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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/05/2017 TO 26/05/2017

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
2017/05/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	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
2017/05/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	2025	03/08/2017			Bond Future	129.3131	129.3131	129.0648	129.0648	(0.192)	0.0000	0.0000	2,414
2017/05/26	2025	03/08/2017	133.96	Put	Bond Future	4,646.9400	4.6469	4,895.2200	4.8952	5.343	0	0	0
2017/05/26	2025	03/08/2017	133.98	Put	Bond Future	4,666.9400	4.6669	4,915.2200	4.9152	5.320	0	0	0
2017/05/26	2025	03/08/2017	133.97	Put	Bond Future	4,656.9400	4.6569	4,905.2200	4.9052	5.331	0	0	0
2017/05/26	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2025	02/11/2017			Bond Future	131.8206	131.8206	131.5677	131.5677	(0.192)	0.0000	0.0000	0
2017/05/26	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2025	02/11/2017	132.96	Put	Bond Future	1,139.4200	1.1394	1,392.2500	1.3922	22.189	0	0	0
2017/05/26	2025	02/11/2017	132.98	Put	Bond Future	1,159.4200	1.1594	1,412.2500	1.4122	21.807	0	0	0
2017/05/26	2025	02/11/2017	132.97	Put	Bond Future	1,149.4200	1.1494	1,402.2500	1.4022	21.996	0	0	0
2017/05/26	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2025	01/02/2018	133.89	Put	Bond Future	790.9600	0.7910	1,048.4000	1.0484	32.548	0	0	0
2017/05/26	2025	01/02/2018			Bond Future	133.0990	133.0990	132.8416	132.8416	(0.193)	0.0000	0.0000	0
2017/05/26	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2025	01/02/2018	133.88	Put	Bond Future	780.9600	0.7810	1,038.4000	1.0384	32.965	0	0	0
2017/05/26	2025	01/02/2018	133.90	Put	Bond Future	800.9600	0.8010	1,058.4000	1.0584	32.141	0	0	0
2017/05/26	2029	01/02/2018			Bond Future	104.0435	104.0435	103.7358	103.7358	(0.296)	0.0000	0.0000	0
2017/05/26	2030	03/08/2017	9.33	Call	Bond Future	2,100.3300	2.1003	2,175.3600	2.1754	3.572	0	0	0
2017/05/26	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2030	03/08/2017			Bond Future	9.0255	92.5841	9.0148	92.6591	(0.119)	0.0000	0.0000	32,390
2017/05/26	2030	03/08/2017	9.34	Call	Bond Future	2,168.2000	2.1682	2,243.2300	2.2432	3.460	0	0	0
2017/05/26	2030	03/08/2017	9.35	Call	Bond Future	2,235.9900	2.2360	2,311.0200	2.3110	3.356	0	0	0
2017/05/26	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2030	02/11/2017			Bond Future	9.0649	94.3551	9.0538	94.4317	(0.122)	0.0000	0.0000	0
2017/05/26	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2030	02/11/2017	9.34	Call	Bond Future	1,875.0300	1.8750	1,951.6500	1.9516	4.086	0	0	0
2017/05/26	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2030	02/11/2017	9.35	Call	Bond Future	1,942.1900	1.9422	2,018.8100	2.0188	3.945	0	0	0
2017/05/26	2030	02/11/2017	9.36	Call	Bond Future	2,009.2700	2.0093	2,085.8900	2.0859	3.813	0	0	0
2017/05/26	2030	01/02/2018			Bond Future	9.1022	92.1880	9.0907	92.2667	(0.127)	0.0000	0.0000	0
2017/05/26	2030	01/02/2018	9.38	Call	Bond Future	1,865.8200	1.8658	1,944.5300	1.9445	4.219	0	0	0

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2017/05/26	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2030	01/02/2018	9.39	Call	Bond Future	1,932.0200	1.9320	2,010.7300	2.0107	4.074	0	0	0
2017/05/26	2030	01/02/2018	9.37	Call	Bond Future	1,799.5600	1.7996	1,878.2700	1.8783	4.374	0	0	0
2017/05/26	2032	03/08/2017	9.43	Put	Bond Future	1,060.3300	1.0603	1,021.6700	1.0217	(3.646)	0	0	0
2017/05/26	2032	03/08/2017			Bond Future	9.1743	95.5450	9.1636	95.6254	(0.116)	0.0000	0.0000	26,589
2017/05/26	2032	03/08/2017	9.45	Put	Bond Future	1,012.1100	1.0121	974.5100	0.9745	(3.715)	0	0	0
2017/05/26	2032	03/08/2017	9.44	Put	Bond Future	1,036.0800	1.0361	997.9400	0.9979	(3.681)	0	0	0
2017/05/26	2032	03/08/2017	9.44	Call	Bond Future	3,011.0800	3.0111	3,053.3800	3.0534	1.405	0	0	0
2017/05/26	2032	03/08/2017	9.43	Call	Bond Future	2,962.1000	2.9621	3,003.8800	3.0039	1.410	0	0	0
2017/05/26	2032	03/08/2017	9.45	Call	Bond Future	3,060.2500	3.0602	3,103.0900	3.1031	1.400	0	0	0
2017/05/26	2032	02/11/2017			Bond Future	9.2180	93.2147	9.2069	93.2969	(0.120)	0.0000	0.0000	0
2017/05/26	2032	02/11/2017	9.48	Put	Bond Future	1,992.4600	1.9925	1,952.9600	1.9530	(1.982)	0	0	0
2017/05/26	2032	02/11/2017	9.50	Put	Bond Future	1,936.3000	1.9363	1,897.4700	1.8975	(2.005)	0	0	0
2017/05/26	2032	02/11/2017	9.48	Call	Bond Future	3,916.2300	3.9162	3,958.9100	3.9589	1.090	0	0	0
2017/05/26	2032	02/11/2017	9.49	Put	Bond Future	1,964.2200	1.9642	1,925.0600	1.9251	(1.994)	0	0	0
2017/05/26	2032	02/11/2017	9.49	Call	Bond Future	3,960.2600	3.9603	4,003.2800	4.0033	1.086	0	0	0
2017/05/26	2032	02/11/2017	9.50	Call	Bond Future	4,004.5400	4.0045	4,047.8900	4.0479	1.083	0	0	0
2017/05/26	2032	01/02/2018	9.55	Put	Bond Future	2,700.1000	2.7001	2,660.2100	2.6602	(1.477)	0	0	0
2017/05/26	2032	01/02/2018			Bond Future	9.2597	95.0305	9.2483	95.1149	(0.124)	0.0000	0.0000	0
2017/05/26	2032	01/02/2018	9.57	Put	Bond Future	2,644.1100	2.6441	2,604.7500	2.6048	(1.489)	0	0	0
2017/05/26	2032	01/02/2018	9.55	Call	Bond Future	4,801.6000	4.8016	4,846.1800	4.8462	0.928	0	0	0
2017/05/26	2032	01/02/2018	9.56	Put	Bond Future	2,672.1400	2.6721	2,632.5100	2.6325	(1.483)	0	0	0
2017/05/26	2032	01/02/2018	9.56	Call	Bond Future	4,844.8200	4.8448	4,889.6600	4.8897	0.926	0	0	0
2017/05/26	2032	01/02/2018	9.57	Call	Bond Future	4,887.8900	4.8879	4,933.0000	4.9330	0.923	0	0	0
2017/05/26	2033	03/08/2017	113.14	Put	Bond Future	6,851.3400	6.8513	7,539.2500	7.5392	10.041	0	0	0
2017/05/26	2033	03/08/2017			Bond Future	106.2887	106.2887	105.6008	105.6008	(0.647)	0.0000	0.0000	6,134
2017/05/26	2033	03/08/2017	113.13	Put	Bond Future	6,841.3400	6.8413	7,529.2500	7.5292	10.055	0	0	0
2017/05/26	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2033	03/08/2017	113.12	Put	Bond Future	6,831.3400	6.8313	7,519.2500	7.5192	10.070	0	0	0
2017/05/26	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2033	02/11/2017			Bond Future	107.2730	107.2730	106.5718	106.5718	(0.654)	0.0000	0.0000	0
2017/05/26	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2033	02/11/2017	110.07	Put	Bond Future	2,797.0300	2.7970	3,498.1600	3.4982	25.067	0	0	0
2017/05/26	2033	02/11/2017	110.09	Put	Bond Future	2,817.0300	2.8170	3,518.1600	3.5182	24.889	0	0	0
2017/05/26	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2033	02/11/2017	110.08	Put	Bond Future	2,807.0300	2.8070	3,508.1600	3.5082	24.978	0	0	0
2017/05/26	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2033	01/02/2018			Bond Future	109.4136	109.4136	108.6990	108.6990	(0.653)	0.0000	0.0000	0
2017/05/26	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2033	01/02/2018	109.64	Put	Bond Future	226.3500	0.2264	941.0100	0.9410	315.732	0	0	0
2017/05/26	2033	01/02/2018	109.66	Put	Bond Future	246.3500	0.2464	961.0100	0.9610	290.099	0	0	0

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2017/05/26	2033	01/02/2018	109.65	Put	Bond Future	236.3500	0.2364	951.0100	0.9510	302.374	0	0	0
2017/05/26	2037	03/08/2017	9.57	Call	Bond Future	2,524.3600	2.5244	2,511.7800	2.5118	(0.498)	0	0	0
2017/05/26	2037	03/08/2017			Bond Future	9.4745	91.5899	9.4740	91.5941	(0.005)	0.0000	0.0000	57,059
2017/05/26	2037	03/08/2017	9.58	Call	Bond Future	2,570.5500	2.5706	2,558.0200	2.5580	(0.487)	0	0	0
2017/05/26	2037	03/08/2017	9.56	Put	Bond Future	1,780.0100	1.7800	1,763.1800	1.7632	(0.946)	0	0	0
2017/05/26	2037	03/08/2017	9.57	Put	Bond Future	1,744.4000	1.7444	1,727.6300	1.7276	(0.961)	0	0	0
2017/05/26	2037	03/08/2017	9.58	Put	Bond Future	1,709.4900	1.7095	1,692.7700	1.6928	(0.978)	0	0	0
2017/05/26	2037	03/08/2017	9.56	Call	Bond Future	2,478.7600	2.4788	2,466.1200	2.4661	(0.510)	0	0	0
2017/05/26	2037	02/11/2017			Bond Future	9.5197	93.3419	9.5191	93.3463	(0.006)	0.0000	0.0000	233
2017/05/26	2037	02/11/2017	9.66	Call	Bond Future	3,873.1800	3.8732	3,865.6100	3.8656	(0.195)	0	0	0
2017/05/26	2037	02/11/2017	9.65	Put	Bond Future	2,777.5800	2.7776	2,765.5800	2.7656	(0.432)	0	0	0
2017/05/26	2037	02/11/2017	9.67	Put	Bond Future	2,706.0900	2.7061	2,694.1600	2.6942	(0.441)	0	0	0
2017/05/26	2037	02/11/2017	9.66	Put	Bond Future	2,741.6600	2.7417	2,729.6900	2.7297	(0.437)	0	0	0
2017/05/26	2037	02/11/2017	9.65	Call	Bond Future	3,829.1800	3.8292	3,821.5800	3.8216	(0.198)	0	0	0
2017/05/26	2037	02/11/2017	9.67	Call	Bond Future	3,917.4100	3.9174	3,909.8800	3.9099	(0.192)	0	0	0
2017/05/26	2037	01/02/2018			Bond Future	9.5635	90.9048	9.5629	90.9099	(0.007)	0.0000	0.0000	0
2017/05/26	2037	01/02/2018	9.81	Put	Bond Future	3,212.2500	3.2123	3,202.1900	3.2022	(0.313)	0	0	0
2017/05/26	2037	01/02/2018	9.83	Put	Bond Future	3,148.3200	3.1483	3,138.3100	3.1383	(0.318)	0	0	0
2017/05/26	2037	01/02/2018	9.82	Put	Bond Future	3,180.1500	3.1801	3,170.1200	3.1701	(0.315)	0	0	0
2017/05/26	2037	01/02/2018	9.82	Call	Bond Future	5,211.0000	5.2110	5,206.0400	5.2060	(0.095)	0	0	0
2017/05/26	2037	01/02/2018	9.81	Call	Bond Future	5,165.2400	5.1652	5,160.2500	5.1602	(0.097)	0	0	0
2017/05/26	2037	01/02/2018	9.83	Call	Bond Future	5,256.9200	5.2569	5,251.9800	5.2520	(0.094)	0	0	0
2017/05/26	2038	03/08/2017			Bond Future	130.3683	130.3683	130.3948	130.3948	0.020	0.0000	0.0000	22,539
2017/05/26	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2038	03/08/2017	141.16	Put	Bond Future	10,791.7200	10.7917	10,765.2000	10.7652	(0.246)	0	0	0
2017/05/26	2038	03/08/2017	141.18	Put	Bond Future	10,811.7200	10.8117	10,785.2000	10.7852	(0.245)	0	0	0
2017/05/26	2038	03/08/2017	141.17	Put	Bond Future	10,801.7200	10.8017	10,775.2000	10.7752	(0.246)	0	0	0
2017/05/26	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2038	02/11/2017			Bond Future	132.8963	132.8963	132.9235	132.9235	0.021	0.0000	0.0000	0
2017/05/26	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2038	02/11/2017	136.80	Put	Bond Future	3,903.7400	3.9037	3,876.4600	3.8765	(0.699)	0	0	0
2017/05/26	2038	02/11/2017	136.82	Put	Bond Future	3,923.7400	3.9237	3,896.4600	3.8965	(0.695)	0	0	0
2017/05/26	2038	02/11/2017	136.81	Put	Bond Future	3,913.7400	3.9137	3,886.4600	3.8865	(0.697)	0	0	0
2017/05/26	2038	01/02/2018	136.95	Put	Bond Future	2,922.8800	2.9229	2,894.5900	2.8946	(0.968)	0	0	0
2017/05/26	2038	01/02/2018			Bond Future	134.0271	134.0271	134.0554	134.0554	0.021	0.0000	0.0000	0
2017/05/26	2038	01/02/2018	136.94	Put	Bond Future	2,912.8800	2.9129	2,884.5900	2.8846	(0.971)	0	0	0
2017/05/26	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2038	01/02/2018	136.93	Put	Bond Future	2,902.8800	2.9029	2,874.5900	2.8746	(0.975)	0	0	0
2017/05/26	2040	03/08/2017			Bond Future	9.5653	95.0053	9.5596	95.0548	(0.059)	0.0000	0.0000	13,856
2017/05/26	2040	03/08/2017	9.61	Put	Bond Future	2,092.5700	2.0926	2,053.5400	2.0535	(1.865)	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
2017/05/26	2040	03/08/2017	9.63	Put	Bond Future	2,011.1100	2.0111	1,972.7200	1.9727	(1.909)	0	0	0
2017/05/26	2040	03/08/2017	9.61	Call	Bond Future	2,484.4300	2.4844	2,494.9000	2.4949	0.421	0	0	0
2017/05/26	2040	03/08/2017	9.62	Put	Bond Future	2,051.5500	2.0516	2,012.8300	2.0128	(1.887)	0	0	0
2017/05/26	2040	03/08/2017	9.62	Call	Bond Future	2,530.6300	2.5306	2,541.4100	2.5414	0.426	0	0	0
2017/05/26	2040	03/08/2017	9.63	Call	Bond Future	2,577.2900	2.5773	2,588.4000	2.5884	0.431	0	0	0
2017/05/26	2040	02/11/2017			Bond Future	9.6114	96.8226	9.6056	96.8732	(0.060)	0.0000	0.0000	0
2017/05/26	2040	02/11/2017	9.66	Call	Bond Future	3,809.7200	3.8097	3,825.7900	3.8258	0.422	0	0	0
2017/05/26	2040	02/11/2017	9.65	Put	Bond Future	3,430.4600	3.4305	3,395.7400	3.3957	(1.012)	0	0	0
2017/05/26	2040	02/11/2017	9.67	Put	Bond Future	3,346.8600	3.3469	3,312.5400	3.3125	(1.025)	0	0	0
2017/05/26	2040	02/11/2017	9.66	Put	Bond Future	3,388.5900	3.3886	3,354.0700	3.3541	(1.019)	0	0	0
2017/05/26	2040	02/11/2017	9.67	Call	Bond Future	3,854.3300	3.8543	3,870.6000	3.8706	0.422	0	0	0
2017/05/26	2040	02/11/2017	9.65	Call	Bond Future	3,765.1200	3.7651	3,780.9900	3.7810	0.422	0	0	0
2017/05/26	2040	01/02/2018	9.89	Call	Bond Future	5,572.1500	5.5722	5,594.3700	5.5944	0.399	0	0	0
2017/05/26	2040	01/02/2018			Bond Future	9.6564	94.2030	9.6504	94.2552	(0.063)	0.0000	0.0000	0
2017/05/26	2040	01/02/2018	9.87	Call	Bond Future	5,476.2100	5.4762	5,498.1100	5.4981	0.400	0	0	0
2017/05/26	2040	01/02/2018	9.88	Call	Bond Future	5,524.1000	5.5241	5,546.1500	5.5462	0.399	0	0	0
2017/05/26	2040	01/02/2018	9.87	Put	Bond Future	3,664.6300	3.6646	3,634.2900	3.6343	(0.828)	0	0	0
2017/05/26	2040	01/02/2018	9.88	Put	Bond Future	3,629.0800	3.6291	3,598.8900	3.5989	(0.832)	0	0	0
2017/05/26	2040	01/02/2018	9.89	Put	Bond Future	3,593.8200	3.5938	3,563.8000	3.5638	(0.835)	0	0	0
2017/05/26	2044	03/08/2017			Bond Future	9.6300	91.8057	9.6243	91.8555	(0.058)	0.0000	0.0000	21,797
2017/05/26	2044	03/08/2017	9.62	Put	Bond Future	2,367.8300	2.3678	2,326.6800	2.3267	(1.738)	0	0	0
2017/05/26	2044	03/08/2017	9.64	Put	Bond Future	2,279.0700	2.2791	2,238.5300	2.2385	(1.779)	0	0	0
2017/05/26	2044	03/08/2017	9.63	Put	Bond Future	2,323.1500	2.3231	2,282.3000	2.2823	(1.758)	0	0	0
2017/05/26	2044	03/08/2017	9.64	Call	Bond Future	2,367.8900	2.3679	2,377.1700	2.3772	0.392	0	0	0
2017/05/26	2044	03/08/2017	9.62	Call	Bond Future	2,279.7500	2.2797	2,288.4200	2.2884	0.380	0	0	0
2017/05/26	2044	03/08/2017	9.63	Call	Bond Future	2,323.5900	2.3236	2,332.5600	2.3326	0.386	0	0	0
2017/05/26	2044	02/11/2017	9.68	Call	Bond Future	3,681.8400	3.6818	3,697.0200	3.6970	0.412	0	0	0
2017/05/26	2044	02/11/2017			Bond Future	9.6759	93.5617	9.6701	93.6126	(0.060)	0.0000	0.0000	200
2017/05/26	2044	02/11/2017	9.66	Call	Bond Future	3,594.9600	3.5950	3,609.7500	3.6098	0.411	0	0	0
2017/05/26	2044	02/11/2017	9.67	Call	Bond Future	3,638.2700	3.6383	3,653.2500	3.6532	0.412	0	0	0
2017/05/26	2044	02/11/2017	9.66	Put	Bond Future	3,734.3400	3.7343	3,698.2600	3.6983	(0.966)	0	0	0
2017/05/26	2044	02/11/2017	9.68	Put	Bond Future	3,645.7400	3.6457	3,610.0500	3.6100	(0.979)	0	0	0
2017/05/26	2044	02/11/2017	9.67	Put	Bond Future	3,689.8400	3.6898	3,653.9500	3.6539	(0.973)	0	0	0
2017/05/26	2044	01/02/2018			Bond Future	9.7207	91.0038	9.7146	91.0563	(0.062)	0.0000	0.0000	0
2017/05/26	2044	01/02/2018	9.89	Put	Bond Future	3,906.0400	3.9060	3,874.7600	3.8748	(0.801)	0	0	0
2017/05/26	2044	01/02/2018	9.91	Put	Bond Future	3,831.9600	3.8320	3,800.9900	3.8010	(0.808)	0	0	0
2017/05/26	2044	01/02/2018	9.89	Call	Bond Future	5,356.5300	5.3565	5,377.7300	5.3777	0.396	0	0	0
2017/05/26	2044	01/02/2018	9.90	Put	Bond Future	3,868.7000	3.8687	3,837.5700	3.8376	(0.805)	0	0	0
2017/05/26	2044	01/02/2018	9.90	Call	Bond Future	5,403.6300	5.4036	5,424.9800	5.4250	0.395	0	0	0
2017/05/26	2044	01/02/2018	9.91	Call	Bond Future	5,451.1800	5.4512	5,472.6900	5.4727	0.395	0	0	0
2017/05/26	2046	03/08/2017	141.17	Put	Bond Future	13,128.0700	13.1281	13,102.3800	13.1024	(0.196)	0	0	0
2017/05/26	2046	03/08/2017			Bond Future	128.0419	128.0419	128.0676	128.0676	0.020	0.0000	0.0000	22,790
2017/05/26	2046	03/08/2017	141.19	Put	Bond Future	13,148.0700	13.1481	13,122.3800	13.1224	(0.195)	0	0	0
2017/05/26	2046	03/08/2017	141.18	Put	Bond Future	13,138.0700	13.1381	13,112.3800	13.1124	(0.196)	0	0	0
2017/05/26	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/26	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2046	02/11/2017			Bond Future	128.9415	128.9415	128.9682	128.9682	0.021	0.0000	0.0000	0
2017/05/26	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2046	02/11/2017	136.30	Put	Bond Future	7,358.4700	7.3585	7,331.8000	7.3318	(0.362)	0	0	0
2017/05/26	2046	02/11/2017	136.32	Put	Bond Future	7,378.4700	7.3785	7,351.8000	7.3518	(0.361)	0	0	0
2017/05/26	2046	02/11/2017	136.31	Put	Bond Future	7,368.4700	7.3685	7,341.8000	7.3418	(0.362)	0	0	0
2017/05/26	2046	01/02/2018	132.92	Put	Bond Future	1,405.4500	1.4054	1,377.7300	1.3777	(1.972)	0	0	0
2017/05/26	2046	01/02/2018			Bond Future	131.5145	131.5145	131.5423	131.5423	0.021	0.0000	0.0000	0
2017/05/26	2046	01/02/2018	132.91	Put	Bond Future	1,395.4500	1.3954	1,367.7300	1.3677	(1.986)	0	0	0
2017/05/26	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2046	01/02/2018	132.90	Put	Bond Future	1,385.4500	1.3854	1,357.7300	1.3577	(2.001)	0	0	0
2017/05/26	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2050	03/08/2017			Bond Future	135.4753	135.4753	135.1942	135.1942	(0.208)	0.0000	0.0000	26,059
2017/05/26	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2050	03/08/2017	149.22	Put	Bond Future	13,744.6900	13.7447	14,025.8100	14.0258	2.045	0	0	0
2017/05/26	2050	03/08/2017	149.24	Put	Bond Future	13,764.6900	13.7647	14,045.8100	14.0458	2.042	0	0	0
2017/05/26	2050	03/08/2017	149.23	Put	Bond Future	13,754.6900	13.7547	14,035.8100	14.0358	2.044	0	0	0
2017/05/26	2050	02/11/2017	144.66	Put	Bond Future	6,557.5900	6.5576	6,844.0000	6.8440	4.368	0	0	0
2017/05/26	2050	02/11/2017	144.67	Put	Bond Future	6,567.5900	6.5676	6,854.0000	6.8540	4.361	0	0	0
2017/05/26	2050	02/11/2017			Bond Future	138.1024	138.1024	137.8160	137.8160	(0.207)	0.0000	0.0000	0
2017/05/26	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2050	02/11/2017	144.65	Put	Bond Future	6,547.5900	6.5476	6,834.0000	6.8340	4.374	0	0	0
2017/05/26	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2050	01/02/2018			Bond Future	139.1664	139.1664	138.8749	138.8749	(0.209)	0.0000	0.0000	0
2017/05/26	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2050	01/02/2018	140.23	Put	Bond Future	1,063.6000	1.0636	1,355.0800	1.3551	27.405	0	0	0
2017/05/26	2050	01/02/2018	140.25	Put	Bond Future	1,083.6000	1.0836	1,375.0800	1.3751	26.899	0	0	0
2017/05/26	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	2050	01/02/2018	140.24	Put	Bond Future	1,073.6000	1.0736	1,365.0800	1.3651	27.150	0	0	0
2017/05/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	AL37	03/08/2017			Index Future	547.4030	547.4030	547.2590	547.2590	(0.026)	0.0000	0.0000	0
2017/05/26	AL37	02/11/2017			Index Future	557.8750	557.8750	557.7290	557.7290	(0.026)	0.0000	0.0000	0
2017/05/26	AL37	01/02/2018			Index Future	568.7430	568.7430	568.5970	568.5970	(0.026)	0.0000	0.0000	0

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2017/05/26	AL7T	03/08/2017			Index Future	632.1010	632.1010	632.4900	632.4900	0.062	0.0000	0.0000	0
2017/05/26	AL7T	02/11/2017			Index Future	644.1920	644.1920	644.5900	644.5900	0.062	0.0000	0.0000	0
2017/05/26	AL7T	01/02/2018			Index Future	656.7420	656.7420	657.1520	657.1520	0.062	0.0000	0.0000	0
2017/05/26	ALBI	03/08/2017			Index Future	571.1520	571.1520	571.3980	571.3980	0.043	0.0000	0.0000	600
2017/05/26	ALBI	02/11/2017			Index Future	582.0780	582.0780	582.3290	582.3290	0.043	0.0000	0.0000	0
2017/05/26	ALBI	01/02/2018			Index Future	593.4170	593.4170	593.6770	593.6770	0.044	0.0000	0.0000	0
2017/05/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	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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2017/05/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/26	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	EL28	03/08/2017			Bond Future	128.7284	128.7284	128.7568	128.7568	0.022	0.0000	0.0000	0
2017/05/26	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	EL28	03/08/2017	135.16	Put	Bond Future	6,431.5500	6.4315	6,403.2300	6.4032	(0.440)	0	0	0
2017/05/26	EL28	03/08/2017	135.18	Put	Bond Future	6,451.5500	6.4515	6,423.2300	6.4232	(0.439)	0	0	0
2017/05/26	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	EL28	03/08/2017	135.17	Put	Bond Future	6,441.5500	6.4415	6,413.2300	6.4132	(0.440)	0	0	0
2017/05/26	EL28	02/11/2017			Bond Future	129.4809	129.4809	129.5099	129.5099	0.022	0.0000	0.0000	0
2017/05/26	EL28	02/11/2017	133.87	Put	Bond Future	4,389.1200	4.3891	4,360.0800	4.3601	(0.662)	0	0	0
2017/05/26	EL28	02/11/2017	133.89	Put	Bond Future	4,409.1200	4.4091	4,380.0800	4.3801	(0.659)	0	0	0
2017/05/26	EL28	02/11/2017	133.88	Put	Bond Future	4,399.1200	4.3991	4,370.0800	4.3701	(0.660)	0	0	0
2017/05/26	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	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
2017/05/26	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	EL28	01/02/2018			Bond Future	132.0647	132.0647	132.0950	132.0950	0.023	0.0000	0.0000	0
2017/05/26	EL28	01/02/2018	132.29	Put	Bond Future	225.2800	0.2253	195.0400	0.1950	(13.423)	0	0	0
2017/05/26	EL28	01/02/2018	132.31	Put	Bond Future	245.2800	0.2453	215.0400	0.2150	(12.329)	0	0	0
2017/05/26	EL28	01/02/2018	132.30	Put	Bond Future	235.2800	0.2353	205.0400	0.2050	(12.853)	0	0	0
2017/05/26	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	ES33	03/08/2017			Bond Future	10.5539	79.5462	10.5480	79.5838	(0.057)	0.0000	0.0000	9,466
2017/05/26	ES33	03/08/2017	10.53	Put	Bond Future	150.7800	0.1508	113.1900	0.1132	(24.930)	0	0	0
2017/05/26	ES33	03/08/2017	10.55	Put	Bond Future	24.6800	0.0247	0.0000	0.0000	(100.000)	0	0	0
2017/05/26	ES33	03/08/2017	10.54	Put	Bond Future	87.6900	0.0877	50.1000	0.0501	(42.867)	0	0	0
2017/05/26	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	12.9100	0.0129	100.000	0	0	0
2017/05/26	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	ES33	02/11/2017			Bond Future	10.6393	77.2760	10.6331	77.3144	(0.058)	0.0000	0.0000	0
2017/05/26	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	ES33	02/11/2017	10.66	Call	Bond Future	128.5400	0.1285	166.9700	0.1670	29.897	0	0	0
2017/05/26	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	ES33	02/11/2017	10.67	Call	Bond Future	190.4000	0.1904	228.8300	0.2288	20.184	0	0	0
2017/05/26	ES33	02/11/2017	10.68	Call	Bond Future	252.1800	0.2522	290.6100	0.2906	15.239	0	0	0
2017/05/26	ES33	01/02/2018	10.99	Call	Bond Future	1,587.8600	1.5879	1,627.5700	1.6276	2.501	0	0	0
2017/05/26	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	ES33	01/02/2018			Bond Future	10.7263	78.7814	10.7198	78.8211	(0.061)	0.0000	0.0000	0
2017/05/26	ES33	01/02/2018	11.00	Call	Bond Future	1,647.0900	1.6471	1,686.8000	1.6868	2.411	0	0	0
2017/05/26	ES33	01/02/2018	11.01	Call	Bond Future	1,706.2400	1.7062	1,745.9500	1.7459	2.327	0	0	0
2017/05/26	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	ES42	03/08/2017			Bond Future	10.7898	82.7699	10.7890	82.7760	(0.008)	0.0000	0.0000	7,957
2017/05/26	ES42	02/11/2017			Bond Future	10.8754	80.0916	10.8745	80.0979	(0.008)	0.0000	0.0000	0
2017/05/26	ES42	01/02/2018			Bond Future	10.9597	81.6517	10.9587	81.6588	(0.009)	0.0000	0.0000	0
2017/05/26	GOVI	03/08/2017			GOVI	569.4620	569.4620	569.7270	569.7270	0.047	0.0000	0.0000	403
2017/05/26	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	GOVI	03/08/2017	561.09	Call	GOVI	83,720.0000	8.3720	86,370.0000	8.6370	3.165	0	0	0
2017/05/26	GOVI	03/08/2017	561.10	Call	GOVI	83,620.0000	8.3620	86,270.0000	8.6270	3.169	0	0	0
2017/05/26	GOVI	03/08/2017	561.11	Call	GOVI	83,520.0000	8.3520	86,170.0000	8.6170	3.173	0	0	0
2017/05/26	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	GOVI	02/11/2017			GOVI	580.3560	580.3560	580.6270	580.6270	0.047	0.0000	0.0000	0
2017/05/26	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	GOVI	02/11/2017	572.44	Call	GOVI	79,160.0000	7.9160	81,870.0000	8.1870	3.423	0	0	0
2017/05/26	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	GOVI	02/11/2017	572.45	Call	GOVI	79,060.0000	7.9060	81,770.0000	8.1770	3.428	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
2017/05/26	GOVI	02/11/2017	572.46	Call	GOVI	78,960.0000	7.8960	81,670.0000	8.1670	3.432	0	0	0
2017/05/26	GOVI	01/02/2018			GOVI	591.6610	591.6610	591.9420	591.9420	0.047	0.0000	0.0000	0
2017/05/26	GOVI	01/02/2018	581.03	Call	GOVI	106,310.0000	10.6310	109,120.0000	10.9120	2.643	0	0	0
2017/05/26	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	GOVI	01/02/2018	581.04	Call	GOVI	106,210.0000	10.6210	109,020.0000	10.9020	2.646	0	0	0
2017/05/26	GOVI	01/02/2018	581.02	Call	GOVI	106,410.0000	10.6410	109,220.0000	10.9220	2.641	0	0	0
2017/05/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/26	IGOV	03/08/2017			Index Future	250.6930	250.6930	250.3100	250.3100	(0.153)	0.0000	0.0000	1,296
2017/05/26	IGOV	02/11/2017			Index Future	255.5540	255.5540	255.1650	255.1650	(0.152)	0.0000	0.0000	0
2017/05/26	IGOV	01/02/2018			Index Future	260.6530	260.6530	260.2570	260.2570	(0.152)	0.0000	0.0000	0
2017/05/26	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/26	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/26	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/26	IS01	21/09/2017			Interest Rate Swap	99.6175	99.6175	99.6130	99.6130	(0.005)	0.0000	0.0000	0
2017/05/26	IS01	21/12/2017			Interest Rate Swap	99.8022	99.8022	99.8019	99.8019	0.000	0.0000	0.0000	0
2017/05/26	IS01	15/03/2018			Interest Rate Swap	99.7355	99.7355	99.7365	99.7365	0.001	0.0000	0.0000	0
2017/05/26	IS01	21/06/2018			Interest Rate Swap	99.8699	99.8699	99.8818	99.8818	0.012	0.0000	0.0000	0
2017/05/26	IS02	18/12/2017			Interest Rate Swap	99.8325	99.8325	99.8325	99.8325	0.000	0.0000	0.0000	0
2017/05/26	IS02	16/03/2018			Interest Rate Swap	99.0139	99.0139	99.0143	99.0143	0.000	0.0000	0.0000	0
2017/05/26	IS02	15/06/2018			Interest Rate Swap	98.5585	98.5585	98.5702	98.5702	0.012	0.0000	0.0000	0
2017/05/26	IS02	21/09/2018			Interest Rate Swap	98.4784	98.4784	98.4811	98.4811	0.003	0.0000	0.0000	0
2017/05/26	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.8500	98.8500	0.000	0.0000	0.0000	0
2017/05/26	IS02	15/03/2019			Interest Rate Swap	99.2169	99.2169	99.2339	99.2339	0.017	0.0000	0.0000	0
2017/05/26	IS02	21/06/2019			Interest Rate Swap	99.5689	99.5689	99.6209	99.6209	0.052	0.0000	0.0000	0
2017/05/26	IS05	17/12/2020			Interest Rate Swap	96.1684	96.1684	96.1966	96.1966	0.029	0.0000	0.0000	0
2017/05/26	IS05	16/03/2021			Interest Rate Swap	95.3920	95.3920	95.4146	95.4146	0.024	0.0000	0.0000	0
2017/05/26	IS05	15/06/2021			Interest Rate Swap	94.5855	94.5855	94.6052	94.6052	0.021	0.0000	0.0000	0
2017/05/26	IS05	21/09/2021			Interest Rate Swap	94.7489	94.7489	94.7644	94.7644	0.016	0.0000	0.0000	0
2017/05/26	IS05	21/12/2021			Interest Rate Swap	96.9205	96.9205	96.9332	96.9332	0.013	0.0000	0.0000	51
2017/05/26	IS05	15/03/2022			Interest Rate Swap	97.0402	97.0402	97.0519	97.0519	0.012	0.0000	0.0000	0
2017/05/26	IS05	21/06/2022			Interest Rate Swap	98.2250	98.2250	98.2323	98.2323	0.007	0.0000	0.0000	0
2017/05/26	IS10	17/12/2025			Interest Rate Swap	94.8656	94.8656	94.8517	94.8517	(0.015)	0.0000	0.0000	0
2017/05/26	IS10	16/03/2026			Interest Rate Swap	91.8595	91.8595	91.8456	91.8456	(0.015)	0.0000	0.0000	0
2017/05/26	IS10	15/06/2026			Interest Rate Swap	90.5900	90.5900	90.5803	90.5803	(0.011)	0.0000	0.0000	0
2017/05/26	IS10	21/09/2026			Interest Rate Swap	92.7169	92.7169	92.7141	92.7141	(0.003)	0.0000	0.0000	0
2017/05/26	IS10	21/12/2026			Interest Rate Swap	96.4590	96.4590	96.4657	96.4657	0.007	0.0000	0.0000	0
2017/05/26	IS10	15/03/2027			Interest Rate Swap	95.0093	95.0093	95.0255	95.0255	0.017	0.0000	0.0000	0
2017/05/26	IS10	21/06/2027			Interest Rate Swap	97.0536	97.0536	97.0740	97.0740	0.021	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
2017/05/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/26	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/26	JBAF	19/07/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/05/26	JBAF	16/08/2017			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/05/26	JBAF	20/09/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/26	JBAF	18/10/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/26	JBAF	15/11/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/05/26	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/26	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/05/26	JBAF	20/06/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/05/26	JBAF	19/09/2018			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/05/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/26	JBAF	19/12/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/26	JBAF	20/03/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/26	R023	03/08/2017	8.60	Put	Bond Future	124.2300	0.1242	123.4600	0.1235	(0.620)	0	0	0
2017/05/26	R023	03/08/2017			Bond Future	7.9083	102.6811	7.9135	102.6580	0.066	0.0000	0.0000	33,012
2017/05/26	R023	03/08/2017	8.59	Put	Bond Future	128.6200	0.1286	127.8600	0.1279	(0.591)	0	0	0
2017/05/26	R023	03/08/2017	8.60	Call	Bond Future	3,120.0200	3.1200	3,096.1800	3.0962	(0.764)	0	0	0
2017/05/26	R023	03/08/2017	8.58	Call	Bond Future	3,043.9700	3.0440	3,020.1400	3.0201	(0.783)	0	0	0
2017/05/26	R023	03/08/2017	8.59	Call	Bond Future	3,081.9000	3.0819	3,058.0700	3.0581	(0.773)	0	0	0
2017/05/26	R023	03/08/2017	8.58	Put	Bond Future	133.2300	0.1332	132.4700	0.1325	(0.570)	0	0	0
2017/05/26	R023	02/11/2017	8.56	Call	Bond Future	3,047.5600	3.0476	3,026.0300	3.0260	(0.706)	0	0	0
2017/05/26	R023	02/11/2017			Bond Future	7.9194	100.7149	7.9249	100.6916	0.069	0.0000	0.0000	0
2017/05/26	R023	02/11/2017	8.57	Call	Bond Future	3,080.7300	3.0807	3,059.1500	3.0592	(0.700)	0	0	0
2017/05/26	R023	02/11/2017	8.58	Call	Bond Future	3,113.8500	3.1138	3,092.2200	3.0922	(0.695)	0	0	0
2017/05/26	R023	02/11/2017	8.56	Put	Bond Future	369.1400	0.3691	370.9500	0.3709	0.490	0	0	0
2017/05/26	R023	02/11/2017	8.58	Put	Bond Future	353.2400	0.3532	354.9500	0.3549	0.484	0	0	0
2017/05/26	R023	02/11/2017	8.57	Put	Bond Future	361.2100	0.3612	362.9700	0.3630	0.487	0	0	0
2017/05/26	R023	01/02/2018			Bond Future	7.9252	102.6769	7.9309	102.6537	0.071	0.0000	0.0000	0
2017/05/26	R023	01/02/2018	8.32	Call	Bond Future	2,600.1400	2.6001	2,581.9000	2.5819	(0.702)	0	0	0
2017/05/26	R023	01/02/2018	8.33	Call	Bond Future	2,627.0900	2.6271	2,608.7800	2.6088	(0.697)	0	0	0
2017/05/26	R023	01/02/2018	8.31	Put	Bond Future	1,016.5500	1.0166	1,021.5000	1.0215	0.487	0	0	0
2017/05/26	R023	01/02/2018	8.33	Put	Bond Future	989.8900	0.9899	994.7000	0.9947	0.486	0	0	0
2017/05/26	R023	01/02/2018	8.32	Put	Bond Future	1,002.9900	1.0030	1,007.8700	1.0079	0.487	0	0	0
2017/05/26	R023	01/02/2018	8.31	Call	Bond Future	2,573.6300	2.5736	2,555.4600	2.5555	(0.706)	0	0	0
2017/05/26	R035	03/08/2017			Bond Future	9.3708	99.6400	9.3652	99.6859	(0.059)	0.0000	0.0000	9,645
2017/05/26	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/26	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R035	03/08/2017	9.50	Call	Bond Future	1,058.4600	1.0585	1,104.4200	1.1044	4.342	0	0	0
2017/05/26	R035	03/08/2017	9.51	Call	Bond Future	1,139.6500	1.1397	1,185.6100	1.1856	4.033	0	0	0
2017/05/26	R035	03/08/2017	9.52	Call	Bond Future	1,220.7300	1.2207	1,266.6900	1.2667	3.765	0	0	0
2017/05/26	R035	02/11/2017			Bond Future	9.4186	97.0450	9.4128	97.0920	(0.061)	0.0000	0.0000	0
2017/05/26	R035	02/11/2017	9.60	Call	Bond Future	1,464.7400	1.4647	1,511.7200	1.5117	3.207	0	0	0
2017/05/26	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R035	02/11/2017	9.61	Call	Bond Future	1,544.4800	1.5445	1,591.4600	1.5915	3.042	0	0	0
2017/05/26	R035	02/11/2017	9.59	Call	Bond Future	1,384.9000	1.3849	1,431.8800	1.4319	3.392	0	0	0
2017/05/26	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R035	01/02/2018			Bond Future	9.4656	98.9355	9.4596	98.9841	(0.063)	0.0000	0.0000	0
2017/05/26	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R035	01/02/2018	9.75	Call	Bond Future	2,254.4400	2.2544	2,302.9700	2.3030	2.153	0	0	0
2017/05/26	R035	01/02/2018	9.73	Call	Bond Future	2,098.5400	2.0985	2,147.0700	2.1471	2.313	0	0	0
2017/05/26	R035	01/02/2018	9.74	Call	Bond Future	2,176.5400	2.1765	2,225.0700	2.2251	2.230	0	0	0
2017/05/26	R186	03/08/2017	9.35	Call	Bond Future	5,644.1700	5.6442	5,707.1100	5.7071	1.115	0	0	0
2017/05/26	R186	03/08/2017	8.93	Put	Bond Future	564.2400	0.5642	538.3800	0.5384	(4.583)	0	0	0
2017/05/26	R186	03/08/2017			Bond Future	8.5263	113.9169	8.5157	113.9901	(0.125)	8.5540	8.5540	101,227
2017/05/26	R186	03/08/2017	9.50	Call	Bond Future	6,541.8000	6.5418	6,608.1500	6.6082	1.014	0	0	0
2017/05/26	R186	03/08/2017	8.85	Put	Bond Future	701.1400	0.7011	671.3600	0.6714	(4.247)	0	0	750
2017/05/26	R186	03/08/2017	8.90	Call	Bond Future	3,148.3200	3.1483	3,194.2000	3.1942	1.457	0	0	0
2017/05/26	R186	03/08/2017	8.92	Put	Bond Future	580.0600	0.5801	553.7200	0.5537	(4.541)	0	0	0
2017/05/26	R186	03/08/2017	8.91	Call	Bond Future	3,198.5700	3.1986	3,244.9300	3.2449	1.449	0	0	0
2017/05/26	R186	03/08/2017	8.93	Call	Bond Future	3,300.0000	3.3000	3,347.3200	3.3473	1.434	0	0	0
2017/05/26	R186	03/08/2017	9.00	Put	Bond Future	463.1300	0.4631	440.4800	0.4405	(4.891)	0	0	0
2017/05/26	R186	03/08/2017	8.75	Call	Bond Future	2,435.1900	2.4352	2,473.4200	2.4734	1.570	0	0	0
2017/05/26	R186	03/08/2017	9.35	Put	Bond Future	155.7600	0.1558	145.5200	0.1455	(6.574)	0	0	750
2017/05/26	R186	03/08/2017	9.50	Put	Bond Future	92.7300	0.0927	85.9000	0.0859	(7.365)	0	0	6,500
2017/05/26	R186	03/08/2017	8.85	Call	Bond Future	2,901.8800	2.9019	2,945.2800	2.9453	1.496	0	0	0
2017/05/26	R186	03/08/2017	8.90	Put	Bond Future	612.7800	0.6128	585.4800	0.5855	(4.455)	0	0	1,050
2017/05/26	R186	03/08/2017	8.92	Call	Bond Future	3,249.1300	3.2491	3,295.9700	3.2960	1.442	0	0	0
2017/05/26	R186	03/08/2017	9.00	Call	Bond Future	3,664.1900	3.6642	3,714.7200	3.7147	1.379	0	0	0
2017/05/26	R186	03/08/2017	8.75	Put	Bond Future	908.1200	0.9081	873.1700	0.8732	(3.849)	0	0	2,604
2017/05/26	R186	03/08/2017	8.91	Put	Bond Future	596.2400	0.5962	569.4200	0.5694	(4.498)	0	0	0
2017/05/26	R186	02/11/2017	8.88	Call	Bond Future	3,611.6100	3.6116	3,653.3900	3.6534	1.157	0	0	0
2017/05/26	R186	02/11/2017	8.89	Put	Bond Future	1,443.1700	1.4432	1,410.5700	1.4106	(2.259)	0	0	0
2017/05/26	R186	02/11/2017			Bond Future	8.5575	116.0961	8.5464	116.1708	(0.129)	0.0000	0.0000	4
2017/05/26	R186	02/11/2017	8.89	Call	Bond Future	3,654.5500	3.6545	3,696.6500	3.6967	1.152	0	0	0
2017/05/26	R186	02/11/2017	8.90	Call	Bond Future	3,698.0000	3.6980	3,740.4200	3.7404	1.147	0	0	0
2017/05/26	R186	02/11/2017	8.88	Put	Bond Future	1,465.8800	1.4659	1,432.9600	1.4330	(2.246)	0	0	0
2017/05/26	R186	02/11/2017	8.90	Put	Bond Future	1,421.0200	1.4210	1,388.7400	1.3887	(2.272)	0	0	0
2017/05/26	R186	01/02/2018	8.96	Call	Bond Future	4,403.7600	4.4038	4,447.3000	4.4473	0.989	0	0	0
2017/05/26	R186	01/02/2018			Bond Future	8.5856	113.0548	8.5739	113.1318	(0.136)	0.0000	0.0000	0

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2017/05/26	R186	01/02/2018	8.97	Call	Bond Future	4,445.1600	4.4452	4,488.9500	4.4889	0.985	0	0	0
2017/05/26	R186	01/02/2018	8.98	Call	Bond Future	4,486.7200	4.4867	4,530.7600	4.5308	0.982	0	0	0
2017/05/26	R186	01/02/2018	8.96	Put	Bond Future	1,971.9900	1.9720	1,938.5900	1.9386	(1.694)	0	0	0
2017/05/26	R186	01/02/2018	8.97	Put	Bond Future	1,949.4100	1.9494	1,916.2600	1.9163	(1.701)	0	0	0
2017/05/26	R186	01/02/2018	8.98	Put	Bond Future	1,927.0300	1.9270	1,894.1300	1.8941	(1.707)	0	0	0
2017/05/26	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R197	03/08/2017			Bond Future	298.0982	298.0982	297.4907	297.4907	(0.204)	0.0000	0.0000	2,350
2017/05/26	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R197	03/08/2017	308.05	Put	Bond Future	9,951.8100	9.9518	10,559.3200	10.5593	6.105	0	0	0
2017/05/26	R197	03/08/2017	308.07	Put	Bond Future	9,971.8100	9.9718	10,579.3200	10.5793	6.092	0	0	0
2017/05/26	R197	03/08/2017	308.06	Put	Bond Future	9,961.8100	9.9618	10,569.3200	10.5693	6.098	0	0	0
2017/05/26	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R197	02/11/2017			Bond Future	303.8785	303.8785	303.2600	303.2600	(0.204)	0.0000	0.0000	0
2017/05/26	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R197	02/11/2017	305.15	Put	Bond Future	1,271.4900	1.2715	1,890.0100	1.8900	48.645	0	0	0
2017/05/26	R197	02/11/2017	305.17	Put	Bond Future	1,291.4900	1.2915	1,910.0100	1.9100	47.892	0	0	0
2017/05/26	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R197	02/11/2017	305.16	Put	Bond Future	1,281.4900	1.2815	1,900.0100	1.9000	48.266	0	0	0
2017/05/26	R197	01/02/2018			Bond Future	302.8887	302.8887	302.2589	302.2589	(0.208)	0.0000	0.0000	0
2017/05/26	R197	01/02/2018	301.67	Call	Bond Future	1,218.7100	1.2187	588.8900	0.5889	(51.679)	0	0	0
2017/05/26	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R197	01/02/2018	301.68	Call	Bond Future	1,208.7100	1.2087	578.8900	0.5789	(52.107)	0	0	0
2017/05/26	R197	01/02/2018	301.66	Call	Bond Future	1,228.7100	1.2287	598.8900	0.5989	(51.259)	0	0	0
2017/05/26	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R202	03/08/2017			Bond Future	242.7619	242.7619	242.1863	242.1863	(0.237)	0.0000	0.0000	30,577
2017/05/26	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R202	03/08/2017	258.35	Put	Bond Future	15,588.0900	15.5881	16,163.6700	16.1637	3.692	0	0	0
2017/05/26	R202	03/08/2017	258.37	Put	Bond Future	15,608.0900	15.6081	16,183.6700	16.1837	3.688	0	0	0
2017/05/26	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R202	03/08/2017	258.36	Put	Bond Future	15,598.0900	15.5981	16,173.6700	16.1737	3.690	0	0	0
2017/05/26	R202	02/11/2017			Bond Future	247.4690	247.4690	246.8833	246.8833	(0.237)	0.0000	0.0000	0
2017/05/26	R202	02/11/2017	253.89	Put	Bond Future	6,421.0100	6.4210	7,006.7500	7.0067	9.122	0	0	0
2017/05/26	R202	02/11/2017	253.91	Put	Bond Future	6,441.0100	6.4410	7,026.7500	7.0267	9.094	0	0	0
2017/05/26	R202	02/11/2017	253.90	Put	Bond Future	6,431.0100	6.4310	7,016.7500	7.0167	9.108	0	0	0
2017/05/26	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R202	01/02/2018	249.06	Put	Bond Future	399.3100	0.3993	995.8400	0.9958	149.390	0	0	0
2017/05/26	R202	01/02/2018			Bond Future	248.6607	248.6607	248.0642	248.0642	(0.240)	0.0000	0.0000	0
2017/05/26	R202	01/02/2018	249.08	Put	Bond Future	419.3100	0.4193	1,015.8400	1.0158	142.265	0	0	0
2017/05/26	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R202	01/02/2018	249.07	Put	Bond Future	409.3100	0.4093	1,005.8400	1.0058	145.740	0	0	0
2017/05/26	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/05/26	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R203	03/08/2017			Bond Future	7.0707	103.3641	7.1245	103.3584	0.760	0.0000	0.0000	0
2017/05/26	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R203	03/08/2017	4.87	Put	Bond Future	235.6400	0.2356	241.3700	0.2414	2.432	0	0	0
2017/05/26	R203	03/08/2017	4.89	Put	Bond Future	233.4900	0.2335	239.2200	0.2392	2.454	0	0	0
2017/05/26	R203	03/08/2017	4.88	Put	Bond Future	234.5600	0.2346	240.2900	0.2403	2.443	0	0	0
2017/05/26	R204	03/08/2017	7.77	Put	Bond Future	21.9300	0.0219	22.1900	0.0222	1.186	0	0	0
2017/05/26	R204	03/08/2017			Bond Future	7.2828	101.9539	7.2897	101.9451	0.094	0.0000	0.0000	41,529
2017/05/26	R204	03/08/2017	7.76	Put	Bond Future	23.1200	0.0231	23.4000	0.0234	1.211	0	0	0
2017/05/26	R204	03/08/2017	7.75	Call	Bond Future	624.8900	0.6249	616.3600	0.6164	(1.365)	0	0	0
2017/05/26	R204	03/08/2017	7.76	Call	Bond Future	636.4400	0.6364	627.8900	0.6279	(1.343)	0	0	0
2017/05/26	R204	03/08/2017	7.77	Call	Bond Future	648.0400	0.6480	639.4700	0.6395	(1.322)	0	0	0
2017/05/26	R204	03/08/2017	7.75	Put	Bond Future	24.3700	0.0244	24.6700	0.0247	1.231	0	0	0
2017/05/26	R204	02/11/2017	7.76	Put	Bond Future	10.7300	0.0107	11.1300	0.0111	3.728	0	0	0
2017/05/26	R204	02/11/2017			Bond Future	7.1696	103.9042	7.1778	103.8954	0.115	0.0000	0.0000	0
2017/05/26	R204	02/11/2017	7.75	Put	Bond Future	11.4000	0.0114	11.8100	0.0118	3.596	0	0	0
2017/05/26	R204	02/11/2017	7.76	Call	Bond Future	637.7900	0.6378	629.3600	0.6294	(1.322)	0	0	0
2017/05/26	R204	02/11/2017	7.74	Call	Bond Future	617.9200	0.6179	609.5300	0.6095	(1.358)	0	0	0
2017/05/26	R204	02/11/2017	7.75	Call	Bond Future	627.8900	0.6279	619.4700	0.6195	(1.341)	0	0	0
2017/05/26	R204	02/11/2017	7.74	Put	Bond Future	12.0100	0.0120	12.4500	0.0125	3.664	0	0	0
2017/05/26	R204	01/02/2018	7.27	Call	Bond Future	416.0300	0.4160	410.1200	0.4101	(1.421)	0	0	0
2017/05/26	R204	01/02/2018			Bond Future	6.9555	101.8880	6.9654	101.8797	0.142	0.0000	0.0000	0
2017/05/26	R204	01/02/2018	7.25	Call	Bond Future	404.5600	0.4046	398.7200	0.3987	(1.444)	0	0	0
2017/05/26	R204	01/02/2018	7.26	Call	Bond Future	410.2800	0.4103	404.4000	0.4044	(1.433)	0	0	0
2017/05/26	R204	01/02/2018	7.25	Put	Bond Future	158.0200	0.1580	160.4900	0.1605	1.563	0	0	0
2017/05/26	R204	01/02/2018	7.27	Put	Bond Future	152.7800	0.1528	155.1800	0.1552	1.571	0	0	0
2017/05/26	R204	01/02/2018	7.26	Put	Bond Future	155.3800	0.1554	157.8100	0.1578	1.564	0	0	0
2017/05/26	R207	03/08/2017	8.19	Call	Bond Future	1,758.9600	1.7590	1,734.3200	1.7343	(1.401)	0	0	51
2017/05/26	R207	03/08/2017			Bond Future	7.3809	100.1785	7.3922	100.1537	0.154	0.0000	0.0000	45,633
2017/05/26	R207	03/08/2017	8.39	Put	Bond Future	2.1000	0.0021	2.1500	0.0022	2.381	0	0	0
2017/05/26	R207	03/08/2017	8.19	Put	Bond Future	7.5400	0.0075	7.7600	0.0078	2.918	0	0	0
2017/05/26	R207	03/08/2017	8.41	Put	Bond Future	1.8400	0.0018	1.8900	0.0019	2.717	0	0	0
2017/05/26	R207	03/08/2017	8.40	Put	Bond Future	1.9700	0.0020	2.0200	0.0020	2.538	0	0	0
2017/05/26	R207	03/08/2017	8.41	Call	Bond Future	2,222.7600	2.2228	2,197.9500	2.1979	(1.116)	0	0	0
2017/05/26	R207	03/08/2017	8.39	Call	Bond Future	2,180.4600	2.1805	2,155.6500	2.1556	(1.138)	0	0	0
2017/05/26	R207	03/08/2017	8.40	Call	Bond Future	2,201.6100	2.2016	2,176.8000	2.1768	(1.127)	0	0	0
2017/05/26	R207	02/11/2017			Bond Future	7.3282	102.0949	7.3409	102.0697	0.173	0.0000	0.0000	0
2017/05/26	R207	02/11/2017	8.03	Put	Bond Future	50.3600	0.0504	52.2900	0.0523	3.832	0	0	0
2017/05/26	R207	02/11/2017	8.05	Put	Bond Future	47.0300	0.0470	48.8300	0.0488	3.827	0	0	0
2017/05/26	R207	02/11/2017	8.03	Call	Bond Future	1,433.0900	1.4331	1,409.8400	1.4098	(1.622)	0	0	0
2017/05/26	R207	02/11/2017	8.04	Put	Bond Future	48.6700	0.0487	50.5300	0.0505	3.822	0	0	0
2017/05/26	R207	02/11/2017	8.04	Call	Bond Future	1,450.9300	1.4509	1,427.6100	1.4276	(1.607)	0	0	0
2017/05/26	R207	02/11/2017	8.05	Call	Bond Future	1,468.8100	1.4688	1,445.4300	1.4454	(1.592)	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
2017/05/26	R207	01/02/2018			Bond Future	7.2456	100.4416	7.2596	100.4167	0.194	0.0000	0.0000	0
2017/05/26	R207	01/02/2018	7.60	Put	Bond Future	318.6900	0.3187	325.9600	0.3260	2.281	0	0	0
2017/05/26	R207	01/02/2018	7.62	Put	Bond Future	307.9100	0.3079	314.9700	0.3150	2.293	0	0	0
2017/05/26	R207	01/02/2018	7.60	Call	Bond Future	947.1200	0.9471	929.4000	0.9294	(1.871)	0	0	0
2017/05/26	R207	01/02/2018	7.61	Put	Bond Future	313.4100	0.3134	320.5800	0.3206	2.288	0	0	0
2017/05/26	R207	01/02/2018	7.61	Call	Bond Future	959.4900	0.9595	941.6700	0.9417	(1.857)	0	0	0
2017/05/26	R207	01/02/2018	7.62	Call	Bond Future	971.6400	0.9716	953.7100	0.9537	(1.845)	0	0	0
2017/05/26	R208	03/08/2017	8.32	Call	Bond Future	2,488.6200	2.4886	2,455.4100	2.4554	(1.334)	0	0	0
2017/05/26	R208	03/08/2017			Bond Future	7.5114	99.9956	7.5224	99.9619	0.145	0.0000	0.0000	32,933
2017/05/26	R208	03/08/2017	8.30	Call	Bond Future	2,431.2100	2.4312	2,398.0700	2.3981	(1.363)	0	0	0
2017/05/26	R208	03/08/2017	8.31	Call	Bond Future	2,459.8700	2.4599	2,426.7000	2.4267	(1.348)	0	0	0
2017/05/26	R208	03/08/2017	8.30	Put	Bond Future	28.5700	0.0286	29.1400	0.0291	1.995	0	0	0
2017/05/26	R208	03/08/2017	8.32	Put	Bond Future	25.9900	0.0260	26.4900	0.0265	1.924	0	0	0
2017/05/26	R208	03/08/2017	8.31	Put	Bond Future	27.2300	0.0272	27.7700	0.0278	1.983	0	0	0
2017/05/26	R208	02/11/2017	8.18	Put	Bond Future	117.5600	0.1176	120.8800	0.1209	2.824	0	0	0
2017/05/26	R208	02/11/2017			Bond Future	7.4917	98.5065	7.5035	98.4723	0.157	0.0000	0.0000	0
2017/05/26	R208	02/11/2017	8.20	Put	Bond Future	110.6800	0.1107	113.8200	0.1138	2.837	0	0	0
2017/05/26	R208	02/11/2017	8.18	Call	Bond Future	2,096.7700	2.0968	2,065.8800	2.0659	(1.473)	0	0	0
2017/05/26	R208	02/11/2017	8.19	Put	Bond Future	114.0700	0.1141	117.3000	0.1173	2.832	0	0	0
2017/05/26	R208	02/11/2017	8.19	Call	Bond Future	2,121.6800	2.1217	2,090.7000	2.0907	(1.460)	0	0	0
2017/05/26	R208	02/11/2017	8.20	Call	Bond Future	2,146.6700	2.1467	2,115.6000	2.1156	(1.447)	0	0	0
2017/05/26	R208	01/02/2018	7.85	Put	Bond Future	527.6200	0.5276	537.1100	0.5371	1.799	0	0	0
2017/05/26	R208	01/02/2018			Bond Future	7.4584	100.4254	7.4709	100.3912	0.168	0.0000	0.0000	0
2017/05/26	R208	01/02/2018	7.84	Put	Bond Future	536.0900	0.5361	545.7100	0.5457	1.794	0	0	0
2017/05/26	R208	01/02/2018	7.85	Call	Bond Future	1,588.5300	1.5885	1,563.8100	1.5638	(1.556)	0	0	0
2017/05/26	R208	01/02/2018	7.83	Call	Bond Future	1,551.7400	1.5517	1,527.2900	1.5273	(1.576)	0	0	0
2017/05/26	R208	01/02/2018	7.84	Call	Bond Future	1,570.0900	1.5701	1,545.5000	1.5455	(1.566)	0	0	0
2017/05/26	R208	01/02/2018	7.83	Put	Bond Future	544.6600	0.5447	554.4200	0.5544	1.792	0	0	0
2017/05/26	R209	03/08/2017			Bond Future	9.3325	75.2056	9.3270	75.2438	(0.059)	0.0000	0.0000	72,235
2017/05/26	R209	03/08/2017	9.44	Call	Bond Future	2,100.9800	2.1010	2,111.1800	2.1112	0.485	0	0	0
2017/05/26	R209	03/08/2017	9.43	Put	Bond Future	1,390.1300	1.3901	1,361.8600	1.3619	(2.034)	0	0	0
2017/05/26	R209	03/08/2017	9.45	Put	Bond Future	1,331.1800	1.3312	1,303.4500	1.3034	(2.083)	0	0	0
2017/05/26	R209	03/08/2017	9.44	Put	Bond Future	1,360.4200	1.3604	1,332.4200	1.3324	(2.058)	0	0	0
2017/05/26	R209	03/08/2017	9.45	Call	Bond Future	2,140.0500	2.1400	2,150.5200	2.1505	0.489	0	0	0
2017/05/26	R209	03/08/2017	9.43	Call	Bond Future	2,062.2700	2.0623	2,072.2000	2.0722	0.482	0	0	0
2017/05/26	R209	02/11/2017	9.52	Put	Bond Future	2,241.6000	2.2416	2,216.7900	2.2168	(1.107)	0	0	0
2017/05/26	R209	02/11/2017	8.30	Put	Bond Future	8,403.2600	8.4033	8,365.0500	8.3650	(0.455)	0	0	0
2017/05/26	R209	02/11/2017			Bond Future	9.3739	73.4942	9.3682	73.5332	(0.060)	0.0000	0.0000	476
2017/05/26	R209	02/11/2017	10.00	Call	Bond Future	5,277.9900	5.2780	5,299.9200	5.2999	0.415	0	0	0
2017/05/26	R209	02/11/2017	9.54	Put	Bond Future	2,183.7900	2.1838	2,159.3000	2.1593	(1.121)	0	0	0
2017/05/26	R209	02/11/2017	9.53	Put	Bond Future	2,212.6400	2.2126	2,187.9900	2.1880	(1.114)	0	0	0
2017/05/26	R209	02/11/2017	9.00	Put	Bond Future	4,237.4100	4.2374	4,204.8600	4.2049	(0.768)	0	0	0
2017/05/26	R209	02/11/2017	10.60	Put	Bond Future	449.0800	0.4491	439.9200	0.4399	(2.040)	0	0	1,300
2017/05/26	R209	02/11/2017	9.54	Call	Bond Future	3,313.6800	3.3137	3,328.2200	3.3282	0.439	0	0	0
2017/05/26	R209	02/11/2017	9.52	Call	Bond Future	3,236.8600	3.2369	3,251.0800	3.2511	0.439	0	0	0
2017/05/26	R209	02/11/2017	10.00	Put	Bond Future	1,153.1800	1.1532	1,136.0800	1.1361	(1.483)	0	0	3,360

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
2017/05/26	R209	02/11/2017	8.30	Call	Bond Future	421.1500	0.4212	421.9700	0.4220	0.195	0	0	2,800
2017/05/26	R209	02/11/2017	9.00	Call	Bond Future	1,595.7100	1.5957	1,602.1900	1.6022	0.406	0	0	4,100
2017/05/26	R209	02/11/2017	10.60	Call	Bond Future	8,203.9800	8.2040	8,233.8500	8.2338	0.364	0	0	0
2017/05/26	R209	02/11/2017	9.53	Call	Bond Future	3,275.2600	3.2753	3,289.6400	3.2896	0.439	0	0	0
2017/05/26	R209	01/02/2018	9.73	Call	Bond Future	4,572.0400	4.5720	4,590.5200	4.5905	0.404	0	0	0
2017/05/26	R209	01/02/2018	9.72	Call	Bond Future	4,532.4400	4.5324	4,550.7900	4.5508	0.405	0	0	0
2017/05/26	R209	01/02/2018			Bond Future	9.4135	74.9259	9.4076	74.9662	(0.063)	0.0000	0.0000	0
2017/05/26	R209	01/02/2018	9.71	Call	Bond Future	4,492.9700	4.4930	4,511.1900	4.5112	0.406	0	0	0
2017/05/26	R209	01/02/2018	9.71	Put	Bond Future	2,510.8800	2.5109	2,488.7600	2.4888	(0.881)	0	0	0
2017/05/26	R209	01/02/2018	9.73	Put	Bond Future	2,459.1800	2.4592	2,437.3200	2.4373	(0.889)	0	0	0
2017/05/26	R209	01/02/2018	9.72	Put	Bond Future	2,484.9200	2.4849	2,462.9300	2.4629	(0.885)	0	0	0
2017/05/26	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R210	03/08/2017	196.29	Put	Bond Future	8,856.8800	8.8569	8,819.3400	8.8193	(0.424)	0	0	0
2017/05/26	R210	03/08/2017			Bond Future	187.4331	187.4331	187.4707	187.4707	0.020	0.0000	0.0000	1,675
2017/05/26	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R210	03/08/2017	196.28	Put	Bond Future	8,846.8800	8.8469	8,809.3400	8.8093	(0.424)	0	0	0
2017/05/26	R210	03/08/2017	196.30	Put	Bond Future	8,866.8800	8.8669	8,829.3400	8.8293	(0.423)	0	0	0
2017/05/26	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R210	02/11/2017	192.08	Put	Bond Future	3,412.5900	3.4126	3,373.7900	3.3738	(1.137)	0	0	0
2017/05/26	R210	02/11/2017			Bond Future	188.6674	188.6674	188.7062	188.7062	0.021	0.0000	0.0000	0
2017/05/26	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R210	02/11/2017	192.07	Put	Bond Future	3,402.5900	3.4026	3,363.7900	3.3638	(1.140)	0	0	0
2017/05/26	R210	02/11/2017	192.09	Put	Bond Future	3,422.5900	3.4226	3,383.7900	3.3838	(1.134)	0	0	0
2017/05/26	R210	01/02/2018			Bond Future	192.4325	192.4325	192.4728	192.4728	0.021	0.0000	0.0000	0
2017/05/26	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R210	01/02/2018	192.36	Call	Bond Future	72.5100	0.0725	112.7500	0.1128	55.496	0	0	0
2017/05/26	R210	01/02/2018	192.37	Call	Bond Future	62.5100	0.0625	102.7500	0.1028	64.374	0	0	0
2017/05/26	R210	01/02/2018	192.38	Call	Bond Future	52.5100	0.0525	92.7500	0.0928	76.633	0	0	0
2017/05/26	R212	03/08/2017			Bond Future	148.7638	148.7638	148.5988	148.5988	(0.111)	0.0000	0.0000	4,858
2017/05/26	R212	03/08/2017	153.34	Put	Bond Future	4,576.2200	4.5762	4,741.2500	4.7413	3.606	0	0	0
2017/05/26	R212	03/08/2017	153.36	Put	Bond Future	4,596.2200	4.5962	4,761.2500	4.7613	3.591	0	0	0
2017/05/26	R212	03/08/2017	153.35	Put	Bond Future	4,586.2200	4.5862	4,751.2500	4.7513	3.598	0	0	0
2017/05/26	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R212	02/11/2017			Bond Future	151.6484	151.6484	151.4806	151.4806	(0.111)	0.0000	0.0000	0
2017/05/26	R212	02/11/2017	152.40	Put	Bond Future	751.5500	0.7516	919.4100	0.9194	22.335	0	0	0
2017/05/26	R212	02/11/2017	152.42	Put	Bond Future	771.5500	0.7716	939.4100	0.9394	21.756	0	0	0
2017/05/26	R212	02/11/2017	152.41	Put	Bond Future	761.5500	0.7616	929.4100	0.9294	22.042	0	0	0
2017/05/26	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R212	02/11/2017	152.41	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
2017/05/26	R212	01/02/2018	154.71	Put	Bond Future	2,095.5200	2.0955	2,266.1600	2.2662	8.143	0	0	0
2017/05/26	R212	01/02/2018			Bond Future	152.6145	152.6145	152.4438	152.4438	(0.112)	0.0000	0.0000	0
2017/05/26	R212	01/02/2018	154.70	Put	Bond Future	2,085.5200	2.0855	2,256.1600	2.2562	8.182	0	0	0
2017/05/26	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/26	R212	01/02/2018	154.69	Put	Bond Future	2,075.5200	2.0755	2,246.1600	2.2462	8.222	0	0	0
2017/05/26	R213	03/08/2017	9.33	Put	Bond Future	877.1500	0.8772	843.7600	0.8438	(3.807)	0	0	0
2017/05/26	R213	03/08/2017			Bond Future	9.0556	87.1832	9.0450	87.2559	(0.117)	0.0000	0.0000	55,673
2017/05/26	R213	03/08/2017	9.35	Put	Bond Future	835.4900	0.8355	803.0800	0.8031	(3.879)	0	0	0
2017/05/26	R213	03/08/2017	9.33	Call	Bond Future	2,729.4400	2.7294	2,768.7600	2.7688	1.441	0	0	0
2017/05/26	R213	03/08/2017	9.34	Put	Bond Future	856.0500	0.8561	823.1500	0.8231	(3.843)	0	0	0
2017/05/26	R213	03/08/2017	9.34	Call	Bond Future	2,774.7700	2.7748	2,814.5800	2.8146	1.435	0	0	0
2017/05/26	R213	03/08/2017	9.35	Call	Bond Future	2,820.5800	2.8206	2,860.8800	2.8609	1.429	0	0	0
2017/05/26	R213	02/11/2017	9.36	Put	Bond Future	1,790.8300	1.7908	1,755.2300	1.7552	(1.988)	0	0	0
2017/05/26	R213	02/11/2017			Bond Future	9.0966	85.3008	9.0857	85.3751	(0.120)	0.0000	0.0000	0
2017/05/26	R213	02/11/2017	9.35	Put	Bond Future	1,816.0500	1.8160	1,780.1400	1.7801	(1.977)	0	0	0
2017/05/26	R213	02/11/2017	9.36	Call	Bond Future	3,548.4700	3.5485	3,587.1200	3.5871	1.089	0	0	0
2017/05/26	R213	02/11/2017	9.34	Call	Bond Future	3,467.5200	3.4675	3,505.5500	3.5056	1.097	0	0	0
2017/05/26	R213	02/11/2017	9.35	Call	Bond Future	3,507.8900	3.5079	3,546.2300	3.5462	1.093	0	0	0
2017/05/26	R213	02/11/2017	9.34	Put	Bond Future	1,841.5500	1.8416	1,805.3300	1.8053	(1.967)	0	0	0
2017/05/26	R213	01/02/2018	9.42	Call	Bond Future	4,267.3600	4.2674	4,307.6600	4.3077	0.944	0	0	0
2017/05/26	R213	01/02/2018			Bond Future	9.1365	86.9625	9.1251	87.0388	(0.125)	0.0000	0.0000	0
2017/05/26	R213	01/02/2018	9.43	Call	Bond Future	4,306.7400	4.3067	4,347.2700	4.3473	0.941	0	0	0
2017/05/26	R213	01/02/2018	9.41	Put	Bond Future	2,427.1000	2.4271	2,390.9000	2.3909	(1.491)	0	0	0
2017/05/26	R213	01/02/2018	9.43	Put	Bond Future	2,375.7900	2.3758	2,340.0700	2.3401	(1.503)	0	0	0
2017/05/26	R213	01/02/2018	9.41	Call	Bond Future	4,228.4100	4.2284	4,268.4600	4.2685	0.947	0	0	0
2017/05/26	R213	01/02/2018	9.42	Put	Bond Future	2,401.1900	2.4012	2,365.2400	2.3652	(1.497)	0	0	0
2017/05/26	R214	03/08/2017	9.51	Call	Bond Future	1,857.7900	1.8578	1,846.3200	1.8463	(0.617)	0	0	0
2017/05/26	R214	03/08/2017			Bond Future	9.4983	74.8138	9.4979	74.8167	(0.004)	0.0000	0.0000	35,526
2017/05/26	R214	03/08/2017	9.52	Call	Bond Future	1,894.7200	1.8947	1,883.2700	1.8833	(0.604)	0	0	0
2017/05/26	R214	03/08/2017	9.53	Call	Bond Future	1,932.1700	1.9322	1,920.7400	1.9207	(0.592)	0	0	0
2017/05/26	R214	03/08/2017	9.51	Put	Bond Future	1,773.8500	1.7738	1,759.4300	1.7594	(0.813)	0	0	0
2017/05/26	R214	03/08/2017	9.53	Put	Bond Future	1,704.8500	1.7049	1,690.4700	1.6905	(0.843)	0	0	0
2017/05/26	R214	03/08/2017	9.52	Put	Bond Future	1,739.0300	1.7390	1,724.6300	1.7246	(0.828)	0	0	0
2017/05/26	R214	02/11/2017	9.60	Call	Bond Future	3,066.6500	3.0667	3,059.5200	3.0595	(0.233)	0	0	0
2017/05/26	R214	02/11/2017			Bond Future	9.5425	72.9484	9.5421	72.9516	(0.005)	0.0000	0.0000	0
2017/05/26	R214	02/11/2017	9.58	Call	Bond Future	2,993.4700	2.9935	2,986.3100	2.9863	(0.239)	0	0	0
2017/05/26	R214	02/11/2017	9.59	Call	Bond Future	3,029.8500	3.0299	3,022.7100	3.0227	(0.236)	0	0	0
2017/05/26	R214	02/11/2017	9.58	Put	Bond Future	2,726.9900	2.7270	2,716.6200	2.7166	(0.380)	0	0	0
2017/05/26	R214	02/11/2017	9.60	Put	Bond Future	2,658.5600	2.6586	2,648.2200	2.6482	(0.389)	0	0	0
2017/05/26	R214	02/11/2017	9.59	Put	Bond Future	2,692.5100	2.6925	2,682.1600	2.6822	(0.384)	0	0	0
2017/05/26	R214	01/02/2018			Bond Future	9.5860	74.3694	9.5855	74.3731	(0.006)	0.0000	0.0000	0
2017/05/26	R214	01/02/2018	9.82	Put	Bond Future	2,817.5300	2.8175	2,809.0500	2.8090	(0.301)	0	0	0
2017/05/26	R214	01/02/2018	9.84	Put	Bond Future	2,761.1800	2.7612	2,752.7400	2.7527	(0.306)	0	0	0
2017/05/26	R214	01/02/2018	9.83	Put	Bond Future	2,789.2400	2.7892	2,780.7700	2.7808	(0.304)	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
2017/05/26	R214	01/02/2018	9.84	Call	Bond Future	4,522.5300	4.5225	4,517.8400	4.5178	(0.104)	0	0	0
2017/05/26	R214	01/02/2018	9.82	Call	Bond Future	4,442.7500	4.4427	4,438.0200	4.4380	(0.106)	0	0	0
2017/05/26	R214	01/02/2018	9.83	Call	Bond Future	4,482.5800	4.4826	4,477.8600	4.4779	(0.105)	0	0	0
2017/05/26	R248	03/08/2017			Bond Future	9.6107	95.3693	9.6001	95.4663	(0.111)	0.0000	0.0000	69,161
2017/05/26	R248	03/08/2017	9.57	Call	Bond Future	2,214.5000	2.2145	2,244.9600	2.2450	1.375	0	0	0
2017/05/26	R248	03/08/2017	9.56	Put	Bond Future	2,634.2300	2.6342	2,567.1700	2.5672	(2.546)	0	0	0
2017/05/26	R248	03/08/2017	9.58	Put	Bond Future	2,537.9400	2.5379	2,472.0300	2.4720	(2.597)	0	0	0
2017/05/26	R248	03/08/2017	9.57	Put	Bond Future	2,585.7600	2.5858	2,519.2800	2.5193	(2.571)	0	0	0
2017/05/26	R248	03/08/2017	9.58	Call	Bond Future	2,258.1000	2.2581	2,289.1300	2.2891	1.374	0	0	0
2017/05/26	R248	03/08/2017	9.56	Call	Bond Future	2,171.3900	2.1714	2,201.2700	2.2013	1.376	0	0	0
2017/05/26	R248	02/11/2017	9.66	Put	Bond Future	3,763.4000	3.7634	3,704.4500	3.7044	(1.566)	0	0	0
2017/05/26	R248	02/11/2017			Bond Future	9.6581	92.7561	9.6471	92.8551	(0.114)	0.0000	0.0000	226
2017/05/26	R248	02/11/2017	9.65	Put	Bond Future	3,808.8900	3.8089	3,749.5700	3.7496	(1.557)	0	0	0
2017/05/26	R248	02/11/2017	9.64	Call	Bond Future	3,691.7200	3.6917	3,731.0400	3.7310	1.065	0	0	0
2017/05/26	R248	02/11/2017	9.65	Call	Bond Future	3,736.0200	3.7360	3,775.7200	3.7757	1.063	0	0	0
2017/05/26	R248	02/11/2017	9.66	Call	Bond Future	3,780.5900	3.7806	3,820.6600	3.8207	1.060	0	0	0
2017/05/26	R248	02/11/2017	9.64	Put	Bond Future	3,854.8100	3.8548	3,795.1100	3.7951	(1.549)	0	0	0
2017/05/26	R248	01/02/2018	9.89	Call	Bond Future	5,584.9700	5.5850	5,634.6500	5.6347	0.890	0	0	0
2017/05/26	R248	01/02/2018	9.90	Put	Bond Future	3,922.3900	3.9224	3,870.8900	3.8709	(1.313)	0	0	0
2017/05/26	R248	01/02/2018			Bond Future	9.7049	94.5630	9.6935	94.6645	(0.117)	0.0000	0.0000	0
2017/05/26	R248	01/02/2018	9.90	Call	Bond Future	5,633.5400	5.6335	5,683.5200	5.6835	0.887	0	0	0
2017/05/26	R248	01/02/2018	9.91	Call	Bond Future	5,682.5800	5.6826	5,732.8500	5.7328	0.885	0	0	0
2017/05/26	R248	01/02/2018	9.89	Put	Bond Future	3,960.1200	3.9601	3,908.3200	3.9083	(1.308)	0	0	0
2017/05/26	R248	01/02/2018	9.91	Put	Bond Future	3,885.2900	3.8853	3,834.0800	3.8341	(1.318)	0	0	0

Total

814338