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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/05/2017 TO 17/05/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	2025	03/08/2017			Bond Future	129.0187	129.0187	129.0996	129.0996	0.063	0.0000	0.0000	2,414
2017/05/17	2025	03/08/2017	133.96	Put	Bond Future	4,941.3400	4.9413	4,860.3700	4.8604	(1.639)	0	0	0
2017/05/17	2025	03/08/2017	133.98	Put	Bond Future	4,961.3400	4.9613	4,880.3700	4.8804	(1.632)	0	0	0
2017/05/17	2025	03/08/2017	133.97	Put	Bond Future	4,951.3400	4.9513	4,870.3700	4.8704	(1.635)	0	0	0
2017/05/17	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2025	02/11/2017			Bond Future	131.5223	131.5223	131.6053	131.6053	0.063	0.0000	0.0000	0
2017/05/17	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2025	02/11/2017	132.96	Put	Bond Future	1,437.7100	1.4377	1,354.6600	1.3547	(5.777)	0	0	0
2017/05/17	2025	02/11/2017	132.98	Put	Bond Future	1,457.7100	1.4577	1,374.6600	1.3747	(5.697)	0	0	0
2017/05/17	2025	02/11/2017	132.97	Put	Bond Future	1,447.7100	1.4477	1,364.6600	1.3647	(5.737)	0	0	0
2017/05/17	2025	01/02/2018	133.89	Put	Bond Future	1,086.6500	1.0867	1,006.7800	1.0068	(7.350)	0	0	0
2017/05/17	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2025	01/02/2018			Bond Future	132.8033	132.8033	132.8832	132.8832	0.060	0.0000	0.0000	0
2017/05/17	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2025	01/02/2018	133.88	Put	Bond Future	1,076.6500	1.0767	996.7800	0.9968	(7.418)	0	0	0
2017/05/17	2025	01/02/2018	133.90	Put	Bond Future	1,096.6500	1.0967	1,016.7800	1.0168	(7.283)	0	0	0
2017/05/17	2029	01/02/2018			Bond Future	104.0345	104.0345	104.0965	104.0965	0.060	0.0000	0.0000	0
2017/05/17	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2030	03/08/2017	9.33	Call	Bond Future	1,415.0200	1.4150	999.4200	0.9994	(29.371)	0	0	0
2017/05/17	2030	03/08/2017			Bond Future	9.1238	91.8988	9.1839	91.4832	0.659	0.0000	0.0000	32,100
2017/05/17	2030	03/08/2017	9.34	Call	Bond Future	1,482.8900	1.4829	1,067.2900	1.0673	(28.026)	0	0	0
2017/05/17	2030	03/08/2017	9.35	Call	Bond Future	1,550.6800	1.5507	1,135.0800	1.1351	(26.801)	0	0	0
2017/05/17	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2030	02/11/2017			Bond Future	9.1664	93.6571	9.2285	93.2335	0.678	0.0000	0.0000	0
2017/05/17	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2030	02/11/2017	9.34	Call	Bond Future	1,177.0000	1.1770	753.4100	0.7534	(35.989)	0	0	0
2017/05/17	2030	02/11/2017	9.35	Call	Bond Future	1,244.1600	1.2442	820.5700	0.8206	(34.046)	0	0	0
2017/05/17	2030	02/11/2017	9.36	Call	Bond Future	1,311.2400	1.3112	887.6500	0.8877	(32.305)	0	0	0
2017/05/17	2030	01/02/2018			Bond Future	9.2070	91.4780	9.2715	91.0450	0.700	0.0000	0.0000	0
2017/05/17	2030	01/02/2018	9.38	Call	Bond Future	1,155.8000	1.1558	722.7900	0.7228	(37.464)	0	0	0

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2017/05/17	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2030	01/02/2018	9.39	Call	Bond Future	1,222.0000	1.2220	788.9900	0.7890	(35.435)	0	0	0
2017/05/17	2030	01/02/2018	9.37	Call	Bond Future	1,089.5400	1.0895	656.5300	0.6565	(39.742)	0	0	0
2017/05/17	2032	03/08/2017	9.43	Put	Bond Future	1,445.6900	1.4457	1,610.7300	1.6107	11.416	0	0	0
2017/05/17	2032	03/08/2017			Bond Future	9.2772	94.7726	9.3373	94.3263	0.647	0.0000	0.0000	24,915
2017/05/17	2032	03/08/2017	9.45	Put	Bond Future	1,386.8700	1.3869	1,546.8400	1.5468	11.535	0	0	0
2017/05/17	2032	03/08/2017	9.44	Put	Bond Future	1,416.0500	1.4160	1,578.5500	1.5785	11.476	0	0	0
2017/05/17	2032	03/08/2017	9.44	Call	Bond Future	2,618.6100	2.6186	2,334.8100	2.3348	(10.838)	0	0	0
2017/05/17	2032	03/08/2017	9.45	Call	Bond Future	2,662.5700	2.6626	2,376.2400	2.3762	(10.754)	0	0	0
2017/05/17	2032	03/08/2017	9.43	Call	Bond Future	2,575.0200	2.5750	2,293.7600	2.2938	(10.923)	0	0	0
2017/05/17	2032	02/11/2017			Bond Future	9.3242	92.4280	9.3862	91.9731	0.665	0.0000	0.0000	0
2017/05/17	2032	02/11/2017	9.48	Put	Bond Future	2,433.8900	2.4339	2,598.5000	2.5985	6.763	0	0	0
2017/05/17	2032	02/11/2017	9.50	Put	Bond Future	2,371.1400	2.3711	2,532.3400	2.5323	6.798	0	0	0
2017/05/17	2032	02/11/2017	9.49	Put	Bond Future	2,402.3600	2.4024	2,565.2600	2.5653	6.781	0	0	0
2017/05/17	2032	02/11/2017	9.48	Call	Bond Future	3,570.9400	3.5709	3,280.6500	3.2806	(8.129)	0	0	0
2017/05/17	2032	02/11/2017	9.49	Call	Bond Future	3,611.6800	3.6117	3,319.6800	3.3197	(8.085)	0	0	0
2017/05/17	2032	02/11/2017	9.50	Call	Bond Future	3,652.6600	3.6527	3,358.9600	3.3590	(8.041)	0	0	0
2017/05/17	2032	01/02/2018	9.55	Put	Bond Future	3,080.4300	3.0804	3,250.3800	3.2504	5.517	0	0	0
2017/05/17	2032	01/02/2018			Bond Future	9.3692	94.2300	9.4334	93.7651	0.685	0.0000	0.0000	0
2017/05/17	2032	01/02/2018	9.57	Put	Bond Future	3,019.5500	3.0195	3,186.7500	3.1868	5.537	0	0	0
2017/05/17	2032	01/02/2018	9.56	Put	Bond Future	3,050.0200	3.0500	3,218.6000	3.2186	5.527	0	0	0
2017/05/17	2032	01/02/2018	9.55	Call	Bond Future	4,381.4900	4.3815	4,086.5400	4.0865	(6.732)	0	0	0
2017/05/17	2032	01/02/2018	9.56	Call	Bond Future	4,422.2600	4.4223	4,125.9400	4.1259	(6.701)	0	0	0
2017/05/17	2032	01/02/2018	9.57	Call	Bond Future	4,462.8900	4.4629	4,165.1900	4.1652	(6.671)	0	0	0
2017/05/17	2033	03/08/2017	113.14	Put	Bond Future	6,805.8700	6.8059	6,739.8700	6.7399	(0.970)	0	0	0
2017/05/17	2033	03/08/2017			Bond Future	106.3341	106.3341	106.4001	106.4001	0.062	0.0000	0.0000	6,134
2017/05/17	2033	03/08/2017	113.13	Put	Bond Future	6,795.8700	6.7959	6,729.8700	6.7299	(0.971)	0	0	0
2017/05/17	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2033	03/08/2017	113.12	Put	Bond Future	6,785.8700	6.7859	6,719.8700	6.7199	(0.973)	0	0	0
2017/05/17	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2033	02/11/2017			Bond Future	107.3206	107.3206	107.3883	107.3883	0.063	0.0000	0.0000	0
2017/05/17	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2033	02/11/2017	110.07	Put	Bond Future	2,749.4100	2.7494	2,681.6800	2.6817	(2.463)	0	0	0
2017/05/17	2033	02/11/2017	110.09	Put	Bond Future	2,769.4100	2.7694	2,701.6800	2.7017	(2.446)	0	0	0
2017/05/17	2033	02/11/2017	110.08	Put	Bond Future	2,759.4100	2.7594	2,691.6800	2.6917	(2.455)	0	0	0
2017/05/17	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2033	01/02/2018			Bond Future	109.4692	109.4692	109.5344	109.5344	0.060	0.0000	0.0000	0
2017/05/17	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2033	01/02/2018	109.64	Put	Bond Future	170.7700	0.1708	105.5900	0.1056	(38.168)	0	0	0
2017/05/17	2033	01/02/2018	109.66	Put	Bond Future	190.7700	0.1908	125.5900	0.1256	(34.167)	0	0	0

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2017/05/17	2033	01/02/2018	109.65	Put	Bond Future	180.7700	0.1808	115.5900	0.1156	(36.057)	0	0	0
2017/05/17	2037	03/08/2017	9.57	Call	Bond Future	2,206.0500	2.2060	1,931.1700	1.9312	(12.460)	0	0	0
2017/05/17	2037	03/08/2017			Bond Future	9.5732	90.7842	9.6381	90.2602	0.678	0.0000	0.0000	57,059
2017/05/17	2037	03/08/2017	9.58	Call	Bond Future	2,246.7100	2.2467	1,968.7500	1.9688	(12.372)	0	0	0
2017/05/17	2037	03/08/2017	9.56	Put	Bond Future	2,272.7500	2.2728	2,524.9500	2.5250	11.097	0	0	0
2017/05/17	2037	03/08/2017	9.57	Put	Bond Future	2,231.7700	2.2318	2,480.8900	2.4809	11.162	0	0	0
2017/05/17	2037	03/08/2017	9.58	Put	Bond Future	2,191.3300	2.1913	2,437.3700	2.4374	11.228	0	0	0
2017/05/17	2037	03/08/2017	9.56	Call	Bond Future	2,165.8200	2.1658	1,894.0200	1.8940	(12.550)	0	0	0
2017/05/17	2037	02/11/2017			Bond Future	9.6212	92.5212	9.6880	91.9871	0.695	0.0000	0.0000	233
2017/05/17	2037	02/11/2017	9.66	Call	Bond Future	3,532.1100	3.5321	3,236.8100	3.2368	(8.360)	0	0	0
2017/05/17	2037	02/11/2017	9.65	Put	Bond Future	3,260.4100	3.2604	3,501.2300	3.5012	7.386	0	0	0
2017/05/17	2037	02/11/2017	9.67	Put	Bond Future	3,182.4800	3.1825	3,419.2800	3.4193	7.441	0	0	0
2017/05/17	2037	02/11/2017	9.66	Put	Bond Future	3,221.2600	3.2213	3,460.0700	3.4601	7.414	0	0	0
2017/05/17	2037	02/11/2017	9.67	Call	Bond Future	3,573.1300	3.5731	3,275.8200	3.2758	(8.321)	0	0	0
2017/05/17	2037	02/11/2017	9.65	Call	Bond Future	3,491.3400	3.4913	3,198.0500	3.1981	(8.400)	0	0	0
2017/05/17	2037	01/02/2018			Bond Future	9.6679	90.0697	9.7369	89.5241	0.714	0.0000	0.0000	0
2017/05/17	2037	01/02/2018	9.81	Put	Bond Future	3,663.5200	3.6635	3,886.1300	3.8861	6.076	0	0	0
2017/05/17	2037	01/02/2018	9.83	Put	Bond Future	3,594.4900	3.5945	3,813.9300	3.8139	6.105	0	0	0
2017/05/17	2037	01/02/2018	9.82	Put	Bond Future	3,628.8700	3.6289	3,849.8900	3.8499	6.091	0	0	0
2017/05/17	2037	01/02/2018	9.82	Call	Bond Future	4,824.5800	4.8246	4,500.0500	4.5000	(6.727)	0	0	0
2017/05/17	2037	01/02/2018	9.83	Call	Bond Future	4,867.9500	4.8680	4,541.8400	4.5418	(6.699)	0	0	0
2017/05/17	2037	01/02/2018	9.81	Call	Bond Future	4,781.3700	4.7814	4,458.4300	4.4584	(6.754)	0	0	0
2017/05/17	2038	03/08/2017			Bond Future	131.3669	131.3669	131.4489	131.4489	0.062	0.0000	0.0000	22,439
2017/05/17	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2038	03/08/2017	141.16	Put	Bond Future	9,793.1000	9.7931	9,711.0800	9.7111	(0.838)	0	0	0
2017/05/17	2038	03/08/2017	141.18	Put	Bond Future	9,813.1000	9.8131	9,731.0800	9.7311	(0.836)	0	0	0
2017/05/17	2038	03/08/2017	141.17	Put	Bond Future	9,803.1000	9.8031	9,721.0800	9.7211	(0.837)	0	0	0
2017/05/17	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2038	02/11/2017			Bond Future	133.9161	133.9161	134.0002	134.0002	0.063	0.0000	0.0000	0
2017/05/17	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2038	02/11/2017	136.82	Put	Bond Future	2,903.9400	2.9039	2,819.8300	2.8198	(2.896)	0	0	0
2017/05/17	2038	02/11/2017	136.80	Put	Bond Future	2,883.9400	2.8839	2,799.8300	2.7998	(2.916)	0	0	0
2017/05/17	2038	02/11/2017	136.81	Put	Bond Future	2,893.9400	2.8939	2,809.8300	2.8098	(2.906)	0	0	0
2017/05/17	2038	01/02/2018	136.95	Put	Bond Future	1,874.1500	1.8741	1,793.2100	1.7932	(4.319)	0	0	0
2017/05/17	2038	01/02/2018			Bond Future	135.0758	135.0758	135.1568	135.1568	0.060	0.0000	0.0000	0
2017/05/17	2038	01/02/2018	136.94	Put	Bond Future	1,864.1500	1.8641	1,783.2100	1.7832	(4.342)	0	0	0
2017/05/17	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2038	01/02/2018	136.93	Put	Bond Future	1,854.1500	1.8541	1,773.2100	1.7732	(4.365)	0	0	0
2017/05/17	2040	03/08/2017			Bond Future	9.6743	94.0550	9.7340	93.5413	0.617	0.0000	0.0000	13,816
2017/05/17	2040	03/08/2017	9.61	Put	Bond Future	2,713.2200	2.7132	2,972.4700	2.9725	9.555	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/17	2040	03/08/2017	9.63	Put	Bond Future	2,620.5400	2.6205	2,873.8300	2.8738	9.666	0	0	0
2017/05/17	2040	03/08/2017	9.62	Put	Bond Future	2,666.6000	2.6666	2,922.8700	2.9229	9.610	0	0	0
2017/05/17	2040	03/08/2017	9.61	Call	Bond Future	2,154.8100	2.1548	1,900.3200	1.9003	(11.810)	0	0	0
2017/05/17	2040	03/08/2017	9.62	Call	Bond Future	2,195.4100	2.1954	1,937.9400	1.9379	(11.728)	0	0	0
2017/05/17	2040	03/08/2017	9.63	Call	Bond Future	2,236.4500	2.2365	1,976.0000	1.9760	(11.646)	0	0	0
2017/05/17	2040	02/11/2017			Bond Future	9.7236	95.8546	9.7850	95.3309	0.632	0.0000	0.0000	0
2017/05/17	2040	02/11/2017	9.66	Call	Bond Future	3,387.9100	3.3879	3,118.7500	3.1188	(7.945)	0	0	0
2017/05/17	2040	02/11/2017	9.65	Put	Bond Future	3,980.3300	3.9803	4,236.8300	4.2368	6.444	0	0	0
2017/05/17	2040	02/11/2017	9.67	Put	Bond Future	3,889.4100	3.8894	4,141.9300	4.1419	6.493	0	0	0
2017/05/17	2040	02/11/2017	9.66	Put	Bond Future	3,934.8000	3.9348	4,189.3100	4.1893	6.468	0	0	0
2017/05/17	2040	02/11/2017	9.67	Call	Bond Future	3,428.8600	3.4289	3,157.7100	3.1577	(7.908)	0	0	0
2017/05/17	2040	02/11/2017	9.65	Call	Bond Future	3,346.9700	3.3470	3,079.8000	3.0798	(7.982)	0	0	0
2017/05/17	2040	01/02/2018	9.89	Call	Bond Future	5,105.3100	5.1053	4,794.3300	4.7943	(6.091)	0	0	0
2017/05/17	2040	01/02/2018			Bond Future	9.7717	93.2177	9.8352	92.6827	0.649	0.0000	0.0000	0
2017/05/17	2040	01/02/2018	9.87	Call	Bond Future	5,015.2000	5.0152	4,707.6100	4.7076	(6.133)	0	0	0
2017/05/17	2040	01/02/2018	9.88	Call	Bond Future	5,060.1700	5.0602	4,751.0300	4.7510	(6.109)	0	0	0
2017/05/17	2040	01/02/2018	9.87	Put	Bond Future	4,188.8600	4.1889	4,416.2900	4.4163	5.429	0	0	0
2017/05/17	2040	01/02/2018	9.88	Put	Bond Future	4,150.3900	4.1504	4,376.2700	4.3763	5.442	0	0	0
2017/05/17	2040	01/02/2018	9.89	Put	Bond Future	4,112.2200	4.1122	4,336.2600	4.3363	5.448	0	0	0
2017/05/17	2044	03/08/2017			Bond Future	9.7389	90.8508	9.7986	90.3348	0.613	0.0000	0.0000	22,344
2017/05/17	2044	03/08/2017	9.62	Put	Bond Future	3,015.4400	3.0154	3,293.1300	3.2931	9.209	0	0	0
2017/05/17	2044	03/08/2017	9.64	Put	Bond Future	2,915.7700	2.9158	3,187.5100	3.1875	9.320	0	0	0
2017/05/17	2044	03/08/2017	9.63	Put	Bond Future	2,965.3200	2.9653	3,240.0300	3.2400	9.264	0	0	0
2017/05/17	2044	03/08/2017	9.64	Call	Bond Future	2,049.7200	2.0497	1,805.4300	1.8054	(11.918)	0	0	0
2017/05/17	2044	03/08/2017	9.62	Call	Bond Future	1,972.4900	1.9725	1,734.1500	1.7341	(12.083)	0	0	0
2017/05/17	2044	03/08/2017	9.63	Call	Bond Future	2,010.8900	2.0109	1,769.5700	1.7696	(12.001)	0	0	0
2017/05/17	2044	02/11/2017	9.68	Call	Bond Future	3,265.9000	3.2659	3,007.9400	3.0079	(7.899)	0	0	0
2017/05/17	2044	02/11/2017			Bond Future	9.7879	92.5890	9.8493	92.0630	0.627	0.0000	0.0000	200
2017/05/17	2044	02/11/2017	9.66	Call	Bond Future	3,186.5400	3.1865	2,932.3100	2.9323	(7.978)	0	0	0
2017/05/17	2044	02/11/2017	9.67	Call	Bond Future	3,225.9600	3.2260	2,969.9900	2.9700	(7.935)	0	0	0
2017/05/17	2044	02/11/2017	9.66	Put	Bond Future	4,298.6900	4.2987	4,570.4200	4.5704	6.321	0	0	0
2017/05/17	2044	02/11/2017	9.68	Put	Bond Future	4,202.5700	4.2026	4,470.5700	4.4706	6.377	0	0	0
2017/05/17	2044	02/11/2017	9.67	Put	Bond Future	4,250.3000	4.2503	4,520.2900	4.5203	6.352	0	0	0
2017/05/17	2044	01/02/2018			Bond Future	9.8358	90.0136	9.8991	89.4763	0.644	0.0000	0.0000	0
2017/05/17	2044	01/02/2018	9.89	Put	Bond Future	4,375.4100	4.3754	4,614.9800	4.6150	5.475	0	0	0
2017/05/17	2044	01/02/2018	9.91	Put	Bond Future	4,293.5100	4.2935	4,529.9500	4.5300	5.507	0	0	0
2017/05/17	2044	01/02/2018	9.90	Put	Bond Future	4,334.3000	4.3343	4,572.3000	4.5723	5.491	0	0	0
2017/05/17	2044	01/02/2018	9.89	Call	Bond Future	4,835.7500	4.8357	4,537.9700	4.5380	(6.158)	0	0	0
2017/05/17	2044	01/02/2018	9.90	Call	Bond Future	4,879.0800	4.8791	4,579.7300	4.5797	(6.135)	0	0	0
2017/05/17	2044	01/02/2018	9.91	Call	Bond Future	4,922.5800	4.9226	4,621.6700	4.6217	(6.113)	0	0	0
2017/05/17	2046	03/08/2017	141.17	Put	Bond Future	13,418.7200	13.4187	13,338.7600	13.3388	(0.596)	0	0	0
2017/05/17	2046	03/08/2017			Bond Future	127.7513	127.7513	127.8312	127.8312	0.063	0.0000	0.0000	22,790
2017/05/17	2046	03/08/2017	141.19	Put	Bond Future	13,438.7200	13.4387	13,358.7600	13.3588	(0.595)	0	0	0
2017/05/17	2046	03/08/2017	141.18	Put	Bond Future	13,428.7200	13.4287	13,348.7600	13.3488	(0.595)	0	0	0
2017/05/17	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/17	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2046	02/11/2017			Bond Future	128.6471	128.6471	128.7290	128.7290	0.064	0.0000	0.0000	0
2017/05/17	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2046	02/11/2017	136.30	Put	Bond Future	7,652.9000	7.6529	7,571.0200	7.5710	(1.070)	0	0	0
2017/05/17	2046	02/11/2017	136.32	Put	Bond Future	7,672.9000	7.6729	7,591.0200	7.5910	(1.067)	0	0	0
2017/05/17	2046	02/11/2017	136.31	Put	Bond Future	7,662.9000	7.6629	7,581.0200	7.5810	(1.069)	0	0	0
2017/05/17	2046	01/02/2018	132.92	Put	Bond Future	1,697.4300	1.6974	1,618.4500	1.6184	(4.653)	0	0	0
2017/05/17	2046	01/02/2018			Bond Future	131.2226	131.2226	131.3016	131.3016	0.060	0.0000	0.0000	0
2017/05/17	2046	01/02/2018	132.91	Put	Bond Future	1,687.4300	1.6874	1,608.4500	1.6084	(4.680)	0	0	0
2017/05/17	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2046	01/02/2018	132.90	Put	Bond Future	1,677.4300	1.6774	1,598.4500	1.5984	(4.708)	0	0	0
2017/05/17	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2050	03/08/2017			Bond Future	135.7833	135.7833	135.8693	135.8693	0.063	0.0000	0.0000	26,009
2017/05/17	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2050	03/08/2017	149.22	Put	Bond Future	13,436.7200	13.4367	13,350.6700	13.3507	(0.640)	0	0	0
2017/05/17	2050	03/08/2017	149.24	Put	Bond Future	13,456.7200	13.4567	13,370.6700	13.3707	(0.639)	0	0	0
2017/05/17	2050	03/08/2017	149.23	Put	Bond Future	13,446.7200	13.4467	13,360.6700	13.3607	(0.640)	0	0	0
2017/05/17	2050	02/11/2017	144.66	Put	Bond Future	6,241.9000	6.2419	6,153.8400	6.1538	(1.411)	0	0	0
2017/05/17	2050	02/11/2017	144.67	Put	Bond Future	6,251.9000	6.2519	6,163.8400	6.1638	(1.409)	0	0	0
2017/05/17	2050	02/11/2017			Bond Future	138.4181	138.4181	138.5062	138.5062	0.064	0.0000	0.0000	0
2017/05/17	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2050	02/11/2017	144.65	Put	Bond Future	6,231.9000	6.2319	6,143.8400	6.1438	(1.413)	0	0	0
2017/05/17	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2050	01/02/2018			Bond Future	139.4972	139.4972	139.5822	139.5822	0.061	0.0000	0.0000	0
2017/05/17	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	2050	01/02/2018	140.23	Put	Bond Future	732.7900	0.7328	647.8200	0.6478	(11.595)	0	0	0
2017/05/17	2050	01/02/2018	140.25	Put	Bond Future	752.7900	0.7528	667.8200	0.6678	(11.287)	0	0	0
2017/05/17	2050	01/02/2018	140.24	Put	Bond Future	742.7900	0.7428	657.8200	0.6578	(11.439)	0	0	0
2017/05/17	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	AL37	03/08/2017			Index Future	545.1700	545.1700	544.1850	544.1850	(0.181)	0.0000	0.0000	0
2017/05/17	AL37	02/11/2017			Index Future	555.6030	555.6030	554.5980	554.5980	(0.181)	0.0000	0.0000	0
2017/05/17	AL37	01/02/2018			Index Future	566.4360	566.4360	565.4050	565.4050	(0.182)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/17	AL7T	03/08/2017			Index Future	627.6570	627.6570	625.5770	625.5770	(0.331)	0.0000	0.0000	0
2017/05/17	AL7T	02/11/2017			Index Future	639.6670	639.6670	637.5470	637.5470	(0.331)	0.0000	0.0000	0
2017/05/17	AL7T	01/02/2018			Index Future	652.1400	652.1400	649.9710	649.9710	(0.333)	0.0000	0.0000	0
2017/05/17	ALBI	03/08/2017			Index Future	567.0590	567.0590	564.6310	564.6310	(0.428)	0.0000	0.0000	633
2017/05/17	ALBI	02/11/2017			Index Future	577.9100	577.9100	575.4340	575.4340	(0.428)	0.0000	0.0000	0
2017/05/17	ALBI	01/02/2018			Index Future	589.1790	589.1790	586.6470	586.6470	(0.430)	0.0000	0.0000	0
2017/05/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/17	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	EL28	03/08/2017			Bond Future	128.6539	128.6539	128.7409	128.7409	0.068	0.0000	0.0000	0
2017/05/17	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	EL28	03/08/2017	135.16	Put	Bond Future	6,506.1500	6.5062	6,419.1100	6.4191	(1.338)	0	0	0
2017/05/17	EL28	03/08/2017	135.18	Put	Bond Future	6,526.1500	6.5262	6,439.1100	6.4391	(1.334)	0	0	0
2017/05/17	EL28	03/08/2017	135.17	Put	Bond Future	6,516.1500	6.5162	6,429.1100	6.4291	(1.336)	0	0	0
2017/05/17	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	EL28	02/11/2017			Bond Future	129.4066	129.4066	129.4958	129.4958	0.069	0.0000	0.0000	0
2017/05/17	EL28	02/11/2017	133.87	Put	Bond Future	4,463.3900	4.4634	4,374.1900	4.3742	(1.998)	0	0	0
2017/05/17	EL28	02/11/2017	133.89	Put	Bond Future	4,483.3900	4.4834	4,394.1900	4.3942	(1.990)	0	0	0
2017/05/17	EL28	02/11/2017	133.88	Put	Bond Future	4,473.3900	4.4734	4,384.1900	4.3842	(1.994)	0	0	0
2017/05/17	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/17	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	EL28	01/02/2018			Bond Future	131.9975	131.9975	132.0838	132.0838	0.065	0.0000	0.0000	0
2017/05/17	EL28	01/02/2018	132.29	Put	Bond Future	292.5100	0.2925	206.2500	0.2063	(29.490)	0	0	0
2017/05/17	EL28	01/02/2018	132.31	Put	Bond Future	312.5100	0.3125	226.2500	0.2263	(27.602)	0	0	0
2017/05/17	EL28	01/02/2018	132.30	Put	Bond Future	302.5100	0.3025	216.2500	0.2163	(28.515)	0	0	0
2017/05/17	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	ES33	03/08/2017			Bond Future	10.6205	79.1289	10.7308	78.4447	1.039	0.0000	0.0000	9,466
2017/05/17	ES33	03/08/2017	10.53	Put	Bond Future	568.0400	0.5680	1,252.2300	1.2522	120.448	0	0	0
2017/05/17	ES33	03/08/2017	10.55	Put	Bond Future	441.9400	0.4419	1,126.1300	1.1261	154.815	0	0	0
2017/05/17	ES33	03/08/2017	10.54	Put	Bond Future	504.9500	0.5049	1,189.1400	1.1891	135.497	0	0	0
2017/05/17	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	ES33	02/11/2017	10.66	Put	Bond Future	296.3700	0.2964	993.7000	0.9937	235.290	0	0	0
2017/05/17	ES33	02/11/2017			Bond Future	10.7080	76.8511	10.8221	76.1538	1.066	0.0000	0.0000	0
2017/05/17	ES33	02/11/2017	10.68	Put	Bond Future	172.7300	0.1727	870.0600	0.8701	403.711	0	0	0
2017/05/17	ES33	02/11/2017	10.67	Put	Bond Future	234.5100	0.2345	931.8400	0.9318	297.356	0	0	0
2017/05/17	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	ES33	01/02/2018	10.99	Call	Bond Future	1,156.0300	1.1560	444.1700	0.4442	(61.578)	0	0	0
2017/05/17	ES33	01/02/2018			Bond Future	10.7972	78.3495	10.9154	77.6377	1.095	0.0000	0.0000	0
2017/05/17	ES33	01/02/2018	11.00	Call	Bond Future	1,215.2600	1.2153	503.4000	0.5034	(58.577)	0	0	0
2017/05/17	ES33	01/02/2018	11.01	Call	Bond Future	1,274.4100	1.2744	562.5500	0.5626	(55.858)	0	0	0
2017/05/17	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	ES42	03/08/2017			Bond Future	10.8926	82.0429	10.9617	81.5605	0.634	0.0000	0.0000	7,957
2017/05/17	ES42	02/11/2017			Bond Future	10.9816	79.3511	11.0531	78.8594	0.651	0.0000	0.0000	0
2017/05/17	ES42	01/02/2018			Bond Future	11.0693	80.8982	11.1434	80.3959	0.669	0.0000	0.0000	0
2017/05/17	GOVI	03/08/2017			GOVI	565.3370	565.3370	562.9790	562.9790	(0.417)	0.0000	0.0000	402
2017/05/17	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	GOVI	03/08/2017	561.09	Call	GOVI	42,470.0000	4.2470	18,890.0000	1.8890	(55.522)	0	0	0
2017/05/17	GOVI	03/08/2017	561.10	Call	GOVI	42,370.0000	4.2370	18,790.0000	1.8790	(55.653)	0	0	0
2017/05/17	GOVI	03/08/2017	561.11	Call	GOVI	42,270.0000	4.2270	18,690.0000	1.8690	(55.784)	0	0	0
2017/05/17	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	GOVI	02/11/2017			GOVI	576.1560	576.1560	573.7510	573.7510	(0.417)	0.0000	0.0000	0
2017/05/17	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	GOVI	02/11/2017	572.44	Call	GOVI	37,160.0000	3.7160	13,110.0000	1.3110	(64.720)	0	0	0
2017/05/17	GOVI	02/11/2017	572.45	Call	GOVI	37,060.0000	3.7060	13,010.0000	1.3010	(64.895)	0	0	0

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2017/05/17	GOVI	02/11/2017	572.46	Call	GOVI	36,960.0000		3.6960	12,910.0000	1.2910	(65.070)	0	0	0
2017/05/17	GOVI	01/02/2018			GOVI	587.3900		587.3900	584.9320	584.9320	(0.418)	0.0000	0.0000	0
2017/05/17	GOVI	01/02/2018	581.03	Call	GOVI	63,600.0000		6.3600	39,020.0000	3.9020	(38.648)	0	0	0
2017/05/17	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	GOVI	01/02/2018	581.04	Call	GOVI	63,500.0000		6.3500	38,920.0000	3.8920	(38.709)	0	0	0
2017/05/17	GOVI	01/02/2018	581.02	Call	GOVI	63,700.0000		6.3700	39,120.0000	3.9120	(38.587)	0	0	0
2017/05/17	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/17	IGOV	03/08/2017			Index Future	251.1870		251.1870	251.2380	251.2380	0.020	0.0000	0.0000	1,296
2017/05/17	IGOV	02/11/2017			Index Future	256.0610		256.0610	256.1150	256.1150	0.021	0.0000	0.0000	0
2017/05/17	IGOV	01/02/2018			Index Future	261.1870		261.1870	261.2330	261.2330	0.018	0.0000	0.0000	0
2017/05/17	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/17	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/17	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/17	IS01	21/09/2017			Interest Rate Swap	99.6099		99.6099	99.6116	99.6116	0.002	0.0000	0.0000	0
2017/05/17	IS01	21/12/2017			Interest Rate Swap	99.8122		99.8122	99.8197	99.8197	0.008	0.0000	0.0000	0
2017/05/17	IS01	15/03/2018			Interest Rate Swap	99.7529		99.7529	99.7670	99.7670	0.014	0.0000	0.0000	0
2017/05/17	IS01	21/06/2018			Interest Rate Swap	99.9206		99.9206	99.9449	99.9449	0.024	0.0000	0.0000	0
2017/05/17	IS02	18/12/2017			Interest Rate Swap	99.8406		99.8406	99.8478	99.8478	0.007	0.0000	0.0000	0
2017/05/17	IS02	16/03/2018			Interest Rate Swap	99.0335		99.0335	99.0476	99.0476	0.014	0.0000	0.0000	0
2017/05/17	IS02	15/06/2018			Interest Rate Swap	98.6085		98.6085	98.6322	98.6322	0.024	0.0000	0.0000	0
2017/05/17	IS02	21/09/2018			Interest Rate Swap	98.5445		98.5445	98.5783	98.5783	0.034	0.0000	0.0000	0
2017/05/17	IS02	21/12/2018			Interest Rate Swap	98.9300		98.9300	98.9700	98.9700	0.040	0.0000	0.0000	0
2017/05/17	IS02	15/03/2019			Interest Rate Swap	99.3315		99.3315	99.3820	99.3820	0.051	0.0000	0.0000	0
2017/05/17	IS02	21/06/2019			Interest Rate Swap	99.7362		99.7362	99.7924	99.7924	0.056	0.0000	0.0000	0
2017/05/17	IS05	17/12/2020			Interest Rate Swap	96.4288		96.4288	96.5973	96.5973	0.175	0.0000	0.0000	0
2017/05/17	IS05	16/03/2021			Interest Rate Swap	95.6715		95.6715	95.8598	95.8598	0.197	0.0000	0.0000	0
2017/05/17	IS05	15/06/2021			Interest Rate Swap	94.8871		94.8871	95.0888	95.0888	0.213	0.0000	0.0000	0
2017/05/17	IS05	21/09/2021			Interest Rate Swap	95.0803		95.0803	95.2878	95.2878	0.218	0.0000	0.0000	0
2017/05/17	IS05	21/12/2021			Interest Rate Swap	97.2799		97.2799	97.4867	97.4867	0.213	0.0000	0.0000	51
2017/05/17	IS05	15/03/2022			Interest Rate Swap	97.4282		97.4282	97.6352	97.6352	0.212	0.0000	0.0000	0
2017/05/17	IS05	21/06/2022			Interest Rate Swap	98.6358		98.6358	98.8448	98.8448	0.212	0.0000	0.0000	0
2017/05/17	IS10	17/12/2025			Interest Rate Swap	95.5166		95.5166	95.8084	95.8084	0.305	0.0000	0.0000	0
2017/05/17	IS10	16/03/2026			Interest Rate Swap	92.5310		92.5310	92.8489	92.8489	0.344	0.0000	0.0000	0
2017/05/17	IS10	15/06/2026			Interest Rate Swap	91.2794		91.2794	91.6140	91.6140	0.366	0.0000	0.0000	0
2017/05/17	IS10	21/09/2026			Interest Rate Swap	93.4195		93.4195	93.7576	93.7576	0.362	0.0000	0.0000	0
2017/05/17	IS10	21/12/2026			Interest Rate Swap	97.1695		97.1695	97.5032	97.5032	0.343	0.0000	0.0000	0
2017/05/17	IS10	15/03/2027			Interest Rate Swap	95.7471		95.7471	96.0856	96.0856	0.354	0.0000	0.0000	0
2017/05/17	IS10	21/06/2027			Interest Rate Swap	97.7983		97.7983	98.1392	98.1392	0.349	0.0000	0.0000	0

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2017/05/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/17	JBAF	17/05/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/05/17	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/05/17	JBAF	19/07/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/05/17	JBAF	16/08/2017			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/05/17	JBAF	20/09/2017			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/17	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/05/17	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/17	JBAF	20/03/2018			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	1,500
2017/05/17	JBAF	20/06/2018			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/05/17	JBAF	19/09/2018			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2017/05/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/17	JBAF	19/12/2018			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	0
2017/05/17	JBAF	20/03/2019			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2017/05/17	R023	03/08/2017	8.60	Put	Bond Future	242.7400	0.2427	268.9800	0.2690	10.810	0	0	0
2017/05/17	R023	03/08/2017			Bond Future	8.0457	102.0767	8.0922	101.8733	0.578	0.0000	0.0000	32,290
2017/05/17	R023	03/08/2017	8.59	Put	Bond Future	249.9400	0.2499	276.9100	0.2769	10.791	0	0	0
2017/05/17	R023	03/08/2017	8.60	Call	Bond Future	2,634.1600	2.6342	2,456.9900	2.4570	(6.726)	0	0	0
2017/05/17	R023	03/08/2017	8.58	Call	Bond Future	2,563.8200	2.5638	2,388.1300	2.3881	(6.853)	0	0	0
2017/05/17	R023	03/08/2017	8.59	Call	Bond Future	2,598.8500	2.5988	2,422.4100	2.4224	(6.789)	0	0	0
2017/05/17	R023	03/08/2017	8.58	Put	Bond Future	257.4500	0.2575	285.1700	0.2852	10.767	0	0	0
2017/05/17	R023	02/11/2017	8.56	Call	Bond Future	2,612.1900	2.6122	2,444.3900	2.4444	(6.424)	0	0	0
2017/05/17	R023	02/11/2017			Bond Future	8.0648	100.0994	8.1139	99.8921	0.610	0.0000	0.0000	0
2017/05/17	R023	02/11/2017	8.57	Call	Bond Future	2,642.7700	2.6428	2,474.2600	2.4743	(6.376)	0	0	0
2017/05/17	R023	02/11/2017	8.58	Call	Bond Future	2,673.7100	2.6737	2,504.5000	2.5045	(6.329)	0	0	0
2017/05/17	R023	02/11/2017	8.56	Put	Bond Future	549.2700	0.5493	588.8100	0.5888	7.199	0	0	0
2017/05/17	R023	02/11/2017	8.58	Put	Bond Future	528.6000	0.5286	566.7300	0.5667	7.213	0	0	0
2017/05/17	R023	02/11/2017	8.57	Put	Bond Future	538.7500	0.5388	577.5800	0.5776	7.207	0	0	0
2017/05/17	R023	01/02/2018			Bond Future	8.0790	102.0511	8.1315	101.8385	0.650	0.0000	0.0000	0
2017/05/17	R023	01/02/2018	8.32	Call	Bond Future	2,249.7200	2.2497	2,101.3200	2.1013	(6.596)	0	0	0
2017/05/17	R023	01/02/2018	8.33	Call	Bond Future	2,274.3900	2.2744	2,125.2700	2.1253	(6.556)	0	0	0
2017/05/17	R023	01/02/2018	8.31	Put	Bond Future	1,294.1800	1.2942	1,359.1400	1.3591	5.019	0	0	0
2017/05/17	R023	01/02/2018	8.33	Put	Bond Future	1,262.9400	1.2629	1,326.4500	1.3265	5.029	0	0	0
2017/05/17	R023	01/02/2018	8.32	Put	Bond Future	1,278.3200	1.2783	1,342.5500	1.3425	5.025	0	0	0
2017/05/17	R023	01/02/2018	8.31	Call	Bond Future	2,225.5100	2.2255	2,077.8400	2.0778	(6.635)	0	0	0
2017/05/17	R035	03/08/2017			Bond Future	9.4739	98.7939	9.5390	98.2656	0.687	0.0000	0.0000	9,951
2017/05/17	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	153.6200	0.1536	100.000	0	0	0

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2017/05/17	R035 03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	315.8900	0.3159	100.000	0	0	0
2017/05/17	R035 03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	234.7000	0.2347	100.000	0	0	0
2017/05/17	R035 03/08/2017	9.50	Call	Bond Future	212.3300	0.2123	0.0000	0.0000	(100.000)	0	0	0
2017/05/17	R035 03/08/2017	9.51	Call	Bond Future	293.5200	0.2935	0.0000	0.0000	(100.000)	0	0	0
2017/05/17	R035 03/08/2017	9.52	Call	Bond Future	374.6000	0.3746	0.0000	0.0000	(100.000)	0	0	0
2017/05/17	R035 02/11/2017			Bond Future	9.5248	96.1831	9.5919	95.6447	0.705	0.0000	0.0000	0
2017/05/17	R035 02/11/2017	9.60	Call	Bond Future	602.7700	0.6028	64.4200	0.0644	(89.313)	0	0	0
2017/05/17	R035 02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	15.4200	0.0154	100.000	0	0	0
2017/05/17	R035 02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R035 02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R035 02/11/2017	9.61	Call	Bond Future	682.5100	0.6825	144.1600	0.1442	(78.878)	0	0	0
2017/05/17	R035 02/11/2017	9.59	Call	Bond Future	522.9300	0.5229	0.0000	0.0000	(100.000)	0	0	0
2017/05/17	R035 01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R035 01/02/2018			Bond Future	9.5750	98.0584	9.6444	97.5084	0.725	0.0000	0.0000	0
2017/05/17	R035 01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R035 01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R035 01/02/2018	9.75	Call	Bond Future	1,377.2900	1.3773	827.3100	0.8273	(39.932)	0	0	0
2017/05/17	R035 01/02/2018	9.73	Call	Bond Future	1,221.3900	1.2214	671.4100	0.6714	(45.029)	0	0	0
2017/05/17	R035 01/02/2018	9.74	Call	Bond Future	1,299.3900	1.2994	749.4100	0.7494	(42.326)	0	0	0
2017/05/17	R186 03/08/2017	8.93	Put	Bond Future	911.8200	0.9118	1,015.6200	1.0156	11.384	0	0	0
2017/05/17	R186 03/08/2017	9.35	Call	Bond Future	4,954.2900	4.9543	4,615.3400	4.6153	(6.842)	0	0	0
2017/05/17	R186 03/08/2017			Bond Future	8.6498	113.0708	8.7053	112.6929	0.642	0.0000	0.0000	88,503
2017/05/17	R186 03/08/2017	8.90	Call	Bond Future	0.0000	0.0000	2,398.6000	2.3986	100.000	0	0	0
2017/05/17	R186 03/08/2017	9.50	Call	Bond Future	5,805.8600	5.8059	5,453.8700	5.4539	(6.063)	0	0	0
2017/05/17	R186 03/08/2017	8.85	Put	Bond Future	1,094.0100	1.0940	1,214.6300	1.2146	11.025	0	0	750
2017/05/17	R186 03/08/2017	8.92	Put	Bond Future	933.2000	0.9332	1,039.0300	1.0390	11.341	0	0	0
2017/05/17	R186 03/08/2017	8.93	Call	Bond Future	2,801.3900	2.8014	2,527.3600	2.5274	(9.782)	0	0	0
2017/05/17	R186 03/08/2017	8.91	Call	Bond Future	2,711.1100	2.7111	2,441.1600	2.4412	(9.957)	0	0	0
2017/05/17	R186 03/08/2017	9.00	Put	Bond Future	772.7600	0.7728	863.0200	0.8630	11.680	0	0	2,604
2017/05/17	R186 03/08/2017	8.90	Put	Bond Future	0.0000	0.0000	1,087.0800	1.0871	100.000	0	0	1,050
2017/05/17	R186 03/08/2017	9.50	Put	Bond Future	202.9800	0.2030	228.8200	0.2288	12.730	0	0	6,500
2017/05/17	R186 03/08/2017	9.35	Put	Bond Future	312.0700	0.3121	350.9500	0.3509	12.459	0	0	750
2017/05/17	R186 03/08/2017	8.85	Call	Bond Future	2,448.5600	2.4486	2,191.3500	2.1913	(10.505)	0	0	0
2017/05/17	R186 03/08/2017	8.92	Call	Bond Future	2,756.0800	2.7561	2,484.0800	2.4841	(9.869)	0	0	0
2017/05/17	R186 03/08/2017	9.00	Call	Bond Future	3,127.6300	3.1276	2,840.0600	2.8401	(9.195)	0	0	0
2017/05/17	R186 03/08/2017	8.91	Put	Bond Future	954.9700	0.9550	1,062.8500	1.0628	11.297	0	0	0
2017/05/17	R186 02/11/2017	8.88	Call	Bond Future	3,161.5200	3.1615	2,903.0500	2.9031	(8.175)	0	0	0
2017/05/17	R186 02/11/2017	8.89	Put	Bond Future	1,850.5700	1.8506	1,975.7500	1.9757	6.764	0	0	0
2017/05/17	R186 02/11/2017			Bond Future	8.6860	115.2343	8.7439	114.8491	0.666	0.0000	0.0000	4
2017/05/17	R186 02/11/2017	8.89	Call	Bond Future	3,200.1000	3.2001	2,940.1000	2.9401	(8.125)	0	0	0
2017/05/17	R186 02/11/2017	8.90	Call	Bond Future	3,239.2300	3.2392	2,977.7000	2.9777	(8.074)	0	0	0
2017/05/17	R186 02/11/2017	8.88	Put	Bond Future	1,877.6400	1.8776	2,004.3500	2.0044	6.748	0	0	0
2017/05/17	R186 02/11/2017	8.90	Put	Bond Future	1,824.1000	1.8241	1,947.7500	1.9478	6.779	0	0	0
2017/05/17	R186 01/02/2018	8.96	Call	Bond Future	3,934.0400	3.9340	3,665.0900	3.6651	(6.836)	0	0	0
2017/05/17	R186 01/02/2018			Bond Future	8.7193	112.1782	8.7799	111.7841	0.695	0.0000	0.0000	0
2017/05/17	R186 01/02/2018	8.97	Call	Bond Future	3,971.4500	3.9714	3,701.2800	3.7013	(6.803)	0	0	0
2017/05/17	R186 01/02/2018	8.98	Call	Bond Future	4,009.4000	4.0094	3,738.0300	3.7380	(6.768)	0	0	0

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2017/05/17	R186	01/02/2018	8.96	Put	Bond Future	2,378.9400	2.3789	2,504.0600	2.5041	5.259	0	0	0
2017/05/17	R186	01/02/2018	8.98	Put	Bond Future	2,326.3800	2.3264	2,449.0800	2.4491	5.274	0	0	0
2017/05/17	R186	01/02/2018	8.97	Put	Bond Future	2,352.3700	2.3524	2,476.2700	2.4763	5.267	0	0	0
2017/05/17	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R197	03/08/2017			Bond Future	298.0788	298.0788	298.2669	298.2669	0.063	0.0000	0.0000	2,350
2017/05/17	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R197	03/08/2017	308.05	Put	Bond Future	9,971.1600	9.9712	9,783.0800	9.7831	(1.886)	0	0	0
2017/05/17	R197	03/08/2017	308.07	Put	Bond Future	9,991.1600	9.9912	9,803.0800	9.8031	(1.882)	0	0	0
2017/05/17	R197	03/08/2017	308.06	Put	Bond Future	9,981.1600	9.9812	9,793.0800	9.7931	(1.884)	0	0	0
2017/05/17	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R197	02/11/2017			Bond Future	303.8631	303.8631	304.0560	304.0560	0.063	0.0000	0.0000	0
2017/05/17	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R197	02/11/2017	305.15	Put	Bond Future	1,286.8800	1.2869	1,094.0500	1.0941	(14.984)	0	0	0
2017/05/17	R197	02/11/2017	305.17	Put	Bond Future	1,306.8800	1.3069	1,114.0500	1.1141	(14.755)	0	0	0
2017/05/17	R197	02/11/2017	305.16	Put	Bond Future	1,296.8800	1.2969	1,104.0500	1.1041	(14.869)	0	0	0
2017/05/17	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R197	01/02/2018			Bond Future	302.8927	302.8927	303.0783	303.0783	0.061	0.0000	0.0000	0
2017/05/17	R197	01/02/2018	301.67	Call	Bond Future	1,222.6800	1.2227	1,408.2900	1.4083	15.181	0	0	0
2017/05/17	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R197	01/02/2018	301.68	Call	Bond Future	1,212.6800	1.2127	1,398.2900	1.3983	15.306	0	0	0
2017/05/17	R197	01/02/2018	301.66	Call	Bond Future	1,232.6800	1.2327	1,418.2900	1.4183	15.057	0	0	0
2017/05/17	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R202	03/08/2017			Bond Future	244.0855	244.0855	244.2389	244.2389	0.063	0.0000	0.0000	30,577
2017/05/17	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R202	03/08/2017	258.35	Put	Bond Future	14,264.4800	14.2645	14,111.0900	14.1111	(1.075)	0	0	0
2017/05/17	R202	03/08/2017	258.37	Put	Bond Future	14,284.4800	14.2845	14,131.0900	14.1311	(1.074)	0	0	0
2017/05/17	R202	03/08/2017	258.36	Put	Bond Future	14,274.4800	14.2745	14,121.0900	14.1211	(1.075)	0	0	0
2017/05/17	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R202	02/11/2017			Bond Future	248.8220	248.8220	248.9795	248.9795	0.063	0.0000	0.0000	0
2017/05/17	R202	02/11/2017	253.89	Put	Bond Future	5,067.9800	5.0680	4,910.5400	4.9105	(3.107)	0	0	0
2017/05/17	R202	02/11/2017	253.91	Put	Bond Future	5,087.9800	5.0880	4,930.5400	4.9305	(3.094)	0	0	0
2017/05/17	R202	02/11/2017	253.90	Put	Bond Future	5,077.9800	5.0780	4,920.5400	4.9205	(3.100)	0	0	0
2017/05/17	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R202	01/02/2018			Bond Future	250.0568	250.0568	250.2083	250.2083	0.061	0.0000	0.0000	0
2017/05/17	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R202	01/02/2018	249.06	Call	Bond Future	996.7900	0.9968	1,148.2800	1.1483	15.198	0	0	0
2017/05/17	R202	01/02/2018	249.07	Call	Bond Future	986.7900	0.9868	1,138.2800	1.1383	15.352	0	0	0
2017/05/17	R202	01/02/2018	249.08	Call	Bond Future	976.7900	0.9768	1,128.2800	1.1283	15.509	0	0	0

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2017/05/17	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R203	03/08/2017			Bond Future	6.9266	103.3795	7.1411	103.3566	3.097	0.0000	0.0000	0
2017/05/17	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R203	03/08/2017	4.87	Put	Bond Future	220.2300	0.2202	243.1500	0.2432	10.407	0	0	0
2017/05/17	R203	03/08/2017	4.89	Put	Bond Future	218.0800	0.2181	241.0000	0.2410	10.510	0	0	0
2017/05/17	R203	03/08/2017	4.88	Put	Bond Future	219.1500	0.2191	242.0700	0.2421	10.459	0	0	0
2017/05/17	R204	03/08/2017	7.77	Put	Bond Future	37.4600	0.0375	47.5200	0.0475	26.855	0	0	0
2017/05/17	R204	03/08/2017			Bond Future	7.3336	101.8884	7.3933	101.8115	0.813	0.0000	0.0000	41,363
2017/05/17	R204	03/08/2017	7.76	Put	Bond Future	39.2000	0.0392	49.6500	0.0496	26.658	0	0	0
2017/05/17	R204	03/08/2017	7.75	Call	Bond Future	576.0100	0.5760	510.0200	0.5100	(11.456)	0	0	0
2017/05/17	R204	03/08/2017	7.76	Call	Bond Future	587.0000	0.5870	520.6000	0.5206	(11.312)	0	0	0
2017/05/17	R204	03/08/2017	7.77	Call	Bond Future	598.0500	0.5980	531.2600	0.5313	(11.168)	0	0	0
2017/05/17	R204	03/08/2017	7.75	Put	Bond Future	41.0100	0.0410	51.8700	0.0519	26.481	0	0	0
2017/05/17	R204	02/11/2017	7.76	Put	Bond Future	17.3600	0.0174	23.9800	0.0240	38.134	0	0	0
2017/05/17	R204	02/11/2017			Bond Future	7.2317	103.8379	7.3053	103.7595	1.018	0.0000	0.0000	0
2017/05/17	R204	02/11/2017	7.75	Put	Bond Future	18.2100	0.0182	25.1300	0.0251	38.001	0	0	0
2017/05/17	R204	02/11/2017	7.76	Call	Bond Future	578.1200	0.5781	506.3500	0.5063	(12.414)	0	0	0
2017/05/17	R204	02/11/2017	7.74	Call	Bond Future	558.8400	0.5588	487.5500	0.4876	(12.757)	0	0	0
2017/05/17	R204	02/11/2017	7.75	Call	Bond Future	568.4000	0.5684	496.9300	0.4969	(12.574)	0	0	0
2017/05/17	R204	02/11/2017	7.74	Put	Bond Future	19.2300	0.0192	26.3300	0.0263	36.921	0	0	0
2017/05/17	R204	01/02/2018	7.27	Call	Bond Future	381.8400	0.3818	329.8800	0.3299	(13.608)	0	0	0
2017/05/17	R204	01/02/2018			Bond Future	7.0340	101.8222	7.1309	101.7410	1.378	0.0000	0.0000	0
2017/05/17	R204	01/02/2018	7.25	Call	Bond Future	371.0100	0.3710	319.8000	0.3198	(13.803)	0	0	0
2017/05/17	R204	01/02/2018	7.26	Call	Bond Future	376.4100	0.3764	324.8200	0.3248	(13.706)	0	0	0
2017/05/17	R204	01/02/2018	7.25	Put	Bond Future	190.2900	0.1903	220.2400	0.2202	15.739	0	0	0
2017/05/17	R204	01/02/2018	7.27	Put	Bond Future	184.4100	0.1844	213.6100	0.2136	15.834	0	0	0
2017/05/17	R204	01/02/2018	7.26	Put	Bond Future	187.3300	0.1873	216.9000	0.2169	15.785	0	0	0
2017/05/17	R207	03/08/2017	8.19	Call	Bond Future	1,628.9200	1.6289	1,523.8400	1.5238	(6.451)	0	0	51
2017/05/17	R207	03/08/2017			Bond Future	7.4439	100.0406	7.4936	99.9321	0.668	0.0000	0.0000	45,809
2017/05/17	R207	03/08/2017	8.39	Put	Bond Future	5.1200	0.0051	6.3000	0.0063	23.047	0	0	0
2017/05/17	R207	03/08/2017	8.41	Put	Bond Future	4.5600	0.0046	5.6200	0.0056	23.246	0	0	0
2017/05/17	R207	03/08/2017	8.19	Put	Bond Future	15.4300	0.0154	18.8500	0.0189	22.165	0	0	0
2017/05/17	R207	03/08/2017	8.40	Put	Bond Future	4.8400	0.0048	5.9500	0.0060	22.934	0	0	0
2017/05/17	R207	03/08/2017	8.41	Call	Bond Future	2,087.5500	2.0875	1,980.1100	1.9801	(5.147)	0	0	0
2017/05/17	R207	03/08/2017	8.39	Call	Bond Future	2,045.5500	2.0456	1,938.2300	1.9382	(5.247)	0	0	0
2017/05/17	R207	03/08/2017	8.40	Call	Bond Future	2,066.5500	2.0666	1,959.1600	1.9592	(5.197)	0	0	0
2017/05/17	R207	02/11/2017			Bond Future	7.3988	101.9547	7.4546	101.8441	0.754	0.0000	0.0000	0
2017/05/17	R207	02/11/2017	8.03	Put	Bond Future	74.9000	0.0749	85.0400	0.0850	13.538	0	0	0
2017/05/17	R207	02/11/2017	8.05	Put	Bond Future	70.3700	0.0704	79.9100	0.0799	13.557	0	0	0
2017/05/17	R207	02/11/2017	8.03	Call	Bond Future	1,317.5100	1.3175	1,217.0100	1.2170	(7.628)	0	0	0
2017/05/17	R207	02/11/2017	8.04	Put	Bond Future	72.6000	0.0726	82.4400	0.0824	13.554	0	0	0
2017/05/17	R207	02/11/2017	8.04	Call	Bond Future	1,334.7400	1.3347	1,233.9400	1.2339	(7.552)	0	0	0
2017/05/17	R207	02/11/2017	8.05	Call	Bond Future	1,352.0300	1.3520	1,250.9300	1.2509	(7.478)	0	0	0
2017/05/17	R207	01/02/2018			Bond Future	7.3249	100.3006	7.3891	100.1865	0.877	0.0000	0.0000	0
2017/05/17	R207	01/02/2018	7.60	Put	Bond Future	385.7700	0.3858	418.6900	0.4187	8.534	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/17	R207	01/02/2018	7.62	Put	Bond Future	373.3200	0.3733	405.2900	0.4053	8.564	0	0	0
2017/05/17	R207	01/02/2018	7.60	Call	Bond Future	873.1100	0.8731	791.9900	0.7920	(9.291)	0	0	0
2017/05/17	R207	01/02/2018	7.61	Put	Bond Future	379.5100	0.3795	411.9500	0.4120	8.548	0	0	0
2017/05/17	R207	01/02/2018	7.61	Call	Bond Future	884.5000	0.8845	802.9000	0.8029	(9.226)	0	0	0
2017/05/17	R207	01/02/2018	7.62	Call	Bond Future	895.9600	0.8960	813.8900	0.8139	(9.160)	0	0	0
2017/05/17	R208	03/08/2017	8.32	Call	Bond Future	2,271.3300	2.2713	2,131.1400	2.1311	(6.172)	0	0	0
2017/05/17	R208	03/08/2017			Bond Future	7.5899	99.7532	7.6380	99.6051	0.633	0.0000	0.0000	32,228
2017/05/17	R208	03/08/2017	8.30	Call	Bond Future	2,215.6300	2.2156	2,076.1500	2.0762	(6.295)	0	0	0
2017/05/17	R208	03/08/2017	8.31	Call	Bond Future	2,243.4400	2.2434	2,103.5700	2.1036	(6.235)	0	0	0
2017/05/17	R208	03/08/2017	8.30	Put	Bond Future	55.3900	0.0554	64.0500	0.0641	15.635	0	0	0
2017/05/17	R208	03/08/2017	8.32	Put	Bond Future	51.1000	0.0511	59.0500	0.0591	15.558	0	0	0
2017/05/17	R208	03/08/2017	8.31	Put	Bond Future	53.2000	0.0532	61.4700	0.0615	15.545	0	0	0
2017/05/17	R208	02/11/2017	8.18	Put	Bond Future	172.4000	0.1724	190.6000	0.1906	10.557	0	0	0
2017/05/17	R208	02/11/2017			Bond Future	7.5765	98.2599	7.6286	98.1089	0.688	0.0000	0.0000	0
2017/05/17	R208	02/11/2017	8.20	Put	Bond Future	163.2800	0.1633	180.7300	0.1807	10.687	0	0	0
2017/05/17	R208	02/11/2017	8.19	Put	Bond Future	167.7900	0.1678	185.6900	0.1857	10.668	0	0	0
2017/05/17	R208	02/11/2017	8.18	Call	Bond Future	1,905.0500	1.9050	1,772.2000	1.7722	(6.974)	0	0	0
2017/05/17	R208	02/11/2017	8.19	Call	Bond Future	1,928.8400	1.9288	1,795.6900	1.7957	(6.903)	0	0	0
2017/05/17	R208	02/11/2017	8.20	Call	Bond Future	1,952.7100	1.9527	1,819.1100	1.8191	(6.842)	0	0	0
2017/05/17	R208	01/02/2018	7.85	Put	Bond Future	639.5200	0.6395	681.6600	0.6817	6.589	0	0	0
2017/05/17	R208	01/02/2018			Bond Future	7.5500	100.1758	7.6072	100.0206	0.757	0.0000	0.0000	0
2017/05/17	R208	01/02/2018	7.84	Put	Bond Future	649.0800	0.6491	691.8000	0.6918	6.582	0	0	0
2017/05/17	R208	01/02/2018	7.85	Call	Bond Future	1,450.7900	1.4508	1,337.7200	1.3377	(7.794)	0	0	0
2017/05/17	R208	01/02/2018	7.83	Call	Bond Future	1,416.1900	1.4162	1,303.9600	1.3040	(7.925)	0	0	0
2017/05/17	R208	01/02/2018	7.84	Call	Bond Future	1,433.4400	1.4334	1,320.9500	1.3209	(7.848)	0	0	0
2017/05/17	R208	01/02/2018	7.83	Put	Bond Future	658.7500	0.6588	701.7300	0.7017	6.524	0	0	0
2017/05/17	R209	03/08/2017			Bond Future	9.4349	74.5002	9.5050	74.0223	0.744	0.0000	0.0000	70,969
2017/05/17	R209	03/08/2017	9.44	Call	Bond Future	1,838.5200	1.8385	1,582.9200	1.5829	(13.902)	0	0	0
2017/05/17	R209	03/08/2017	9.43	Put	Bond Future	1,837.5700	1.8376	2,062.8200	2.0628	12.258	0	0	0
2017/05/17	R209	03/08/2017	9.45	Put	Bond Future	1,769.6100	1.7696	1,988.9600	1.9890	12.395	0	0	0
2017/05/17	R209	03/08/2017	9.44	Put	Bond Future	1,803.3600	1.8034	2,025.5900	2.0256	12.323	0	0	0
2017/05/17	R209	03/08/2017	9.45	Call	Bond Future	1,873.0800	1.8731	1,614.6000	1.6146	(13.800)	0	0	0
2017/05/17	R209	03/08/2017	9.43	Call	Bond Future	1,804.3100	1.8043	1,551.7300	1.5517	(13.999)	0	0	0
2017/05/17	R209	02/11/2017	9.52	Put	Bond Future	2,639.6200	2.6396	2,849.2200	2.8492	7.941	0	0	0
2017/05/17	R209	02/11/2017	8.30	Put	Bond Future	9,085.8400	9.0858	9,507.5900	9.5076	4.642	0	0	0
2017/05/17	R209	02/11/2017			Bond Future	9.4791	72.7756	9.5513	72.2887	0.761	0.0000	0.0000	476
2017/05/17	R209	02/11/2017	10.00	Call	Bond Future	4,813.0100	4.8130	4,454.3400	4.4543	(7.452)	0	0	0
2017/05/17	R209	02/11/2017	9.54	Put	Bond Future	2,574.5500	2.5745	2,780.5900	2.7806	8.003	0	0	0
2017/05/17	R209	02/11/2017	9.53	Put	Bond Future	2,607.0300	2.6070	2,814.7500	2.8148	7.968	0	0	0
2017/05/17	R209	02/11/2017	9.54	Call	Bond Future	2,985.8200	2.9858	2,704.9500	2.7050	(9.407)	0	0	0
2017/05/17	R209	02/11/2017	10.60	Put	Bond Future	590.3500	0.5903	650.8500	0.6508	10.248	0	0	1,300
2017/05/17	R209	02/11/2017	9.00	Put	Bond Future	4,778.8600	4.7789	5,091.4000	5.0914	6.540	0	0	0
2017/05/17	R209	02/11/2017	9.52	Call	Bond Future	2,916.2600	2.9163	2,638.9500	2.6389	(9.509)	0	0	0
2017/05/17	R209	02/11/2017	10.00	Put	Bond Future	1,406.8200	1.4068	1,535.0600	1.5351	9.116	0	0	3,360
2017/05/17	R209	02/11/2017	10.60	Call	Bond Future	7,626.6300	7.6266	7,200.2200	7.2002	(5.591)	0	0	0
2017/05/17	R209	02/11/2017	8.30	Call	Bond Future	385.1100	0.3851	319.9500	0.3200	(16.920)	0	0	2,800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/17	R209	02/11/2017	9.00	Call	Bond Future	1,418.5400	1.4185	1,244.1700	1.2442	(12.292)	0	0	4,100
2017/05/17	R209	02/11/2017	9.53	Call	Bond Future	2,951.0300	2.9510	2,671.8400	2.6718	(9.461)	0	0	0
2017/05/17	R209	01/02/2018	9.72	Call	Bond Future	4,139.8100	4.1398	3,829.2100	3.8292	(7.503)	0	0	0
2017/05/17	R209	01/02/2018	9.73	Call	Bond Future	4,176.4900	4.1765	3,864.4300	3.8644	(7.472)	0	0	0
2017/05/17	R209	01/02/2018			Bond Future	9.5215	74.1946	9.5958	73.6972	0.781	0.0000	0.0000	0
2017/05/17	R209	01/02/2018	9.71	Call	Bond Future	4,103.2800	4.1033	3,794.3900	3.7944	(7.528)	0	0	0
2017/05/17	R209	01/02/2018	9.71	Put	Bond Future	2,852.5000	2.8525	3,040.9600	3.0410	6.607	0	0	0
2017/05/17	R209	01/02/2018	9.73	Put	Bond Future	2,794.9400	2.7949	2,980.2300	2.9802	6.629	0	0	0
2017/05/17	R209	01/02/2018	9.72	Put	Bond Future	2,823.6000	2.8236	3,010.3500	3.0104	6.614	0	0	0
2017/05/17	R210	03/08/2017	196.29	Put	Bond Future	8,927.2900	8.9273	8,811.0700	8.8111	(1.302)	0	0	0
2017/05/17	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R210	03/08/2017			Bond Future	187.3627	187.3627	187.4789	187.4789	0.062	0.0000	0.0000	1,675
2017/05/17	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R210	03/08/2017	196.28	Put	Bond Future	8,917.2900	8.9173	8,801.0700	8.8011	(1.303)	0	0	0
2017/05/17	R210	03/08/2017	196.30	Put	Bond Future	8,937.2900	8.9373	8,821.0700	8.8211	(1.300)	0	0	0
2017/05/17	R210	02/11/2017	192.08	Put	Bond Future	3,481.4500	3.4814	3,362.3400	3.3623	(3.421)	0	0	0
2017/05/17	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R210	02/11/2017			Bond Future	188.5985	188.5985	188.7177	188.7177	0.063	0.0000	0.0000	0
2017/05/17	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R210	02/11/2017	192.07	Put	Bond Future	3,471.4500	3.4714	3,352.3400	3.3523	(3.431)	0	0	0
2017/05/17	R210	02/11/2017	192.09	Put	Bond Future	3,491.4500	3.4914	3,372.3400	3.3723	(3.411)	0	0	0
2017/05/17	R210	01/02/2018			Bond Future	192.3745	192.3745	192.4890	192.4890	0.060	0.0000	0.0000	0
2017/05/17	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R210	01/02/2018	192.38	Put	Bond Future	5.5400	0.0055	0.0000	0.0000	(100.000)	0	0	0
2017/05/17	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R210	01/02/2018	192.36	Call	Bond Future	14.4600	0.0145	129.0500	0.1290	792.462	0	0	0
2017/05/17	R210	01/02/2018	192.37	Call	Bond Future	4.4600	0.0045	119.0500	0.1190	2569.283	0	0	0
2017/05/17	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	109.0500	0.1090	100.000	0	0	0
2017/05/17	R212	03/08/2017			Bond Future	148.8805	148.8805	148.9743	148.9743	0.063	0.0000	0.0000	4,858
2017/05/17	R212	03/08/2017	153.34	Put	Bond Future	4,459.4700	4.4595	4,365.6500	4.3656	(2.104)	0	0	0
2017/05/17	R212	03/08/2017	153.36	Put	Bond Future	4,479.4700	4.4795	4,385.6500	4.3856	(2.094)	0	0	0
2017/05/17	R212	03/08/2017	153.35	Put	Bond Future	4,469.4700	4.4695	4,375.6500	4.3756	(2.099)	0	0	0
2017/05/17	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R212	02/11/2017			Bond Future	151.7695	151.7695	151.8658	151.8658	0.063	0.0000	0.0000	0
2017/05/17	R212	02/11/2017	152.40	Put	Bond Future	630.4500	0.6305	534.2400	0.5342	(15.261)	0	0	0
2017/05/17	R212	02/11/2017	152.42	Put	Bond Future	650.4500	0.6505	554.2400	0.5542	(14.791)	0	0	0
2017/05/17	R212	02/11/2017	152.41	Put	Bond Future	640.4500	0.6405	544.2400	0.5442	(15.022)	0	0	0
2017/05/17	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R212	01/02/2018	154.71	Put	Bond Future	1,962.0900	1.9621	1,869.5700	1.8696	(4.715)	0	0	0
2017/05/17	R212	01/02/2018			Bond Future	152.7479	152.7479	152.8404	152.8404	0.061	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/17	R212	01/02/2018	154.70	Put	Bond Future	1,952.0900		1.9521	1,859.5700	1.8596	(4.740)	0	0	0
2017/05/17	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/17	R212	01/02/2018	154.69	Put	Bond Future	1,942.0900		1.9421	1,849.5700	1.8496	(4.764)	0	0	0
2017/05/17	R213	03/08/2017	9.33	Put	Bond Future	1,230.8900		1.2309	1,370.8300	1.3708	11.369	0	0	0
2017/05/17	R213	03/08/2017			Bond Future	9.1528		86.5205	9.2130	86.1137	0.658	0.0000	0.0000	55,673
2017/05/17	R213	03/08/2017	9.35	Put	Bond Future	1,180.3300		1.1803	1,315.7100	1.3157	11.470	0	0	0
2017/05/17	R213	03/08/2017	9.34	Put	Bond Future	1,205.3300		1.2053	1,342.9800	1.3430	11.420	0	0	0
2017/05/17	R213	03/08/2017	9.33	Call	Bond Future	2,420.4900		2.4205	2,153.6800	2.1537	(11.023)	0	0	0
2017/05/17	R213	03/08/2017	9.34	Call	Bond Future	2,461.3600		2.4614	2,192.2600	2.1923	(10.933)	0	0	0
2017/05/17	R213	03/08/2017	9.35	Call	Bond Future	2,502.7300		2.5027	2,231.3600	2.2314	(10.843)	0	0	0
2017/05/17	R213	02/11/2017	9.36	Put	Bond Future	2,141.1300		2.1411	2,291.2000	2.2912	7.009	0	0	0
2017/05/17	R213	02/11/2017			Bond Future	9.1968		84.6259	9.2590	84.2113	0.676	0.0000	0.0000	0
2017/05/17	R213	02/11/2017	9.35	Put	Bond Future	2,169.7900		2.1698	2,321.4500	2.3215	6.990	0	0	0
2017/05/17	R213	02/11/2017	9.36	Call	Bond Future	3,223.8100		3.2238	2,959.2700	2.9593	(8.206)	0	0	0
2017/05/17	R213	02/11/2017	9.34	Call	Bond Future	3,149.7500		3.1498	2,888.3900	2.8884	(8.298)	0	0	0
2017/05/17	R213	02/11/2017	9.35	Call	Bond Future	3,186.6700		3.1867	2,923.7200	2.9237	(8.252)	0	0	0
2017/05/17	R213	02/11/2017	9.34	Put	Bond Future	2,198.7400		2.1987	2,351.9900	2.3520	6.970	0	0	0
2017/05/17	R213	01/02/2018	9.42	Call	Bond Future	3,923.5800		3.9236	3,651.8800	3.6519	(6.925)	0	0	0
2017/05/17	R213	01/02/2018			Bond Future	9.2398		86.2758	9.3041	85.8522	0.696	0.0000	0.0000	0
2017/05/17	R213	01/02/2018	9.43	Call	Bond Future	3,959.6400		3.9596	3,686.6700	3.6867	(6.894)	0	0	0
2017/05/17	R213	01/02/2018	9.41	Put	Bond Future	2,772.7600		2.7728	2,926.0300	2.9260	5.528	0	0	0
2017/05/17	R213	01/02/2018	9.43	Put	Bond Future	2,715.3800		2.7154	2,866.0900	2.8661	5.550	0	0	0
2017/05/17	R213	01/02/2018	9.42	Put	Bond Future	2,744.1000		2.7441	2,896.0800	2.8961	5.538	0	0	0
2017/05/17	R213	01/02/2018	9.41	Call	Bond Future	3,887.3800		3.8874	3,616.9700	3.6170	(6.956)	0	0	0
2017/05/17	R214	03/08/2017	9.51	Call	Bond Future	1,582.1900		1.5822	1,383.1400	1.3831	(12.581)	0	0	0
2017/05/17	R214	03/08/2017			Bond Future	9.6059		74.0465	9.6658	73.6251	0.623	0.0000	0.0000	35,526
2017/05/17	R214	03/08/2017	9.52	Call	Bond Future	1,614.1100		1.6141	1,412.5000	1.4125	(12.490)	0	0	0
2017/05/17	R214	03/08/2017	9.53	Call	Bond Future	1,646.4000		1.6464	1,442.2400	1.4422	(12.400)	0	0	0
2017/05/17	R214	03/08/2017	9.51	Put	Bond Future	2,265.5400		2.2655	2,487.8600	2.4879	9.813	0	0	0
2017/05/17	R214	03/08/2017	9.53	Put	Bond Future	2,186.3700		2.1864	2,403.5800	2.4036	9.935	0	0	0
2017/05/17	R214	03/08/2017	9.52	Put	Bond Future	2,225.7100		2.2257	2,445.4700	2.4455	9.874	0	0	0
2017/05/17	R214	02/11/2017	9.60	Call	Bond Future	2,761.5500		2.7615	2,533.4300	2.5334	(8.261)	0	0	0
2017/05/17	R214	02/11/2017			Bond Future	9.6531		72.1668	9.7146	71.7373	0.638	0.0000	0.0000	0
2017/05/17	R214	02/11/2017	9.58	Call	Bond Future	2,694.4500		2.6944	2,469.6600	2.4697	(8.343)	0	0	0
2017/05/17	R214	02/11/2017	9.59	Call	Bond Future	2,727.7900		2.7278	2,501.3400	2.5013	(8.302)	0	0	0
2017/05/17	R214	02/11/2017	9.60	Put	Bond Future	3,135.0600		3.1351	3,336.3900	3.3364	6.422	0	0	0
2017/05/17	R214	02/11/2017	9.58	Put	Bond Future	3,209.5700		3.2096	3,414.2300	3.4142	6.377	0	0	0
2017/05/17	R214	02/11/2017	9.59	Put	Bond Future	3,172.0500		3.1720	3,375.0500	3.3750	6.400	0	0	0
2017/05/17	R214	01/02/2018			Bond Future	9.6995		73.5738	9.7629	73.1351	0.654	0.0000	0.0000	0
2017/05/17	R214	01/02/2018	9.82	Put	Bond Future	3,244.3100		3.2443	3,421.9000	3.4219	5.474	0	0	0
2017/05/17	R214	01/02/2018	9.84	Put	Bond Future	3,182.5900		3.1826	3,357.6100	3.3576	5.499	0	0	0
2017/05/17	R214	01/02/2018	9.83	Put	Bond Future	3,213.3300		3.2133	3,389.6300	3.3896	5.487	0	0	0
2017/05/17	R214	01/02/2018	9.84	Call	Bond Future	4,148.3600		4.1484	3,884.6900	3.8847	(6.356)	0	0	0
2017/05/17	R214	01/02/2018	9.82	Call	Bond Future	4,073.9500		4.0739	3,812.8500	3.8129	(6.409)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/17	R214	01/02/2018	9.83	Call	Bond Future	4,111.0900	4.1111	3,848.7000	3.8487	(6.382)	0	0	0
2017/05/17	R248	03/08/2017			Bond Future	9.7137	94.4426	9.7735	93.9113	0.616	0.0000	0.0000	69,161
2017/05/17	R248	03/08/2017	9.57	Call	Bond Future	1,931.0400	1.9310	1,698.3900	1.6984	(12.048)	0	0	0
2017/05/17	R248	03/08/2017	9.56	Put	Bond Future	3,282.6800	3.2827	3,584.3500	3.5844	9.190	0	0	0
2017/05/17	R248	03/08/2017	9.58	Put	Bond Future	3,176.0200	3.1760	3,471.6000	3.4716	9.307	0	0	0
2017/05/17	R248	03/08/2017	9.57	Put	Bond Future	3,229.0500	3.2290	3,527.6700	3.5277	9.248	0	0	0
2017/05/17	R248	03/08/2017	9.58	Call	Bond Future	1,969.4300	1.9694	1,733.7400	1.7337	(11.967)	0	0	0
2017/05/17	R248	03/08/2017	9.56	Call	Bond Future	1,893.0900	1.8931	1,663.4900	1.6635	(12.128)	0	0	0
2017/05/17	R248	02/11/2017	9.66	Put	Bond Future	4,299.8000	4.2998	4,577.7700	4.5778	6.465	0	0	0
2017/05/17	R248	02/11/2017			Bond Future	9.7639	91.8120	9.8255	91.2705	0.631	0.0000	0.0000	226
2017/05/17	R248	02/11/2017	9.65	Put	Bond Future	4,348.8200	4.3488	4,628.8300	4.6288	6.439	0	0	0
2017/05/17	R248	02/11/2017	9.64	Call	Bond Future	3,291.1200	3.2911	3,031.6900	3.0317	(7.883)	0	0	0
2017/05/17	R248	02/11/2017	9.65	Call	Bond Future	3,331.8900	3.3319	3,070.4200	3.0704	(7.847)	0	0	0
2017/05/17	R248	02/11/2017	9.66	Call	Bond Future	3,372.9300	3.3729	3,109.4200	3.1094	(7.812)	0	0	0
2017/05/17	R248	02/11/2017	9.64	Put	Bond Future	4,398.2700	4.3983	4,680.3200	4.6803	6.413	0	0	0
2017/05/17	R248	01/02/2018	9.90	Put	Bond Future	4,358.1500	4.3581	4,604.1200	4.6041	5.644	0	0	0
2017/05/17	R248	01/02/2018	9.89	Call	Bond Future	5,063.4900	5.0635	4,757.9700	4.7580	(6.034)	0	0	0
2017/05/17	R248	01/02/2018			Bond Future	9.8136	93.6021	9.8772	93.0490	0.648	0.0000	0.0000	0
2017/05/17	R248	01/02/2018	9.90	Call	Bond Future	5,108.3900	5.1084	4,801.2600	4.8013	(6.012)	0	0	0
2017/05/17	R248	01/02/2018	9.91	Call	Bond Future	5,153.4500	5.1535	4,844.7300	4.8447	(5.991)	0	0	0
2017/05/17	R248	01/02/2018	9.89	Put	Bond Future	4,399.5500	4.3995	4,647.1300	4.6471	5.627	0	0	0
2017/05/17	R248	01/02/2018	9.91	Put	Bond Future	4,317.0700	4.3171	4,561.4500	4.5614	5.661	0	0	0

Total

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