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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/07/2017 TO 13/07/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	2025	03/08/2017			Bond Future	126.9399	126.9399	126.9267	126.9267	(0.010)	0.0000	0.0000	2,414
2017/07/13	2025	03/08/2017	133.96	Put	Bond Future	7,020.0800	7.0201	7,033.3500	7.0334	0.189	0	0	0
2017/07/13	2025	03/08/2017	133.98	Put	Bond Future	7,040.0800	7.0401	7,053.3500	7.0534	0.188	0	0	0
2017/07/13	2025	03/08/2017	133.97	Put	Bond Future	7,030.0800	7.0301	7,043.3500	7.0434	0.189	0	0	0
2017/07/13	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2025	02/11/2017			Bond Future	129.3884	129.3884	129.3744	129.3744	(0.011)	0.0000	0.0000	0
2017/07/13	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2025	02/11/2017	132.96	Put	Bond Future	3,571.6300	3.5716	3,585.6200	3.5856	0.392	0	0	0
2017/07/13	2025	02/11/2017	132.98	Put	Bond Future	3,591.6300	3.5916	3,605.6200	3.6056	0.390	0	0	0
2017/07/13	2025	02/11/2017	132.97	Put	Bond Future	3,581.6300	3.5816	3,595.6200	3.5956	0.391	0	0	0
2017/07/13	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2025	01/02/2018	133.89	Put	Bond Future	3,301.5300	3.3015	3,317.2200	3.3172	0.475	0	0	0
2017/07/13	2025	01/02/2018			Bond Future	130.5885	130.5885	130.5728	130.5728	(0.012)	0.0000	0.0000	0
2017/07/13	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2025	01/02/2018	133.88	Put	Bond Future	3,291.5300	3.2915	3,307.2200	3.3072	0.477	0	0	0
2017/07/13	2025	01/02/2018	133.90	Put	Bond Future	3,311.5300	3.3115	3,327.2200	3.3272	0.474	0	0	0
2017/07/13	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	1.4800	0.0015	100.000	0	0	0
2017/07/13	2025	03/05/2018			Bond Future	133.2100	133.2100	133.1985	133.1985	(0.009)	0.0000	0.0000	0
2017/07/13	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	21.4800	0.0215	100.000	0	0	0
2017/07/13	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	11.4800	0.0115	100.000	0	0	0
2017/07/13	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2029	03/08/2017			Bond Future	99.0085	99.0085	98.9981	98.9981	(0.010)	0.0000	0.0000	0
2017/07/13	2029	01/02/2018			Bond Future	101.8814	101.8814	101.8692	101.8692	(0.012)	0.0000	0.0000	0
2017/07/13	2029	03/05/2018			Bond Future	102.9000	102.9000	102.8893	102.8893	(0.010)	0.0000	0.0000	0
2017/07/13	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	251.5000	0.2515	100.000	0	0	0
2017/07/13	2030	03/08/2017	9.34	Put	Bond Future	27.7300	0.0277	0.0000	0.0000	(100.000)	0	0	0
2017/07/13	2030	03/08/2017			Bond Future	9.3441	90.3882	9.2930	90.7353	(0.546)	0.0000	0.0000	47,049
2017/07/13	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	319.3700	0.3194	100.000	0	0	0
2017/07/13	2030	03/08/2017	9.35	Call	Bond Future	40.0600	0.0401	387.1600	0.3872	866.450	0	0	0
2017/07/13	2030	03/08/2017	9.33	Put	Bond Future	95.6000	0.0956	0.0000	0.0000	(100.000)	0	0	0
2017/07/13	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	2030	02/11/2017			Bond Future	9.3949	92.1124	9.3421	92.4661	(0.562)	0.0000	0.0000	2
2017/07/13	2030	02/11/2017	9.34	Put	Bond Future	367.7200	0.3677	13.9700	0.0140	(96.201)	0	0	0
2017/07/13	2030	02/11/2017	9.36	Put	Bond Future	233.4800	0.2335	0.0000	0.0000	(100.000)	0	0	0
2017/07/13	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2030	02/11/2017	9.35	Put	Bond Future	300.5600	0.3006	0.0000	0.0000	(100.000)	0	0	0
2017/07/13	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	53.1900	0.0532	100.000	0	0	0
2017/07/13	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	120.2700	0.1203	100.000	0	0	0
2017/07/13	2030	01/02/2018			Bond Future	9.4451	89.8924	9.3906	90.2523	(0.577)	0.0000	0.0000	0
2017/07/13	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2030	01/02/2018	9.37	Put	Bond Future	496.0800	0.4961	136.2300	0.1362	(72.539)	0	0	0
2017/07/13	2030	01/02/2018	9.39	Put	Bond Future	363.6200	0.3636	3.7700	0.0038	(98.963)	0	0	0
2017/07/13	2030	01/02/2018	9.38	Put	Bond Future	429.8200	0.4298	69.9700	0.0700	(83.721)	0	0	0
2017/07/13	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	431.4700	0.4315	100.000	0	0	0
2017/07/13	2030	03/05/2018			Bond Future	9.5000	9.5000	9.4436	92.0124	(0.594)	0.0000	0.0000	0
2017/07/13	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	301.9000	0.3019	100.000	0	0	0
2017/07/13	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	366.7200	0.3667	100.000	0	0	0
2017/07/13	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2032	03/08/2017	9.43	Put	Bond Future	1,425.6600	1.4257	1,204.7000	1.2047	(15.499)	0	0	0
2017/07/13	2032	03/08/2017			Bond Future	9.5393	92.8477	9.4933	93.1814	(0.482)	0.0000	0.0000	30,115
2017/07/13	2032	03/08/2017	9.45	Put	Bond Future	1,335.6400	1.3356	1,122.2300	1.1222	(15.978)	0	0	0
2017/07/13	2032	03/08/2017	9.44	Put	Bond Future	1,380.2100	1.3802	1,163.0000	1.1630	(15.737)	0	0	0
2017/07/13	2032	03/08/2017	9.44	Call	Bond Future	657.9400	0.6579	774.3500	0.7744	17.693	0	0	0
2017/07/13	2032	03/08/2017	9.43	Call	Bond Future	630.1600	0.6302	742.8200	0.7428	17.878	0	0	0
2017/07/13	2032	03/08/2017	9.45	Call	Bond Future	686.5100	0.6865	806.7200	0.8067	17.510	0	0	0
2017/07/13	2032	02/11/2017			Bond Future	9.5955	90.4610	9.5480	90.8009	(0.495)	0.0000	0.0000	0
2017/07/13	2032	02/11/2017	9.48	Put	Bond Future	2,685.9100	2.6859	2,494.3500	2.4944	(7.132)	0	0	0
2017/07/13	2032	02/11/2017	9.50	Put	Bond Future	2,606.3700	2.6064	2,418.2700	2.4183	(7.217)	0	0	0
2017/07/13	2032	02/11/2017	9.48	Call	Bond Future	1,855.9900	1.8560	2,004.3500	2.0044	7.994	0	0	0
2017/07/13	2032	02/11/2017	9.49	Put	Bond Future	2,646.0400	2.6460	2,456.2100	2.4562	(7.174)	0	0	0
2017/07/13	2032	02/11/2017	9.49	Call	Bond Future	1,888.3900	1.8884	2,038.4800	2.0385	7.948	0	0	0
2017/07/13	2032	02/11/2017	9.50	Call	Bond Future	1,920.9200	1.9209	2,072.7400	2.0727	7.904	0	0	0
2017/07/13	2032	01/02/2018	9.55	Put	Bond Future	3,378.9600	3.3790	3,194.4500	3.1944	(5.461)	0	0	0
2017/07/13	2032	01/02/2018			Bond Future	9.6510	92.2141	9.6020	92.5598	(0.507)	0.0000	0.0000	0
2017/07/13	2032	01/02/2018	9.57	Put	Bond Future	3,304.8000	3.3048	3,122.9000	3.1229	(5.504)	0	0	0
2017/07/13	2032	01/02/2018	9.55	Call	Bond Future	2,664.1000	2.6641	2,825.2800	2.8253	6.050	0	0	0
2017/07/13	2032	01/02/2018	9.56	Put	Bond Future	3,341.8600	3.3419	3,158.6600	3.1587	(5.482)	0	0	0
2017/07/13	2032	01/02/2018	9.56	Call	Bond Future	2,698.1800	2.6982	2,860.6700	2.8607	6.022	0	0	0
2017/07/13	2032	01/02/2018	9.57	Call	Bond Future	2,732.2200	2.7322	2,896.0100	2.8960	5.995	0	0	0
2017/07/13	2032	03/05/2018			Bond Future	9.7100	9.7100	9.6560	90.2066	(0.556)	0.0000	0.0000	0
2017/07/13	2032	03/05/2018	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2032	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2032	03/05/2018	9.70	Call	Bond Future	0.0000	0.0000	306.2700	0.3063	100.000	0	0	0
2017/07/13	2032	03/05/2018	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/13	2032	03/05/2018	9.71	Call	Bond Future	0.0000	0.0000	375.7300	0.3757	100.000	0	0	0
2017/07/13	2032	03/05/2018	9.72	Call	Bond Future	0.0000	0.0000	445.1200	0.4451	100.000	0	0	0
2017/07/13	2033	03/08/2017	113.14	Put	Bond Future	9,474.7800	9.4748	9,485.7000	9.4857	0.115	0	0	0
2017/07/13	2033	03/08/2017			Bond Future	103.6652	103.6652	103.6543	103.6543	(0.011)	0.0000	0.0000	6,534
2017/07/13	2033	03/08/2017	113.13	Put	Bond Future	9,464.7800	9.4648	9,475.7000	9.4757	0.115	0	0	0
2017/07/13	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	03/08/2017	113.12	Put	Bond Future	9,454.7800	9.4548	9,465.7000	9.4657	0.115	0	0	0
2017/07/13	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	02/11/2017			Bond Future	104.5922	104.5922	104.5808	104.5808	(0.011)	0.0000	0.0000	0
2017/07/13	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	02/11/2017	110.07	Put	Bond Future	5,477.7700	5.4778	5,489.2300	5.4892	0.209	0	0	0
2017/07/13	2033	02/11/2017	110.09	Put	Bond Future	5,497.7700	5.4978	5,509.2300	5.5092	0.208	0	0	0
2017/07/13	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	02/11/2017	110.08	Put	Bond Future	5,487.7700	5.4878	5,499.2300	5.4992	0.209	0	0	0
2017/07/13	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	01/02/2018			Bond Future	106.6553	106.6553	106.6423	106.6423	(0.012)	0.0000	0.0000	0
2017/07/13	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	01/02/2018	109.64	Put	Bond Future	2,984.6800	2.9847	2,997.6600	2.9977	0.435	0	0	0
2017/07/13	2033	01/02/2018	109.66	Put	Bond Future	3,004.6800	3.0047	3,017.6600	3.0177	0.432	0	0	0
2017/07/13	2033	01/02/2018	109.65	Put	Bond Future	2,994.6800	2.9947	3,007.6600	3.0077	0.433	0	0	0
2017/07/13	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	22.3100	0.0223	100.000	0	0	0
2017/07/13	2033	03/05/2018			Bond Future	107.7000	107.7000	107.6877	107.6877	(0.011)	0.0000	0.0000	0
2017/07/13	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	12.3100	0.0123	100.000	0	0	0
2017/07/13	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	2.3100	0.0023	100.000	0	0	0
2017/07/13	2037	03/08/2017	9.57	Call	Bond Future	400.6200	0.4006	477.1300	0.4771	19.098	0	0	0
2017/07/13	2037	03/08/2017			Bond Future	9.8101	88.8935	9.7641	89.2560	(0.469)	0.0000	0.0000	66,825
2017/07/13	2037	03/08/2017	9.58	Call	Bond Future	420.8400	0.4208	500.5400	0.5005	18.938	0	0	0
2017/07/13	2037	03/08/2017	9.56	Put	Bond Future	2,378.8300	2.3788	2,089.6900	2.0897	(12.155)	0	0	0
2017/07/13	2037	03/08/2017	9.57	Put	Bond Future	2,317.1100	2.3171	2,031.0900	2.0311	(12.344)	0	0	0
2017/07/13	2037	03/08/2017	9.58	Put	Bond Future	2,256.2300	2.2562	1,973.4000	1.9734	(12.536)	0	0	0
2017/07/13	2037	03/08/2017	9.56	Call	Bond Future	381.1300	0.3811	454.5200	0.4545	19.256	0	0	0
2017/07/13	2037	02/11/2017			Bond Future	9.8659	90.5891	9.8185	90.9585	(0.481)	0.0000	0.0000	233
2017/07/13	2037	02/11/2017	9.66	Call	Bond Future	1,817.3100	1.8173	1,963.1000	1.9631	8.022	0	0	0
2017/07/13	2037	02/11/2017	9.65	Put	Bond Future	3,486.7900	3.4868	3,261.4000	3.2614	(6.464)	0	0	0
2017/07/13	2037	02/11/2017	9.67	Put	Bond Future	3,390.7400	3.3907	3,168.9200	3.1689	(6.542)	0	0	0
2017/07/13	2037	02/11/2017	9.66	Put	Bond Future	3,438.5400	3.4385	3,214.9300	3.2149	(6.503)	0	0	0
2017/07/13	2037	02/11/2017	9.65	Call	Bond Future	1,785.6400	1.7856	1,929.6500	1.9297	8.065	0	0	0
2017/07/13	2037	02/11/2017	9.67	Call	Bond Future	1,849.3100	1.8493	1,996.8900	1.9969	7.980	0	0	0
2017/07/13	2037	01/02/2018			Bond Future	9.9215	88.0894	9.8727	88.4652	(0.492)	0.0000	0.0000	0
2017/07/13	2037	01/02/2018	9.81	Put	Bond Future	3,859.0400	3.8590	3,658.2100	3.6582	(5.204)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	2037	01/02/2018	9.83	Put	Bond Future	3,777.2900	3.7773	3,579.1900	3.5792	(5.245)	0	0	0
2017/07/13	2037	01/02/2018	9.82	Put	Bond Future	3,817.9900	3.8180	3,618.5300	3.6185	(5.224)	0	0	0
2017/07/13	2037	01/02/2018	9.82	Call	Bond Future	3,033.3900	3.0334	3,209.7300	3.2097	5.813	0	0	0
2017/07/13	2037	01/02/2018	9.81	Call	Bond Future	2,996.5800	2.9966	3,171.5500	3.1715	5.839	0	0	0
2017/07/13	2037	01/02/2018	9.83	Call	Bond Future	3,070.4400	3.0704	3,248.1400	3.2481	5.787	0	0	0
2017/07/13	2037	03/05/2018	9.99	Call	Bond Future	0.0000	0.0000	451.5400	0.4515	100.000	0	0	0
2017/07/13	2037	03/05/2018			Bond Future	9.9800	9.9800	9.9306	90.1904	(0.495)	0.0000	0.0000	0
2017/07/13	2037	03/05/2018	9.97	Call	Bond Future	0.0000	0.0000	299.8100	0.2998	100.000	0	0	0
2017/07/13	2037	03/05/2018	9.98	Call	Bond Future	0.0000	0.0000	375.7300	0.3757	100.000	0	0	0
2017/07/13	2037	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2037	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2037	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	03/08/2017			Bond Future	126.2188	126.2188	126.2053	126.2053	(0.011)	0.0000	0.0000	22,629
2017/07/13	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	03/08/2017	141.16	Put	Bond Future	14,941.1600	14.9412	14,954.6500	14.9546	0.090	0	0	0
2017/07/13	2038	03/08/2017	141.18	Put	Bond Future	14,961.1600	14.9612	14,974.6500	14.9746	0.090	0	0	0
2017/07/13	2038	03/08/2017	141.17	Put	Bond Future	14,951.1600	14.9512	14,964.6500	14.9646	0.090	0	0	0
2017/07/13	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	02/11/2017			Bond Future	128.6534	128.6534	128.6392	128.6392	(0.011)	0.0000	0.0000	0
2017/07/13	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	02/11/2017	136.80	Put	Bond Future	8,146.6300	8.1466	8,160.7700	8.1608	0.174	0	0	0
2017/07/13	2038	02/11/2017	136.82	Put	Bond Future	8,166.6300	8.1666	8,180.7700	8.1808	0.173	0	0	0
2017/07/13	2038	02/11/2017	136.81	Put	Bond Future	8,156.6300	8.1566	8,170.7700	8.1708	0.173	0	0	0
2017/07/13	2038	01/02/2018	136.95	Put	Bond Future	7,280.0800	7.2801	7,295.9500	7.2960	0.218	0	0	0
2017/07/13	2038	01/02/2018			Bond Future	129.6699	129.6699	129.6541	129.6541	(0.012)	0.0000	0.0000	0
2017/07/13	2038	01/02/2018	136.94	Put	Bond Future	7,270.0800	7.2701	7,285.9500	7.2860	0.218	0	0	0
2017/07/13	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	01/02/2018	136.93	Put	Bond Future	7,260.0800	7.2601	7,275.9500	7.2760	0.219	0	0	0
2017/07/13	2038	03/05/2018			Bond Future	132.2800	132.2800	132.2614	132.2614	(0.014)	0.0000	0.0000	0
2017/07/13	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	8.6500	0.0087	100.000	0	0	0
2017/07/13	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	28.6500	0.0287	100.000	0	0	0
2017/07/13	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	18.6500	0.0187	100.000	0	0	0
2017/07/13	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2040	03/08/2017			Bond Future	9.9003	92.1335	9.8543	92.5197	(0.465)	0.0000	0.0000	14,089
2017/07/13	2040	03/08/2017	9.61	Put	Bond Future	2,829.0000	2.8290	2,509.7400	2.5097	(11.285)	0	0	0
2017/07/13	2040	03/08/2017	9.63	Put	Bond Future	2,691.9700	2.6920	2,378.7400	2.3787	(11.636)	0	0	0
2017/07/13	2040	03/08/2017	9.61	Call	Bond Future	349.0600	0.3491	416.0200	0.4160	19.183	0	0	0
2017/07/13	2040	03/08/2017	9.62	Put	Bond Future	2,760.0700	2.7601	2,443.7900	2.4438	(11.459)	0	0	0
2017/07/13	2040	03/08/2017	9.62	Call	Bond Future	367.3500	0.3673	437.2900	0.4373	19.039	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	2040	03/08/2017	9.63	Call	Bond Future	386.3500	0.3863	459.3400	0.4593	18.892	0	0	0
2017/07/13	2040	02/11/2017			Bond Future	9.9570	93.8910	9.9096	94.2845	(0.476)	0.0000	0.0000	0
2017/07/13	2040	02/11/2017	9.66	Call	Bond Future	1,703.9200	1.7039	1,843.2700	1.8433	8.178	0	0	0
2017/07/13	2040	02/11/2017	9.65	Put	Bond Future	4,269.9900	4.2700	4,013.9700	4.0140	(5.996)	0	0	0
2017/07/13	2040	02/11/2017	9.67	Put	Bond Future	4,159.1100	4.1591	3,906.7200	3.9067	(6.068)	0	0	0
2017/07/13	2040	02/11/2017	9.66	Put	Bond Future	4,214.4100	4.2144	3,960.2000	3.9602	(6.032)	0	0	0
2017/07/13	2040	02/11/2017	9.67	Call	Bond Future	1,734.9600	1.7350	1,876.1300	1.8761	8.137	0	0	0
2017/07/13	2040	02/11/2017	9.65	Call	Bond Future	1,673.0300	1.6730	1,810.5700	1.8106	8.221	0	0	0
2017/07/13	2040	01/02/2018	9.89	Call	Bond Future	3,185.7600	3.1858	3,370.7500	3.3707	5.807	0	0	0
2017/07/13	2040	01/02/2018			Bond Future	10.0136	91.2049	9.9648	91.6052	(0.487)	0.0000	0.0000	0
2017/07/13	2040	01/02/2018	9.87	Call	Bond Future	3,110.3800	3.1104	3,292.4900	3.2925	5.855	0	0	0
2017/07/13	2040	01/02/2018	9.88	Call	Bond Future	3,147.9500	3.1480	3,331.5000	3.3315	5.831	0	0	0
2017/07/13	2040	01/02/2018	9.87	Put	Bond Future	4,296.8600	4.2969	4,078.6500	4.0787	(5.078)	0	0	0
2017/07/13	2040	01/02/2018	9.88	Put	Bond Future	4,250.9900	4.2510	4,034.2200	4.0342	(5.099)	0	0	0
2017/07/13	2040	01/02/2018	9.89	Put	Bond Future	4,205.4900	4.2055	3,990.1600	3.9902	(5.120)	0	0	0
2017/07/13	2040	03/05/2018	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2040	03/05/2018			Bond Future	10.0700	10.0700	10.0236	93.3917	(0.461)	0.0000	0.0000	0
2017/07/13	2040	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2040	03/05/2018	10.08	Call	Bond Future	0.0000	0.0000	457.7300	0.4577	100.000	0	0	0
2017/07/13	2040	03/05/2018	10.06	Call	Bond Future	0.0000	0.0000	295.9600	0.2960	100.000	0	0	0
2017/07/13	2040	03/05/2018	10.07	Call	Bond Future	0.0000	0.0000	376.9000	0.3769	100.000	0	0	0
2017/07/13	2040	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2044	03/08/2017			Bond Future	9.9299	89.2165	9.8889	89.5629	(0.413)	0.0000	0.0000	24,446
2017/07/13	2044	03/08/2017	9.62	Put	Bond Future	2,998.7700	2.9988	2,704.8000	2.7048	(9.803)	0	0	0
2017/07/13	2044	03/08/2017	9.64	Put	Bond Future	2,856.9400	2.8569	2,567.9700	2.5680	(10.115)	0	0	0
2017/07/13	2044	03/08/2017	9.63	Put	Bond Future	2,927.4400	2.9274	2,635.9300	2.6359	(9.958)	0	0	0
2017/07/13	2044	03/08/2017	9.64	Call	Bond Future	356.5500	0.3566	413.9900	0.4140	16.110	0	0	0
2017/07/13	2044	03/08/2017	9.62	Call	Bond Future	321.4800	0.3215	373.9200	0.3739	16.312	0	0	0
2017/07/13	2044	03/08/2017	9.63	Call	Bond Future	338.6700	0.3387	393.5700	0.3936	16.210	0	0	0
2017/07/13	2044	02/11/2017	9.68	Call	Bond Future	1,711.3900	1.7114	1,833.7400	1.8337	7.149	0	0	0
2017/07/13	2044	02/11/2017			Bond Future	9.9851	90.9183	9.9429	91.2713	(0.423)	0.0000	0.0000	200
2017/07/13	2044	02/11/2017	9.66	Call	Bond Future	1,649.8500	1.6499	1,768.9800	1.7690	7.221	0	0	0
2017/07/13	2044	02/11/2017	9.67	Call	Bond Future	1,680.4400	1.6804	1,801.1800	1.8012	7.185	0	0	0
2017/07/13	2044	02/11/2017	9.66	Put	Bond Future	4,432.6700	4.4327	4,198.8400	4.1988	(5.275)	0	0	0
2017/07/13	2044	02/11/2017	9.68	Put	Bond Future	4,318.7300	4.3187	4,088.1200	4.0881	(5.340)	0	0	0
2017/07/13	2044	02/11/2017	9.67	Put	Bond Future	4,375.4500	4.3755	4,143.2300	4.1432	(5.307)	0	0	0
2017/07/13	2044	01/02/2018			Bond Future	10.0401	88.2998	9.9968	88.6588	(0.432)	0.0000	0.0000	0
2017/07/13	2044	01/02/2018	9.89	Put	Bond Future	4,385.9300	4.3859	4,188.4000	4.1884	(4.504)	0	0	0
2017/07/13	2044	01/02/2018	9.91	Put	Bond Future	4,292.8200	4.2928	4,097.8600	4.0979	(4.542)	0	0	0
2017/07/13	2044	01/02/2018	9.89	Call	Bond Future	3,132.4000	3.1324	3,293.8800	3.2939	5.155	0	0	0
2017/07/13	2044	01/02/2018	9.90	Put	Bond Future	4,339.1800	4.3392	4,142.9400	4.1429	(4.523)	0	0	0
2017/07/13	2044	01/02/2018	9.90	Call	Bond Future	3,170.0900	3.1701	3,332.8600	3.3329	5.135	0	0	0
2017/07/13	2044	01/02/2018	9.91	Call	Bond Future	3,208.0200	3.2080	3,372.0700	3.3721	5.114	0	0	0
2017/07/13	2044	03/05/2018	10.10	Call	Bond Future	0.0000	0.0000	377.3100	0.3773	100.000	0	0	0
2017/07/13	2044	03/05/2018			Bond Future	10.1000	10.1000	10.0539	90.3877	(0.456)	0.0000	0.0000	0
2017/07/13	2044	03/05/2018	10.11	Call	Bond Future	0.0000	0.0000	458.8500	0.4588	100.000	0	0	0
2017/07/13	2044	03/05/2018	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	2044	03/05/2018	10.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2044	03/05/2018	10.09	Call	Bond Future	0.0000	0.0000	295.6500	0.2957	100.000	0	0	0
2017/07/13	2044	03/05/2018	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	03/08/2017	141.17	Put	Bond Future	17,433.5800	17.4336	17,446.5200	17.4465	0.074	0	0	0
2017/07/13	2046	03/08/2017			Bond Future	123.7364	123.7364	123.7235	123.7235	(0.010)	0.0000	0.0000	23,901
2017/07/13	2046	03/08/2017	141.19	Put	Bond Future	17,453.5800	17.4536	17,466.5200	17.4665	0.074	0	0	0
2017/07/13	2046	03/08/2017	141.18	Put	Bond Future	17,443.5800	17.4436	17,456.5200	17.4565	0.074	0	0	0
2017/07/13	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	02/11/2017			Bond Future	124.5402	124.5402	124.5264	124.5264	(0.011)	0.0000	0.0000	0
2017/07/13	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	02/11/2017	136.30	Put	Bond Future	11,759.8300	11.7598	11,773.6000	11.7736	0.117	0	0	0
2017/07/13	2046	02/11/2017	136.32	Put	Bond Future	11,779.8300	11.7798	11,793.6000	11.7936	0.117	0	0	0
2017/07/13	2046	02/11/2017	136.31	Put	Bond Future	11,769.8300	11.7698	11,783.6000	11.7836	0.117	0	0	0
2017/07/13	2046	01/02/2018	132.92	Put	Bond Future	5,923.2400	5.9232	5,938.6500	5.9387	0.260	0	0	0
2017/07/13	2046	01/02/2018			Bond Future	126.9968	126.9968	126.9814	126.9814	(0.012)	0.0000	0.0000	0
2017/07/13	2046	01/02/2018	132.91	Put	Bond Future	5,913.2400	5.9132	5,928.6500	5.9287	0.261	0	0	0
2017/07/13	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	01/02/2018	132.90	Put	Bond Future	5,903.2400	5.9032	5,918.6500	5.9187	0.261	0	0	0
2017/07/13	2046	03/05/2018			Bond Future	127.9400	127.9400	127.9190	127.9190	(0.016)	0.0000	0.0000	0
2017/07/13	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	10.9900	0.0110	100.000	0	0	0
2017/07/13	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	30.9900	0.0310	100.000	0	0	0
2017/07/13	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	20.9900	0.0210	100.000	0	0	0
2017/07/13	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	03/08/2017			Bond Future	129.5337	129.5337	129.5201	129.5201	(0.011)	0.0000	0.0000	26,041
2017/07/13	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	03/08/2017	149.22	Put	Bond Future	19,686.2800	19.6863	19,699.8900	19.6999	0.069	0	0	0
2017/07/13	2050	03/08/2017	149.24	Put	Bond Future	19,706.2800	19.7063	19,719.8900	19.7199	0.069	0	0	0
2017/07/13	2050	03/08/2017	149.23	Put	Bond Future	19,696.2800	19.6963	19,709.8900	19.7099	0.069	0	0	0
2017/07/13	2050	02/11/2017	144.66	Put	Bond Future	12,627.9600	12.6280	12,642.2500	12.6422	0.113	0	0	0
2017/07/13	2050	02/11/2017	144.67	Put	Bond Future	12,637.9600	12.6380	12,652.2500	12.6522	0.113	0	0	0
2017/07/13	2050	02/11/2017			Bond Future	132.0320	132.0320	132.0177	132.0177	(0.011)	0.0000	0.0000	0
2017/07/13	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	02/11/2017	144.65	Put	Bond Future	12,617.9600	12.6180	12,632.2500	12.6322	0.113	0	0	0
2017/07/13	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	2050	01/02/2018			Bond Future	132.9445	132.9445	132.9286	132.9286	(0.012)	0.0000	0.0000	0
2017/07/13	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	01/02/2018	140.23	Put	Bond Future	7,285.5200	7.2855	7,301.4300	7.3014	0.218	0	0	0
2017/07/13	2050	01/02/2018	140.25	Put	Bond Future	7,305.5200	7.3055	7,321.4300	7.3214	0.218	0	0	0
2017/07/13	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	01/02/2018	140.24	Put	Bond Future	7,295.5200	7.2955	7,311.4300	7.3114	0.218	0	0	0
2017/07/13	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	18.3000	0.0183	100.000	0	0	0
2017/07/13	2050	03/05/2018			Bond Future	135.6200	135.6200	135.6017	135.6017	(0.013)	0.0000	0.0000	0
2017/07/13	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	8.3000	0.0083	100.000	0	0	0
2017/07/13	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	28.3000	0.0283	100.000	0	0	0
2017/07/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	AL37	03/08/2017			Index Future	541.6280	541.6280	542.2800	542.2800	0.120	0.0000	0.0000	0
2017/07/13	AL37	02/11/2017			Index Future	551.9600	551.9600	552.6240	552.6240	0.120	0.0000	0.0000	0
2017/07/13	AL37	01/02/2018			Index Future	562.6570	562.6570	563.3290	563.3290	0.119	0.0000	0.0000	0
2017/07/13	AL37	03/05/2018			Index Future	573.6400	573.6400	574.3200	574.3200	0.119	0.0000	0.0000	0
2017/07/13	AL7T	03/08/2017			Index Future	621.8230	621.8230	623.1640	623.1640	0.216	0.0000	0.0000	0
2017/07/13	AL7T	02/11/2017			Index Future	633.6840	633.6840	635.0510	635.0510	0.216	0.0000	0.0000	0
2017/07/13	AL7T	01/02/2018			Index Future	645.9650	645.9650	647.3530	647.3530	0.215	0.0000	0.0000	0
2017/07/13	AL7T	03/05/2018			Index Future	658.5800	658.5800	659.9830	659.9830	0.213	0.0000	0.0000	0
2017/07/13	ALBI	03/08/2017			Index Future	558.7260	558.7260	560.4340	560.4340	0.306	0.0000	0.0000	596
2017/07/13	ALBI	02/11/2017			Index Future	569.3830	569.3830	571.1240	571.1240	0.306	0.0000	0.0000	0
2017/07/13	ALBI	01/02/2018			Index Future	580.4180	580.4180	582.1880	582.1880	0.305	0.0000	0.0000	0
2017/07/13	ALBI	03/05/2018			Index Future	591.7500	591.7500	593.5470	593.5470	0.304	0.0000	0.0000	0
2017/07/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/13	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	EL28	03/08/2017			Bond Future	127.3245	127.3245	127.3133	127.3133	(0.009)	0.0000	0.0000	0
2017/07/13	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	EL28	03/08/2017	135.16	Put	Bond Future	7,835.5100	7.8355	7,846.7500	7.8467	0.143	0	0	0
2017/07/13	EL28	03/08/2017	135.18	Put	Bond Future	7,855.5100	7.8555	7,866.7500	7.8667	0.143	0	0	0
2017/07/13	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	EL28	03/08/2017	135.17	Put	Bond Future	7,845.5100	7.8455	7,856.7500	7.8567	0.143	0	0	0
2017/07/13	EL28	02/11/2017			Bond Future	128.0366	128.0366	128.0246	128.0246	(0.009)	0.0000	0.0000	0
2017/07/13	EL28	02/11/2017	133.87	Put	Bond Future	5,833.4400	5.8334	5,845.3900	5.8454	0.205	0	0	0
2017/07/13	EL28	02/11/2017	133.89	Put	Bond Future	5,853.4400	5.8534	5,865.3900	5.8654	0.204	0	0	0
2017/07/13	EL28	02/11/2017	133.88	Put	Bond Future	5,843.4400	5.8434	5,855.3900	5.8554	0.205	0	0	0
2017/07/13	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	EL28	01/02/2018			Bond Future	130.5620	130.5620	130.5485	130.5485	(0.010)	0.0000	0.0000	0
2017/07/13	EL28	01/02/2018	132.29	Put	Bond Future	1,727.9600	1.7280	1,741.4500	1.7415	0.781	0	0	0
2017/07/13	EL28	01/02/2018	132.31	Put	Bond Future	1,747.9600	1.7480	1,761.4500	1.7615	0.772	0	0	0
2017/07/13	EL28	01/02/2018	132.30	Put	Bond Future	1,737.9600	1.7380	1,751.4500	1.7515	0.776	0	0	0
2017/07/13	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	EL28	03/05/2018			Bond Future	133.1900	133.1900	133.1738	133.1738	(0.012)	0.0000	0.0000	0
2017/07/13	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	EL28	03/05/2018	133.18	Put	Bond Future	0.0000	0.0000	6.2500	0.0063	100.000	0	0	0
2017/07/13	EL28	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	26.2500	0.0263	100.000	0	0	0
2017/07/13	EL28	03/05/2018	133.19	Put	Bond Future	0.0000	0.0000	16.2500	0.0163	100.000	0	0	0
2017/07/13	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	03/08/2017			Bond Future	10.9138	77.3299	10.8624	77.6409	(0.472)	0.0000	0.0000	9,466
2017/07/13	ES33	03/08/2017	10.53	Put	Bond Future	2,367.0400	2.3670	2,056.0400	2.0560	(13.139)	0	0	0
2017/07/13	ES33	03/08/2017	10.55	Put	Bond Future	2,240.9400	2.2409	1,929.9400	1.9299	(13.878)	0	0	0
2017/07/13	ES33	03/08/2017	10.54	Put	Bond Future	2,303.9500	2.3040	1,992.9500	1.9929	(13.499)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	02/11/2017	10.66	Put	Bond Future	2,134.0800	2.1341	1,817.1900	1.8172	(14.849)	0	0	0
2017/07/13	ES33	02/11/2017			Bond Future	11.0122	75.0134	10.9589	75.3303	(0.484)	0.0000	0.0000	0
2017/07/13	ES33	02/11/2017	10.68	Put	Bond Future	2,010.4400	2.0104	1,693.5500	1.6935	(15.762)	0	0	0
2017/07/13	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	02/11/2017	10.67	Put	Bond Future	2,072.2200	2.0722	1,755.3300	1.7553	(15.292)	0	0	0
2017/07/13	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	01/02/2018	11.00	Put	Bond Future	667.1700	0.6672	344.7000	0.3447	(48.334)	0	0	0
2017/07/13	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	01/02/2018			Bond Future	11.1135	76.4671	11.0584	76.7896	(0.495)	0.0000	0.0000	0
2017/07/13	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	01/02/2018	10.99	Put	Bond Future	726.4000	0.7264	403.9300	0.4039	(44.393)	0	0	0
2017/07/13	ES33	01/02/2018	11.01	Put	Bond Future	608.0200	0.6080	285.5500	0.2855	(53.036)	0	0	0
2017/07/13	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	03/05/2018			Bond Future	11.2100	11.2100	11.1566	74.4938	(0.476)	0.0000	0.0000	0
2017/07/13	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	365.7600	0.3658	100.000	0	0	0
2017/07/13	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	250.6900	0.2507	100.000	0	0	0
2017/07/13	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	308.2600	0.3083	100.000	0	0	0
2017/07/13	ES42	03/08/2017			Bond Future	11.0936	80.6531	11.0472	80.9703	(0.418)	0.0000	0.0000	7,957
2017/07/13	ES42	02/11/2017			Bond Future	11.1903	77.9300	11.1422	78.2532	(0.429)	0.0000	0.0000	0
2017/07/13	ES42	01/02/2018			Bond Future	11.2865	79.4402	11.2369	79.7691	(0.440)	0.0000	0.0000	0
2017/07/13	ES42	03/05/2018			Bond Future	11.3900	11.3900	11.3352	77.0631	(0.481)	0.0000	0.0000	0
2017/07/13	GOVI	03/08/2017			GOVI	557.3390	557.3390	559.0190	559.0190	0.301	0.0000	0.0000	413
2017/07/13	GOVI	03/08/2017	561.09	Put	GOVI	37,510.0000	3.7510	20,710.0000	2.0710	(44.788)	0	0	0
2017/07/13	GOVI	03/08/2017	561.11	Put	GOVI	37,710.0000	3.7710	20,910.0000	2.0910	(44.551)	0	0	0
2017/07/13	GOVI	03/08/2017	561.10	Put	GOVI	37,610.0000	3.7610	20,810.0000	2.0810	(44.669)	0	0	0
2017/07/13	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GOVI	02/11/2017	572.44	Put	GOVI	44,690.0000	4.4690	27,580.0000	2.7580	(38.286)	0	0	0
2017/07/13	GOVI	02/11/2017			GOVI	567.9710	567.9710	569.6820	569.6820	0.301	0.0000	0.0000	74
2017/07/13	GOVI	02/11/2017	572.46	Put	GOVI	44,890.0000	4.4890	27,780.0000	2.7780	(38.115)	0	0	0
2017/07/13	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GOVI	02/11/2017	572.45	Put	GOVI	44,790.0000	4.4790	27,680.0000	2.7680	(38.200)	0	0	0
2017/07/13	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GOVI	01/02/2018			GOVI	578.9780	578.9780	580.7180	580.7180	0.301	0.0000	0.0000	0
2017/07/13	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GOVI	01/02/2018	581.02	Put	GOVI	20,420.0000	2.0420	3,020.0000	0.3020	(85.211)	0	0	0
2017/07/13	GOVI	01/02/2018	581.04	Put	GOVI	20,620.0000	2.0620	3,220.0000	0.3220	(84.384)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	GOVI	01/02/2018	581.03	Put	GOVI	20,520.0000	2.0520	3,120.0000	0.3120	(84.795)	0	0	0
2017/07/13	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	17,590.0000	1.7590	100.000	0	0	0
2017/07/13	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	17,790.0000	1.7790	100.000	0	0	0
2017/07/13	GOVI	03/05/2018			GOVI	590.2800	590.2800	592.0490	592.0490	0.300	0.0000	0.0000	0
2017/07/13	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	17,690.0000	1.7690	100.000	0	0	0
2017/07/13	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/13	IGOV	03/08/2017			Index Future	245.5270	245.5270	245.4840	245.4840	(0.018)	0.0000	0.0000	1,319
2017/07/13	IGOV	02/11/2017			Index Future	250.2630	250.2630	250.2180	250.2180	(0.018)	0.0000	0.0000	0
2017/07/13	IGOV	01/02/2018			Index Future	255.1990	255.1990	255.1510	255.1510	(0.019)	0.0000	0.0000	0
2017/07/13	IGOV	03/05/2018			Index Future	260.3300	260.3300	260.2820	260.2820	(0.018)	0.0000	0.0000	0
2017/07/13	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/13	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/13	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/13	IS01	21/12/2017			Interest Rate Swap	99.8212	99.8212	99.8219	99.8219	0.001	0.0000	0.0000	0
2017/07/13	IS01	15/03/2018			Interest Rate Swap	99.7622	99.7622	99.7606	99.7606	(0.002)	0.0000	0.0000	0
2017/07/13	IS01	21/06/2018			Interest Rate Swap	99.9034	99.9034	99.8975	99.8975	(0.006)	0.0000	0.0000	0
2017/07/13	IS01	20/09/2018			Interest Rate Swap	100.0401	100.0401	100.0323	100.0323	(0.008)	0.0000	0.0000	0
2017/07/13	IS02	18/12/2017			Interest Rate Swap	99.8490	99.8490	99.8496	99.8496	0.001	0.0000	0.0000	0
2017/07/13	IS02	16/03/2018			Interest Rate Swap	99.0429	99.0429	99.0413	99.0413	(0.002)	0.0000	0.0000	0
2017/07/13	IS02	15/06/2018			Interest Rate Swap	98.5928	98.5928	98.5865	98.5865	(0.006)	0.0000	0.0000	0
2017/07/13	IS02	21/09/2018			Interest Rate Swap	98.5089	98.5089	98.5010	98.5010	(0.008)	0.0000	0.0000	0
2017/07/13	IS02	21/12/2018			Interest Rate Swap	98.8700	98.8700	98.8600	98.8600	(0.010)	0.0000	0.0000	0
2017/07/13	IS02	15/03/2019			Interest Rate Swap	99.2575	99.2575	99.2409	99.2409	(0.017)	0.0000	0.0000	0
2017/07/13	IS02	21/06/2019			Interest Rate Swap	99.6375	99.6375	99.6158	99.6158	(0.022)	0.0000	0.0000	0
2017/07/13	IS02	20/09/2019			Interest Rate Swap	100.0503	100.0503	100.0196	100.0196	(0.031)	0.0000	0.0000	0
2017/07/13	IS05	17/12/2020			Interest Rate Swap	96.3817	96.3817	96.3011	96.3011	(0.084)	0.0000	0.0000	0
2017/07/13	IS05	16/03/2021			Interest Rate Swap	95.6408	95.6408	95.5583	95.5583	(0.086)	0.0000	0.0000	0
2017/07/13	IS05	15/06/2021			Interest Rate Swap	94.8678	94.8678	94.7828	94.7828	(0.090)	0.0000	0.0000	0
2017/07/13	IS05	21/09/2021			Interest Rate Swap	95.0615	95.0615	94.9724	94.9724	(0.094)	0.0000	0.0000	0
2017/07/13	IS05	21/12/2021			Interest Rate Swap	97.1667	97.1667	97.1667	97.1667	(0.096)	0.0000	0.0000	51
2017/07/13	IS05	15/03/2022			Interest Rate Swap	97.4059	97.4059	97.3082	97.3082	(0.100)	0.0000	0.0000	0
2017/07/13	IS05	21/06/2022			Interest Rate Swap	98.6088	98.6088	98.5071	98.5071	(0.103)	0.0000	0.0000	0
2017/07/13	IS05	20/09/2022			Interest Rate Swap	100.8200	100.8200	100.7167	100.7167	(0.102)	0.0000	0.0000	0
2017/07/13	IS10	17/12/2025			Interest Rate Swap	95.7296	95.7296	95.5664	95.5664	(0.170)	0.0000	0.0000	0
2017/07/13	IS10	16/03/2026			Interest Rate Swap	92.7917	92.7917	92.6058	92.6058	(0.200)	0.0000	0.0000	0

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2017/07/13	IS10	15/06/2026			Interest Rate Swap	91.5823	91.5823	91.3781	91.3781	(0.223)	0.0000	0.0000	0
2017/07/13	IS10	21/09/2026			Interest Rate Swap	93.7546	93.7546	93.5421	93.5421	(0.227)	0.0000	0.0000	0
2017/07/13	IS10	21/12/2026			Interest Rate Swap	97.5323	97.5323	97.3180	97.3180	(0.220)	0.0000	0.0000	0
2017/07/13	IS10	15/03/2027			Interest Rate Swap	96.1349	96.1349	95.9159	95.9159	(0.228)	0.0000	0.0000	0
2017/07/13	IS10	21/06/2027			Interest Rate Swap	98.2073	98.2073	97.9889	97.9889	(0.222)	0.0000	0.0000	0
2017/07/13	IS10	20/09/2027			Interest Rate Swap	101.9147	101.9147	101.7009	101.7009	(0.210)	0.0000	0.0000	0
2017/07/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/13	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/13	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/13	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/13	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/13	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/13	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/13	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/13	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/13	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/13	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/13	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/13	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/13	R023	03/08/2017	8.60	Put	Bond Future	54.5700	0.0546	39.4600	0.0395	(27.689)	0	0	0
2017/07/13	R023	03/08/2017			Bond Future	8.2025	101.3932	8.1717	101.5267	(0.375)	0.0000	0.0000	38,422
2017/07/13	R023	03/08/2017	8.59	Put	Bond Future	58.4500	0.0584	42.4700	0.0425	(27.340)	0	0	0
2017/07/13	R023	03/08/2017	8.60	Call	Bond Future	1,762.4400	1.7624	1,880.8500	1.8809	6.719	0	0	0
2017/07/13	R023	03/08/2017	8.58	Call	Bond Future	1,685.4300	1.6854	1,802.0700	1.8021	6.920	0	0	0
2017/07/13	R023	03/08/2017	8.59	Call	Bond Future	1,723.8100	1.7238	1,841.3500	1.8413	6.819	0	0	0
2017/07/13	R023	03/08/2017	8.58	Put	Bond Future	62.6100	0.0626	45.7300	0.0457	(26.961)	0	0	0
2017/07/13	R023	02/11/2017	8.56	Call	Bond Future	1,847.5200	1.8475	1,940.8900	1.9409	5.054	0	0	0
2017/07/13	R023	02/11/2017			Bond Future	8.2319	99.3971	8.1994	99.5331	(0.395)	0.0000	0.0000	0
2017/07/13	R023	02/11/2017	8.58	Call	Bond Future	1,906.2000	1.9062	2,001.0700	2.0011	4.977	0	0	0
2017/07/13	R023	02/11/2017	8.57	Call	Bond Future	1,876.8500	1.8769	1,970.9700	1.9710	5.015	0	0	0
2017/07/13	R023	02/11/2017	8.56	Put	Bond Future	486.8800	0.4869	444.2700	0.4443	(8.752)	0	0	0
2017/07/13	R023	02/11/2017	8.58	Put	Bond Future	463.3700	0.4634	422.2600	0.4223	(8.872)	0	0	0
2017/07/13	R023	02/11/2017	8.57	Put	Bond Future	475.1100	0.4751	433.2500	0.4333	(8.811)	0	0	0
2017/07/13	R023	01/02/2018			Bond Future	8.2593	101.3234	8.2250	101.4613	(0.415)	0.0000	0.0000	0
2017/07/13	R023	01/02/2018	8.32	Call	Bond Future	1,517.2200	1.5172	1,588.6100	1.5886	4.705	0	0	0
2017/07/13	R023	01/02/2018	8.33	Call	Bond Future	1,539.3800	1.5394	1,611.3900	1.6114	4.678	0	0	0
2017/07/13	R023	01/02/2018	8.31	Put	Bond Future	1,291.9100	1.2919	1,224.8200	1.2248	(5.193)	0	0	0
2017/07/13	R023	01/02/2018	8.33	Put	Bond Future	1,255.6400	1.2556	1,189.8000	1.1898	(5.244)	0	0	0

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2017/07/13	R023	01/02/2018	8.32	Put	Bond Future	1,273.5300	1.2735	1,207.0700	1.2071	(5.219)	0	0	0
2017/07/13	R023	01/02/2018	8.31	Call	Bond Future	1,495.5300	1.4955	1,566.2900	1.5663	4.731	0	0	0
2017/07/13	R023	03/05/2018	8.27	Call	Bond Future	0.0000	0.0000	103.6300	0.1036	100.000	0	0	0
2017/07/13	R023	03/05/2018			Bond Future	8.2800	8.2800	8.2432	99.5078	(0.445)	0.0000	0.0000	0
2017/07/13	R023	03/05/2018	8.28	Call	Bond Future	0.0000	0.0000	142.2000	0.1422	100.000	0	0	0
2017/07/13	R023	03/05/2018	8.29	Call	Bond Future	0.0000	0.0000	180.7500	0.1807	100.000	0	0	0
2017/07/13	R023	03/05/2018	8.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R023	03/05/2018	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R023	03/05/2018	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	03/08/2017			Bond Future	9.7246	96.7835	9.6735	97.1875	(0.525)	0.0000	0.0000	11,141
2017/07/13	R035	03/08/2017	9.50	Put	Bond Future	1,798.0100	1.7980	1,393.9900	1.3940	(22.470)	0	0	0
2017/07/13	R035	03/08/2017	9.52	Put	Bond Future	1,635.7400	1.6357	1,231.7200	1.2317	(24.700)	0	0	0
2017/07/13	R035	03/08/2017	9.51	Put	Bond Future	1,716.8200	1.7168	1,312.8000	1.3128	(23.533)	0	0	0
2017/07/13	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	02/11/2017			Bond Future	9.7840	94.1290	9.7314	94.5406	(0.538)	0.0000	0.0000	0
2017/07/13	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	02/11/2017	9.59	Put	Bond Future	1,531.1200	1.5311	1,119.5100	1.1195	(26.883)	0	0	0
2017/07/13	R035	02/11/2017	9.61	Put	Bond Future	1,371.5400	1.3715	959.9300	0.9599	(30.011)	0	0	0
2017/07/13	R035	02/11/2017	9.60	Put	Bond Future	1,451.2800	1.4513	1,039.6700	1.0397	(28.362)	0	0	0
2017/07/13	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	01/02/2018	9.73	Put	Bond Future	883.8000	0.8838	464.9500	0.4649	(47.392)	0	0	0
2017/07/13	R035	01/02/2018			Bond Future	9.8441	95.9532	9.7898	96.3720	(0.551)	0.0000	0.0000	0
2017/07/13	R035	01/02/2018	9.75	Put	Bond Future	727.9000	0.7279	309.0500	0.3091	(57.542)	0	0	0
2017/07/13	R035	01/02/2018	9.74	Put	Bond Future	805.8000	0.8058	386.9500	0.3870	(51.979)	0	0	0
2017/07/13	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	03/05/2018			Bond Future	9.9000	9.9000	9.8445	93.7485	(0.561)	0.0000	0.0000	0
2017/07/13	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	423.3700	0.4234	100.000	0	0	0
2017/07/13	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	499.3300	0.4993	100.000	0	0	0
2017/07/13	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	347.3200	0.3473	100.000	0	0	0
2017/07/13	R186	03/08/2017	9.35	Call	Bond Future	3,688.5700	3.6886	3,917.0900	3.9171	6.195	0	0	0
2017/07/13	R186	03/08/2017	8.93	Put	Bond Future	471.6300	0.4716	379.2500	0.3792	(19.587)	0	0	0
2017/07/13	R186	03/08/2017			Bond Future	8.7964	112.0765	8.7606	112.3185	(0.408)	8.7620	8.7620	130,683
2017/07/13	R186	03/08/2017	9.50	Call	Bond Future	4,622.0000	4.6220	4,858.8400	4.8588	5.124	0	0	0
2017/07/13	R186	03/08/2017	8.92	Put	Bond Future	494.0600	0.4941	398.7100	0.3987	(19.299)	0	0	0
2017/07/13	R186	03/08/2017	8.90	Call	Bond Future	1,236.4400	1.2364	1,376.9900	1.3770	11.367	0	0	0
2017/07/13	R186	03/08/2017	8.85	Put	Bond Future	673.7500	0.6738	556.9000	0.5569	(17.343)	0	0	750
2017/07/13	R186	03/08/2017	8.80	Put	Bond Future	827.6100	0.8276	695.0200	0.6950	(16.021)	0	0	7,100
2017/07/13	R186	03/08/2017	8.91	Call	Bond Future	1,279.2100	1.2792	1,422.7900	1.4228	11.224	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	R186	03/08/2017	8.93	Call	Bond Future	1,366.9900	1.3670	1,516.5400	1.5165	10.940	0	0	0
2017/07/13	R186	03/08/2017	8.75	Call	Bond Future	690.2600	0.6903	784.0400	0.7840	13.586	0	0	0
2017/07/13	R186	03/08/2017	8.65	Put	Bond Future	1,424.0700	1.4241	1,246.9300	1.2469	(12.439)	0	0	2,500
2017/07/13	R186	03/08/2017	9.00	Put	Bond Future	335.4900	0.3355	262.8100	0.2628	(21.664)	0	0	0
2017/07/13	R186	03/08/2017	9.35	Put	Bond Future	40.5600	0.0406	27.1500	0.0271	(33.062)	0	0	750
2017/07/13	R186	03/08/2017	9.50	Put	Bond Future	13.3300	0.0133	8.2400	0.0082	(38.185)	0	0	6,500
2017/07/13	R186	03/08/2017	8.92	Call	Bond Future	1,322.7300	1.3227	1,469.3100	1.4693	11.082	0	0	0
2017/07/13	R186	03/08/2017	8.90	Put	Bond Future	541.3000	0.5413	439.9200	0.4399	(18.729)	0	0	0
2017/07/13	R186	03/08/2017	8.85	Call	Bond Future	1,034.0900	1.0341	1,159.1700	1.1592	12.096	0	0	0
2017/07/13	R186	03/08/2017	8.75	Put	Bond Future	1,003.5900	1.0036	855.4400	0.8554	(14.762)	0	0	3,654
2017/07/13	R186	03/08/2017	8.80	Call	Bond Future	851.8000	0.8518	961.1400	0.9611	12.836	0	0	0
2017/07/13	R186	03/08/2017	8.91	Put	Bond Future	517.2800	0.5173	418.9300	0.4189	(19.013)	0	0	0
2017/07/13	R186	03/08/2017	8.65	Call	Bond Future	431.5600	0.4316	496.3500	0.4963	15.013	0	0	0
2017/07/13	R186	03/08/2017	9.00	Call	Bond Future	1,696.1500	1.6962	1,865.4000	1.8654	9.978	0	0	0
2017/07/13	R186	02/11/2017	8.89	Put	Bond Future	1,723.1400	1.7231	1,603.0500	1.6031	(6.969)	0	0	0
2017/07/13	R186	02/11/2017	8.88	Call	Bond Future	2,018.1100	2.0181	2,143.1000	2.1431	6.193	0	0	0
2017/07/13	R186	02/11/2017			Bond Future	8.8399	114.2144	8.8025	114.4608	(0.423)	0.0000	0.0000	5
2017/07/13	R186	02/11/2017	8.89	Call	Bond Future	2,052.7900	2.0528	2,179.1600	2.1792	6.156	0	0	0
2017/07/13	R186	02/11/2017	8.90	Call	Bond Future	2,088.0700	2.0881	2,215.8000	2.2158	6.117	0	0	0
2017/07/13	R186	02/11/2017	9.00	Put	Bond Future	1,409.4700	1.4095	1,304.2300	1.3042	(7.467)	0	0	5,000
2017/07/13	R186	02/11/2017	8.88	Put	Bond Future	1,754.1100	1.7541	1,632.6400	1.6326	(6.925)	0	0	0
2017/07/13	R186	02/11/2017	8.90	Put	Bond Future	1,692.8200	1.6928	1,574.0900	1.5741	(7.014)	0	0	0
2017/07/13	R186	02/11/2017	9.00	Call	Bond Future	2,457.8900	2.4579	2,599.1100	2.5991	5.746	0	0	0
2017/07/13	R186	01/02/2018	8.96	Call	Bond Future	2,820.0400	2.8200	2,951.5500	2.9515	4.663	0	0	0
2017/07/13	R186	01/02/2018			Bond Future	8.8818	111.1253	8.8430	111.3756	(0.437)	0.0000	0.0000	0
2017/07/13	R186	01/02/2018	8.97	Call	Bond Future	2,855.3900	2.8554	2,987.8800	2.9879	4.640	0	0	0
2017/07/13	R186	01/02/2018	8.98	Call	Bond Future	2,890.9600	2.8910	3,024.4500	3.0244	4.617	0	0	0
2017/07/13	R186	01/02/2018	8.96	Put	Bond Future	2,317.8100	2.3178	2,199.0200	2.1990	(5.125)	0	0	0
2017/07/13	R186	01/02/2018	8.97	Put	Bond Future	2,289.1800	2.2892	2,171.3700	2.1714	(5.146)	0	0	0
2017/07/13	R186	01/02/2018	8.98	Put	Bond Future	2,260.8100	2.2608	2,144.0000	2.1440	(5.167)	0	0	0
2017/07/13	R186	03/05/2018	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R186	03/05/2018			Bond Future	8.9200	8.9200	8.8846	113.5479	(0.397)	0.0000	0.0000	0
2017/07/13	R186	03/05/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R186	03/05/2018	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R186	03/05/2018	8.91	Call	Bond Future	0.0000	0.0000	159.8700	0.1599	100.000	0	0	0
2017/07/13	R186	03/05/2018	8.92	Call	Bond Future	0.0000	0.0000	222.8000	0.2228	100.000	0	0	0
2017/07/13	R186	03/05/2018	8.93	Call	Bond Future	0.0000	0.0000	285.6900	0.2857	100.000	0	0	0
2017/07/13	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R197	03/08/2017			Bond Future	293.9251	293.9251	293.7340	293.7340	(0.065)	0.0000	0.0000	2,350
2017/07/13	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R197	03/08/2017	308.05	Put	Bond Future	14,124.9300	14.1249	14,316.0100	14.3160	1.353	0	0	0
2017/07/13	R197	03/08/2017	308.07	Put	Bond Future	14,144.9300	14.1449	14,336.0100	14.3360	1.351	0	0	0
2017/07/13	R197	03/08/2017	308.06	Put	Bond Future	14,134.9300	14.1349	14,326.0100	14.3260	1.352	0	0	0
2017/07/13	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R197	02/11/2017			Bond Future	299.5942	299.5942	299.3985	299.3985	(0.065)	0.0000	0.0000	0
2017/07/13	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/13	R197	02/11/2017	305.15	Put	Bond Future	5,555.7900	5.5558	5,751.5500	5.7515	3.524	0	0	0
2017/07/13	R197	02/11/2017	305.17	Put	Bond Future	5,575.7900	5.5758	5,771.5500	5.7715	3.511	0	0	0
2017/07/13	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R197	02/11/2017	305.16	Put	Bond Future	5,565.7900	5.5658	5,761.5500	5.7615	3.517	0	0	0
2017/07/13	R197	01/02/2018			Bond Future	298.4507	298.4507	298.2478	298.2478	(0.068)	0.0000	0.0000	0
2017/07/13	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R197	01/02/2018	301.66	Put	Bond Future	3,209.2800	3.2093	3,412.2500	3.4123	6.324	0	0	0
2017/07/13	R197	01/02/2018	301.68	Put	Bond Future	3,229.2800	3.2293	3,432.2500	3.4323	6.285	0	0	0
2017/07/13	R197	01/02/2018	301.67	Put	Bond Future	3,219.2800	3.2193	3,422.2500	3.4223	6.305	0	0	0
2017/07/13	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R197	03/05/2018			Bond Future	304.4500	304.4500	304.2454	304.2454	(0.067)	0.0000	0.0000	0
2017/07/13	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	194.5700	0.1946	100.000	0	0	0
2017/07/13	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	214.5700	0.2146	100.000	0	0	0
2017/07/13	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	204.5700	0.2046	100.000	0	0	0
2017/07/13	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R202	03/08/2017			Bond Future	237.0121	237.0121	236.9869	236.9869	(0.011)	0.0000	0.0000	30,561
2017/07/13	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R202	03/08/2017	258.35	Put	Bond Future	21,337.9300	21.3379	21,363.0800	21.3631	0.118	0	0	0
2017/07/13	R202	03/08/2017	258.37	Put	Bond Future	21,357.9300	21.3579	21,383.0800	21.3831	0.118	0	0	0
2017/07/13	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R202	03/08/2017	258.36	Put	Bond Future	21,347.9300	21.3479	21,373.0800	21.3731	0.118	0	0	0
2017/07/13	R202	02/11/2017			Bond Future	241.5835	241.5835	241.5572	241.5572	(0.011)	0.0000	0.0000	0
2017/07/13	R202	02/11/2017	253.89	Put	Bond Future	12,306.4500	12.3064	12,332.7500	12.3328	0.214	0	0	0
2017/07/13	R202	02/11/2017	253.91	Put	Bond Future	12,326.4500	12.3264	12,352.7500	12.3528	0.213	0	0	0
2017/07/13	R202	02/11/2017	253.90	Put	Bond Future	12,316.4500	12.3164	12,342.7500	12.3428	0.214	0	0	0
2017/07/13	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R202	01/02/2018	249.06	Put	Bond Future	6,457.5800	6.4576	6,486.9000	6.4869	0.454	0	0	0
2017/07/13	R202	01/02/2018			Bond Future	242.6024	242.6024	242.5731	242.5731	(0.012)	0.0000	0.0000	0
2017/07/13	R202	01/02/2018	249.08	Put	Bond Future	6,477.5800	6.4776	6,506.9000	6.5069	0.453	0	0	0
2017/07/13	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R202	01/02/2018	249.07	Put	Bond Future	6,467.5800	6.4676	6,496.9000	6.4969	0.453	0	0	0
2017/07/13	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R202	03/05/2018			Bond Future	247.4800	247.4800	247.4510	247.4510	(0.012)	0.0000	0.0000	0
2017/07/13	R202	03/05/2018	247.47	Put	Bond Future	0.0000	0.0000	18.9600	0.0190	100.000	0	0	0
2017/07/13	R202	03/05/2018	247.49	Put	Bond Future	0.0000	0.0000	38.9600	0.0390	100.000	0	0	0
2017/07/13	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R202	03/05/2018	247.48	Put	Bond Future	0.0000	0.0000	28.9600	0.0290	100.000	0	0	0
2017/07/13	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R203	03/08/2017			Bond Future	7.3839	103.3307	7.3709	103.3320	(0.175)	0.0000	0.0000	0
2017/07/13	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R203	03/08/2017	4.87	Put	Bond Future	269.0700	0.2691	267.7000	0.2677	(0.509)	0	0	0
2017/07/13	R203	03/08/2017	4.89	Put	Bond Future	266.9200	0.2669	265.5500	0.2655	(0.513)	0	0	0
2017/07/13	R203	03/08/2017	4.88	Put	Bond Future	267.9900	0.2680	266.6200	0.2666	(0.511)	0	0	0
2017/07/13	R204	03/08/2017	7.77	Put	Bond Future	11.9200	0.0119	7.7500	0.0078	(34.983)	0	0	0
2017/07/13	R204	03/08/2017			Bond Future	7.5008	101.6731	7.4697	101.7131	(0.415)	0.0000	0.0000	42,165
2017/07/13	R204	03/08/2017	7.76	Put	Bond Future	13.1600	0.0132	8.6300	0.0086	(34.422)	0	0	0
2017/07/13	R204	03/08/2017	7.75	Call	Bond Future	334.2500	0.3342	369.3500	0.3694	10.501	0	0	0
2017/07/13	R204	03/08/2017	7.76	Call	Bond Future	345.7000	0.3457	381.1800	0.3812	10.263	0	0	0
2017/07/13	R204	03/08/2017	7.77	Call	Bond Future	357.2500	0.3573	393.0900	0.3931	10.032	0	0	0
2017/07/13	R204	03/08/2017	7.75	Put	Bond Future	14.5100	0.0145	9.6000	0.0096	(33.839)	0	0	0
2017/07/13	R204	02/11/2017	7.76	Put	Bond Future	26.1900	0.0262	20.2400	0.0202	(22.719)	0	0	0
2017/07/13	R204	02/11/2017			Bond Future	7.4435	103.6125	7.4052	103.6532	(0.515)	0.0000	0.0000	0
2017/07/13	R204	02/11/2017	7.75	Put	Bond Future	27.8600	0.0279	21.6000	0.0216	(22.469)	0	0	0
2017/07/13	R204	02/11/2017	7.76	Call	Bond Future	361.5800	0.3616	396.3400	0.3963	9.613	0	0	0
2017/07/13	R204	02/11/2017	7.74	Call	Bond Future	343.7000	0.3437	377.8500	0.3778	9.936	0	0	0
2017/07/13	R204	02/11/2017	7.75	Call	Bond Future	352.6800	0.3527	387.1300	0.3871	9.768	0	0	0
2017/07/13	R204	02/11/2017	7.74	Put	Bond Future	29.4600	0.0295	22.9000	0.0229	(22.267)	0	0	0
2017/07/13	R204	01/02/2018	7.27	Call	Bond Future	191.0100	0.1910	210.1400	0.2101	10.015	0	0	0
2017/07/13	R204	01/02/2018			Bond Future	7.3230	101.5805	7.2743	101.6211	(0.665)	0.0000	0.0000	0
2017/07/13	R204	01/02/2018	7.25	Call	Bond Future	183.0300	0.1830	201.6500	0.2016	10.173	0	0	0
2017/07/13	R204	01/02/2018	7.26	Call	Bond Future	186.8500	0.1868	205.7200	0.2057	10.099	0	0	0
2017/07/13	R204	01/02/2018	7.25	Put	Bond Future	244.0300	0.2440	221.9800	0.2220	(9.036)	0	0	0
2017/07/13	R204	01/02/2018	7.27	Put	Bond Future	235.3000	0.2353	213.7600	0.2138	(9.154)	0	0	0
2017/07/13	R204	01/02/2018	7.26	Put	Bond Future	239.4900	0.2395	217.6900	0.2177	(9.103)	0	0	0
2017/07/13	R204	03/05/2018	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R204	03/05/2018			Bond Future	7.0900	7.0900	7.0239	103.6033	(0.932)	0.0000	0.0000	0
2017/07/13	R204	03/05/2018	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R204	03/05/2018	7.10	Call	Bond Future	0.0000	0.0000	45.8100	0.0458	100.000	0	0	0
2017/07/13	R204	03/05/2018	7.08	Call	Bond Future	0.0000	0.0000	33.7700	0.0338	100.000	0	0	0
2017/07/13	R204	03/05/2018	7.09	Call	Bond Future	0.0000	0.0000	39.7900	0.0398	100.000	0	0	0
2017/07/13	R204	03/05/2018	7.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R207	03/08/2017	8.19	Call	Bond Future	1,154.1400	1.1541	1,231.4700	1.2315	6.700	0	0	51
2017/07/13	R207	03/08/2017			Bond Future	7.6554	99.5799	7.6195	99.6579	(0.469)	0.0000	0.0000	46,581
2017/07/13	R207	03/08/2017	8.39	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2017/07/13	R207	03/08/2017	8.19	Put	Bond Future	1.3800	0.0014	0.6800	0.0007	(50.725)	0	0	0
2017/07/13	R207	03/08/2017	8.41	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2017/07/13	R207	03/08/2017	8.40	Put	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2017/07/13	R207	03/08/2017	8.41	Call	Bond Future	1,622.3200	1.6223	1,700.3100	1.7003	4.807	0	0	0
2017/07/13	R207	03/08/2017	8.39	Call	Bond Future	1,579.7800	1.5798	1,657.7600	1.6578	4.936	0	0	0
2017/07/13	R207	03/08/2017	8.40	Call	Bond Future	1,601.0500	1.6010	1,679.0400	1.6790	4.871	0	0	0
2017/07/13	R207	02/11/2017			Bond Future	7.6390	101.4794	7.5988	101.5588	(0.527)	0.0000	0.0000	0
2017/07/13	R207	02/11/2017	8.03	Put	Bond Future	84.0400	0.0840	69.6800	0.0697	(17.087)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	R207	02/11/2017	8.05	Put	Bond Future	77.5400	0.0775	64.0900	0.0641	(17.346)	0	0	0
2017/07/13	R207	02/11/2017	8.03	Call	Bond Future	851.3100	0.8513	916.3800	0.9164	7.644	0	0	0
2017/07/13	R207	02/11/2017	8.04	Put	Bond Future	80.6600	0.0807	66.7700	0.0668	(17.220)	0	0	0
2017/07/13	R207	02/11/2017	8.04	Call	Bond Future	867.4600	0.8675	933.0000	0.9330	7.555	0	0	0
2017/07/13	R207	02/11/2017	8.05	Call	Bond Future	883.8600	0.8839	949.8400	0.9498	7.465	0	0	0
2017/07/13	R207	01/02/2018			Bond Future	7.6052	99.8041	7.5598	99.8842	(0.597)	0.0000	0.0000	0
2017/07/13	R207	01/02/2018	7.60	Put	Bond Future	472.5300	0.4725	432.3400	0.4323	(8.505)	0	0	0
2017/07/13	R207	01/02/2018	7.62	Put	Bond Future	455.5000	0.4555	416.2600	0.4163	(8.615)	0	0	0
2017/07/13	R207	01/02/2018	7.60	Call	Bond Future	463.3900	0.4634	503.3600	0.5034	8.626	0	0	0
2017/07/13	R207	01/02/2018	7.61	Put	Bond Future	463.9600	0.4640	424.2500	0.4242	(8.559)	0	0	0
2017/07/13	R207	01/02/2018	7.61	Call	Bond Future	472.4700	0.4725	512.9200	0.5129	8.561	0	0	0
2017/07/13	R207	01/02/2018	7.62	Call	Bond Future	481.6600	0.4817	522.5800	0.5226	8.496	0	0	0
2017/07/13	R207	03/05/2018	7.57	Call	Bond Future	0.0000	0.0000	83.4300	0.0834	100.000	0	0	0
2017/07/13	R207	03/05/2018			Bond Future	7.5700	7.5700	7.5163	101.8325	(0.709)	0.0000	0.0000	0
2017/07/13	R207	03/05/2018	7.58	Call	Bond Future	0.0000	0.0000	98.9700	0.0990	100.000	0	0	0
2017/07/13	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R207	03/05/2018	7.56	Call	Bond Future	0.0000	0.0000	67.8900	0.0679	100.000	0	0	0
2017/07/13	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R208	03/08/2017	8.32	Call	Bond Future	1,615.7500	1.6157	1,722.9100	1.7229	6.632	0	0	0
2017/07/13	R208	03/08/2017			Bond Future	7.7885	99.1431	7.7527	99.2527	(0.459)	0.0000	0.0000	36,902
2017/07/13	R208	03/08/2017	8.30	Call	Bond Future	1,557.0000	1.5570	1,663.7000	1.6637	6.853	0	0	0
2017/07/13	R208	03/08/2017	8.31	Call	Bond Future	1,586.3400	1.5863	1,693.2900	1.6933	6.742	0	0	0
2017/07/13	R208	03/08/2017	8.30	Put	Bond Future	6.8800	0.0069	4.0000	0.0040	(41.860)	0	0	0
2017/07/13	R208	03/08/2017	8.32	Put	Bond Future	5.6400	0.0056	3.2200	0.0032	(42.908)	0	0	0
2017/07/13	R208	03/08/2017	8.31	Put	Bond Future	6.2200	0.0062	3.5900	0.0036	(42.283)	0	0	0
2017/07/13	R208	02/11/2017	8.18	Put	Bond Future	183.2700	0.1833	158.2600	0.1583	(13.647)	0	0	0
2017/07/13	R208	02/11/2017			Bond Future	7.7936	97.6324	7.7548	97.7440	(0.497)	0.0000	0.0000	0
2017/07/13	R208	02/11/2017	8.20	Put	Bond Future	171.5200	0.1715	147.7800	0.1478	(13.841)	0	0	0
2017/07/13	R208	02/11/2017	8.18	Call	Bond Future	1,288.3800	1.2884	1,374.9900	1.3750	6.722	0	0	0
2017/07/13	R208	02/11/2017	8.19	Put	Bond Future	177.3100	0.1773	152.9500	0.1529	(13.739)	0	0	0
2017/07/13	R208	02/11/2017	8.19	Call	Bond Future	1,310.8200	1.3108	1,398.0800	1.3981	6.657	0	0	0
2017/07/13	R208	02/11/2017	8.20	Call	Bond Future	1,333.4100	1.3334	1,421.2900	1.4213	6.591	0	0	0
2017/07/13	R208	01/02/2018	7.85	Put	Bond Future	714.4600	0.7145	661.4000	0.6614	(7.427)	0	0	0
2017/07/13	R208	01/02/2018			Bond Future	7.7906	99.5245	7.7487	99.6375	(0.537)	0.0000	0.0000	0
2017/07/13	R208	01/02/2018	7.84	Put	Bond Future	726.6400	0.7266	672.9700	0.6730	(7.386)	0	0	0
2017/07/13	R208	01/02/2018	7.85	Call	Bond Future	874.4500	0.8744	934.3700	0.9344	6.852	0	0	0
2017/07/13	R208	01/02/2018	7.83	Call	Bond Future	845.1300	0.8451	903.8300	0.9038	6.946	0	0	0
2017/07/13	R208	01/02/2018	7.84	Call	Bond Future	859.7200	0.8597	919.0300	0.9190	6.899	0	0	0
2017/07/13	R208	01/02/2018	7.83	Put	Bond Future	738.9700	0.7390	684.6900	0.6847	(7.345)	0	0	0
2017/07/13	R208	03/05/2018			Bond Future	7.7800	7.7800	7.7346	98.1785	(0.583)	0.0000	0.0000	0
2017/07/13	R208	03/05/2018	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R208	03/05/2018	7.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R208	03/05/2018	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R208	03/05/2018	7.77	Call	Bond Future	0.0000	0.0000	88.8000	0.0888	100.000	0	0	0
2017/07/13	R208	03/05/2018	7.78	Call	Bond Future	0.0000	0.0000	113.8900	0.1139	100.000	0	0	0
2017/07/13	R208	03/05/2018	7.79	Call	Bond Future	0.0000	0.0000	138.9700	0.1390	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	R209	03/08/2017			Bond Future	9.6932	72.7644	9.6423	73.1016	(0.526)	0.0000	0.0000	74,527
2017/07/13	R209	03/08/2017	9.44	Call	Bond Future	292.3500	0.2923	360.6200	0.3606	23.352	0	0	0
2017/07/13	R209	03/08/2017	9.43	Put	Bond Future	2,046.2900	2.0463	1,774.4300	1.7744	(13.286)	0	0	0
2017/07/13	R209	03/08/2017	9.45	Put	Bond Future	1,940.3500	1.9403	1,674.3900	1.6744	(13.707)	0	0	0
2017/07/13	R209	03/08/2017	9.44	Put	Bond Future	1,992.9600	1.9930	1,724.0200	1.7240	(13.495)	0	0	0
2017/07/13	R209	03/08/2017	9.45	Call	Bond Future	308.0500	0.3080	379.3000	0.3793	23.129	0	0	0
2017/07/13	R209	03/08/2017	9.43	Call	Bond Future	277.2600	0.2773	342.6100	0.3426	23.570	0	0	0
2017/07/13	R209	02/11/2017	9.52	Put	Bond Future	2,952.8800	2.9529	2,743.0800	2.7431	(7.105)	0	0	0
2017/07/13	R209	02/11/2017	9.75	Call	Bond Future	2,135.1600	2.1352	2,307.8400	2.3078	8.087	0	0	0
2017/07/13	R209	02/11/2017	8.30	Put	Bond Future	10,530.4400	10.5304	10,196.1200	10.1961	(3.175)	0	0	0
2017/07/13	R209	02/11/2017			Bond Future	9.7455	71.0025	9.6931	71.3461	(0.538)	0.0000	0.0000	800
2017/07/13	R209	02/11/2017	9.54	Put	Bond Future	2,871.2300	2.8712	2,664.7900	2.6648	(7.190)	0	0	0
2017/07/13	R209	02/11/2017	10.00	Call	Bond Future	3,047.5500	3.0475	3,260.7400	3.2607	6.995	0	0	0
2017/07/13	R209	02/11/2017	9.75	Put	Bond Future	2,105.8400	2.1058	1,934.9400	1.9349	(8.116)	0	0	6,500
2017/07/13	R209	02/11/2017	9.53	Put	Bond Future	2,911.8700	2.9119	2,703.7400	2.7037	(7.148)	0	0	0
2017/07/13	R209	02/11/2017	9.00	Put	Bond Future	5,607.6000	5.6076	5,321.4600	5.3215	(5.103)	0	0	0
2017/07/13	R209	02/11/2017	9.54	Call	Bond Future	1,509.4300	1.5094	1,646.5700	1.6466	9.086	0	0	0
2017/07/13	R209	02/11/2017	10.60	Put	Bond Future	475.4700	0.4755	418.7500	0.4188	(11.929)	0	0	1,300
2017/07/13	R209	02/11/2017	9.52	Call	Bond Future	1,456.4500	1.4565	1,590.2300	1.5902	9.185	0	0	0
2017/07/13	R209	02/11/2017	10.00	Put	Bond Future	1,414.4300	1.4144	1,284.0400	1.2840	(9.219)	0	0	3,360
2017/07/13	R209	02/11/2017	9.00	Call	Bond Future	474.2100	0.4742	531.6500	0.5316	12.113	0	0	4,100
2017/07/13	R209	02/11/2017	8.30	Call	Bond Future	56.6400	0.0566	65.9000	0.0659	16.349	0	0	2,800
2017/07/13	R209	02/11/2017	10.60	Call	Bond Future	5,738.6800	5.7387	6,025.5400	6.0255	4.999	0	0	0
2017/07/13	R209	02/11/2017	9.53	Call	Bond Future	1,482.8000	1.4828	1,618.2500	1.6182	9.135	0	0	0
2017/07/13	R209	01/02/2018	9.72	Call	Bond Future	2,555.1700	2.5552	2,723.3900	2.7234	6.584	0	0	0
2017/07/13	R209	01/02/2018	9.73	Call	Bond Future	2,586.1500	2.5862	2,755.6700	2.7557	6.555	0	0	0
2017/07/13	R209	01/02/2018			Bond Future	9.7968	72.3785	9.7430	72.7281	(0.550)	0.0000	0.0000	0
2017/07/13	R209	01/02/2018	9.71	Call	Bond Future	2,524.3900	2.5244	2,691.3100	2.6913	6.612	0	0	0
2017/07/13	R209	01/02/2018	9.71	Put	Bond Future	3,089.6500	3.0896	2,906.9500	2.9069	(5.913)	0	0	0
2017/07/13	R209	01/02/2018	9.73	Put	Bond Future	3,020.6400	3.0206	2,840.5400	2.8405	(5.962)	0	0	0
2017/07/13	R209	01/02/2018	9.72	Put	Bond Future	3,055.0000	3.0550	2,873.6000	2.8736	(5.938)	0	0	0
2017/07/13	R209	03/05/2018	9.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R209	03/05/2018			Bond Future	9.8500	9.8500	9.7927	70.9963	(0.581)	0.0000	0.0000	0
2017/07/13	R209	03/05/2018	9.86	Call	Bond Future	0.0000	0.0000	432.1800	0.4322	100.000	0	0	0
2017/07/13	R209	03/05/2018	9.84	Call	Bond Future	0.0000	0.0000	304.0700	0.3041	100.000	0	0	0
2017/07/13	R209	03/05/2018	9.85	Call	Bond Future	0.0000	0.0000	368.1700	0.3682	100.000	0	0	0
2017/07/13	R209	03/05/2018	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R209	03/05/2018	9.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	03/08/2017	196.29	Put	Bond Future	11,065.6500	11.0657	11,085.5500	11.0856	0.180	0	0	0
2017/07/13	R210	03/08/2017			Bond Future	185.2244	185.2244	185.2044	185.2044	(0.011)	0.0000	0.0000	1,675
2017/07/13	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	03/08/2017	196.28	Put	Bond Future	11,055.6500	11.0557	11,075.5500	11.0756	0.180	0	0	0
2017/07/13	R210	03/08/2017	196.30	Put	Bond Future	11,075.6500	11.0757	11,095.5500	11.0956	0.180	0	0	0
2017/07/13	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	R210	02/11/2017	192.08	Put	Bond Future	5,682.7300	5.6827	5,703.6300	5.7036	0.368	0	0	0
2017/07/13	R210	02/11/2017			Bond Future	186.3973	186.3973	186.3764	186.3764	(0.011)	0.0000	0.0000	0
2017/07/13	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	02/11/2017	192.07	Put	Bond Future	5,672.7300	5.6727	5,693.6300	5.6936	0.368	0	0	0
2017/07/13	R210	02/11/2017	192.09	Put	Bond Future	5,692.7300	5.6927	5,713.6300	5.7136	0.367	0	0	0
2017/07/13	R210	01/02/2018			Bond Future	190.0738	190.0738	190.0506	190.0506	(0.012)	0.0000	0.0000	0
2017/07/13	R210	01/02/2018	192.36	Put	Bond Future	2,286.1900	2.2862	2,309.4500	2.3094	1.017	0	0	0
2017/07/13	R210	01/02/2018	192.38	Put	Bond Future	2,306.1900	2.3062	2,329.4500	2.3294	1.009	0	0	0
2017/07/13	R210	01/02/2018	192.37	Put	Bond Future	2,296.1900	2.2962	2,319.4500	2.3194	1.013	0	0	0
2017/07/13	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	03/05/2018			Bond Future	191.4500	191.4500	191.4228	191.4228	(0.014)	0.0000	0.0000	0
2017/07/13	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	17.2500	0.0173	100.000	0	0	0
2017/07/13	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	37.2500	0.0373	100.000	0	0	0
2017/07/13	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	27.2500	0.0273	100.000	0	0	0
2017/07/13	R212	03/08/2017			Bond Future	147.4927	147.4927	147.5398	147.5398	0.032	0.0000	0.0000	4,858
2017/07/13	R212	03/08/2017	153.34	Put	Bond Future	5,847.3200	5.8473	5,800.1700	5.8002	(0.806)	0	0	0
2017/07/13	R212	03/08/2017	153.36	Put	Bond Future	5,867.3200	5.8673	5,820.1700	5.8202	(0.804)	0	0	0
2017/07/13	R212	03/08/2017	153.35	Put	Bond Future	5,857.3200	5.8573	5,810.1700	5.8102	(0.805)	0	0	0
2017/07/13	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	02/11/2017			Bond Future	150.3375	150.3375	150.3851	150.3851	0.032	0.0000	0.0000	0
2017/07/13	R212	02/11/2017	152.40	Put	Bond Future	2,062.4800	2.0625	2,014.8800	2.0149	(2.308)	0	0	0
2017/07/13	R212	02/11/2017	152.42	Put	Bond Future	2,082.4800	2.0825	2,034.8800	2.0349	(2.286)	0	0	0
2017/07/13	R212	02/11/2017	152.41	Put	Bond Future	2,072.4800	2.0725	2,024.8800	2.0249	(2.297)	0	0	0
2017/07/13	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	01/02/2018	154.71	Put	Bond Future	3,467.2400	3.4672	3,420.3500	3.4204	(1.352)	0	0	0
2017/07/13	R212	01/02/2018			Bond Future	151.2428	151.2428	151.2897	151.2897	0.031	0.0000	0.0000	0
2017/07/13	R212	01/02/2018	154.70	Put	Bond Future	3,457.2400	3.4572	3,410.3500	3.4104	(1.356)	0	0	0
2017/07/13	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	01/02/2018	154.69	Put	Bond Future	3,447.2400	3.4472	3,400.3500	3.4004	(1.360)	0	0	0
2017/07/13	R212	03/05/2018			Bond Future	154.2900	154.2900	154.3320	154.3320	0.027	0.0000	0.0000	0
2017/07/13	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	32.0000	0.0320	100.000	0	0	0
2017/07/13	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	52.0000	0.0520	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	42.0000	0.0420	100.000	0	0	0
2017/07/13	R213	03/08/2017	9.33	Put	Bond Future	1,191.3900	1.1914	997.8000	0.9978	(16.249)	0	0	0
2017/07/13	R213	03/08/2017			Bond Future	9.4180	84.7485	9.3721	85.0516	(0.488)	0.0000	0.0000	63,820
2017/07/13	R213	03/08/2017	9.35	Put	Bond Future	1,112.7200	1.1127	926.2800	0.9263	(16.755)	0	0	0
2017/07/13	R213	03/08/2017	9.33	Call	Bond Future	609.0400	0.6090	718.5400	0.7185	17.979	0	0	0
2017/07/13	R213	03/08/2017	9.34	Put	Bond Future	1,151.6500	1.1517	961.6100	0.9616	(16.502)	0	0	0
2017/07/13	R213	03/08/2017	9.34	Call	Bond Future	635.7300	0.6357	748.7800	0.7488	17.783	0	0	0
2017/07/13	R213	03/08/2017	9.35	Call	Bond Future	663.1700	0.6632	779.8200	0.7798	17.590	0	0	0
2017/07/13	R213	02/11/2017	9.36	Put	Bond Future	2,414.0600	2.4141	2,240.5900	2.2406	(7.186)	0	0	0
2017/07/13	R213	02/11/2017			Bond Future	9.4714	82.8153	9.4239	83.1241	(0.501)	0.0000	0.0000	0
2017/07/13	R213	02/11/2017	9.35	Put	Bond Future	2,450.7500	2.4507	2,275.7000	2.2757	(7.143)	0	0	0
2017/07/13	R213	02/11/2017	9.36	Call	Bond Future	1,686.1800	1.6862	1,821.5000	1.8215	8.025	0	0	0
2017/07/13	R213	02/11/2017	9.34	Call	Bond Future	1,628.2600	1.6283	1,760.4300	1.7604	8.117	0	0	0
2017/07/13	R213	02/11/2017	9.35	Call	Bond Future	1,657.0700	1.6571	1,790.8100	1.7908	8.071	0	0	0
2017/07/13	R213	02/11/2017	9.34	Put	Bond Future	2,487.8100	2.4878	2,311.1900	2.3112	(7.099)	0	0	0
2017/07/13	R213	01/02/2018	9.42	Call	Bond Future	2,364.9200	2.3649	2,510.7400	2.5107	6.166	0	0	0
2017/07/13	R213	01/02/2018			Bond Future	9.5249	84.4202	9.4760	84.7344	(0.513)	0.0000	0.0000	0
2017/07/13	R213	01/02/2018	9.43	Call	Bond Future	2,394.8300	2.3948	2,541.8500	2.5419	6.139	0	0	0
2017/07/13	R213	01/02/2018	9.41	Put	Bond Future	3,075.9600	3.0760	2,906.4500	2.9064	(5.511)	0	0	0
2017/07/13	R213	01/02/2018	9.43	Put	Bond Future	3,006.1800	3.0062	2,839.0700	2.8391	(5.559)	0	0	0
2017/07/13	R213	01/02/2018	9.41	Call	Bond Future	2,334.9700	2.3350	2,479.5900	2.4796	6.194	0	0	0
2017/07/13	R213	01/02/2018	9.42	Put	Bond Future	3,041.0500	3.0411	2,872.7400	2.8727	(5.535)	0	0	0
2017/07/13	R213	03/05/2018	9.56	Call	Bond Future	0.0000	0.0000	226.3600	0.2264	100.000	0	0	0
2017/07/13	R213	03/05/2018	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R213	03/05/2018			Bond Future	9.5700	9.5700	9.5243	82.8352	(0.477)	0.0000	0.0000	0
2017/07/13	R213	03/05/2018	9.57	Call	Bond Future	0.0000	0.0000	289.6900	0.2897	100.000	0	0	0
2017/07/13	R213	03/05/2018	9.58	Call	Bond Future	0.0000	0.0000	352.9400	0.3529	100.000	0	0	0
2017/07/13	R213	03/05/2018	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R213	03/05/2018	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R214	03/08/2017	9.51	Call	Bond Future	227.8400	0.2278	275.0100	0.2750	20.703	0	0	0
2017/07/13	R214	03/08/2017			Bond Future	9.8232	72.5368	9.7773	72.8513	(0.467)	0.0000	0.0000	37,026
2017/07/13	R214	03/08/2017	9.52	Call	Bond Future	240.9000	0.2409	290.3900	0.2904	20.544	0	0	0
2017/07/13	R214	03/08/2017	9.53	Call	Bond Future	254.4800	0.2545	306.3400	0.3063	20.379	0	0	0
2017/07/13	R214	03/08/2017	9.51	Put	Bond Future	2,420.8900	2.4209	2,153.5400	2.1535	(11.043)	0	0	0
2017/07/13	R214	03/08/2017	9.53	Put	Bond Future	2,304.1500	2.3041	2,041.4900	2.0415	(11.399)	0	0	0
2017/07/13	R214	03/08/2017	9.52	Put	Bond Future	2,362.2000	2.3622	2,097.1700	2.0972	(11.220)	0	0	0
2017/07/13	R214	02/11/2017	9.60	Call	Bond Future	1,394.4000	1.3944	1,510.3100	1.5103	8.313	0	0	0
2017/07/13	R214	02/11/2017			Bond Future	9.8771	70.6242	9.8299	70.9446	(0.478)	0.0000	0.0000	0
2017/07/13	R214	02/11/2017	9.58	Call	Bond Future	1,343.5800	1.3436	1,456.4500	1.4565	8.401	0	0	0
2017/07/13	R214	02/11/2017	9.59	Call	Bond Future	1,368.8400	1.3688	1,483.2300	1.4832	8.357	0	0	0
2017/07/13	R214	02/11/2017	9.58	Put	Bond Future	3,401.2400	3.4012	3,193.6900	3.1937	(6.102)	0	0	0
2017/07/13	R214	02/11/2017	9.60	Put	Bond Future	3,310.4500	3.3105	3,105.9400	3.1059	(6.178)	0	0	0
2017/07/13	R214	02/11/2017	9.59	Put	Bond Future	3,355.6400	3.3556	3,149.6100	3.1496	(6.140)	0	0	0
2017/07/13	R214	01/02/2018			Bond Future	9.9312	71.9929	9.8827	72.3189	(0.488)	0.0000	0.0000	0
2017/07/13	R214	01/02/2018	9.82	Put	Bond Future	3,348.0000	3.3480	3,174.0800	3.1741	(5.195)	0	0	0
2017/07/13	R214	01/02/2018	9.84	Put	Bond Future	3,276.4700	3.2765	3,104.9400	3.1049	(5.235)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/13	R214	01/02/2018	9.83	Put	Bond Future	3,312.0800	3.3121	3,139.3600	3.1394	(5.215)	0	0	0
2017/07/13	R214	01/02/2018	9.84	Call	Bond Future	2,661.3000	2.6613	2,815.8200	2.8158	5.806	0	0	0
2017/07/13	R214	01/02/2018	9.82	Call	Bond Future	2,596.7000	2.5967	2,748.8300	2.7488	5.859	0	0	0
2017/07/13	R214	01/02/2018	9.83	Call	Bond Future	2,628.9000	2.6289	2,782.2300	2.7822	5.832	0	0	0
2017/07/13	R214	03/05/2018			Bond Future	9.9800	9.9800	9.9320	70.4313	(0.481)	0.0000	0.0000	0
2017/07/13	R214	03/05/2018	9.98	Call	Bond Future	0.0000	0.0000	320.0800	0.3201	100.000	0	0	0
2017/07/13	R214	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R214	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R214	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R214	03/05/2018	9.99	Call	Bond Future	0.0000	0.0000	386.4400	0.3864	100.000	0	0	0
2017/07/13	R214	03/05/2018	9.97	Call	Bond Future	0.0000	0.0000	253.6100	0.2536	100.000	0	0	0
2017/07/13	R248	03/08/2017			Bond Future	9.8988	92.8167	9.8529	93.2152	(0.464)	0.0000	0.0000	77,431
2017/07/13	R248	03/08/2017	9.57	Call	Bond Future	296.7900	0.2968	354.7900	0.3548	19.542	0	0	0
2017/07/13	R248	03/08/2017	9.56	Put	Bond Future	3,296.6000	3.2966	2,953.3500	2.9533	(10.412)	0	0	0
2017/07/13	R248	03/08/2017	9.58	Put	Bond Future	3,145.6800	3.1457	2,807.8900	2.8079	(10.738)	0	0	0
2017/07/13	R248	03/08/2017	9.57	Put	Bond Future	3,220.7300	3.2207	2,880.1700	2.8802	(10.574)	0	0	0
2017/07/13	R248	03/08/2017	9.58	Call	Bond Future	313.1600	0.3132	373.9300	0.3739	19.405	0	0	0
2017/07/13	R248	03/08/2017	9.56	Call	Bond Future	281.0800	0.2811	336.3900	0.3364	19.678	0	0	0
2017/07/13	R248	02/11/2017	9.66	Put	Bond Future	4,375.4300	4.3754	4,114.0800	4.1141	(5.973)	0	0	0
2017/07/13	R248	02/11/2017			Bond Future	9.9551	90.1499	9.9078	90.5559	(0.475)	0.0000	0.0000	226
2017/07/13	R248	02/11/2017	9.65	Put	Bond Future	4,433.3900	4.4334	4,170.1600	4.1702	(5.937)	0	0	0
2017/07/13	R248	02/11/2017	9.64	Call	Bond Future	1,722.6100	1.7226	1,863.5300	1.8635	8.181	0	0	0
2017/07/13	R248	02/11/2017	9.65	Call	Bond Future	1,754.3500	1.7544	1,897.1400	1.8971	8.139	0	0	0
2017/07/13	R248	02/11/2017	9.66	Call	Bond Future	1,786.4500	1.7865	1,931.1200	1.9311	8.098	0	0	0
2017/07/13	R248	02/11/2017	9.64	Put	Bond Future	4,491.8700	4.4919	4,226.7700	4.2268	(5.902)	0	0	0
2017/07/13	R248	01/02/2018	9.89	Call	Bond Future	3,324.3500	3.3244	3,515.7800	3.5158	5.758	0	0	0
2017/07/13	R248	01/02/2018	9.90	Put	Bond Future	4,318.6700	4.3187	4,098.4200	4.0984	(5.100)	0	0	0
2017/07/13	R248	01/02/2018			Bond Future	10.0118	91.8970	9.9632	92.3101	(0.486)	0.0000	0.0000	0
2017/07/13	R248	01/02/2018	9.90	Call	Bond Future	3,363.8000	3.3638	3,556.7000	3.5567	5.735	0	0	0
2017/07/13	R248	01/02/2018	9.91	Call	Bond Future	3,403.4800	3.4035	3,597.8600	3.5979	5.711	0	0	0
2017/07/13	R248	01/02/2018	9.89	Put	Bond Future	4,365.5200	4.3655	4,143.8000	4.1438	(5.079)	0	0	0
2017/07/13	R248	01/02/2018	9.91	Put	Bond Future	4,272.2100	4.2722	4,053.4400	4.0534	(5.121)	0	0	0
2017/07/13	R248	03/05/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R248	03/05/2018			Bond Future	10.0600	10.0600	10.0150	89.6708	(0.448)	0.0000	0.0000	0
2017/07/13	R248	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R248	03/05/2018	10.05	Call	Bond Future	0.0000	0.0000	295.2000	0.2952	100.000	0	0	0
2017/07/13	R248	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/13	R248	03/05/2018	10.06	Call	Bond Future	0.0000	0.0000	379.1000	0.3791	100.000	0	0	0
2017/07/13	R248	03/05/2018	10.07	Call	Bond Future	0.0000	0.0000	462.8600	0.4629	100.000	0	0	0

Total

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