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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/05/2017 TO 22/05/2017

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
2017/05/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	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
2017/05/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	2025	03/08/2017			Bond Future	129.1525	129.1525	129.1787	129.1787	0.020	0.0000	0.0000	2,414
2017/05/22	2025	03/08/2017	133.96	Put	Bond Future	4,807.4500	4.8075	4,781.2900	4.7813	(0.544)	0	0	0
2017/05/22	2025	03/08/2017	133.98	Put	Bond Future	4,827.4500	4.8275	4,801.2900	4.8013	(0.542)	0	0	0
2017/05/22	2025	03/08/2017	133.97	Put	Bond Future	4,817.4500	4.8175	4,791.2900	4.7913	(0.543)	0	0	0
2017/05/22	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2025	02/11/2017			Bond Future	131.6586	131.6586	131.6848	131.6848	0.020	0.0000	0.0000	0
2017/05/22	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2025	02/11/2017	132.96	Put	Bond Future	1,301.3900	1.3014	1,275.2200	1.2752	(2.011)	0	0	0
2017/05/22	2025	02/11/2017	132.98	Put	Bond Future	1,321.3900	1.3214	1,295.2200	1.2952	(1.980)	0	0	0
2017/05/22	2025	02/11/2017	132.97	Put	Bond Future	1,311.3900	1.3114	1,285.2200	1.2852	(1.996)	0	0	0
2017/05/22	2025	01/02/2018	133.89	Put	Bond Future	950.5200	0.9505	925.5600	0.9256	(2.626)	0	0	0
2017/05/22	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2025	01/02/2018			Bond Future	132.9395	132.9395	132.9644	132.9644	0.019	0.0000	0.0000	0
2017/05/22	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2025	01/02/2018	133.88	Put	Bond Future	940.5200	0.9405	915.5600	0.9156	(2.654)	0	0	0
2017/05/22	2025	01/02/2018	133.90	Put	Bond Future	960.5200	0.9605	935.5600	0.9356	(2.599)	0	0	0
2017/05/22	2029	01/02/2018			Bond Future	104.0299	104.0299	104.1595	104.1595	0.125	0.0000	0.0000	0
2017/05/22	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2030	03/08/2017	9.33	Call	Bond Future	1,148.6200	1.1486	1,436.8000	1.4368	25.089	0	0	0
2017/05/22	2030	03/08/2017			Bond Future	9.1623	91.6324	9.1207	91.9206	(0.454)	0.0000	0.0000	32,213
2017/05/22	2030	03/08/2017	9.34	Call	Bond Future	1,216.4900	1.2165	1,504.6700	1.5047	23.689	0	0	0
2017/05/22	2030	03/08/2017	9.35	Call	Bond Future	1,284.2800	1.2843	1,572.4600	1.5725	22.439	0	0	0
2017/05/22	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2030	02/11/2017			Bond Future	9.2062	93.3856	9.1632	93.6790	(0.467)	0.0000	0.0000	0
2017/05/22	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2030	02/11/2017	9.34	Call	Bond Future	905.5400	0.9055	1,198.9500	1.1989	32.402	0	0	0
2017/05/22	2030	02/11/2017	9.35	Call	Bond Future	972.7000	0.9727	1,266.1100	1.2661	30.164	0	0	0
2017/05/22	2030	02/11/2017	9.36	Call	Bond Future	1,039.7800	1.0398	1,333.1900	1.3332	28.218	0	0	0
2017/05/22	2030	01/02/2018			Bond Future	9.2482	91.2013	9.2038	91.4999	(0.480)	0.0000	0.0000	0
2017/05/22	2030	01/02/2018	9.38	Call	Bond Future	879.0500	0.8791	1,177.7100	1.1777	33.975	0	0	0

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2017/05/22	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2030	01/02/2018	9.39	Call	Bond Future	945.2500	0.9453	1,243.9100	1.2439	31.596	0	0	0
2017/05/22	2030	01/02/2018	9.37	Call	Bond Future	812.7900	0.8128	1,111.4500	1.1114	36.745	0	0	0
2017/05/22	2032	03/08/2017	9.43	Put	Bond Future	1,517.9200	1.5179	1,370.0700	1.3701	(9.740)	0	0	0
2017/05/22	2032	03/08/2017			Bond Future	9.3158	94.4859	9.2794	94.7566	(0.391)	0.0000	0.0000	26,671
2017/05/22	2032	03/08/2017	9.45	Put	Bond Future	1,456.0500	1.4560	1,311.6800	1.3117	(9.915)	0	0	0
2017/05/22	2032	03/08/2017	9.44	Put	Bond Future	1,486.7500	1.4868	1,340.6400	1.3406	(9.827)	0	0	0
2017/05/22	2032	03/08/2017	9.44	Call	Bond Future	2,402.6700	2.4027	2,527.2400	2.5272	5.185	0	0	0
2017/05/22	2032	03/08/2017	9.45	Call	Bond Future	2,445.1100	2.4451	2,571.4200	2.5714	5.166	0	0	0
2017/05/22	2032	03/08/2017	9.43	Call	Bond Future	2,360.6100	2.3606	2,483.4400	2.4834	5.203	0	0	0
2017/05/22	2032	02/11/2017			Bond Future	9.3639	92.1358	9.3264	92.4114	(0.401)	0.0000	0.0000	0
2017/05/22	2032	02/11/2017	9.48	Put	Bond Future	2,509.1600	2.5092	2,364.4500	2.3644	(5.767)	0	0	0
2017/05/22	2032	02/11/2017	9.50	Put	Bond Future	2,444.3200	2.4443	2,301.8300	2.3018	(5.829)	0	0	0
2017/05/22	2032	02/11/2017	9.49	Put	Bond Future	2,476.5800	2.4766	2,332.9900	2.3330	(5.798)	0	0	0
2017/05/22	2032	02/11/2017	9.48	Call	Bond Future	3,354.0900	3.3541	3,484.9400	3.4849	3.901	0	0	0
2017/05/22	2032	02/11/2017	9.49	Call	Bond Future	3,393.7800	3.3938	3,525.7500	3.5257	3.889	0	0	0
2017/05/22	2032	02/11/2017	9.50	Call	Bond Future	3,433.7200	3.4337	3,566.7900	3.5668	3.875	0	0	0
2017/05/22	2032	01/02/2018	9.55	Put	Bond Future	3,162.7700	3.1628	3,020.8600	3.0209	(4.487)	0	0	0
2017/05/22	2032	01/02/2018			Bond Future	9.4102	93.9322	9.3716	94.2127	(0.411)	0.0000	0.0000	0
2017/05/22	2032	01/02/2018	9.57	Put	Bond Future	3,100.1900	3.1002	2,960.0300	2.9600	(4.521)	0	0	0
2017/05/22	2032	01/02/2018	9.56	Put	Bond Future	3,131.5100	3.1315	2,990.4700	2.9905	(4.504)	0	0	0
2017/05/22	2032	01/02/2018	9.55	Call	Bond Future	4,165.9900	4.1660	4,304.5500	4.3045	3.326	0	0	0
2017/05/22	2032	01/02/2018	9.56	Call	Bond Future	4,205.9100	4.2059	4,345.3400	4.3453	3.315	0	0	0
2017/05/22	2032	01/02/2018	9.57	Call	Bond Future	4,245.6900	4.2457	4,386.0000	4.3860	3.305	0	0	0
2017/05/22	2033	03/08/2017	113.14	Put	Bond Future	6,696.8700	6.6969	6,960.7200	6.9607	3.940	0	0	0
2017/05/22	2033	03/08/2017			Bond Future	106.4431	106.4431	106.1793	106.1793	(0.248)	0.0000	0.0000	6,134
2017/05/22	2033	03/08/2017	113.13	Put	Bond Future	6,686.8700	6.6869	6,950.7200	6.9507	3.946	0	0	0
2017/05/22	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2033	03/08/2017	113.12	Put	Bond Future	6,676.8700	6.6769	6,940.7200	6.9407	3.952	0	0	0
2017/05/22	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2033	02/11/2017			Bond Future	107.4318	107.4318	107.1624	107.1624	(0.251)	0.0000	0.0000	0
2017/05/22	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2033	02/11/2017	110.07	Put	Bond Future	2,638.2200	2.6382	2,907.6100	2.9076	10.211	0	0	0
2017/05/22	2033	02/11/2017	110.09	Put	Bond Future	2,658.2200	2.6582	2,927.6100	2.9276	10.134	0	0	0
2017/05/22	2033	02/11/2017	110.08	Put	Bond Future	2,648.2200	2.6482	2,917.6100	2.9176	10.172	0	0	0
2017/05/22	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2033	01/02/2018			Bond Future	109.5802	109.5802	109.3040	109.3040	(0.252)	0.0000	0.0000	0
2017/05/22	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2033	01/02/2018	109.64	Put	Bond Future	59.8100	0.0598	336.0000	0.3360	461.779	0	0	0
2017/05/22	2033	01/02/2018	109.66	Put	Bond Future	79.8100	0.0798	356.0000	0.3560	346.059	0	0	0

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2017/05/22	2033	01/02/2018	109.65	Put	Bond Future	69.8100	0.0698	346.0000	0.3460	395.631	0	0	0
2017/05/22	2037	03/08/2017	9.57	Call	Bond Future	2,088.4300	2.0884	2,195.9300	2.1959	5.147	0	0	0
2017/05/22	2037	03/08/2017			Bond Future	9.5907	90.6420	9.5543	90.9375	(0.380)	0.0000	0.0000	57,059
2017/05/22	2037	03/08/2017	9.58	Call	Bond Future	2,128.2500	2.1282	2,237.5100	2.2375	5.134	0	0	0
2017/05/22	2037	03/08/2017	9.56	Put	Bond Future	2,298.1700	2.2982	2,108.4400	2.1084	(8.256)	0	0	0
2017/05/22	2037	03/08/2017	9.57	Put	Bond Future	2,256.3400	2.2563	2,068.3800	2.0684	(8.330)	0	0	0
2017/05/22	2037	03/08/2017	9.58	Put	Bond Future	2,215.0600	2.2151	2,028.8600	2.0289	(8.406)	0	0	0
2017/05/22	2037	03/08/2017	9.56	Call	Bond Future	2,049.0500	2.0491	2,154.7800	2.1548	5.160	0	0	0
2017/05/22	2037	02/11/2017			Bond Future	9.6393	92.3762	9.6018	92.6772	(0.389)	0.0000	0.0000	233
2017/05/22	2037	02/11/2017	9.66	Call	Bond Future	3,418.0300	3.4180	3,548.3900	3.5484	3.814	0	0	0
2017/05/22	2037	02/11/2017	9.65	Put	Bond Future	3,291.8400	3.2918	3,120.0900	3.1201	(5.217)	0	0	0
2017/05/22	2037	02/11/2017	9.67	Put	Bond Future	3,212.8400	3.2128	3,043.4200	3.0434	(5.273)	0	0	0
2017/05/22	2037	02/11/2017	9.66	Put	Bond Future	3,252.1600	3.2522	3,081.5700	3.0816	(5.245)	0	0	0
2017/05/22	2037	02/11/2017	9.67	Call	Bond Future	3,458.5100	3.4585	3,590.0400	3.5900	3.803	0	0	0
2017/05/22	2037	02/11/2017	9.65	Call	Bond Future	3,377.7900	3.3778	3,506.9900	3.5070	3.825	0	0	0
2017/05/22	2037	01/02/2018			Bond Future	9.6865	89.9219	9.6480	90.2281	(0.398)	0.0000	0.0000	0
2017/05/22	2037	01/02/2018	9.81	Put	Bond Future	3,692.1700	3.6922	3,535.1200	3.5351	(4.254)	0	0	0
2017/05/22	2037	01/02/2018	9.83	Put	Bond Future	3,622.3300	3.6223	3,467.1200	3.4671	(4.285)	0	0	0
2017/05/22	2037	01/02/2018	9.82	Put	Bond Future	3,657.1100	3.6571	3,500.9800	3.5010	(4.269)	0	0	0
2017/05/22	2037	01/02/2018	9.82	Call	Bond Future	4,705.0100	4.7050	4,855.1500	4.8551	3.191	0	0	0
2017/05/22	2037	01/02/2018	9.83	Call	Bond Future	4,747.9800	4.7480	4,899.0400	4.8990	3.182	0	0	0
2017/05/22	2037	01/02/2018	9.81	Call	Bond Future	4,662.2100	4.6622	4,811.4300	4.8114	3.201	0	0	0
2017/05/22	2038	03/08/2017			Bond Future	130.8524	130.8524	130.4476	130.4476	(0.309)	0.0000	0.0000	22,439
2017/05/22	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2038	03/08/2017	141.16	Put	Bond Future	10,307.6000	10.3076	10,712.3500	10.7123	3.927	0	0	0
2017/05/22	2038	03/08/2017	141.18	Put	Bond Future	10,327.6000	10.3276	10,732.3500	10.7323	3.919	0	0	0
2017/05/22	2038	03/08/2017	141.17	Put	Bond Future	10,317.6000	10.3176	10,722.3500	10.7223	3.923	0	0	0
2017/05/22	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2038	02/11/2017			Bond Future	133.3913	133.3913	132.9783	132.9783	(0.310)	0.0000	0.0000	0
2017/05/22	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2038	02/11/2017	136.82	Put	Bond Future	3,428.6900	3.4287	3,841.6700	3.8417	12.045	0	0	0
2017/05/22	2038	02/11/2017	136.80	Put	Bond Future	3,408.6900	3.4087	3,821.6700	3.8217	12.116	0	0	0
2017/05/22	2038	02/11/2017	136.81	Put	Bond Future	3,418.6900	3.4187	3,831.6700	3.8317	12.080	0	0	0
2017/05/22	2038	01/02/2018	136.95	Put	Bond Future	2,412.2100	2.4122	2,835.3900	2.8354	17.543	0	0	0
2017/05/22	2038	01/02/2018			Bond Future	134.5378	134.5378	134.1146	134.1146	(0.315)	0.0000	0.0000	0
2017/05/22	2038	01/02/2018	136.94	Put	Bond Future	2,402.2100	2.4022	2,825.3900	2.8254	17.616	0	0	0
2017/05/22	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2038	01/02/2018	136.93	Put	Bond Future	2,392.2100	2.3922	2,815.3900	2.8154	17.690	0	0	0
2017/05/22	2040	03/08/2017			Bond Future	9.6815	93.9926	9.6451	94.3081	(0.376)	0.0000	0.0000	13,856
2017/05/22	2040	03/08/2017	9.61	Put	Bond Future	2,696.4200	2.6964	2,485.5600	2.4856	(7.820)	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
2017/05/22	2040	03/08/2017	9.63	Put	Bond Future	2,602.9000	2.6029	2,395.6800	2.3957	(7.961)	0	0	0
2017/05/22	2040	03/08/2017	9.62	Put	Bond Future	2,649.3700	2.6494	2,440.3300	2.4403	(7.890)	0	0	0
2017/05/22	2040	03/08/2017	9.61	Call	Bond Future	2,075.6300	2.0756	2,180.2400	2.1802	5.040	0	0	0
2017/05/22	2040	03/08/2017	9.62	Call	Bond Future	2,115.8000	2.1158	2,222.2300	2.2222	5.030	0	0	0
2017/05/22	2040	03/08/2017	9.63	Call	Bond Future	2,156.4300	2.1564	2,264.6800	2.2647	5.020	0	0	0
2017/05/22	2040	02/11/2017			Bond Future	9.7310	95.7909	9.6936	96.1122	(0.385)	0.0000	0.0000	0
2017/05/22	2040	02/11/2017	9.66	Call	Bond Future	3,319.0300	3.3190	3,446.7200	3.4467	3.847	0	0	0
2017/05/22	2040	02/11/2017	9.65	Put	Bond Future	3,975.3500	3.9754	3,780.5600	3.7806	(4.900)	0	0	0
2017/05/22	2040	02/11/2017	9.67	Put	Bond Future	3,883.9100	3.8839	3,691.5600	3.6916	(4.952)	0	0	0
2017/05/22	2040	02/11/2017	9.66	Put	Bond Future	3,929.5600	3.9296	3,735.9900	3.7360	(4.926)	0	0	0
2017/05/22	2040	02/11/2017	9.67	Call	Bond Future	3,359.7200	3.3597	3,488.6300	3.4886	3.837	0	0	0
2017/05/22	2040	02/11/2017	9.65	Call	Bond Future	3,278.3500	3.2783	3,404.8200	3.4048	3.858	0	0	0
2017/05/22	2040	01/02/2018	9.89	Call	Bond Future	5,034.7500	5.0348	5,192.2200	5.1922	3.128	0	0	0
2017/05/22	2040	01/02/2018			Bond Future	9.7794	93.1528	9.7409	93.4798	(0.394)	0.0000	0.0000	0
2017/05/22	2040	01/02/2018	9.87	Call	Bond Future	4,945.2900	4.9453	5,100.8400	5.1008	3.145	0	0	0
2017/05/22	2040	01/02/2018	9.88	Call	Bond Future	4,990.0900	4.9901	5,146.6000	5.1466	3.136	0	0	0
2017/05/22	2040	01/02/2018	9.87	Put	Bond Future	4,183.8100	4.1838	4,012.3900	4.0124	(4.097)	0	0	0
2017/05/22	2040	01/02/2018	9.88	Put	Bond Future	4,145.1700	4.1452	3,974.7100	3.9747	(4.112)	0	0	0
2017/05/22	2040	01/02/2018	9.89	Put	Bond Future	4,106.5200	4.1065	3,937.0200	3.9370	(4.128)	0	0	0
2017/05/22	2044	03/08/2017			Bond Future	9.7461	90.7879	9.7097	91.1049	(0.374)	0.0000	0.0000	22,344
2017/05/22	2044	03/08/2017	9.62	Put	Bond Future	3,002.4100	3.0024	2,780.6800	2.7807	(7.385)	0	0	0
2017/05/22	2044	03/08/2017	9.64	Put	Bond Future	2,901.8000	2.9018	2,683.5900	2.6836	(7.520)	0	0	0
2017/05/22	2044	03/08/2017	9.63	Put	Bond Future	2,951.8100	2.9518	2,731.8400	2.7318	(7.452)	0	0	0
2017/05/22	2044	03/08/2017	9.64	Call	Bond Future	1,972.8900	1.9729	2,071.6000	2.0716	5.003	0	0	0
2017/05/22	2044	03/08/2017	9.62	Call	Bond Future	1,896.6000	1.8966	1,991.7900	1.9918	5.019	0	0	0
2017/05/22	2044	03/08/2017	9.63	Call	Bond Future	1,934.5200	1.9345	2,031.4700	2.0315	5.012	0	0	0
2017/05/22	2044	02/11/2017	9.68	Call	Bond Future	3,201.7900	3.2018	3,324.7600	3.3248	3.841	0	0	0
2017/05/22	2044	02/11/2017			Bond Future	9.7953	92.5249	9.7579	92.8477	(0.382)	0.0000	0.0000	200
2017/05/22	2044	02/11/2017	9.66	Call	Bond Future	3,122.7300	3.1227	3,243.3000	3.2433	3.861	0	0	0
2017/05/22	2044	02/11/2017	9.67	Call	Bond Future	3,162.1300	3.1621	3,283.9000	3.2839	3.851	0	0	0
2017/05/22	2044	02/11/2017	9.66	Put	Bond Future	4,298.9600	4.2990	4,096.6800	4.0967	(4.705)	0	0	0
2017/05/22	2044	02/11/2017	9.68	Put	Bond Future	4,202.5400	4.2025	4,002.6600	4.0027	(4.756)	0	0	0
2017/05/22	2044	02/11/2017	9.67	Put	Bond Future	4,250.5500	4.2506	4,049.4700	4.0495	(4.731)	0	0	0
2017/05/22	2044	01/02/2018			Bond Future	9.8434	89.9483	9.8050	90.2769	(0.391)	0.0000	0.0000	0
2017/05/22	2044	01/02/2018	9.89	Put	Bond Future	4,375.9800	4.3760	4,199.7800	4.1998	(4.027)	0	0	0
2017/05/22	2044	01/02/2018	9.91	Put	Bond Future	4,293.7300	4.2937	4,119.4800	4.1195	(4.058)	0	0	0
2017/05/22	2044	01/02/2018	9.90	Put	Bond Future	4,334.6900	4.3347	4,159.4700	4.1595	(4.042)	0	0	0
2017/05/22	2044	01/02/2018	9.89	Call	Bond Future	4,770.9800	4.7710	4,923.4100	4.9234	3.195	0	0	0
2017/05/22	2044	01/02/2018	9.90	Call	Bond Future	4,814.1300	4.8141	4,967.5400	4.9675	3.187	0	0	0
2017/05/22	2044	01/02/2018	9.91	Call	Bond Future	4,857.4600	4.8575	5,011.8400	5.0118	3.178	0	0	0
2017/05/22	2046	03/08/2017	141.17	Put	Bond Future	13,548.2400	13.5482	13,522.4000	13.5224	(0.191)	0	0	0
2017/05/22	2046	03/08/2017			Bond Future	127.6218	127.6218	127.6476	127.6476	0.020	0.0000	0.0000	22,790
2017/05/22	2046	03/08/2017	141.19	Put	Bond Future	13,568.2400	13.5682	13,542.4000	13.5424	(0.190)	0	0	0
2017/05/22	2046	03/08/2017	141.18	Put	Bond Future	13,558.2400	13.5582	13,532.4000	13.5324	(0.191)	0	0	0
2017/05/22	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	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
2017/05/22	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2046	02/11/2017			Bond Future	128.5148	128.5148	128.5408	128.5408	0.020	0.0000	0.0000	0
2017/05/22	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2046	02/11/2017	136.30	Put	Bond Future	7,785.2200	7.7852	7,759.1900	7.7592	(0.334)	0	0	0
2017/05/22	2046	02/11/2017	136.32	Put	Bond Future	7,805.2200	7.8052	7,779.1900	7.7792	(0.333)	0	0	0
2017/05/22	2046	02/11/2017	136.31	Put	Bond Future	7,795.2200	7.7952	7,769.1900	7.7692	(0.334)	0	0	0
2017/05/22	2046	01/02/2018	132.92	Put	Bond Future	1,834.9700	1.8350	1,810.2600	1.8103	(1.347)	0	0	0
2017/05/22	2046	01/02/2018			Bond Future	131.0850	131.0850	131.1097	131.1097	0.019	0.0000	0.0000	0
2017/05/22	2046	01/02/2018	132.91	Put	Bond Future	1,824.9700	1.8250	1,800.2600	1.8003	(1.354)	0	0	0
2017/05/22	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2046	01/02/2018	132.90	Put	Bond Future	1,814.9700	1.8150	1,790.2600	1.7903	(1.361)	0	0	0
2017/05/22	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2050	03/08/2017			Bond Future	135.3051	135.3051	135.3330	135.3330	0.021	0.0000	0.0000	26,079
2017/05/22	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2050	03/08/2017	149.22	Put	Bond Future	13,914.8600	13.9149	13,887.0300	13.8870	(0.200)	0	0	0
2017/05/22	2050	03/08/2017	149.24	Put	Bond Future	13,934.8600	13.9349	13,907.0300	13.9070	(0.200)	0	0	0
2017/05/22	2050	03/08/2017	149.23	Put	Bond Future	13,924.8600	13.9249	13,897.0300	13.8970	(0.200)	0	0	0
2017/05/22	2050	02/11/2017	144.66	Put	Bond Future	6,729.2800	6.7293	6,701.5100	6.7015	(0.413)	0	0	0
2017/05/22	2050	02/11/2017	144.67	Put	Bond Future	6,739.2800	6.7393	6,711.5100	6.7115	(0.412)	0	0	0
2017/05/22	2050	02/11/2017			Bond Future	137.9307	137.9307	137.9585	137.9585	0.020	0.0000	0.0000	0
2017/05/22	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2050	02/11/2017	144.65	Put	Bond Future	6,719.2800	6.7193	6,691.5100	6.6915	(0.413)	0	0	0
2017/05/22	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2050	01/02/2018			Bond Future	138.9972	138.9972	139.0237	139.0237	0.019	0.0000	0.0000	0
2017/05/22	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	2050	01/02/2018	140.23	Put	Bond Future	1,232.8400	1.2328	1,206.3200	1.2063	(2.151)	0	0	0
2017/05/22	2050	01/02/2018	140.25	Put	Bond Future	1,252.8400	1.2528	1,226.3200	1.2263	(2.117)	0	0	0
2017/05/22	2050	01/02/2018	140.24	Put	Bond Future	1,242.8400	1.2428	1,216.3200	1.2163	(2.134)	0	0	0
2017/05/22	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	AL37	03/08/2017			Index Future	545.1920	545.1920	545.9440	545.9440	0.138	0.0000	0.0000	0
2017/05/22	AL37	02/11/2017			Index Future	555.6230	555.6230	556.3890	556.3890	0.138	0.0000	0.0000	0
2017/05/22	AL37	01/02/2018			Index Future	566.4570	566.4570	567.2350	567.2350	0.137	0.0000	0.0000	0

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2017/05/22	AL7T	03/08/2017			Index Future	626.3580	626.3580	627.9100	627.9100	0.248	0.0000	0.0000	0
2017/05/22	AL7T	02/11/2017			Index Future	638.3430	638.3430	639.9230	639.9230	0.248	0.0000	0.0000	0
2017/05/22	AL7T	01/02/2018			Index Future	650.7890	650.7890	652.3970	652.3970	0.247	0.0000	0.0000	0
2017/05/22	ALBI	03/08/2017			Index Future	566.1900	566.1900	567.7330	567.7330	0.273	0.0000	0.0000	600
2017/05/22	ALBI	02/11/2017			Index Future	577.0240	577.0240	578.5950	578.5950	0.272	0.0000	0.0000	0
2017/05/22	ALBI	01/02/2018			Index Future	588.2750	588.2750	589.8730	589.8730	0.272	0.0000	0.0000	0
2017/05/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/05/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/22	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	EL28	03/08/2017			Bond Future	128.5556	128.5556	128.5838	128.5838	0.022	0.0000	0.0000	0
2017/05/22	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	EL28	03/08/2017	135.16	Put	Bond Future	6,604.3700	6.6044	6,576.2100	6.5762	(0.426)	0	0	0
2017/05/22	EL28	03/08/2017	135.18	Put	Bond Future	6,624.3700	6.6244	6,596.2100	6.5962	(0.425)	0	0	0
2017/05/22	EL28	03/08/2017	135.17	Put	Bond Future	6,614.3700	6.6144	6,586.2100	6.5862	(0.426)	0	0	0
2017/05/22	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	EL28	02/11/2017			Bond Future	129.3063	129.3063	129.3346	129.3346	0.022	0.0000	0.0000	0
2017/05/22	EL28	02/11/2017	133.87	Put	Bond Future	4,563.6900	4.5637	4,535.3900	4.5354	(0.620)	0	0	0
2017/05/22	EL28	02/11/2017	133.89	Put	Bond Future	4,583.6900	4.5837	4,555.3900	4.5554	(0.617)	0	0	0
2017/05/22	EL28	02/11/2017	133.88	Put	Bond Future	4,573.6900	4.5737	4,545.3900	4.5454	(0.619)	0	0	0
2017/05/22	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/05/22	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	EL28	01/02/2018			Bond Future	131.8923	131.8923	131.9195	131.9195	0.021	0.0000	0.0000	0
2017/05/22	EL28	01/02/2018	132.29	Put	Bond Future	397.7000	0.3977	370.5400	0.3705	(6.829)	0	0	0
2017/05/22	EL28	01/02/2018	132.31	Put	Bond Future	417.7000	0.4177	390.5400	0.3905	(6.502)	0	0	0
2017/05/22	EL28	01/02/2018	132.30	Put	Bond Future	407.7000	0.4077	380.5400	0.3805	(6.662)	0	0	0
2017/05/22	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	ES33	03/08/2017			Bond Future	10.6827	78.7420	10.6458	78.9708	(0.345)	0.0000	0.0000	9,466
2017/05/22	ES33	03/08/2017	10.53	Put	Bond Future	954.9600	0.9550	726.1200	0.7261	(23.963)	0	0	0
2017/05/22	ES33	03/08/2017	10.55	Put	Bond Future	828.8600	0.8289	600.0200	0.6000	(27.609)	0	0	0
2017/05/22	ES33	03/08/2017	10.54	Put	Bond Future	891.8700	0.8919	663.0300	0.6630	(25.658)	0	0	0
2017/05/22	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	ES33	02/11/2017	10.66	Put	Bond Future	690.6500	0.6906	457.7100	0.4577	(33.728)	0	0	0
2017/05/22	ES33	02/11/2017			Bond Future	10.7723	76.4568	10.7343	76.6898	(0.353)	0.0000	0.0000	0
2017/05/22	ES33	02/11/2017	10.68	Put	Bond Future	567.0100	0.5670	334.0700	0.3341	(41.082)	0	0	0
2017/05/22	ES33	02/11/2017	10.67	Put	Bond Future	628.7900	0.6288	395.8500	0.3959	(37.046)	0	0	0
2017/05/22	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	ES33	01/02/2018	10.99	Call	Bond Future	754.0000	0.7540	991.1100	0.9911	31.447	0	0	0
2017/05/22	ES33	01/02/2018			Bond Future	10.8637	77.9475	10.8244	78.1846	(0.362)	0.0000	0.0000	0
2017/05/22	ES33	01/02/2018	11.00	Call	Bond Future	813.2300	0.8132	1,050.3400	1.0503	29.157	0	0	0
2017/05/22	ES33	01/02/2018	11.01	Call	Bond Future	872.3800	0.8724	1,109.4900	1.1095	27.180	0	0	0
2017/05/22	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	ES42	03/08/2017			Bond Future	10.9135	81.8961	10.8767	82.1548	(0.338)	0.0000	0.0000	7,957
2017/05/22	ES42	02/11/2017			Bond Future	11.0033	79.2015	10.9652	79.4648	(0.346)	0.0000	0.0000	0
2017/05/22	ES42	01/02/2018			Bond Future	11.0917	80.7456	11.0524	81.0137	(0.354)	0.0000	0.0000	0
2017/05/22	GOVI	03/08/2017			GOVI	564.5180	564.5180	566.0790	566.0790	0.277	0.0000	0.0000	403
2017/05/22	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	GOVI	03/08/2017	561.09	Call	GOVI	34,280.0000	3.4280	49,890.0000	4.9890	45.537	0	0	0
2017/05/22	GOVI	03/08/2017	561.10	Call	GOVI	34,180.0000	3.4180	49,790.0000	4.9790	45.670	0	0	0
2017/05/22	GOVI	03/08/2017	561.11	Call	GOVI	34,080.0000	3.4080	49,690.0000	4.9690	45.804	0	0	0
2017/05/22	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	GOVI	02/11/2017			GOVI	575.3200	575.3200	576.9090	576.9090	0.276	0.0000	0.0000	0
2017/05/22	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	GOVI	02/11/2017	572.44	Call	GOVI	28,800.0000	2.8800	44,690.0000	4.4690	55.174	0	0	0
2017/05/22	GOVI	02/11/2017	572.45	Call	GOVI	28,700.0000	2.8700	44,590.0000	4.4590	55.366	0	0	0

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2017/05/22	GOVI	02/11/2017	572.46	Call	GOVI	28,600.0000		2.8600	44,490.0000	4.4490	55.559	0	0	0
2017/05/22	GOVI	01/02/2018			GOVI	586.5380		586.5380	588.1550	588.1550	0.276	0.0000	0.0000	0
2017/05/22	GOVI	01/02/2018	581.03	Call	GOVI	55,080.0000		5.5080	71,250.0000	7.1250	29.357	0	0	0
2017/05/22	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	GOVI	01/02/2018	581.04	Call	GOVI	54,980.0000		5.4980	71,150.0000	7.1150	29.411	0	0	0
2017/05/22	GOVI	01/02/2018	581.02	Call	GOVI	55,180.0000		5.5180	71,350.0000	7.1350	29.304	0	0	0
2017/05/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/22	IGOV	03/08/2017			Index Future	250.5800		250.5800	250.6510	250.6510	0.028	0.0000	0.0000	1,296
2017/05/22	IGOV	02/11/2017			Index Future	255.4420		255.4420	255.5130	255.5130	0.028	0.0000	0.0000	0
2017/05/22	IGOV	01/02/2018			Index Future	260.5510		260.5510	260.6190	260.6190	0.026	0.0000	0.0000	0
2017/05/22	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/22	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/22	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/22	IS01	21/09/2017			Interest Rate Swap	99.6115		99.6115	99.6117	99.6117	0.000	0.0000	0.0000	0
2017/05/22	IS01	21/12/2017			Interest Rate Swap	99.8207		99.8207	99.8061	99.8061	(0.015)	0.0000	0.0000	0
2017/05/22	IS01	15/03/2018			Interest Rate Swap	99.7699		99.7699	99.7544	99.7544	(0.016)	0.0000	0.0000	0
2017/05/22	IS01	21/06/2018			Interest Rate Swap	99.9469		99.9469	99.9348	99.9348	(0.012)	0.0000	0.0000	0
2017/05/22	IS02	18/12/2017			Interest Rate Swap	99.8489		99.8489	99.8353	99.8353	(0.014)	0.0000	0.0000	0
2017/05/22	IS02	16/03/2018			Interest Rate Swap	99.0504		99.0504	99.0319	99.0319	(0.019)	0.0000	0.0000	0
2017/05/22	IS02	15/06/2018			Interest Rate Swap	98.6339		98.6339	98.6224	98.6224	(0.012)	0.0000	0.0000	0
2017/05/22	IS02	21/09/2018			Interest Rate Swap	98.5823		98.5823	98.5601	98.5601	(0.022)	0.0000	0.0000	0
2017/05/22	IS02	21/12/2018			Interest Rate Swap	98.9800		98.9800	98.9500	98.9500	(0.030)	0.0000	0.0000	0
2017/05/22	IS02	15/03/2019			Interest Rate Swap	99.3914		99.3914	99.3553	99.3553	(0.036)	0.0000	0.0000	0
2017/05/22	IS02	21/06/2019			Interest Rate Swap	99.8092		99.8092	99.7656	99.7656	(0.044)	0.0000	0.0000	0
2017/05/22	IS05	17/12/2020			Interest Rate Swap	96.5942		96.5942	96.4617	96.4617	(0.137)	0.0000	0.0000	0
2017/05/22	IS05	16/03/2021			Interest Rate Swap	95.8529		95.8529	95.6981	95.6981	(0.161)	0.0000	0.0000	0
2017/05/22	IS05	15/06/2021			Interest Rate Swap	95.0792		95.0792	94.9118	94.9118	(0.176)	0.0000	0.0000	0
2017/05/22	IS05	21/09/2021			Interest Rate Swap	95.2753		95.2753	95.0998	95.0998	(0.184)	0.0000	0.0000	0
2017/05/22	IS05	21/12/2021			Interest Rate Swap	97.4718		97.4718	97.2943	97.2943	(0.182)	0.0000	0.0000	51
2017/05/22	IS05	15/03/2022			Interest Rate Swap	97.6185		97.6185	97.4388	97.4388	(0.184)	0.0000	0.0000	0
2017/05/22	IS05	21/06/2022			Interest Rate Swap	98.8256		98.8256	98.6417	98.6417	(0.186)	0.0000	0.0000	0
2017/05/22	IS10	17/12/2025			Interest Rate Swap	95.8072		95.8072	95.4998	95.4998	(0.321)	0.0000	0.0000	0
2017/05/22	IS10	16/03/2026			Interest Rate Swap	92.8266		92.8266	92.5210	92.5210	(0.329)	0.0000	0.0000	0
2017/05/22	IS10	15/06/2026			Interest Rate Swap	91.5785		91.5785	91.2744	91.2744	(0.332)	0.0000	0.0000	0
2017/05/22	IS10	21/09/2026			Interest Rate Swap	93.7152		93.7152	93.4093	93.4093	(0.326)	0.0000	0.0000	0
2017/05/22	IS10	21/12/2026			Interest Rate Swap	97.4580		97.4580	97.1516	97.1516	(0.314)	0.0000	0.0000	0
2017/05/22	IS10	15/03/2027			Interest Rate Swap	96.0388		96.0388	95.7224	95.7224	(0.329)	0.0000	0.0000	0
2017/05/22	IS10	21/06/2027			Interest Rate Swap	98.0905		98.0905	97.7692	97.7692	(0.328)	0.0000	0.0000	0

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2017/05/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/22	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3200	92.6800	(0.136)	0.0000	0.0000	0
2017/05/22	JBAF	19/07/2017			Jibar Tradeable Future	7.3000	92.7000	7.2500	92.7500	(0.685)	0.0000	0.0000	0
2017/05/22	JBAF	16/08/2017			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/05/22	JBAF	20/09/2017			Jibar Tradeable Future	7.2200	92.7800	7.1700	92.8300	(0.693)	0.0000	0.0000	0
2017/05/22	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1500	92.8500	0.140	0.0000	0.0000	0
2017/05/22	JBAF	15/11/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/05/22	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/22	JBAF	20/03/2018			Jibar Tradeable Future	7.0300	92.9700	7.0100	92.9900	(0.284)	0.0000	0.0000	1,500
2017/05/22	JBAF	20/06/2018			Jibar Tradeable Future	7.0300	92.9700	7.0100	92.9900	(0.284)	0.0000	0.0000	0
2017/05/22	JBAF	19/09/2018			Jibar Tradeable Future	7.0500	92.9500	7.0300	92.9700	(0.284)	0.0000	0.0000	0
2017/05/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/22	JBAF	19/12/2018			Jibar Tradeable Future	7.1000	92.9000	7.0700	92.9300	(0.423)	0.0000	0.0000	0
2017/05/22	JBAF	20/03/2019			Jibar Tradeable Future	7.1600	92.8400	7.1300	92.8700	(0.419)	0.0000	0.0000	0
2017/05/22	R023	03/08/2017	8.60	Put	Bond Future	227.5000	0.2275	190.1200	0.1901	(16.431)	0	0	0
2017/05/22	R023	03/08/2017			Bond Future	8.0501	102.0576	8.0134	102.2183	(0.455)	0.0000	0.0000	32,302
2017/05/22	R023	03/08/2017	8.59	Put	Bond Future	234.5100	0.2345	196.2800	0.1963	(16.302)	0	0	0
2017/05/22	R023	03/08/2017	8.60	Call	Bond Future	2,599.8200	2.5998	2,723.0900	2.7231	4.741	0	0	0
2017/05/22	R023	03/08/2017	8.58	Call	Bond Future	2,529.0900	2.5291	2,650.6400	2.6506	4.806	0	0	0
2017/05/22	R023	03/08/2017	8.59	Call	Bond Future	2,564.3200	2.5643	2,686.7400	2.6867	4.774	0	0	0
2017/05/22	R023	03/08/2017	8.58	Put	Bond Future	241.8200	0.2418	202.7200	0.2027	(16.169)	0	0	0
2017/05/22	R023	02/11/2017	8.56	Call	Bond Future	2,574.8200	2.5748	2,687.5700	2.6876	4.379	0	0	0
2017/05/22	R023	02/11/2017			Bond Future	8.0694	100.0799	8.0307	100.2434	(0.480)	0.0000	0.0000	0
2017/05/22	R023	02/11/2017	8.57	Call	Bond Future	2,605.4900	2.6055	2,718.9500	2.7189	4.355	0	0	0
2017/05/22	R023	02/11/2017	8.58	Call	Bond Future	2,636.5300	2.6365	2,750.6900	2.7507	4.330	0	0	0
2017/05/22	R023	02/11/2017	8.56	Put	Bond Future	531.3900	0.5314	480.6300	0.4806	(9.552)	0	0	0
2017/05/22	R023	02/11/2017	8.58	Put	Bond Future	510.9100	0.5109	461.5600	0.4616	(9.659)	0	0	0
2017/05/22	R023	02/11/2017	8.57	Put	Bond Future	520.9600	0.5210	470.9100	0.4709	(9.607)	0	0	0
2017/05/22	R023	01/02/2018			Bond Future	8.0839	102.0313	8.0429	102.1973	(0.506)	0.0000	0.0000	0
2017/05/22	R023	01/02/2018	8.32	Call	Bond Future	2,208.2700	2.2083	2,299.1500	2.2991	4.115	0	0	0
2017/05/22	R023	01/02/2018	8.33	Call	Bond Future	2,232.9300	2.2329	2,324.4200	2.3244	4.097	0	0	0
2017/05/22	R023	01/02/2018	8.31	Put	Bond Future	1,272.6100	1.2726	1,196.7700	1.1968	(5.959)	0	0	0
2017/05/22	R023	01/02/2018	8.33	Put	Bond Future	1,241.3400	1.2413	1,166.7400	1.1667	(6.010)	0	0	0
2017/05/22	R023	01/02/2018	8.32	Put	Bond Future	1,256.7300	1.2567	1,181.5200	1.1815	(5.985)	0	0	0
2017/05/22	R023	01/02/2018	8.31	Call	Bond Future	2,184.0800	2.1841	2,274.3300	2.2743	4.132	0	0	0
2017/05/22	R035	03/08/2017			Bond Future	9.4918	98.6484	9.4554	98.9448	(0.383)	0.0000	0.0000	9,951
2017/05/22	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/22	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R035	03/08/2017	9.50	Call	Bond Future	66.9000	0.0669	363.3200	0.3633	443.079	0	0	0
2017/05/22	R035	03/08/2017	9.51	Call	Bond Future	148.0900	0.1481	444.5100	0.4445	200.162	0	0	0
2017/05/22	R035	03/08/2017	9.52	Call	Bond Future	229.1700	0.2292	525.5900	0.5256	129.345	0	0	0
2017/05/22	R035	02/11/2017			Bond Future	9.5432	96.0348	9.5058	96.3367	(0.393)	0.0000	0.0000	0
2017/05/22	R035	02/11/2017	9.60	Call	Bond Future	454.5400	0.4545	756.4300	0.7564	66.417	0	0	0
2017/05/22	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R035	02/11/2017	9.61	Call	Bond Future	534.2800	0.5343	836.1700	0.8362	56.504	0	0	0
2017/05/22	R035	02/11/2017	9.59	Call	Bond Future	374.7000	0.3747	676.5900	0.6766	80.568	0	0	0
2017/05/22	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R035	01/02/2018			Bond Future	9.5940	97.9073	9.5554	98.2146	(0.402)	0.0000	0.0000	0
2017/05/22	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R035	01/02/2018	9.75	Call	Bond Future	1,226.2400	1.2262	1,533.5000	1.5335	25.057	0	0	0
2017/05/22	R035	01/02/2018	9.73	Call	Bond Future	1,070.3400	1.0703	1,377.6000	1.3776	28.707	0	0	0
2017/05/22	R035	01/02/2018	9.74	Call	Bond Future	1,148.3400	1.1483	1,455.6000	1.4556	26.757	0	0	0
2017/05/22	R186	03/08/2017	8.93	Put	Bond Future	945.3100	0.9453	823.8000	0.8238	(12.854)	0	0	0
2017/05/22	R186	03/08/2017	9.35	Call	Bond Future	4,727.1400	4.7271	4,955.3500	4.9554	4.828	0	0	0
2017/05/22	R186	03/08/2017			Bond Future	8.6838	112.8392	8.6420	113.1234	(0.480)	0.0000	0.0000	93,107
2017/05/22	R186	03/08/2017	8.90	Call	Bond Future	2,471.6600	2.4717	2,628.7800	2.6288	6.357	0	0	0
2017/05/22	R186	03/08/2017	9.50	Call	Bond Future	5,575.0300	5.5750	5,819.4100	5.8194	4.383	0	0	0
2017/05/22	R186	03/08/2017	8.85	Put	Bond Future	1,136.4900	1.1365	999.9600	1.0000	(12.013)	0	0	750
2017/05/22	R186	03/08/2017	8.92	Put	Bond Future	967.7500	0.9678	844.3900	0.8444	(12.747)	0	0	0
2017/05/22	R186	03/08/2017	8.93	Call	Bond Future	2,603.3400	2.6033	2,766.0400	2.7660	6.250	0	0	0
2017/05/22	R186	03/08/2017	8.91	Call	Bond Future	2,515.1900	2.5152	2,674.1800	2.6742	6.321	0	0	0
2017/05/22	R186	03/08/2017	9.00	Put	Bond Future	799.4200	0.7994	690.5900	0.6906	(13.614)	0	0	2,604
2017/05/22	R186	03/08/2017	8.90	Put	Bond Future	1,013.8500	1.0139	886.7600	0.8868	(12.535)	0	0	1,050
2017/05/22	R186	03/08/2017	9.50	Put	Bond Future	203.6900	0.2037	163.8600	0.1639	(19.554)	0	0	6,500
2017/05/22	R186	03/08/2017	9.35	Put	Bond Future	316.4600	0.3165	260.4600	0.2605	(17.696)	0	0	750
2017/05/22	R186	03/08/2017	8.85	Call	Bond Future	2,259.5000	2.2595	2,407.1800	2.4072	6.536	0	0	0
2017/05/22	R186	03/08/2017	8.92	Call	Bond Future	2,559.0900	2.5591	2,719.9400	2.7199	6.285	0	0	0
2017/05/22	R186	03/08/2017	9.00	Call	Bond Future	2,922.7500	2.9227	3,098.1300	3.0981	6.001	0	0	0
2017/05/22	R186	03/08/2017	8.91	Put	Bond Future	990.5900	0.9906	865.3700	0.8654	(12.641)	0	0	0
2017/05/22	R186	02/11/2017	8.88	Call	Bond Future	2,974.4400	2.9744	3,123.4200	3.1234	5.009	0	0	0
2017/05/22	R186	02/11/2017	8.89	Put	Bond Future	1,898.6800	1.8987	1,759.5500	1.7596	(7.328)	0	0	0
2017/05/22	R186	02/11/2017			Bond Future	8.7215	114.9982	8.6780	115.2876	(0.498)	0.0000	0.0000	4
2017/05/22	R186	02/11/2017	8.89	Call	Bond Future	3,012.1500	3.0121	3,162.3900	3.1624	4.988	0	0	0
2017/05/22	R186	02/11/2017	8.90	Call	Bond Future	3,050.4000	3.0504	3,201.9100	3.2019	4.967	0	0	0
2017/05/22	R186	02/11/2017	8.88	Put	Bond Future	1,926.6200	1.9266	1,786.2300	1.7862	(7.287)	0	0	0
2017/05/22	R186	02/11/2017	8.90	Put	Bond Future	1,871.3300	1.8713	1,733.4700	1.7335	(7.367)	0	0	0
2017/05/22	R186	01/02/2018	8.96	Call	Bond Future	3,742.1300	3.7421	3,898.2700	3.8983	4.172	0	0	0
2017/05/22	R186	01/02/2018			Bond Future	8.7563	111.9375	8.7111	112.2318	(0.516)	0.0000	0.0000	0
2017/05/22	R186	01/02/2018	8.97	Call	Bond Future	3,778.8400	3.7788	3,935.9700	3.9360	4.158	0	0	0
2017/05/22	R186	01/02/2018	8.98	Call	Bond Future	3,816.1100	3.8161	3,974.2200	3.9742	4.143	0	0	0

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2017/05/22	R186	01/02/2018	8.96	Put	Bond Future	2,427.7100	2.4277	2,289.4800	2.2895	(5.694)	0	0	0
2017/05/22	R186	01/02/2018	8.98	Put	Bond Future	2,373.7700	2.3738	2,237.5100	2.2375	(5.740)	0	0	0
2017/05/22	R186	01/02/2018	8.97	Put	Bond Future	2,400.4400	2.4004	2,263.2000	2.2632	(5.717)	0	0	0
2017/05/22	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R197	03/08/2017			Bond Future	297.7194	297.7194	297.7804	297.7804	0.020	0.0000	0.0000	2,350
2017/05/22	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R197	03/08/2017	308.05	Put	Bond Future	10,330.6300	10.3306	10,269.6000	10.2696	(0.591)	0	0	0
2017/05/22	R197	03/08/2017	308.07	Put	Bond Future	10,350.6300	10.3506	10,289.6000	10.2896	(0.590)	0	0	0
2017/05/22	R197	03/08/2017	308.06	Put	Bond Future	10,340.6300	10.3406	10,279.6000	10.2796	(0.590)	0	0	0
2017/05/22	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R197	02/11/2017			Bond Future	303.4964	303.4964	303.5574	303.5574	0.020	0.0000	0.0000	0
2017/05/22	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R197	02/11/2017	305.15	Put	Bond Future	1,653.6000	1.6536	1,592.6200	1.5926	(3.688)	0	0	0
2017/05/22	R197	02/11/2017	305.17	Put	Bond Future	1,673.6000	1.6736	1,612.6200	1.6126	(3.644)	0	0	0
2017/05/22	R197	02/11/2017	305.16	Put	Bond Future	1,663.6000	1.6636	1,602.6200	1.6026	(3.666)	0	0	0
2017/05/22	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R197	01/02/2018			Bond Future	302.5118	302.5118	302.5701	302.5701	0.019	0.0000	0.0000	0
2017/05/22	R197	01/02/2018	301.67	Call	Bond Future	841.7900	0.8418	900.0900	0.9001	6.926	0	0	0
2017/05/22	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R197	01/02/2018	301.68	Call	Bond Future	831.7900	0.8318	890.0900	0.8901	7.009	0	0	0
2017/05/22	R197	01/02/2018	301.66	Call	Bond Future	851.7900	0.8518	910.0900	0.9101	6.844	0	0	0
2017/05/22	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R202	03/08/2017			Bond Future	242.7674	242.7674	242.8173	242.8173	0.021	0.0000	0.0000	30,577
2017/05/22	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R202	03/08/2017	258.35	Put	Bond Future	15,582.5500	15.5826	15,532.6900	15.5327	(0.320)	0	0	0
2017/05/22	R202	03/08/2017	258.37	Put	Bond Future	15,602.5500	15.6026	15,552.6900	15.5527	(0.320)	0	0	0
2017/05/22	R202	03/08/2017	258.36	Put	Bond Future	15,592.5500	15.5926	15,542.6900	15.5427	(0.320)	0	0	0
2017/05/22	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R202	02/11/2017			Bond Future	247.4782	247.4782	247.5278	247.5278	0.020	0.0000	0.0000	0
2017/05/22	R202	02/11/2017	253.89	Put	Bond Future	6,411.7800	6.4118	6,362.2200	6.3622	(0.773)	0	0	0
2017/05/22	R202	02/11/2017	253.91	Put	Bond Future	6,431.7800	6.4318	6,382.2200	6.3822	(0.771)	0	0	0
2017/05/22	R202	02/11/2017	253.90	Put	Bond Future	6,421.7800	6.4218	6,372.2200	6.3722	(0.772)	0	0	0
2017/05/22	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R202	01/02/2018	249.06	Put	Bond Future	379.2800	0.3793	332.1000	0.3321	(12.439)	0	0	0
2017/05/22	R202	01/02/2018			Bond Future	248.6807	248.6807	248.7279	248.7279	0.019	0.0000	0.0000	0
2017/05/22	R202	01/02/2018	249.08	Put	Bond Future	399.2800	0.3993	352.1000	0.3521	(11.816)	0	0	0
2017/05/22	R202	01/02/2018	249.07	Put	Bond Future	389.2800	0.3893	342.1000	0.3421	(12.120)	0	0	0
2017/05/22	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/05/22	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R203	03/08/2017			Bond Future	7.1150	103.3594	7.0979	103.3612	(0.241)	0.0000	0.0000	0
2017/05/22	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R203	03/08/2017	4.87	Put	Bond Future	240.3700	0.2404	238.5400	0.2385	(0.761)	0	0	0
2017/05/22	R203	03/08/2017	4.89	Put	Bond Future	238.2200	0.2382	236.3900	0.2364	(0.768)	0	0	0
2017/05/22	R203	03/08/2017	4.88	Put	Bond Future	239.2900	0.2393	237.4600	0.2375	(0.765)	0	0	0
2017/05/22	R204	03/08/2017	7.77	Put	Bond Future	37.9100	0.0379	31.8100	0.0318	(16.091)	0	0	0
2017/05/22	R204	03/08/2017			Bond Future	7.3540	101.8620	7.3319	101.8906	(0.301)	0.0000	0.0000	41,529
2017/05/22	R204	03/08/2017	7.76	Put	Bond Future	39.7100	0.0397	33.3900	0.0334	(15.915)	0	0	0
2017/05/22	R204	03/08/2017	7.75	Call	Bond Future	550.2600	0.5503	572.2800	0.5723	4.002	0	0	0
2017/05/22	R204	03/08/2017	7.76	Call	Bond Future	561.1900	0.5612	583.4200	0.5834	3.961	0	0	0
2017/05/22	R204	03/08/2017	7.77	Call	Bond Future	572.1800	0.5722	594.6300	0.5946	3.924	0	0	0
2017/05/22	R204	03/08/2017	7.75	Put	Bond Future	41.5800	0.0416	35.0500	0.0350	(15.705)	0	0	0
2017/05/22	R204	02/11/2017	7.76	Put	Bond Future	18.0600	0.0181	14.9400	0.0149	(17.276)	0	0	0
2017/05/22	R204	02/11/2017			Bond Future	7.2570	103.8110	7.2299	103.8399	(0.373)	0.0000	0.0000	0
2017/05/22	R204	02/11/2017	7.75	Put	Bond Future	18.9600	0.0190	15.7200	0.0157	(17.089)	0	0	0
2017/05/22	R204	02/11/2017	7.76	Call	Bond Future	551.9600	0.5520	577.7000	0.5777	4.663	0	0	0
2017/05/22	R204	02/11/2017	7.74	Call	Bond Future	532.6600	0.5327	558.1400	0.5581	4.784	0	0	0
2017/05/22	R204	02/11/2017	7.75	Call	Bond Future	542.2900	0.5423	567.9100	0.5679	4.724	0	0	0
2017/05/22	R204	02/11/2017	7.74	Put	Bond Future	19.9100	0.0199	16.5300	0.0165	(16.976)	0	0	0
2017/05/22	R204	01/02/2018	7.27	Call	Bond Future	360.3700	0.3604	376.4800	0.3765	4.470	0	0	0
2017/05/22	R204	01/02/2018			Bond Future	7.0667	101.7948	7.0322	101.8237	(0.487)	0.0000	0.0000	0
2017/05/22	R204	01/02/2018	7.25	Call	Bond Future	349.7700	0.3498	365.6100	0.3656	4.529	0	0	0
2017/05/22	R204	01/02/2018	7.26	Call	Bond Future	355.0500	0.3551	371.0300	0.3710	4.501	0	0	0
2017/05/22	R204	01/02/2018	7.25	Put	Bond Future	196.4500	0.1964	183.4300	0.1834	(6.628)	0	0	0
2017/05/22	R204	01/02/2018	7.27	Put	Bond Future	190.3400	0.1903	177.5900	0.1776	(6.699)	0	0	0
2017/05/22	R204	01/02/2018	7.26	Put	Bond Future	193.3700	0.1934	180.4900	0.1805	(6.661)	0	0	0
2017/05/22	R207	03/08/2017	8.19	Call	Bond Future	1,659.2200	1.6592	1,738.2600	1.7383	4.764	0	0	51
2017/05/22	R207	03/08/2017			Bond Future	7.4285	100.0743	7.3907	100.1570	(0.509)	0.0000	0.0000	45,939
2017/05/22	R207	03/08/2017	8.39	Put	Bond Future	3.7300	0.0037	2.4400	0.0024	(34.584)	0	0	0
2017/05/22	R207	03/08/2017	8.41	Put	Bond Future	3.3100	0.0033	2.1500	0.0022	(35.045)	0	0	0
2017/05/22	R207	03/08/2017	8.19	Put	Bond Future	11.9900	0.0120	8.4000	0.0084	(29.942)	0	0	0
2017/05/22	R207	03/08/2017	8.40	Put	Bond Future	3.5100	0.0035	2.2900	0.0023	(34.758)	0	0	0
2017/05/22	R207	03/08/2017	8.41	Call	Bond Future	2,120.0400	2.1200	2,201.5100	2.2015	3.843	0	0	0
2017/05/22	R207	03/08/2017	8.39	Call	Bond Future	2,077.9000	2.0779	2,159.2400	2.1592	3.915	0	0	0
2017/05/22	R207	03/08/2017	8.40	Call	Bond Future	2,098.9600	2.0990	2,180.3700	2.1804	3.879	0	0	0
2017/05/22	R207	02/11/2017			Bond Future	7.3814	101.9891	7.3392	102.0731	(0.573)	0.0000	0.0000	0
2017/05/22	R207	02/11/2017	8.03	Put	Bond Future	64.2600	0.0643	53.1100	0.0531	(17.351)	0	0	0
2017/05/22	R207	02/11/2017	8.05	Put	Bond Future	60.1900	0.0602	49.6300	0.0496	(17.544)	0	0	0
2017/05/22	R207	02/11/2017	8.03	Call	Bond Future	1,341.2500	1.3413	1,414.0800	1.4141	5.430	0	0	0
2017/05/22	R207	02/11/2017	8.04	Put	Bond Future	62.1900	0.0622	51.3400	0.0513	(17.447)	0	0	0
2017/05/22	R207	02/11/2017	8.04	Call	Bond Future	1,358.7100	1.3587	1,431.8400	1.4318	5.382	0	0	0
2017/05/22	R207	02/11/2017	8.05	Call	Bond Future	1,376.2300	1.3762	1,449.6500	1.4497	5.335	0	0	0
2017/05/22	R207	01/02/2018			Bond Future	7.3052	100.3356	7.2574	100.4206	(0.654)	0.0000	0.0000	0
2017/05/22	R207	01/02/2018	7.60	Put	Bond Future	360.2800	0.3603	327.6200	0.3276	(9.065)	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
2017/05/22	R207	01/02/2018	7.62	Put	Bond Future	348.2300	0.3482	316.3400	0.3163	(9.158)	0	0	0
2017/05/22	R207	01/02/2018	7.60	Call	Bond Future	882.6400	0.8826	935.0100	0.9350	5.933	0	0	0
2017/05/22	R207	01/02/2018	7.61	Put	Bond Future	354.2100	0.3542	321.9400	0.3219	(9.110)	0	0	0
2017/05/22	R207	01/02/2018	7.61	Call	Bond Future	894.2200	0.8942	946.9800	0.9470	5.900	0	0	0
2017/05/22	R207	01/02/2018	7.62	Call	Bond Future	905.8900	0.9059	959.0300	0.9590	5.866	0	0	0
2017/05/22	R208	03/08/2017	8.32	Call	Bond Future	2,310.0300	2.3100	2,414.1600	2.4142	4.508	0	0	0
2017/05/22	R208	03/08/2017			Bond Future	7.5744	99.8011	7.5375	99.9152	(0.488)	0.0000	0.0000	32,968
2017/05/22	R208	03/08/2017	8.30	Call	Bond Future	2,253.8200	2.2538	2,357.2100	2.3572	4.587	0	0	0
2017/05/22	R208	03/08/2017	8.31	Call	Bond Future	2,281.8600	2.2819	2,385.6300	2.3856	4.548	0	0	0
2017/05/22	R208	03/08/2017	8.30	Put	Bond Future	45.7000	0.0457	34.9900	0.0350	(23.435)	0	0	0
2017/05/22	R208	03/08/2017	8.32	Put	Bond Future	41.9200	0.0419	31.9500	0.0319	(23.783)	0	0	0
2017/05/22	R208	03/08/2017	8.31	Put	Bond Future	43.7400	0.0437	33.4100	0.0334	(23.617)	0	0	0
2017/05/22	R208	02/11/2017	8.18	Put	Bond Future	153.1400	0.1531	131.8600	0.1319	(13.896)	0	0	0
2017/05/22	R208	02/11/2017			Bond Future	7.5597	98.3087	7.5198	98.4247	(0.528)	0.0000	0.0000	0
2017/05/22	R208	02/11/2017	8.20	Put	Bond Future	144.8600	0.1449	124.4900	0.1245	(14.062)	0	0	0
2017/05/22	R208	02/11/2017	8.19	Put	Bond Future	149.0300	0.1490	128.2000	0.1282	(13.977)	0	0	0
2017/05/22	R208	02/11/2017	8.18	Call	Bond Future	1,934.5500	1.9346	2,029.2900	2.0293	4.897	0	0	0
2017/05/22	R208	02/11/2017	8.19	Call	Bond Future	1,958.8400	1.9588	2,054.0300	2.0540	4.860	0	0	0
2017/05/22	R208	02/11/2017	8.20	Call	Bond Future	1,983.0500	1.9831	2,078.7000	2.0787	4.823	0	0	0
2017/05/22	R208	01/02/2018	7.85	Put	Bond Future	601.5800	0.6016	555.3300	0.5553	(7.688)	0	0	0
2017/05/22	R208	01/02/2018			Bond Future	7.5318	100.2255	7.4885	100.3432	(0.574)	0.0000	0.0000	0
2017/05/22	R208	01/02/2018	7.84	Put	Bond Future	610.8700	0.6109	564.1200	0.5641	(7.653)	0	0	0
2017/05/22	R208	01/02/2018	7.85	Call	Bond Future	1,462.5300	1.4625	1,534.0400	1.5340	4.889	0	0	0
2017/05/22	R208	01/02/2018	7.83	Call	Bond Future	1,427.0700	1.4271	1,497.5900	1.4976	4.942	0	0	0
2017/05/22	R208	01/02/2018	7.84	Call	Bond Future	1,444.9100	1.4449	1,515.9200	1.5159	4.914	0	0	0
2017/05/22	R208	01/02/2018	7.83	Put	Bond Future	619.9500	0.6199	572.7100	0.5727	(7.620)	0	0	0
2017/05/22	R209	03/08/2017			Bond Future	9.4580	74.3419	9.4218	74.5897	(0.383)	0.0000	0.0000	71,259
2017/05/22	R209	03/08/2017	9.44	Call	Bond Future	1,715.3700	1.7154	1,806.7800	1.8068	5.329	0	0	0
2017/05/22	R209	03/08/2017	9.43	Put	Bond Future	1,873.7800	1.8738	1,715.9000	1.7159	(8.426)	0	0	0
2017/05/22	R209	03/08/2017	9.45	Put	Bond Future	1,803.7700	1.8038	1,648.9500	1.6490	(8.583)	0	0	0
2017/05/22	R209	03/08/2017	9.44	Put	Bond Future	1,838.4700	1.8385	1,682.1200	1.6821	(8.504)	0	0	0
2017/05/22	R209	03/08/2017	9.45	Call	Bond Future	1,748.9800	1.7490	1,841.9200	1.8419	5.314	0	0	0
2017/05/22	R209	03/08/2017	9.43	Call	Bond Future	1,682.2600	1.6823	1,772.1400	1.7721	5.343	0	0	0
2017/05/22	R209	02/11/2017	9.52	Put	Bond Future	2,675.3800	2.6754	2,532.8400	2.5328	(5.328)	0	0	0
2017/05/22	R209	02/11/2017	8.30	Put	Bond Future	9,209.9300	9.2099	8,974.9200	8.9749	(2.552)	0	0	0
2017/05/22	R209	02/11/2017			Bond Future	9.5029	72.6143	9.4657	72.8667	(0.392)	0.0000	0.0000	476
2017/05/22	R209	02/11/2017	10.00	Call	Bond Future	4,664.2500	4.6643	4,820.3900	4.8204	3.348	0	0	0
2017/05/22	R209	02/11/2017	9.54	Put	Bond Future	2,609.3100	2.6093	2,468.7600	2.4688	(5.386)	0	0	0
2017/05/22	R209	02/11/2017	9.53	Put	Bond Future	2,642.1900	2.6422	2,500.6500	2.5006	(5.357)	0	0	0
2017/05/22	R209	02/11/2017	9.54	Call	Bond Future	2,859.2800	2.8593	2,971.1000	2.9711	3.911	0	0	0
2017/05/22	R209	02/11/2017	10.60	Put	Bond Future	589.9600	0.5900	538.5600	0.5386	(8.712)	0	0	1,300
2017/05/22	R209	02/11/2017	9.00	Put	Bond Future	4,853.3900	4.8534	4,661.5200	4.6615	(3.953)	0	0	0
2017/05/22	R209	02/11/2017	9.52	Call	Bond Future	2,790.7200	2.7907	2,900.5500	2.9006	3.936	0	0	0
2017/05/22	R209	02/11/2017	10.00	Put	Bond Future	1,419.3600	1.4194	1,323.1300	1.3231	(6.780)	0	0	3,360
2017/05/22	R209	02/11/2017	10.60	Call	Bond Future	7,464.9400	7.4649	7,665.9100	7.6659	2.692	0	0	0
2017/05/22	R209	02/11/2017	8.30	Call	Bond Future	347.9000	0.3479	365.2600	0.3653	4.990	0	0	2,800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/22	R209	02/11/2017	9.00	Call	Bond Future	1,331.7700	1.3318	1,392.2700	1.3923	4.543	0	0	4,100
2017/05/22	R209	02/11/2017	9.53	Call	Bond Future	2,824.8900	2.8249	2,935.7200	2.9357	3.923	0	0	0
2017/05/22	R209	01/02/2018	9.72	Call	Bond Future	4,005.5700	4.0056	4,135.5900	4.1356	3.246	0	0	0
2017/05/22	R209	01/02/2018	9.73	Call	Bond Future	4,041.8100	4.0418	4,172.6200	4.1726	3.236	0	0	0
2017/05/22	R209	01/02/2018			Bond Future	9.5460	74.0301	9.5077	74.2869	(0.401)	0.0000	0.0000	0
2017/05/22	R209	01/02/2018	9.71	Call	Bond Future	3,969.7300	3.9697	4,098.9400	4.0989	3.255	0	0	0
2017/05/22	R209	01/02/2018	9.71	Put	Bond Future	2,883.4000	2.8834	2,755.7900	2.7558	(4.426)	0	0	0
2017/05/22	R209	01/02/2018	9.73	Put	Bond Future	2,824.7100	2.8247	2,698.7000	2.6987	(4.461)	0	0	0
2017/05/22	R209	01/02/2018	9.72	Put	Bond Future	2,853.8100	2.8538	2,727.0100	2.7270	(4.443)	0	0	0
2017/05/22	R210	03/08/2017	196.29	Put	Bond Future	9,087.4500	9.0875	9,049.7900	9.0498	(0.414)	0	0	0
2017/05/22	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R210	03/08/2017			Bond Future	187.2026	187.2026	187.2402	187.2402	0.020	0.0000	0.0000	1,675
2017/05/22	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R210	03/08/2017	196.28	Put	Bond Future	9,077.4500	9.0775	9,039.7900	9.0398	(0.415)	0	0	0
2017/05/22	R210	03/08/2017	196.30	Put	Bond Future	9,097.4500	9.0975	9,059.7900	9.0598	(0.414)	0	0	0
2017/05/22	R210	02/11/2017	192.08	Put	Bond Future	3,645.0300	3.6450	3,607.4800	3.6075	(1.030)	0	0	0
2017/05/22	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R210	02/11/2017			Bond Future	188.4350	188.4350	188.4725	188.4725	0.020	0.0000	0.0000	0
2017/05/22	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R210	02/11/2017	192.07	Put	Bond Future	3,635.0300	3.6350	3,597.4800	3.5975	(1.033)	0	0	0
2017/05/22	R210	02/11/2017	192.09	Put	Bond Future	3,655.0300	3.6550	3,617.4800	3.6175	(1.027)	0	0	0
2017/05/22	R210	01/02/2018			Bond Future	192.2035	192.2035	192.2393	192.2393	0.019	0.0000	0.0000	0
2017/05/22	R210	01/02/2018	192.36	Put	Bond Future	156.5000	0.1565	120.7300	0.1207	(22.856)	0	0	0
2017/05/22	R210	01/02/2018	192.38	Put	Bond Future	176.5000	0.1765	140.7300	0.1407	(20.266)	0	0	0
2017/05/22	R210	01/02/2018	192.37	Put	Bond Future	166.5000	0.1665	130.7300	0.1307	(21.483)	0	0	0
2017/05/22	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R212	03/08/2017			Bond Future	148.9043	148.9043	148.9347	148.9347	0.020	0.0000	0.0000	4,858
2017/05/22	R212	03/08/2017	153.34	Put	Bond Future	4,435.6900	4.4357	4,405.3000	4.4053	(0.685)	0	0	0
2017/05/22	R212	03/08/2017	153.36	Put	Bond Future	4,455.6900	4.4557	4,425.3000	4.4253	(0.682)	0	0	0
2017/05/22	R212	03/08/2017	153.35	Put	Bond Future	4,445.6900	4.4457	4,415.3000	4.4153	(0.684)	0	0	0
2017/05/22	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R212	02/11/2017			Bond Future	151.7936	151.7936	151.8240	151.8240	0.020	0.0000	0.0000	0
2017/05/22	R212	02/11/2017	152.40	Put	Bond Future	606.3600	0.6064	575.9700	0.5760	(5.012)	0	0	0
2017/05/22	R212	02/11/2017	152.42	Put	Bond Future	626.3600	0.6264	595.9700	0.5960	(4.852)	0	0	0
2017/05/22	R212	02/11/2017	152.41	Put	Bond Future	616.3600	0.6164	585.9700	0.5860	(4.931)	0	0	0
2017/05/22	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R212	01/02/2018	154.71	Put	Bond Future	1,940.9100	1.9409	1,911.9000	1.9119	(1.495)	0	0	0
2017/05/22	R212	01/02/2018			Bond Future	152.7691	152.7691	152.7981	152.7981	0.019	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
2017/05/22	R212	01/02/2018	154.70	Put	Bond Future	1,930.9100		1.9309	1,901.9000	1.9019	(1.502)	0	0	0
2017/05/22	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/22	R212	01/02/2018	154.69	Put	Bond Future	1,920.9100		1.9209	1,891.9000	1.8919	(1.510)	0	0	0
2017/05/22	R213	03/08/2017	9.33	Put	Bond Future	1,275.4400		1.2754	1,146.5500	1.1466	(10.106)	0	0	0
2017/05/22	R213	03/08/2017			Bond Future	9.1864		86.2928	9.1501	86.5386	(0.395)	0.0000	0.0000	55,673
2017/05/22	R213	03/08/2017	9.35	Put	Bond Future	1,222.5800		1.2226	1,096.8600	1.0969	(10.283)	0	0	0
2017/05/22	R213	03/08/2017	9.34	Put	Bond Future	1,248.7300		1.2487	1,121.4200	1.1214	(10.195)	0	0	0
2017/05/22	R213	03/08/2017	9.33	Call	Bond Future	2,237.3700		2.2374	2,354.2600	2.3543	5.224	0	0	0
2017/05/22	R213	03/08/2017	9.34	Call	Bond Future	2,277.0900		2.2771	2,395.5600	2.3956	5.203	0	0	0
2017/05/22	R213	03/08/2017	9.35	Call	Bond Future	2,317.3100		2.3173	2,437.3700	2.4374	5.181	0	0	0
2017/05/22	R213	02/11/2017	9.36	Put	Bond Future	2,195.8100		2.1958	2,066.2100	2.0662	(5.902)	0	0	0
2017/05/22	R213	02/11/2017			Bond Future	9.2316		84.3938	9.1941	84.6441	(0.406)	0.0000	0.0000	0
2017/05/22	R213	02/11/2017	9.35	Put	Bond Future	2,225.3100		2.2253	2,094.6800	2.0947	(5.870)	0	0	0
2017/05/22	R213	02/11/2017	9.36	Call	Bond Future	3,046.3800		3.0464	3,167.1100	3.1671	3.963	0	0	0
2017/05/22	R213	02/11/2017	9.34	Call	Bond Future	2,974.0100		2.9740	3,092.6800	3.0927	3.990	0	0	0
2017/05/22	R213	02/11/2017	9.35	Call	Bond Future	3,010.0800		3.0101	3,129.7800	3.1298	3.977	0	0	0
2017/05/22	R213	02/11/2017	9.34	Put	Bond Future	2,255.1100		2.2551	2,123.4500	2.1234	(5.838)	0	0	0
2017/05/22	R213	01/02/2018	9.42	Call	Bond Future	3,744.1800		3.7442	3,870.8300	3.8708	3.383	0	0	0
2017/05/22	R213	01/02/2018			Bond Future	9.2757		86.0392	9.2371	86.2939	(0.416)	0.0000	0.0000	0
2017/05/22	R213	01/02/2018	9.43	Call	Bond Future	3,779.5700		3.7796	3,907.0300	3.9070	3.372	0	0	0
2017/05/22	R213	01/02/2018	9.41	Put	Bond Future	2,830.7000		2.8307	2,701.8400	2.7018	(4.552)	0	0	0
2017/05/22	R213	01/02/2018	9.43	Put	Bond Future	2,771.9600		2.7720	2,644.7300	2.6447	(4.590)	0	0	0
2017/05/22	R213	01/02/2018	9.42	Put	Bond Future	2,801.3500		2.8013	2,673.3100	2.6733	(4.571)	0	0	0
2017/05/22	R213	01/02/2018	9.41	Call	Bond Future	3,708.6700		3.7087	3,834.5000	3.8345	3.393	0	0	0
2017/05/22	R214	03/08/2017	9.51	Call	Bond Future	1,502.4800		1.5025	1,582.8200	1.5828	5.347	0	0	0
2017/05/22	R214	03/08/2017			Bond Future	9.6188		73.9556	9.5825	74.2121	(0.377)	0.0000	0.0000	35,526
2017/05/22	R214	03/08/2017	9.52	Call	Bond Future	1,533.7700		1.5338	1,615.6100	1.6156	5.336	0	0	0
2017/05/22	R214	03/08/2017	9.53	Call	Bond Future	1,565.4400		1.5654	1,648.8000	1.6488	5.325	0	0	0
2017/05/22	R214	03/08/2017	9.51	Put	Bond Future	2,276.6600		2.2767	2,100.5700	2.1006	(7.735)	0	0	0
2017/05/22	R214	03/08/2017	9.53	Put	Bond Future	2,196.2400		2.1962	2,023.1700	2.0232	(7.880)	0	0	0
2017/05/22	R214	03/08/2017	9.52	Put	Bond Future	2,236.2000		2.2362	2,061.6100	2.0616	(7.807)	0	0	0
2017/05/22	R214	02/11/2017	9.60	Call	Bond Future	2,679.7100		2.6797	2,784.5300	2.7845	3.912	0	0	0
2017/05/22	R214	02/11/2017			Bond Future	9.6663		72.0741	9.6291	72.3353	(0.385)	0.0000	0.0000	0
2017/05/22	R214	02/11/2017	9.58	Call	Bond Future	2,613.3700		2.6134	2,716.1700	2.7162	3.934	0	0	0
2017/05/22	R214	02/11/2017	9.59	Call	Bond Future	2,646.3300		2.6463	2,750.1400	2.7501	3.923	0	0	0
2017/05/22	R214	02/11/2017	9.60	Put	Bond Future	3,145.8600		3.1459	2,989.4900	2.9895	(4.971)	0	0	0
2017/05/22	R214	02/11/2017	9.58	Put	Bond Future	3,221.1300		3.2211	3,062.7400	3.0627	(4.917)	0	0	0
2017/05/22	R214	02/11/2017	9.59	Put	Bond Future	3,183.2300		3.1832	3,025.8500	3.0258	(4.944)	0	0	0
2017/05/22	R214	01/02/2018			Bond Future	9.7131		73.4794	9.6748	73.7453	(0.394)	0.0000	0.0000	0
2017/05/22	R214	01/02/2018	9.82	Put	Bond Future	3,252.8700		3.2529	3,115.6600	3.1157	(4.218)	0	0	0
2017/05/22	R214	01/02/2018	9.84	Put	Bond Future	3,190.6400		3.1906	3,055.0400	3.0550	(4.250)	0	0	0
2017/05/22	R214	01/02/2018	9.83	Put	Bond Future	3,221.6300		3.2216	3,085.2200	3.0852	(4.234)	0	0	0
2017/05/22	R214	01/02/2018	9.84	Call	Bond Future	4,062.0000		4.0620	4,192.2900	4.1923	3.208	0	0	0
2017/05/22	R214	01/02/2018	9.82	Call	Bond Future	3,988.1000		3.9881	4,116.7800	4.1168	3.227	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
2017/05/22	R214	01/02/2018	9.83	Call	Bond Future	4,024.9800	4.0250	4,154.4600	4.1545	3.217	0	0	0
2017/05/22	R248	03/08/2017			Bond Future	9.7212	94.3749	9.6798	94.7454	(0.426)	0.0000	0.0000	69,161
2017/05/22	R248	03/08/2017	9.57	Call	Bond Future	1,858.0500	1.8581	1,971.2800	1.9713	6.094	0	0	0
2017/05/22	R248	03/08/2017	9.56	Put	Bond Future	3,277.9000	3.2779	3,018.6600	3.0187	(7.909)	0	0	0
2017/05/22	R248	03/08/2017	9.58	Put	Bond Future	3,170.2000	3.1702	2,915.0200	2.9150	(8.049)	0	0	0
2017/05/22	R248	03/08/2017	9.57	Put	Bond Future	3,223.7400	3.2237	2,966.5300	2.9665	(7.979)	0	0	0
2017/05/22	R248	03/08/2017	9.58	Call	Bond Future	1,895.9300	1.8959	2,011.1900	2.0112	6.079	0	0	0
2017/05/22	R248	03/08/2017	9.56	Call	Bond Future	1,820.6300	1.8206	1,931.8300	1.9318	6.108	0	0	0
2017/05/22	R248	02/11/2017	9.66	Put	Bond Future	4,304.5200	4.3045	4,076.6500	4.0767	(5.294)	0	0	0
2017/05/22	R248	02/11/2017			Bond Future	9.7718	91.7430	9.7291	92.1204	(0.436)	0.0000	0.0000	226
2017/05/22	R248	02/11/2017	9.65	Put	Bond Future	4,353.8300	4.3538	4,124.5500	4.1245	(5.266)	0	0	0
2017/05/22	R248	02/11/2017	9.64	Call	Bond Future	3,227.3600	3.2274	3,374.1000	3.3741	4.547	0	0	0
2017/05/22	R248	02/11/2017	9.65	Call	Bond Future	3,267.8400	3.2678	3,416.0000	3.4160	4.534	0	0	0
2017/05/22	R248	02/11/2017	9.66	Call	Bond Future	3,308.5900	3.3086	3,458.1600	3.4582	4.521	0	0	0
2017/05/22	R248	02/11/2017	9.64	Put	Bond Future	4,403.5700	4.4036	4,172.8700	4.1729	(5.239)	0	0	0
2017/05/22	R248	01/02/2018	9.90	Put	Bond Future	4,363.9900	4.3640	4,165.5400	4.1655	(4.547)	0	0	0
2017/05/22	R248	01/02/2018	9.89	Call	Bond Future	4,999.1200	4.9991	5,183.7500	5.1838	3.693	0	0	0
2017/05/22	R248	01/02/2018			Bond Future	9.8217	93.5317	9.7779	93.9159	(0.446)	0.0000	0.0000	0
2017/05/22	R248	01/02/2018	9.90	Call	Bond Future	5,043.8300	5.0438	5,229.5900	5.2296	3.683	0	0	0
2017/05/22	R248	01/02/2018	9.91	Call	Bond Future	5,088.7000	5.0887	5,275.5900	5.2756	3.673	0	0	0
2017/05/22	R248	01/02/2018	9.89	Put	Bond Future	4,405.5800	4.4056	4,206.0000	4.2060	(4.530)	0	0	0
2017/05/22	R248	01/02/2018	9.91	Put	Bond Future	4,322.7200	4.3227	4,125.4000	4.1254	(4.565)	0	0	0

Total

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