future	1,479.0500	1.4791	1,858.0500	1.8581	25.625	0	0	0
2017/05/19	R248	03/08/2017	9.56	Put	Bond Future	3,903.3800	3.9034	3,277.9000	3.2779	(16.024)	0	0	0
2017/05/19	R248	03/08/2017	9.58	Put	Bond Future	3,784.5300	3.7845	3,170.2000	3.1702	(16.233)	0	0	0
2017/05/19	R248	03/08/2017	9.57	Put	Bond Future	3,843.6500	3.8437	3,223.7400	3.2237	(16.128)	0	0	0
2017/05/19	R248	03/08/2017	9.58	Call	Bond Future	1,511.3500	1.5113	1,895.9300	1.8959	25.446	0	0	0
2017/05/19	R248	03/08/2017	9.56	Call	Bond Future	1,447.2000	1.4472	1,820.6300	1.8206	25.804	0	0	0
2017/05/19	R248	02/11/2017	9.66	Put	Bond Future	4,868.4600	4.8685	4,304.5200	4.3045	(11.584)	0	0	0
2017/05/19	R248	02/11/2017			Bond Future	9.8884	90.7243	9.7718	91.7430	(1.179)	0.0000	0.0000	226
2017/05/19	R248	02/11/2017	9.65	Put	Bond Future	4,921.5900	4.9216	4,353.8300	4.3538	(11.536)	0	0	0
2017/05/19	R248	02/11/2017	9.64	Call	Bond Future	2,780.2800	2.7803	3,227.3600	3.2274	16.080	0	0	0
2017/05/19	R248	02/11/2017	9.65	Call	Bond Future	2,816.9500	2.8169	3,267.8400	3.2678	16.006	0	0	0
2017/05/19	R248	02/11/2017	9.66	Call	Bond Future	2,853.8800	2.8539	3,308.5900	3.3086	15.933	0	0	0
2017/05/19	R248	02/11/2017	9.64	Put	Bond Future	4,975.1400	4.9751	4,403.5700	4.4036	(11.489)	0	0	0
2017/05/19	R248	01/02/2018	9.90	Put	Bond Future	4,860.5300	4.8605	4,363.9900	4.3640	(10.216)	0	0	0
2017/05/19	R248	01/02/2018	9.89	Call	Bond Future	4,460.1000	4.4601	4,999.1200	4.9991	12.085	0	0	0
2017/05/19	R248	01/02/2018			Bond Future	9.9418	92.4931	9.8217	93.5317	(1.208)	0.0000	0.0000	0
2017/05/19	R248	01/02/2018	9.90	Call	Bond Future	4,501.7600	4.5018	5,043.8300	5.0438	12.041	0	0	0
2017/05/19	R248	01/02/2018	9.91	Call	Bond Future	4,543.6000	4.5436	5,088.7000	5.0887	11.997	0	0	0
2017/05/19	R248	01/02/2018	9.89	Put	Bond Future	4,905.1700	4.9052	4,405.5800	4.4056	(10.185)	0	0	0
2017/05/19	R248	01/02/2018	9.91	Put	Bond Future	4,816.2300	4.8162	4,322.7200	4.3227	(10.247)	0	0	0

Total

799880