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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/07/2017 TO 05/07/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	2025	03/08/2017			Bond Future	127.6956	127.6956	127.5657	127.5657	(0.102)	0.0000	0.0000	2,414
2017/07/05	2025	03/08/2017	133.96	Put	Bond Future	6,264.4200	6.2644	6,394.2700	6.3943	2.073	0	0	0
2017/07/05	2025	03/08/2017	133.98	Put	Bond Future	6,284.4200	6.2844	6,414.2700	6.4143	2.066	0	0	0
2017/07/05	2025	03/08/2017	133.97	Put	Bond Future	6,274.4200	6.2744	6,404.2700	6.4043	2.070	0	0	0
2017/07/05	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2025	02/11/2017			Bond Future	130.1611	130.1611	130.0288	130.0288	(0.102)	0.0000	0.0000	0
2017/07/05	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2025	02/11/2017	132.96	Put	Bond Future	2,798.9400	2.7989	2,931.1900	2.9312	4.725	0	0	0
2017/07/05	2025	02/11/2017	132.98	Put	Bond Future	2,818.9400	2.8189	2,951.1900	2.9512	4.691	0	0	0
2017/07/05	2025	02/11/2017	132.97	Put	Bond Future	2,808.9400	2.8089	2,941.1900	2.9412	4.708	0	0	0
2017/07/05	2025	01/02/2018	133.89	Put	Bond Future	2,505.8900	2.5059	2,642.7900	2.6428	5.463	0	0	0
2017/07/05	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2025	01/02/2018			Bond Future	131.3841	131.3841	131.2472	131.2472	(0.104)	0.0000	0.0000	0
2017/07/05	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2025	01/02/2018	133.88	Put	Bond Future	2,495.8900	2.4959	2,632.7900	2.6328	5.485	0	0	0
2017/07/05	2025	01/02/2018	133.90	Put	Bond Future	2,515.8900	2.5159	2,652.7900	2.6528	5.441	0	0	0
2017/07/05	2029	03/08/2017			Bond Future	99.4216	99.4216	99.3899	99.3899	(0.032)	0.0000	0.0000	0
2017/07/05	2029	01/02/2018			Bond Future	102.3187	102.3187	102.2844	102.2844	(0.034)	0.0000	0.0000	0
2017/07/05	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	365.2500	0.3652	100.000	0	0	0
2017/07/05	2030	03/08/2017	9.33	Call	Bond Future	32.8000	0.0328	0.0000	0.0000	(100.000)	0	0	0
2017/07/05	2030	03/08/2017			Bond Future	9.3252	90.5166	9.3940	90.0507	0.738	0.0000	0.0000	43,303
2017/07/05	2030	03/08/2017	9.34	Call	Bond Future	100.6700	0.1007	0.0000	0.0000	(100.000)	0	0	0
2017/07/05	2030	03/08/2017	9.35	Call	Bond Future	168.4600	0.1685	0.0000	0.0000	(100.000)	0	0	0
2017/07/05	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	433.1200	0.4331	100.000	0	0	0
2017/07/05	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	297.4600	0.2975	100.000	0	0	0
2017/07/05	2030	02/11/2017			Bond Future	9.3752	92.2443	9.4463	91.7696	0.759	0.0000	0.0000	1
2017/07/05	2030	02/11/2017	9.34	Put	Bond Future	235.8200	0.2358	710.5200	0.7105	201.298	0	0	0
2017/07/05	2030	02/11/2017	9.36	Put	Bond Future	101.5800	0.1016	576.2800	0.5763	467.316	0	0	0
2017/07/05	2030	02/11/2017	9.35	Put	Bond Future	168.6600	0.1687	643.3600	0.6434	281.454	0	0	0
2017/07/05	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2030	01/02/2018			Bond Future	9.4243	90.0297	9.4980	89.5453	0.782	0.0000	0.0000	0

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2017/07/05	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2030	01/02/2018	9.37	Put	Bond Future	358.7500	0.3588	843.1700	0.8432	135.030	0	0	0
2017/07/05	2030	01/02/2018	9.39	Put	Bond Future	226.2900	0.2263	710.7100	0.7107	214.070	0	0	0
2017/07/05	2030	01/02/2018	9.38	Put	Bond Future	292.4900	0.2925	776.9100	0.7769	165.619	0	0	0
2017/07/05	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2032	03/08/2017	9.43	Put	Bond Future	1,401.0800	1.4011	1,762.1600	1.7622	25.772	0	0	0
2017/07/05	2032	03/08/2017			Bond Future	9.5100	93.0595	9.5839	92.5252	0.777	0.0000	0.0000	27,082
2017/07/05	2032	03/08/2017	9.45	Put	Bond Future	1,317.2100	1.3172	1,667.8100	1.6678	26.617	0	0	0
2017/07/05	2032	03/08/2017	9.44	Put	Bond Future	1,358.7300	1.3587	1,714.6000	1.7146	26.191	0	0	0
2017/07/05	2032	03/08/2017	9.44	Call	Bond Future	848.2200	0.8482	669.8400	0.6698	(21.030)	0	0	0
2017/07/05	2032	03/08/2017	9.45	Call	Bond Future	879.8400	0.8798	696.1900	0.6962	(20.873)	0	0	0
2017/07/05	2032	03/08/2017	9.43	Call	Bond Future	817.3400	0.8173	644.1700	0.6442	(21.187)	0	0	0
2017/07/05	2032	02/11/2017			Bond Future	9.5652	90.6778	9.6415	90.1335	0.798	0.0000	0.0000	0
2017/07/05	2032	02/11/2017	9.48	Put	Bond Future	2,674.1100	2.6741	2,945.9900	2.9460	10.167	0	0	0
2017/07/05	2032	02/11/2017	9.50	Put	Bond Future	2,596.8200	2.5968	2,863.2900	2.8633	10.261	0	0	0
2017/07/05	2032	02/11/2017	9.49	Put	Bond Future	2,635.2700	2.6353	2,904.4400	2.9044	10.214	0	0	0
2017/07/05	2032	02/11/2017	9.48	Call	Bond Future	2,061.0300	2.0610	1,788.5600	1.7886	(13.220)	0	0	0
2017/07/05	2032	02/11/2017	9.49	Call	Bond Future	2,094.4600	2.0945	1,819.2800	1.8193	(13.138)	0	0	0
2017/07/05	2032	02/11/2017	9.50	Call	Bond Future	2,128.2100	2.1282	1,850.3300	1.8503	(13.057)	0	0	0
2017/07/05	2032	01/02/2018	9.55	Put	Bond Future	3,288.1700	3.2882	3,586.5100	3.5865	9.073	0	0	0
2017/07/05	2032	01/02/2018			Bond Future	9.6192	92.4379	9.6982	91.8825	0.821	0.0000	0.0000	0
2017/07/05	2032	01/02/2018	9.57	Put	Bond Future	3,215.7900	3.2158	3,510.2500	3.5102	9.157	0	0	0
2017/07/05	2032	01/02/2018	9.56	Put	Bond Future	3,251.9700	3.2520	3,548.2300	3.5482	9.110	0	0	0
2017/07/05	2032	01/02/2018	9.55	Call	Bond Future	2,797.1300	2.7971	2,540.0600	2.5401	(9.190)	0	0	0
2017/07/05	2032	01/02/2018	9.56	Call	Bond Future	2,832.1100	2.8321	2,572.9600	2.5730	(9.150)	0	0	0
2017/07/05	2032	01/02/2018	9.57	Call	Bond Future	2,867.0300	2.8670	2,606.0800	2.6061	(9.102)	0	0	0
2017/07/05	2033	03/08/2017	113.14	Put	Bond Future	8,950.6900	8.9507	8,984.1800	8.9842	0.374	0	0	0
2017/07/05	2033	03/08/2017			Bond Future	104.1893	104.1893	104.1558	104.1558	(0.032)	0.0000	0.0000	6,534
2017/07/05	2033	03/08/2017	113.13	Put	Bond Future	8,940.6900	8.9407	8,974.1800	8.9742	0.375	0	0	0
2017/07/05	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2033	03/08/2017	113.12	Put	Bond Future	8,930.6900	8.9307	8,964.1800	8.9642	0.375	0	0	0
2017/07/05	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2033	02/11/2017			Bond Future	105.1283	105.1283	105.0944	105.0944	(0.032)	0.0000	0.0000	0
2017/07/05	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2033	02/11/2017	110.07	Put	Bond Future	4,941.6800	4.9417	4,975.5700	4.9756	0.686	0	0	0
2017/07/05	2033	02/11/2017	110.09	Put	Bond Future	4,961.6800	4.9617	4,995.5700	4.9956	0.683	0	0	0
2017/07/05	2033	02/11/2017	110.08	Put	Bond Future	4,951.6800	4.9517	4,985.5700	4.9856	0.684	0	0	0
2017/07/05	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2033	01/02/2018			Bond Future	107.2082	107.2082	107.1720	107.1720	(0.034)	0.0000	0.0000	0
2017/07/05	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2033	01/02/2018	109.64	Put	Bond Future	2,431.8200	2.4318	2,467.9500	2.4679	1.486	0	0	0

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2017/07/05	2033	01/02/2018	109.66	Put	Bond Future	2,451.8200	2.4518	2,487.9500	2.4879	1.474	0	0	0
2017/07/05	2033	01/02/2018	109.65	Put	Bond Future	2,441.8200	2.4418	2,477.9500	2.4779	1.480	0	0	0
2017/07/05	2037	03/08/2017	9.57	Call	Bond Future	589.9200	0.5899	511.3400	0.5113	(13.320)	0	0	0
2017/07/05	2037	03/08/2017			Bond Future	9.7715	89.1973	9.8200	88.8164	0.496	0.0000	0.0000	66,825
2017/07/05	2037	03/08/2017	9.58	Call	Bond Future	614.7400	0.6147	533.2000	0.5332	(13.264)	0	0	0
2017/07/05	2037	03/08/2017	9.56	Put	Bond Future	2,259.7200	2.2597	2,564.9300	2.5649	13.507	0	0	0
2017/07/05	2037	03/08/2017	9.57	Put	Bond Future	2,202.6200	2.2026	2,504.9300	2.5049	13.725	0	0	0
2017/07/05	2037	03/08/2017	9.58	Put	Bond Future	2,146.3400	2.1463	2,445.6900	2.4457	13.947	0	0	0
2017/07/05	2037	03/08/2017	9.56	Call	Bond Future	565.8100	0.5658	490.1300	0.4901	(13.376)	0	0	0
2017/07/05	2037	02/11/2017			Bond Future	9.8260	90.8997	9.8759	90.5117	0.508	0.0000	0.0000	233
2017/07/05	2037	02/11/2017	9.66	Call	Bond Future	2,054.1300	2.0541	1,856.4400	1.8564	(9.624)	0	0	0
2017/07/05	2037	02/11/2017	9.65	Put	Bond Future	3,411.2400	3.4112	3,603.4900	3.6035	5.636	0	0	0
2017/07/05	2037	02/11/2017	9.67	Put	Bond Future	3,318.7200	3.3187	3,507.1400	3.5071	5.677	0	0	0
2017/07/05	2037	02/11/2017	9.66	Put	Bond Future	3,364.7600	3.3648	3,555.0900	3.5551	5.657	0	0	0
2017/07/05	2037	02/11/2017	9.67	Call	Bond Future	2,087.8900	2.0879	1,888.2900	1.8883	(9.560)	0	0	0
2017/07/05	2037	02/11/2017	9.65	Call	Bond Future	2,020.6900	2.0207	1,824.9200	1.8249	(9.688)	0	0	0
2017/07/05	2037	01/02/2018			Bond Future	9.8800	88.4087	9.9315	88.0127	0.521	0.0000	0.0000	0
2017/07/05	2037	01/02/2018	9.81	Put	Bond Future	3,742.4100	3.7424	3,951.4000	3.9514	5.584	0	0	0
2017/07/05	2037	01/02/2018	9.83	Put	Bond Future	3,663.0900	3.6631	3,869.2200	3.8692	5.627	0	0	0
2017/07/05	2037	01/02/2018	9.82	Put	Bond Future	3,702.5800	3.7026	3,910.1400	3.9101	5.606	0	0	0
2017/07/05	2037	01/02/2018	9.82	Call	Bond Future	3,237.3400	3.2373	3,048.8500	3.0488	(5.822)	0	0	0
2017/07/05	2037	01/02/2018	9.83	Call	Bond Future	3,275.6000	3.2756	3,085.6800	3.0857	(5.798)	0	0	0
2017/07/05	2037	01/02/2018	9.81	Call	Bond Future	3,199.3100	3.1993	3,012.2500	3.0123	(5.847)	0	0	0
2017/07/05	2038	03/08/2017			Bond Future	129.6968	129.6968	129.6535	129.6535	(0.033)	0.0000	0.0000	22,601
2017/07/05	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2038	03/08/2017	141.16	Put	Bond Future	11,463.2200	11.4632	11,506.4800	11.5065	0.377	0	0	0
2017/07/05	2038	03/08/2017	141.18	Put	Bond Future	11,483.2200	11.4832	11,526.4800	11.5265	0.377	0	0	0
2017/07/05	2038	03/08/2017	141.17	Put	Bond Future	11,473.2200	11.4732	11,516.4800	11.5165	0.377	0	0	0
2017/07/05	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2038	02/11/2017			Bond Future	132.2009	132.2009	132.1569	132.1569	(0.033)	0.0000	0.0000	0
2017/07/05	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2038	02/11/2017	136.82	Put	Bond Future	4,619.0500	4.6190	4,663.0900	4.6631	0.953	0	0	0
2017/07/05	2038	02/11/2017	136.80	Put	Bond Future	4,599.0500	4.5990	4,643.0900	4.6431	0.958	0	0	0
2017/07/05	2038	02/11/2017	136.81	Put	Bond Future	4,609.0500	4.6090	4,653.0900	4.6531	0.956	0	0	0
2017/07/05	2038	01/02/2018	136.95	Put	Bond Future	3,654.7200	3.6547	3,701.5700	3.7016	1.282	0	0	0
2017/07/05	2038	01/02/2018			Bond Future	133.2953	133.2953	133.2484	133.2484	(0.035)	0.0000	0.0000	0
2017/07/05	2038	01/02/2018	136.94	Put	Bond Future	3,644.7200	3.6447	3,691.5700	3.6916	1.285	0	0	0
2017/07/05	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2038	01/02/2018	136.93	Put	Bond Future	3,634.7200	3.6347	3,681.5700	3.6816	1.289	0	0	0
2017/07/05	2040	03/08/2017			Bond Future	9.8517	92.5412	9.9001	92.1351	0.491	0.0000	0.0000	14,089

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	2040	03/08/2017	9.61	Put	Bond Future	2,627.6900	2.6277	2,960.2500	2.9602	12.656	0	0	0
2017/07/05	2040	03/08/2017	9.63	Put	Bond Future	2,501.8800	2.5019	2,828.6200	2.8286	13.060	0	0	0
2017/07/05	2040	03/08/2017	9.62	Put	Bond Future	2,564.3600	2.5644	2,894.0400	2.8940	12.856	0	0	0
2017/07/05	2040	03/08/2017	9.61	Call	Bond Future	555.5200	0.5555	481.9800	0.4820	(13.238)	0	0	0
2017/07/05	2040	03/08/2017	9.62	Call	Bond Future	579.4100	0.5794	502.9900	0.5030	(13.189)	0	0	0
2017/07/05	2040	03/08/2017	9.63	Call	Bond Future	604.0300	0.6040	524.6700	0.5247	(13.138)	0	0	0
2017/07/05	2040	02/11/2017			Bond Future	9.9068	94.3076	9.9566	93.8939	0.503	0.0000	0.0000	0
2017/07/05	2040	02/11/2017	9.66	Call	Bond Future	1,980.0800	1.9801	1,784.6400	1.7846	(9.870)	0	0	0
2017/07/05	2040	02/11/2017	9.65	Put	Bond Future	4,127.1500	4.1271	4,347.4500	4.3475	5.338	0	0	0
2017/07/05	2040	02/11/2017	9.67	Put	Bond Future	4,021.0000	4.0210	4,237.2700	4.2373	5.379	0	0	0
2017/07/05	2040	02/11/2017	9.66	Put	Bond Future	4,073.9400	4.0739	4,292.2300	4.2922	5.358	0	0	0
2017/07/05	2040	02/11/2017	9.67	Call	Bond Future	2,013.4800	2.0135	1,816.0200	1.8160	(9.807)	0	0	0
2017/07/05	2040	02/11/2017	9.65	Call	Bond Future	1,946.8200	1.9468	1,753.3900	1.7534	(9.936)	0	0	0
2017/07/05	2040	01/02/2018	9.89	Call	Bond Future	3,448.8700	3.4489	3,248.7000	3.2487	(5.804)	0	0	0
2017/07/05	2040	01/02/2018			Bond Future	9.9615	91.6324	10.0129	91.2102	0.516	0.0000	0.0000	0
2017/07/05	2040	01/02/2018	9.87	Call	Bond Future	3,370.5900	3.3706	3,173.4300	3.1734	(5.849)	0	0	0
2017/07/05	2040	01/02/2018	9.88	Call	Bond Future	3,409.7500	3.4098	3,211.0800	3.2111	(5.827)	0	0	0
2017/07/05	2040	01/02/2018	9.87	Put	Bond Future	4,129.5700	4.1296	4,354.6000	4.3546	5.449	0	0	0
2017/07/05	2040	01/02/2018	9.88	Put	Bond Future	4,085.2900	4.0853	4,308.8100	4.3088	5.471	0	0	0
2017/07/05	2040	01/02/2018	9.89	Put	Bond Future	4,041.1000	4.0411	4,263.1200	4.2631	5.494	0	0	0
2017/07/05	2044	03/08/2017			Bond Future	9.8710	89.7149	9.9296	89.2192	0.593	0.0000	0.0000	24,396
2017/07/05	2044	03/08/2017	9.62	Put	Bond Future	2,723.7100	2.7237	3,127.3000	3.1273	14.818	0	0	0
2017/07/05	2044	03/08/2017	9.64	Put	Bond Future	2,594.6700	2.5947	2,991.1600	2.9912	15.281	0	0	0
2017/07/05	2044	03/08/2017	9.63	Put	Bond Future	2,658.7600	2.6588	3,058.8400	3.0588	15.048	0	0	0
2017/07/05	2044	03/08/2017	9.64	Call	Bond Future	592.6800	0.5927	493.5500	0.4935	(16.726)	0	0	0
2017/07/05	2044	03/08/2017	9.62	Call	Bond Future	544.8200	0.5448	452.7900	0.4528	(16.892)	0	0	0
2017/07/05	2044	03/08/2017	9.63	Call	Bond Future	568.3900	0.5684	472.8500	0.4728	(16.809)	0	0	0
2017/07/05	2044	02/11/2017	9.68	Call	Bond Future	2,028.1200	2.0281	1,796.1500	1.7962	(11.438)	0	0	0
2017/07/05	2044	02/11/2017			Bond Future	9.9243	91.4272	9.9846	90.9223	0.607	0.0000	0.0000	200
2017/07/05	2044	02/11/2017	9.66	Call	Bond Future	1,960.9400	1.9609	1,734.0200	1.7340	(11.572)	0	0	0
2017/07/05	2044	02/11/2017	9.67	Call	Bond Future	1,994.3600	1.9944	1,764.8100	1.7648	(11.510)	0	0	0
2017/07/05	2044	02/11/2017	9.66	Put	Bond Future	4,234.8600	4.2349	4,512.8300	4.5128	6.564	0	0	0
2017/07/05	2044	02/11/2017	9.68	Put	Bond Future	4,126.5600	4.1266	4,399.4800	4.3995	6.614	0	0	0
2017/07/05	2044	02/11/2017	9.67	Put	Bond Future	4,180.4700	4.1805	4,455.8100	4.4558	6.586	0	0	0
2017/07/05	2044	01/02/2018			Bond Future	9.9772	88.8213	10.0394	88.3061	0.623	0.0000	0.0000	0
2017/07/05	2044	01/02/2018	9.89	Put	Bond Future	4,175.4900	4.1755	4,450.6600	4.4507	6.590	0	0	0
2017/07/05	2044	01/02/2018	9.91	Put	Bond Future	4,086.2100	4.0862	4,357.7400	4.3577	6.645	0	0	0
2017/07/05	2044	01/02/2018	9.90	Put	Bond Future	4,130.6600	4.1307	4,404.0100	4.4040	6.618	0	0	0
2017/07/05	2044	01/02/2018	9.89	Call	Bond Future	3,443.5300	3.4435	3,203.4800	3.2035	(6.971)	0	0	0
2017/07/05	2044	01/02/2018	9.90	Call	Bond Future	3,483.1400	3.4831	3,241.2700	3.2413	(6.944)	0	0	0
2017/07/05	2044	01/02/2018	9.91	Call	Bond Future	3,522.9800	3.5230	3,279.2900	3.2793	(6.917)	0	0	0
2017/07/05	2046	03/08/2017	141.17	Put	Bond Future	15,916.9800	15.9170	15,957.1600	15.9572	0.252	0	0	0
2017/07/05	2046	03/08/2017			Bond Future	125.2530	125.2530	125.2128	125.2128	(0.032)	0.0000	0.0000	23,901
2017/07/05	2046	03/08/2017	141.19	Put	Bond Future	15,936.9800	15.9370	15,977.1600	15.9772	0.252	0	0	0
2017/07/05	2046	03/08/2017	141.18	Put	Bond Future	15,926.9800	15.9270	15,967.1600	15.9672	0.252	0	0	0
2017/07/05	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2046	02/11/2017			Bond Future	126.0883	126.0883	126.0474	126.0474	(0.032)	0.0000	0.0000	0
2017/07/05	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2046	02/11/2017	136.30	Put	Bond Future	10,211.7000	10.2117	10,252.6200	10.2526	0.401	0	0	0
2017/07/05	2046	02/11/2017	136.32	Put	Bond Future	10,231.7000	10.2317	10,272.6200	10.2726	0.400	0	0	0
2017/07/05	2046	02/11/2017	136.31	Put	Bond Future	10,221.7000	10.2217	10,262.6200	10.2626	0.400	0	0	0
2017/07/05	2046	01/02/2018	132.92	Put	Bond Future	4,337.2500	4.3373	4,380.8500	4.3808	1.005	0	0	0
2017/07/05	2046	01/02/2018			Bond Future	128.5827	128.5827	128.5392	128.5392	(0.034)	0.0000	0.0000	0
2017/07/05	2046	01/02/2018	132.91	Put	Bond Future	4,327.2500	4.3273	4,370.8500	4.3708	1.008	0	0	0
2017/07/05	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2046	01/02/2018	132.90	Put	Bond Future	4,317.2500	4.3173	4,360.8500	4.3608	1.010	0	0	0
2017/07/05	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2050	03/08/2017			Bond Future	131.1359	131.1359	131.0941	131.0941	(0.032)	0.0000	0.0000	26,191
2017/07/05	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2050	03/08/2017	149.22	Put	Bond Future	18,084.0900	18.0841	18,125.8700	18.1259	0.231	0	0	0
2017/07/05	2050	03/08/2017	149.24	Put	Bond Future	18,104.0900	18.1041	18,145.8700	18.1459	0.231	0	0	0
2017/07/05	2050	03/08/2017	149.23	Put	Bond Future	18,094.0900	18.0941	18,135.8700	18.1359	0.231	0	0	0
2017/07/05	2050	02/11/2017	144.66	Put	Bond Future	10,992.3200	10.9923	11,034.6800	11.0347	0.385	0	0	0
2017/07/05	2050	02/11/2017	144.67	Put	Bond Future	11,002.3200	11.0023	11,044.6800	11.0447	0.385	0	0	0
2017/07/05	2050	02/11/2017			Bond Future	133.6677	133.6677	133.6253	133.6253	(0.032)	0.0000	0.0000	0
2017/07/05	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2050	02/11/2017	144.65	Put	Bond Future	10,982.3200	10.9823	11,024.6800	11.0247	0.386	0	0	0
2017/07/05	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2050	01/02/2018			Bond Future	134.6206	134.6206	134.5750	134.5750	(0.034)	0.0000	0.0000	0
2017/07/05	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	2050	01/02/2018	140.23	Put	Bond Future	5,609.4500	5.6095	5,654.9600	5.6550	0.811	0	0	0
2017/07/05	2050	01/02/2018	140.25	Put	Bond Future	5,629.4500	5.6295	5,674.9600	5.6750	0.808	0	0	0
2017/07/05	2050	01/02/2018	140.24	Put	Bond Future	5,619.4500	5.6195	5,664.9600	5.6650	0.810	0	0	0
2017/07/05	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	AL37	03/08/2017			Index Future	542.0560	542.0560	540.7680	540.7680	(0.238)	0.0000	0.0000	0
2017/07/05	AL37	02/11/2017			Index Future	552.4020	552.4020	551.0900	551.0900	(0.238)	0.0000	0.0000	0
2017/07/05	AL37	01/02/2018			Index Future	563.1250	563.1250	561.7840	561.7840	(0.238)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	AL7T	03/08/2017			Index Future	621.8570	621.8570	619.2350	619.2350	(0.422)	0.0000	0.0000	0
2017/07/05	AL7T	02/11/2017			Index Future	633.7250	633.7250	631.0550	631.0550	(0.421)	0.0000	0.0000	0
2017/07/05	AL7T	01/02/2018			Index Future	646.0260	646.0260	643.3010	643.3010	(0.422)	0.0000	0.0000	0
2017/07/05	ALBI	03/08/2017			Index Future	560.0880	560.0880	557.7230	557.7230	(0.422)	0.0000	0.0000	596
2017/07/05	ALBI	02/11/2017			Index Future	570.7770	570.7770	568.3680	568.3680	(0.422)	0.0000	0.0000	0
2017/07/05	ALBI	01/02/2018			Index Future	581.8570	581.8570	579.3980	579.3980	(0.423)	0.0000	0.0000	0
2017/07/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/05	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	EL28	03/08/2017			Bond Future	127.3204	127.3204	127.4046	127.4046	0.066	0.0000	0.0000	0
2017/07/05	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	EL28	03/08/2017	135.16	Put	Bond Future	7,839.6100	7.8396	7,755.3900	7.7554	(1.074)	0	0	0
2017/07/05	EL28	03/08/2017	135.18	Put	Bond Future	7,859.6100	7.8596	7,775.3900	7.7754	(1.072)	0	0	0
2017/07/05	EL28	03/08/2017	135.17	Put	Bond Future	7,849.6100	7.8496	7,765.3900	7.7654	(1.073)	0	0	0
2017/07/05	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	EL28	02/11/2017			Bond Future	128.0348	128.0348	128.1208	128.1208	0.067	0.0000	0.0000	0
2017/07/05	EL28	02/11/2017	133.87	Put	Bond Future	5,835.1800	5.8352	5,749.2500	5.7492	(1.473)	0	0	0
2017/07/05	EL28	02/11/2017	133.89	Put	Bond Future	5,855.1800	5.8552	5,769.2500	5.7692	(1.468)	0	0	0
2017/07/05	EL28	02/11/2017	133.88	Put	Bond Future	5,845.1800	5.8452	5,759.2500	5.7592	(1.470)	0	0	0
2017/07/05	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	EL28	01/02/2018			Bond Future	130.5679	130.5679	130.6536	130.6536	0.066	0.0000	0.0000	0
2017/07/05	EL28	01/02/2018	132.29	Put	Bond Future	1,722.0900	1.7221	1,636.4400	1.6364	(4.974)	0	0	0
2017/07/05	EL28	01/02/2018	132.31	Put	Bond Future	1,742.0900	1.7421	1,656.4400	1.6564	(4.917)	0	0	0
2017/07/05	EL28	01/02/2018	132.30	Put	Bond Future	1,732.0900	1.7321	1,646.4400	1.6464	(4.945)	0	0	0
2017/07/05	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	ES33	03/08/2017			Bond Future	10.8839	77.5106	10.9313	77.2250	0.435	0.0000	0.0000	9,466
2017/07/05	ES33	03/08/2017	10.53	Put	Bond Future	2,186.3100	2.1863	2,471.9800	2.4720	13.066	0	0	0
2017/07/05	ES33	03/08/2017	10.55	Put	Bond Future	2,060.2100	2.0602	2,345.8800	2.3459	13.866	0	0	0
2017/07/05	ES33	03/08/2017	10.54	Put	Bond Future	2,123.2200	2.1232	2,408.8900	2.4089	13.455	0	0	0
2017/07/05	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	ES33	02/11/2017	10.66	Put	Bond Future	1,949.0700	1.9491	2,240.0900	2.2401	14.931	0	0	0
2017/07/05	ES33	02/11/2017			Bond Future	10.9810	75.1984	11.0301	74.9074	0.446	0.0000	0.0000	0
2017/07/05	ES33	02/11/2017	10.68	Put	Bond Future	1,825.4300	1.8254	2,116.4500	2.1165	15.943	0	0	0
2017/07/05	ES33	02/11/2017	10.67	Put	Bond Future	1,887.2100	1.8872	2,178.2300	2.1782	15.421	0	0	0
2017/07/05	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	ES33	01/02/2018	11.00	Put	Bond Future	476.2500	0.4763	773.2700	0.7733	62.366	0	0	0
2017/07/05	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	ES33	01/02/2018			Bond Future	11.0809	76.6580	11.1317	76.3610	0.459	0.0000	0.0000	0
2017/07/05	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	ES33	01/02/2018	10.99	Put	Bond Future	535.4800	0.5355	832.5000	0.8325	55.468	0	0	0
2017/07/05	ES33	01/02/2018	11.01	Put	Bond Future	417.1000	0.4171	714.1200	0.7141	71.211	0	0	0
2017/07/05	ES42	03/08/2017			Bond Future	11.0484	80.9620	11.0958	80.6380	0.429	0.0000	0.0000	7,957
2017/07/05	ES42	02/11/2017			Bond Future	11.1434	78.2456	11.1924	77.9156	0.440	0.0000	0.0000	0
2017/07/05	ES42	01/02/2018			Bond Future	11.2376	79.7644	11.2885	79.4275	0.452	0.0000	0.0000	0
2017/07/05	GOVI	03/08/2017			GOVI	558.6790	558.6790	556.2670	556.2670	(0.432)	0.0000	0.0000	411
2017/07/05	GOVI	03/08/2017	561.11	Put	GOVI	24,310.0000	2.4310	48,430.0000	4.8430	99.218	0	0	0
2017/07/05	GOVI	03/08/2017	561.09	Put	GOVI	24,110.0000	2.4110	48,230.0000	4.8230	100.041	0	0	0
2017/07/05	GOVI	03/08/2017	561.10	Put	GOVI	24,210.0000	2.4210	48,330.0000	4.8330	99.628	0	0	0
2017/07/05	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	GOVI	02/11/2017	572.44	Put	GOVI	30,980.0000	3.0980	55,550.0000	5.5550	79.309	0	0	0
2017/07/05	GOVI	02/11/2017			GOVI	569.3420	569.3420	566.8850	566.8850	(0.432)	0.0000	0.0000	0
2017/07/05	GOVI	02/11/2017	572.46	Put	GOVI	31,180.0000	3.1180	55,750.0000	5.5750	78.801	0	0	0
2017/07/05	GOVI	02/11/2017	572.45	Put	GOVI	31,080.0000	3.1080	55,650.0000	5.5650	79.054	0	0	0
2017/07/05	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	GOVI	01/02/2018			GOVI	580.3930	580.3930	577.8860	577.8860	(0.432)	0.0000	0.0000	0
2017/07/05	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	GOVI	01/02/2018	581.02	Put	GOVI	6,270.0000	0.6270	31,340.0000	3.1340	399.841	0	0	0
2017/07/05	GOVI	01/02/2018	581.04	Put	GOVI	6,470.0000	0.6470	31,540.0000	3.1540	387.481	0	0	0
2017/07/05	GOVI	01/02/2018	581.03	Put	GOVI	6,370.0000	0.6370	31,440.0000	3.1440	393.564	0	0	0
2017/07/05	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/05	IGOV	03/08/2017			Index Future	247.3700	247.3700	247.3450	247.3450	(0.010)	0.0000	0.0000	1,319
2017/07/05	IGOV	02/11/2017			Index Future	252.1450	252.1450	252.1200	252.1200	(0.010)	0.0000	0.0000	0
2017/07/05	IGOV	01/02/2018			Index Future	257.1340	257.1340	257.1040	257.1040	(0.012)	0.0000	0.0000	0
2017/07/05	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/05	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/05	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/05	IS01	21/12/2017			Interest Rate Swap	99.8209	99.8209	99.8210	99.8210	0.000	0.0000	0.0000	0
2017/07/05	IS01	15/03/2018			Interest Rate Swap	99.7737	99.7737	99.7744	99.7744	0.001	0.0000	0.0000	0
2017/07/05	IS01	21/06/2018			Interest Rate Swap	99.9347	99.9347	99.9354	99.9354	0.001	0.0000	0.0000	0
2017/07/05	IS01	20/09/2018			Interest Rate Swap	100.0902	100.0902	100.0947	100.0947	0.005	0.0000	0.0000	0
2017/07/05	IS02	18/12/2017			Interest Rate Swap	99.8479	99.8479	99.8483	99.8483	0.000	0.0000	0.0000	0
2017/07/05	IS02	16/03/2018			Interest Rate Swap	99.0556	99.0556	99.0555	99.0555	0.000	0.0000	0.0000	0
2017/07/05	IS02	15/06/2018			Interest Rate Swap	98.6215	98.6215	98.6231	98.6231	0.002	0.0000	0.0000	0
2017/07/05	IS02	21/09/2018			Interest Rate Swap	98.5600	98.5600	98.5644	98.5644	0.004	0.0000	0.0000	0
2017/07/05	IS02	21/12/2018			Interest Rate Swap	98.9500	98.9500	98.9500	98.9500	0.000	0.0000	0.0000	0
2017/07/05	IS02	15/03/2019			Interest Rate Swap	99.3477	99.3477	99.3616	99.3616	0.014	0.0000	0.0000	0
2017/07/05	IS02	21/06/2019			Interest Rate Swap	99.7554	99.7554	99.7768	99.7768	0.021	0.0000	0.0000	0
2017/07/05	IS02	20/09/2019			Interest Rate Swap	100.1862	100.1862	100.2176	100.2176	0.031	0.0000	0.0000	0
2017/07/05	IS05	17/12/2020			Interest Rate Swap	96.5383	96.5383	96.6425	96.6425	0.108	0.0000	0.0000	0
2017/07/05	IS05	16/03/2021			Interest Rate Swap	95.8009	95.8009	95.9214	95.9214	0.126	0.0000	0.0000	0
2017/07/05	IS05	15/06/2021			Interest Rate Swap	95.0333	95.0333	95.1706	95.1706	0.145	0.0000	0.0000	0
2017/07/05	IS05	21/09/2021			Interest Rate Swap	95.2403	95.2403	95.3933	95.3933	0.161	0.0000	0.0000	0
2017/07/05	IS05	21/12/2021			Interest Rate Swap	97.4517	97.4517	97.6184	97.6184	0.171	0.0000	0.0000	51
2017/07/05	IS05	15/03/2022			Interest Rate Swap	97.6112	97.6112	97.7907	97.7907	0.184	0.0000	0.0000	0
2017/07/05	IS05	21/06/2022			Interest Rate Swap	98.8288	98.8288	99.0189	99.0189	0.192	0.0000	0.0000	0
2017/07/05	IS05	20/09/2022			Interest Rate Swap	101.0453	101.0453	101.2407	101.2407	0.193	0.0000	0.0000	0
2017/07/05	IS10	17/12/2025			Interest Rate Swap	95.9945	95.9945	96.3141	96.3141	0.333	0.0000	0.0000	0
2017/07/05	IS10	16/03/2026			Interest Rate Swap	93.0631	93.0631	93.3970	93.3970	0.359	0.0000	0.0000	0
2017/07/05	IS10	15/06/2026			Interest Rate Swap	91.8596	91.8596	92.2052	92.2052	0.376	0.0000	0.0000	0
2017/07/05	IS10	21/09/2026			Interest Rate Swap	94.0410	94.0410	94.3894	94.3894	0.370	0.0000	0.0000	0

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2017/07/05	IS10	21/12/2026			Interest Rate Swap	97.8261	97.8261	98.1717	98.1717	0.353	0.0000	0.0000	0
2017/07/05	IS10	15/03/2027			Interest Rate Swap	96.4448	96.4448	96.7964	96.7964	0.365	0.0000	0.0000	0
2017/07/05	IS10	21/06/2027			Interest Rate Swap	98.5301	98.5301	98.8813	98.8813	0.356	0.0000	0.0000	0
2017/07/05	IS10	20/09/2027			Interest Rate Swap	102.2409	102.2409	102.5895	102.5895	0.341	0.0000	0.0000	0
2017/07/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/05	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/05	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/05	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/05	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/05	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/05	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/05	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/05	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/05	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/05	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/05	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/05	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/05	R023	03/08/2017	8.60	Put	Bond Future	72.5200	0.0725	114.5800	0.1146	57.998	0	0	0
2017/07/05	R023	03/08/2017			Bond Future	8.1798	101.4916	8.2400	101.2304	0.736	0.0000	0.0000	38,422
2017/07/05	R023	03/08/2017	8.59	Put	Bond Future	76.9400	0.0769	120.8600	0.1209	57.083	0	0	0
2017/07/05	R023	03/08/2017	8.60	Call	Bond Future	1,878.8100	1.8788	1,659.6800	1.6597	(11.663)	0	0	0
2017/07/05	R023	03/08/2017	8.58	Call	Bond Future	1,802.8400	1.8028	1,587.5600	1.5876	(11.941)	0	0	0
2017/07/05	R023	03/08/2017	8.59	Call	Bond Future	1,840.7200	1.8407	1,623.4500	1.6234	(11.804)	0	0	0
2017/07/05	R023	03/08/2017	8.58	Put	Bond Future	81.6000	0.0816	127.5100	0.1275	56.262	0	0	0
2017/07/05	R023	02/11/2017	8.56	Call	Bond Future	1,933.2700	1.9333	1,751.1400	1.7511	(9.421)	0	0	0
2017/07/05	R023	02/11/2017			Bond Future	8.2077	99.4985	8.2713	99.2325	0.775	0.0000	0.0000	0
2017/07/05	R023	02/11/2017	8.57	Call	Bond Future	1,963.0300	1.9630	1,779.4400	1.7794	(9.352)	0	0	0
2017/07/05	R023	02/11/2017	8.58	Call	Bond Future	1,993.1900	1.9932	1,807.7600	1.8078	(9.303)	0	0	0
2017/07/05	R023	02/11/2017	8.56	Put	Bond Future	471.2100	0.4712	555.1300	0.5551	17.809	0	0	0
2017/07/05	R023	02/11/2017	8.58	Put	Bond Future	448.9400	0.4489	529.5600	0.5296	17.958	0	0	0
2017/07/05	R023	02/11/2017	8.57	Put	Bond Future	459.8700	0.4599	542.3300	0.5423	17.931	0	0	0
2017/07/05	R023	01/02/2018			Bond Future	8.2328	101.4299	8.3004	101.1581	0.822	0.0000	0.0000	0
2017/07/05	R023	01/02/2018	8.32	Call	Bond Future	1,574.1300	1.5741	1,441.8100	1.4418	(8.406)	0	0	0
2017/07/05	R023	01/02/2018	8.33	Call	Bond Future	1,596.8000	1.5968	1,463.2300	1.4632	(8.365)	0	0	0
2017/07/05	R023	01/02/2018	8.31	Put	Bond Future	1,241.8500	1.2419	1,382.5100	1.3825	11.327	0	0	0
2017/07/05	R023	01/02/2018	8.33	Put	Bond Future	1,206.5900	1.2066	1,344.7500	1.3447	11.450	0	0	0
2017/07/05	R023	01/02/2018	8.32	Put	Bond Future	1,223.9700	1.2240	1,363.3800	1.3634	11.390	0	0	0
2017/07/05	R023	01/02/2018	8.31	Call	Bond Future	1,551.9400	1.5519	1,420.8700	1.4209	(8.446)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	R035	03/08/2017			Bond Future	9.6904	97.0534	9.7390	96.6693	0.502	0.0000	0.0000	11,069
2017/07/05	R035	03/08/2017	9.52	Put	Bond Future	1,365.8200	1.3658	1,749.9000	1.7499	28.121	0	0	0
2017/07/05	R035	03/08/2017	9.50	Put	Bond Future	1,528.0900	1.5281	1,912.1700	1.9122	25.135	0	0	0
2017/07/05	R035	03/08/2017	9.51	Put	Bond Future	1,446.9000	1.4469	1,830.9800	1.8310	26.545	0	0	0
2017/07/05	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R035	02/11/2017			Bond Future	9.7487	94.4050	9.7988	94.0139	0.514	0.0000	0.0000	0
2017/07/05	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R035	02/11/2017	9.59	Put	Bond Future	1,255.0900	1.2551	1,646.2700	1.6463	31.167	0	0	0
2017/07/05	R035	02/11/2017	9.61	Put	Bond Future	1,095.5100	1.0955	1,486.6900	1.4867	35.708	0	0	0
2017/07/05	R035	02/11/2017	9.60	Put	Bond Future	1,175.2500	1.1753	1,566.4300	1.5664	33.285	0	0	0
2017/07/05	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R035	01/02/2018	9.73	Put	Bond Future	599.4300	0.5994	998.7700	0.9988	66.620	0	0	0
2017/07/05	R035	01/02/2018			Bond Future	9.8072	96.2376	9.8590	95.8382	0.529	0.0000	0.0000	0
2017/07/05	R035	01/02/2018	9.75	Put	Bond Future	443.5300	0.4435	842.8700	0.8429	90.037	0	0	0
2017/07/05	R035	01/02/2018	9.74	Put	Bond Future	521.4300	0.5214	920.7700	0.9208	76.586	0	0	0
2017/07/05	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R186	03/08/2017	8.93	Put	Bond Future	549.8600	0.5499	759.2100	0.7592	38.073	0	0	0
2017/07/05	R186	03/08/2017	9.35	Call	Bond Future	3,714.8600	3.7149	3,295.6400	3.2956	(11.285)	0	0	0
2017/07/05	R186	03/08/2017			Bond Future	8.7961	112.0784	8.8655	111.6120	0.789	0.0000	0.0000	131,630
2017/07/05	R186	03/08/2017	8.85	Put	Bond Future	756.6900	0.7567	1,008.5500	1.0086	33.284	0	0	750
2017/07/05	R186	03/08/2017	8.92	Put	Bond Future	573.1100	0.5731	787.7200	0.7877	37.447	0	0	0
2017/07/05	R186	03/08/2017	8.90	Call	Bond Future	1,318.8300	1.3188	1,077.5900	1.0776	(18.292)	0	0	0
2017/07/05	R186	03/08/2017	9.50	Call	Bond Future	4,635.7300	4.6357	4,191.7800	4.1918	(9.577)	0	0	0
2017/07/05	R186	03/08/2017	8.80	Put	Bond Future	911.1300	0.9111	1,189.5300	1.1895	30.555	0	0	7,100
2017/07/05	R186	03/08/2017	8.93	Call	Bond Future	1,447.1100	1.4471	1,190.0300	1.1900	(17.765)	0	0	0
2017/07/05	R186	03/08/2017	8.91	Call	Bond Future	1,360.9100	1.3609	1,114.3700	1.1144	(18.116)	0	0	0
2017/07/05	R186	03/08/2017	8.65	Put	Bond Future	1,498.2600	1.4983	1,849.9300	1.8499	23.472	0	0	2,500
2017/07/05	R186	03/08/2017	9.00	Put	Bond Future	406.4800	0.4065	580.0900	0.5801	42.711	0	0	0
2017/07/05	R186	03/08/2017	8.75	Call	Bond Future	774.2900	0.7743	612.1300	0.6121	(20.943)	0	0	0
2017/07/05	R186	03/08/2017	9.35	Put	Bond Future	64.9600	0.0650	112.1700	0.1122	72.675	0	0	750
2017/07/05	R186	03/08/2017	8.85	Call	Bond Future	1,118.9200	1.1189	904.3500	0.9044	(19.177)	0	0	0
2017/07/05	R186	03/08/2017	8.92	Call	Bond Future	1,403.6700	1.4037	1,151.8500	1.1519	(17.940)	0	0	0
2017/07/05	R186	03/08/2017	8.90	Put	Bond Future	621.8000	0.6218	846.9900	0.8470	36.216	0	0	0
2017/07/05	R186	03/08/2017	9.50	Put	Bond Future	25.1700	0.0252	47.6500	0.0476	89.313	0	0	6,500
2017/07/05	R186	03/08/2017	8.65	Call	Bond Future	507.6400	0.5076	392.8800	0.3929	(22.607)	0	0	0
2017/07/05	R186	03/08/2017	8.80	Call	Bond Future	937.2100	0.9372	749.1800	0.7492	(20.063)	0	0	0
2017/07/05	R186	03/08/2017	9.00	Call	Bond Future	1,769.0300	1.7690	1,476.2100	1.4762	(16.553)	0	0	0
2017/07/05	R186	03/08/2017	8.91	Put	Bond Future	597.0900	0.5971	816.9800	0.8170	36.827	0	0	0
2017/07/05	R186	03/08/2017	8.75	Put	Bond Future	1,085.7300	1.0857	1,390.0000	1.3900	28.024	0	0	3,654
2017/07/05	R186	02/11/2017	8.88	Call	Bond Future	2,105.1200	2.1051	1,846.3700	1.8464	(12.291)	0	0	0
2017/07/05	R186	02/11/2017	8.89	Put	Bond Future	1,807.3900	1.8074	2,021.2900	2.0213	11.835	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	R186	02/11/2017			Bond Future	8.8394	114.2176	8.9117	113.7424	0.818	0.0000	0.0000	4
2017/07/05	R186	02/11/2017	8.89	Call	Bond Future	2,140.2700	2.1403	1,879.0000	1.8790	(12.207)	0	0	0
2017/07/05	R186	02/11/2017	8.90	Call	Bond Future	2,176.0100	2.1760	1,912.2100	1.9122	(12.123)	0	0	0
2017/07/05	R186	02/11/2017	9.00	Put	Bond Future	1,497.8000	1.4978	1,684.4800	1.6845	12.464	0	0	5,000
2017/07/05	R186	02/11/2017	8.88	Put	Bond Future	1,837.8900	1.8379	2,054.3100	2.0543	11.775	0	0	0
2017/07/05	R186	02/11/2017	8.90	Put	Bond Future	1,777.5300	1.7775	1,988.9000	1.9889	11.891	0	0	0
2017/07/05	R186	02/11/2017	9.00	Call	Bond Future	2,549.4500	2.5494	2,260.9600	2.2610	(11.316)	0	0	0
2017/07/05	R186	01/02/2018	8.96	Call	Bond Future	2,826.2100	2.8262	2,584.2000	2.5842	(8.563)	0	0	0
2017/07/05	R186	01/02/2018			Bond Future	8.8807	111.1320	8.9563	110.6470	0.850	0.0000	0.0000	0
2017/07/05	R186	01/02/2018	8.97	Call	Bond Future	2,861.6200	2.8616	2,617.6800	2.6177	(8.525)	0	0	0
2017/07/05	R186	01/02/2018	8.98	Call	Bond Future	2,897.2600	2.8973	2,651.3900	2.6514	(8.486)	0	0	0
2017/07/05	R186	01/02/2018	8.96	Put	Bond Future	2,317.2800	2.3173	2,560.2600	2.5603	10.486	0	0	0
2017/07/05	R186	01/02/2018	8.97	Put	Bond Future	2,288.7100	2.2887	2,529.7600	2.5298	10.532	0	0	0
2017/07/05	R186	01/02/2018	8.98	Put	Bond Future	2,260.4100	2.2604	2,499.5300	2.4995	10.579	0	0	0
2017/07/05	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R197	03/08/2017			Bond Future	294.8835	294.8835	294.7891	294.7891	(0.032)	0.0000	0.0000	2,350
2017/07/05	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R197	03/08/2017	308.05	Put	Bond Future	13,166.5200	13.1665	13,260.8600	13.2609	0.717	0	0	0
2017/07/05	R197	03/08/2017	308.07	Put	Bond Future	13,186.5200	13.1865	13,280.8600	13.2809	0.715	0	0	0
2017/07/05	R197	03/08/2017	308.06	Put	Bond Future	13,176.5200	13.1765	13,270.8600	13.2709	0.716	0	0	0
2017/07/05	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R197	02/11/2017			Bond Future	300.5769	300.5769	300.4811	300.4811	(0.032)	0.0000	0.0000	0
2017/07/05	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R197	02/11/2017	305.15	Put	Bond Future	4,573.1400	4.5731	4,668.8700	4.6689	2.093	0	0	0
2017/07/05	R197	02/11/2017	305.17	Put	Bond Future	4,593.1400	4.5931	4,688.8700	4.6889	2.084	0	0	0
2017/07/05	R197	02/11/2017	305.16	Put	Bond Future	4,583.1400	4.5831	4,678.8700	4.6789	2.089	0	0	0
2017/07/05	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R197	01/02/2018			Bond Future	299.4704	299.4704	299.3680	299.3680	(0.034)	0.0000	0.0000	0
2017/07/05	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R197	01/02/2018	301.66	Put	Bond Future	2,189.6000	2.1896	2,291.9600	2.2920	4.675	0	0	0
2017/07/05	R197	01/02/2018	301.68	Put	Bond Future	2,209.6000	2.2096	2,311.9600	2.3120	4.633	0	0	0
2017/07/05	R197	01/02/2018	301.67	Put	Bond Future	2,199.6000	2.1996	2,301.9600	2.3020	4.654	0	0	0
2017/07/05	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R202	03/08/2017			Bond Future	238.7779	238.7779	238.7015	238.7015	(0.032)	0.0000	0.0000	30,561
2017/07/05	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R202	03/08/2017	258.35	Put	Bond Future	19,572.1200	19.5721	19,648.5300	19.6485	0.390	0	0	0
2017/07/05	R202	03/08/2017	258.37	Put	Bond Future	19,592.1200	19.5921	19,668.5300	19.6685	0.390	0	0	0
2017/07/05	R202	03/08/2017	258.36	Put	Bond Future	19,582.1200	19.5821	19,658.5300	19.6585	0.390	0	0	0
2017/07/05	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R202	02/11/2017			Bond Future	243.3881	243.3881	243.3103	243.3103	(0.032)	0.0000	0.0000	0
2017/07/05	R202	02/11/2017	253.89	Put	Bond Future	10,501.8500	10.5018	10,579.6600	10.5797	0.741	0	0	0
2017/07/05	R202	02/11/2017	253.91	Put	Bond Future	10,521.8500	10.5218	10,599.6600	10.5997	0.740	0	0	0
2017/07/05	R202	02/11/2017	253.90	Put	Bond Future	10,511.8500	10.5118	10,589.6600	10.5897	0.740	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R202	01/02/2018	249.06	Put	Bond Future	4,602.9400	4.6029	4,686.2800	4.6863	1.811	0	0	0
2017/07/05	R202	01/02/2018			Bond Future	244.4571	244.4571	244.3737	244.3737	(0.034)	0.0000	0.0000	0
2017/07/05	R202	01/02/2018	249.08	Put	Bond Future	4,622.9400	4.6229	4,706.2800	4.7063	1.803	0	0	0
2017/07/05	R202	01/02/2018	249.07	Put	Bond Future	4,612.9400	4.6129	4,696.2800	4.6963	1.807	0	0	0
2017/07/05	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R203	03/08/2017			Bond Future	7.3517	103.3341	7.4240	103.3264	0.984	0.0000	0.0000	0
2017/07/05	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R203	03/08/2017	4.87	Put	Bond Future	265.6500	0.2657	273.3600	0.2734	2.902	0	0	0
2017/07/05	R203	03/08/2017	4.89	Put	Bond Future	263.5000	0.2635	271.2100	0.2712	2.926	0	0	0
2017/07/05	R203	03/08/2017	4.88	Put	Bond Future	264.5700	0.2646	272.2800	0.2723	2.914	0	0	0
2017/07/05	R204	03/08/2017	7.77	Put	Bond Future	21.9600	0.0220	32.9200	0.0329	49.909	0	0	0
2017/07/05	R204	03/08/2017			Bond Future	7.5237	101.6437	7.5667	101.5884	0.573	0.0000	0.0000	42,011
2017/07/05	R204	03/08/2017	7.76	Put	Bond Future	23.8000	0.0238	35.4200	0.0354	48.824	0	0	0
2017/07/05	R204	03/08/2017	7.75	Call	Bond Future	316.1100	0.3161	273.0600	0.2731	(13.619)	0	0	0
2017/07/05	R204	03/08/2017	7.76	Call	Bond Future	326.9400	0.3269	283.2100	0.2832	(13.376)	0	0	0
2017/07/05	R204	03/08/2017	7.77	Call	Bond Future	337.8900	0.3379	293.5000	0.2935	(13.137)	0	0	0
2017/07/05	R204	03/08/2017	7.75	Put	Bond Future	25.7700	0.0258	38.0700	0.0381	47.730	0	0	0
2017/07/05	R204	02/11/2017	7.76	Put	Bond Future	30.9300	0.0309	43.4300	0.0434	40.414	0	0	0
2017/07/05	R204	02/11/2017			Bond Future	7.4706	103.5837	7.5237	103.5275	0.710	0.0000	0.0000	0
2017/07/05	R204	02/11/2017	7.75	Put	Bond Future	32.6700	0.0327	45.7000	0.0457	39.884	0	0	0
2017/07/05	R204	02/11/2017	7.76	Call	Bond Future	337.5300	0.3375	293.7400	0.2937	(12.974)	0	0	0
2017/07/05	R204	02/11/2017	7.74	Call	Bond Future	319.9400	0.3199	277.4000	0.2774	(13.296)	0	0	0
2017/07/05	R204	02/11/2017	7.75	Call	Bond Future	328.7000	0.3287	285.4400	0.2854	(13.161)	0	0	0
2017/07/05	R204	02/11/2017	7.74	Put	Bond Future	34.4900	0.0345	48.2400	0.0482	39.867	0	0	0
2017/07/05	R204	01/02/2018	7.27	Call	Bond Future	177.2800	0.1773	155.1000	0.1551	(12.511)	0	0	0
2017/07/05	R204	01/02/2018			Bond Future	7.3545	101.5543	7.4239	101.4964	0.944	0.0000	0.0000	0
2017/07/05	R204	01/02/2018	7.25	Call	Bond Future	169.3200	0.1693	147.8500	0.1479	(12.680)	0	0	0
2017/07/05	R204	01/02/2018	7.26	Call	Bond Future	173.2700	0.1733	151.4500	0.1514	(12.593)	0	0	0
2017/07/05	R204	01/02/2018	7.25	Put	Bond Future	256.5300	0.2565	292.9700	0.2930	14.205	0	0	0
2017/07/05	R204	01/02/2018	7.27	Put	Bond Future	247.7800	0.2478	283.5100	0.2835	14.420	0	0	0
2017/07/05	R204	01/02/2018	7.26	Put	Bond Future	252.1200	0.2521	288.2100	0.2882	14.315	0	0	0
2017/07/05	R207	03/08/2017	8.19	Call	Bond Future	1,122.4800	1.1225	1,004.3100	1.0043	(10.528)	0	0	51
2017/07/05	R207	03/08/2017			Bond Future	7.6713	99.5453	7.7278	99.4228	0.736	0.0000	0.0000	45,818
2017/07/05	R207	03/08/2017	8.39	Put	Bond Future	0.4700	0.0005	1.1700	0.0012	148.936	0	0	0
2017/07/05	R207	03/08/2017	8.41	Put	Bond Future	0.3700	0.0004	0.9400	0.0009	154.054	0	0	0
2017/07/05	R207	03/08/2017	8.19	Put	Bond Future	4.2700	0.0043	8.6700	0.0087	103.044	0	0	0
2017/07/05	R207	03/08/2017	8.40	Put	Bond Future	0.4200	0.0004	1.0500	0.0011	150.000	0	0	0
2017/07/05	R207	03/08/2017	8.41	Call	Bond Future	1,588.0800	1.5881	1,466.0800	1.4661	(7.682)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	R207	03/08/2017	8.39	Call	Bond Future	1,545.6200	1.5456	1,423.7500	1.4238	(7.885)	0	0	0
2017/07/05	R207	03/08/2017	8.40	Call	Bond Future	1,566.8500	1.5669	1,444.9100	1.4449	(7.782)	0	0	0
2017/07/05	R207	02/11/2017			Bond Future	7.6563	101.4453	7.7197	101.3205	0.827	0.0000	0.0000	0
2017/07/05	R207	02/11/2017	8.03	Put	Bond Future	95.4800	0.0955	130.4400	0.1304	36.615	0	0	0
2017/07/05	R207	02/11/2017	8.05	Put	Bond Future	88.5600	0.0886	121.5500	0.1215	37.252	0	0	0
2017/07/05	R207	02/11/2017	8.03	Call	Bond Future	828.6600	0.8287	738.8500	0.7389	(10.838)	0	0	0
2017/07/05	R207	02/11/2017	8.04	Put	Bond Future	91.9700	0.0920	125.8400	0.1258	36.827	0	0	0
2017/07/05	R207	02/11/2017	8.04	Call	Bond Future	844.6800	0.8447	753.7800	0.7538	(10.761)	0	0	0
2017/07/05	R207	02/11/2017	8.05	Call	Bond Future	860.7900	0.8608	769.0100	0.7690	(10.662)	0	0	0
2017/07/05	R207	01/02/2018			Bond Future	7.6231	99.7724	7.6955	99.6447	0.950	0.0000	0.0000	0
2017/07/05	R207	01/02/2018	7.60	Put	Bond Future	492.7700	0.4928	569.9100	0.5699	15.654	0	0	0
2017/07/05	R207	01/02/2018	7.62	Put	Bond Future	475.6700	0.4757	551.6200	0.5516	15.967	0	0	0
2017/07/05	R207	01/02/2018	7.60	Call	Bond Future	452.0000	0.4520	401.4100	0.4014	(11.192)	0	0	0
2017/07/05	R207	01/02/2018	7.61	Put	Bond Future	484.3200	0.4843	560.7100	0.5607	15.773	0	0	0
2017/07/05	R207	01/02/2018	7.61	Call	Bond Future	461.2000	0.4612	409.8600	0.4099	(11.132)	0	0	0
2017/07/05	R207	01/02/2018	7.62	Call	Bond Future	470.2000	0.4702	418.4200	0.4184	(11.012)	0	0	0
2017/07/05	R208	03/08/2017	8.32	Call	Bond Future	1,663.9700	1.6640	1,485.9400	1.4859	(10.699)	0	0	0
2017/07/05	R208	03/08/2017			Bond Future	7.7739	99.1877	7.8351	99.0007	0.787	0.0000	0.0000	36,711
2017/07/05	R208	03/08/2017	8.30	Call	Bond Future	1,605.7100	1.6057	1,428.9900	1.4290	(11.006)	0	0	0
2017/07/05	R208	03/08/2017	8.31	Call	Bond Future	1,634.8000	1.6348	1,457.4000	1.4574	(10.851)	0	0	0
2017/07/05	R208	03/08/2017	8.30	Put	Bond Future	10.9600	0.0110	21.2700	0.0213	94.069	0	0	0
2017/07/05	R208	03/08/2017	8.32	Put	Bond Future	9.2300	0.0092	18.2300	0.0182	97.508	0	0	0
2017/07/05	R208	03/08/2017	8.31	Put	Bond Future	10.0500	0.0100	19.6800	0.0197	95.821	0	0	0
2017/07/05	R208	02/11/2017	8.18	Put	Bond Future	170.4700	0.1705	225.7000	0.2257	32.399	0	0	0
2017/07/05	R208	02/11/2017			Bond Future	7.7774	97.6790	7.8436	97.4885	0.851	0.0000	0.0000	0
2017/07/05	R208	02/11/2017	8.20	Put	Bond Future	159.1900	0.1592	212.0700	0.2121	33.218	0	0	0
2017/07/05	R208	02/11/2017	8.19	Put	Bond Future	164.6700	0.1647	218.8000	0.2188	32.872	0	0	0
2017/07/05	R208	02/11/2017	8.18	Call	Bond Future	1,322.1600	1.3222	1,186.9200	1.1869	(10.229)	0	0	0
2017/07/05	R208	02/11/2017	8.19	Call	Bond Future	1,344.7600	1.3448	1,208.4200	1.2084	(10.139)	0	0	0
2017/07/05	R208	02/11/2017	8.20	Call	Bond Future	1,367.6600	1.3677	1,230.0700	1.2301	(10.060)	0	0	0
2017/07/05	R208	01/02/2018	7.85	Put	Bond Future	680.7300	0.6807	786.0400	0.7860	15.470	0	0	0
2017/07/05	R208	01/02/2018			Bond Future	7.7719	99.5750	7.8441	99.3803	0.930	0.0000	0.0000	0
2017/07/05	R208	01/02/2018	7.84	Put	Bond Future	692.6100	0.6926	798.9900	0.7990	15.359	0	0	0
2017/07/05	R208	01/02/2018	7.85	Call	Bond Future	891.2100	0.8912	801.8600	0.8019	(10.026)	0	0	0
2017/07/05	R208	01/02/2018	7.83	Call	Bond Future	860.9900	0.8610	773.7800	0.7738	(10.129)	0	0	0
2017/07/05	R208	01/02/2018	7.84	Call	Bond Future	876.1800	0.8762	787.9000	0.7879	(10.076)	0	0	0
2017/07/05	R208	01/02/2018	7.83	Put	Bond Future	704.3400	0.7043	811.7900	0.8118	15.255	0	0	0
2017/07/05	R209	03/08/2017			Bond Future	9.6586	72.9935	9.7073	72.6717	0.504	0.0000	0.0000	73,971
2017/07/05	R209	03/08/2017	9.44	Call	Bond Future	429.2500	0.4292	368.6600	0.3687	(14.115)	0	0	0
2017/07/05	R209	03/08/2017	9.43	Put	Bond Future	1,950.4200	1.9504	2,214.1400	2.2141	13.521	0	0	0
2017/07/05	R209	03/08/2017	9.45	Put	Bond Future	1,851.7900	1.8518	2,110.5700	2.1106	13.975	0	0	0
2017/07/05	R209	03/08/2017	9.44	Put	Bond Future	1,900.7500	1.9007	2,161.9900	2.1620	13.744	0	0	0
2017/07/05	R209	03/08/2017	9.45	Call	Bond Future	448.6000	0.4486	385.5500	0.3855	(14.055)	0	0	0
2017/07/05	R209	03/08/2017	9.43	Call	Bond Future	410.5000	0.4105	352.3900	0.3524	(14.156)	0	0	0
2017/07/05	R209	02/11/2017	9.52	Put	Bond Future	2,895.0900	2.8951	3,059.9600	3.0600	5.695	0	0	0
2017/07/05	R209	02/11/2017	9.75	Call	Bond Future	2,340.3000	2.3403	2,140.3300	2.1403	(8.545)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	R209	02/11/2017	8.30	Put	Bond Future	10,318.9400	10.3189	10,630.2400	10.6302	3.017	0	0	0
2017/07/05	R209	02/11/2017			Bond Future	9.7097	71.2368	9.7599	70.9089	0.516	0.0000	0.0000	800
2017/07/05	R209	02/11/2017	9.54	Put	Bond Future	2,816.1900	2.8162	2,977.7600	2.9778	5.737	0	0	0
2017/07/05	R209	02/11/2017	10.00	Call	Bond Future	3,275.7400	3.2757	3,040.0700	3.0401	(7.194)	0	0	0
2017/07/05	R209	02/11/2017	9.53	Put	Bond Future	2,855.4600	2.8555	3,018.6700	3.0187	5.716	0	0	0
2017/07/05	R209	02/11/2017	9.75	Put	Bond Future	2,076.6900	2.0767	2,204.6500	2.2047	6.162	0	0	6,500
2017/07/05	R209	02/11/2017	9.54	Call	Bond Future	1,688.6800	1.6887	1,522.3200	1.5223	(9.851)	0	0	0
2017/07/05	R209	02/11/2017	9.00	Put	Bond Future	5,470.9900	5.4710	5,717.9700	5.7180	4.514	0	0	0
2017/07/05	R209	02/11/2017	10.60	Put	Bond Future	489.7800	0.4898	524.4100	0.5244	7.071	0	0	1,300
2017/07/05	R209	02/11/2017	9.52	Call	Bond Future	1,632.9500	1.6329	1,469.8900	1.4699	(9.986)	0	0	0
2017/07/05	R209	02/11/2017	10.00	Put	Bond Future	1,408.3300	1.4083	1,500.5900	1.5006	6.551	0	0	3,360
2017/07/05	R209	02/11/2017	9.00	Call	Bond Future	571.8900	0.5719	490.9400	0.4909	(14.155)	0	0	4,100
2017/07/05	R209	02/11/2017	10.60	Call	Bond Future	5,987.2800	5.9873	5,693.9800	5.6940	(4.899)	0	0	0
2017/07/05	R209	02/11/2017	8.30	Call	Bond Future	79.4300	0.0794	62.8000	0.0628	(20.937)	0	0	2,800
2017/07/05	R209	02/11/2017	9.53	Call	Bond Future	1,660.6800	1.6607	1,495.9600	1.4960	(9.919)	0	0	0
2017/07/05	R209	01/02/2018	9.73	Call	Bond Future	2,737.0900	2.7371	2,574.3500	2.5744	(5.946)	0	0	0
2017/07/05	R209	01/02/2018	9.72	Call	Bond Future	2,705.1900	2.7052	2,543.6900	2.5437	(5.970)	0	0	0
2017/07/05	R209	01/02/2018			Bond Future	9.7597	72.6195	9.8113	72.2849	0.529	0.0000	0.0000	0
2017/07/05	R209	01/02/2018	9.71	Call	Bond Future	2,673.4900	2.6735	2,513.2300	2.5132	(5.994)	0	0	0
2017/07/05	R209	01/02/2018	9.71	Put	Bond Future	2,997.7300	2.9977	3,172.0800	3.1721	5.816	0	0	0
2017/07/05	R209	01/02/2018	9.73	Put	Bond Future	2,930.5600	2.9306	3,102.4300	3.1024	5.865	0	0	0
2017/07/05	R209	01/02/2018	9.72	Put	Bond Future	2,964.0000	2.9640	3,137.1100	3.1371	5.840	0	0	0
2017/07/05	R210	03/08/2017	196.29	Put	Bond Future	11,036.2400	11.0362	10,924.6500	10.9246	(1.011)	0	0	0
2017/07/05	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R210	03/08/2017			Bond Future	185.2538	185.2538	185.3653	185.3653	0.060	0.0000	0.0000	1,675
2017/07/05	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R210	03/08/2017	196.28	Put	Bond Future	11,026.2400	11.0262	10,914.6500	10.9146	(1.012)	0	0	0
2017/07/05	R210	03/08/2017	196.30	Put	Bond Future	11,046.2400	11.0462	10,934.6500	10.9346	(1.010)	0	0	0
2017/07/05	R210	02/11/2017	192.08	Put	Bond Future	5,649.1900	5.6492	5,535.1700	5.5352	(2.018)	0	0	0
2017/07/05	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R210	02/11/2017			Bond Future	186.4308	186.4308	186.5448	186.5448	0.061	0.0000	0.0000	0
2017/07/05	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R210	02/11/2017	192.07	Put	Bond Future	5,639.1900	5.6392	5,525.1700	5.5252	(2.022)	0	0	0
2017/07/05	R210	02/11/2017	192.09	Put	Bond Future	5,659.1900	5.6592	5,545.1700	5.5452	(2.015)	0	0	0
2017/07/05	R210	01/02/2018			Bond Future	190.1192	190.1192	190.2326	190.2326	0.060	0.0000	0.0000	0
2017/07/05	R210	01/02/2018	192.36	Put	Bond Future	2,240.8200	2.2408	2,127.4400	2.1274	(5.060)	0	0	0
2017/07/05	R210	01/02/2018	192.38	Put	Bond Future	2,260.8200	2.2608	2,147.4400	2.1474	(5.015)	0	0	0
2017/07/05	R210	01/02/2018	192.37	Put	Bond Future	2,250.8200	2.2508	2,137.4400	2.1374	(5.037)	0	0	0
2017/07/05	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R212	03/08/2017			Bond Future	148.0600	148.0600	147.9492	147.9492	(0.075)	0.0000	0.0000	4,858
2017/07/05	R212	03/08/2017	153.34	Put	Bond Future	5,280.0500	5.2800	5,390.8400	5.3908	2.098	0	0	0
2017/07/05	R212	03/08/2017	153.36	Put	Bond Future	5,300.0500	5.3000	5,410.8400	5.4108	2.090	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/05	R212	03/08/2017	153.35	Put	Bond Future	5,290.0500	5.2900	5,400.8400	5.4008	2.094	0	0	0
2017/07/05	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R212	02/11/2017			Bond Future	150.9186	150.9186	150.8059	150.8059	(0.075)	0.0000	0.0000	0
2017/07/05	R212	02/11/2017	152.40	Put	Bond Future	1,481.4300	1.4814	1,594.1300	1.5941	7.608	0	0	0
2017/07/05	R212	02/11/2017	152.42	Put	Bond Future	1,501.4300	1.5014	1,614.1300	1.6141	7.506	0	0	0
2017/07/05	R212	02/11/2017	152.41	Put	Bond Future	1,491.4300	1.4914	1,604.1300	1.6041	7.557	0	0	0
2017/07/05	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R212	01/02/2018	154.71	Put	Bond Future	2,865.8000	2.8658	2,983.0900	2.9831	4.093	0	0	0
2017/07/05	R212	01/02/2018			Bond Future	151.8442	151.8442	151.7269	151.7269	(0.077)	0.0000	0.0000	0
2017/07/05	R212	01/02/2018	154.70	Put	Bond Future	2,855.8000	2.8558	2,973.0900	2.9731	4.107	0	0	0
2017/07/05	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/05	R212	01/02/2018	154.69	Put	Bond Future	2,845.8000	2.8458	2,963.0900	2.9631	4.122	0	0	0
2017/07/05	R213	03/08/2017	9.33	Put	Bond Future	1,219.6600	1.2197	1,542.7000	1.5427	26.486	0	0	0
2017/07/05	R213	03/08/2017			Bond Future	9.3984	84.8781	9.4724	84.3916	0.788	0.0000	0.0000	60,556
2017/07/05	R213	03/08/2017	9.35	Put	Bond Future	1,145.7300	1.1457	1,458.9000	1.4589	27.334	0	0	0
2017/07/05	R213	03/08/2017	9.34	Put	Bond Future	1,182.3200	1.1823	1,500.4100	1.5004	26.904	0	0	0
2017/07/05	R213	03/08/2017	9.33	Call	Bond Future	766.9200	0.7669	603.4400	0.6034	(21.316)	0	0	0
2017/07/05	R213	03/08/2017	9.34	Call	Bond Future	796.0100	0.7960	627.5800	0.6276	(21.159)	0	0	0
2017/07/05	R213	03/08/2017	9.35	Call	Bond Future	825.7900	0.8258	652.4400	0.6524	(20.992)	0	0	0
2017/07/05	R213	02/11/2017	9.36	Put	Bond Future	2,414.3700	2.4144	2,663.0800	2.6631	10.301	0	0	0
2017/07/05	R213	02/11/2017			Bond Future	9.4509	82.9483	9.5274	82.4526	0.809	0.0000	0.0000	0
2017/07/05	R213	02/11/2017	9.35	Put	Bond Future	2,450.2600	2.4503	2,701.4900	2.7015	10.253	0	0	0
2017/07/05	R213	02/11/2017	9.36	Call	Bond Future	1,819.4900	1.8195	1,572.4700	1.5725	(13.576)	0	0	0
2017/07/05	R213	02/11/2017	9.34	Call	Bond Future	1,759.9700	1.7600	1,517.9800	1.5180	(13.750)	0	0	0
2017/07/05	R213	02/11/2017	9.35	Call	Bond Future	1,789.5800	1.7896	1,545.0800	1.5451	(13.662)	0	0	0
2017/07/05	R213	02/11/2017	9.34	Put	Bond Future	2,486.5200	2.4865	2,740.2600	2.7403	10.205	0	0	0
2017/07/05	R213	01/02/2018	9.42	Call	Bond Future	2,452.4700	2.4525	2,221.3300	2.2213	(9.425)	0	0	0
2017/07/05	R213	01/02/2018			Bond Future	9.5034	84.5584	9.5825	84.0526	0.832	0.0000	0.0000	0
2017/07/05	R213	01/02/2018	9.43	Call	Bond Future	2,482.9400	2.4829	2,249.8800	2.2499	(9.386)	0	0	0
2017/07/05	R213	01/02/2018	9.41	Put	Bond Future	3,024.8200	3.0248	3,301.3700	3.3014	9.143	0	0	0
2017/07/05	R213	01/02/2018	9.43	Put	Bond Future	2,956.1600	2.9562	3,228.8800	3.2289	9.225	0	0	0
2017/07/05	R213	01/02/2018	9.42	Put	Bond Future	2,990.4700	2.9905	3,265.1100	3.2651	9.184	0	0	0
2017/07/05	R213	01/02/2018	9.41	Call	Bond Future	2,421.9600	2.4220	2,192.7300	2.1927	(9.465)	0	0	0
2017/07/05	R214	03/08/2017	9.51	Call	Bond Future	376.8100	0.3768	323.6900	0.3237	(14.097)	0	0	0
2017/07/05	R214	03/08/2017			Bond Future	9.7734	72.8781	9.8221	72.5441	0.499	0.0000	0.0000	37,026
2017/07/05	R214	03/08/2017	9.52	Call	Bond Future	394.4600	0.3945	339.0500	0.3391	(14.047)	0	0	0
2017/07/05	R214	03/08/2017	9.53	Call	Bond Future	412.6900	0.4127	354.9400	0.3549	(13.994)	0	0	0
2017/07/05	R214	03/08/2017	9.51	Put	Bond Future	2,228.5100	2.2285	2,509.4300	2.5094	12.606	0	0	0
2017/07/05	R214	03/08/2017	9.53	Put	Bond Future	2,121.0100	2.1210	2,397.3000	2.3973	13.026	0	0	0
2017/07/05	R214	03/08/2017	9.52	Put	Bond Future	2,174.4100	2.1744	2,453.0400	2.4530	12.814	0	0	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
2017/07/05	R214	02/11/2017	9.60	Call	Bond Future	1,616.8300		1.6168	1,452.2400	1.4522	(10.180)	0	0	0
2017/07/05	R214	02/11/2017			Bond Future	9.8258		70.9728	9.8759	70.6324	0.510	0.0000	0.0000	0
2017/07/05	R214	02/11/2017	9.58	Call	Bond Future	1,562.0400		1.5620	1,400.8600	1.4009	(10.319)	0	0	0
2017/07/05	R214	02/11/2017	9.59	Call	Bond Future	1,589.2900		1.5893	1,426.4000	1.4264	(10.249)	0	0	0
2017/07/05	R214	02/11/2017	9.60	Put	Bond Future	3,184.3100		3.1843	3,360.1100	3.3601	5.521	0	0	0
2017/07/05	R214	02/11/2017	9.58	Put	Bond Future	3,271.1300		3.2711	3,450.3400	3.4503	5.479	0	0	0
2017/07/05	R214	02/11/2017	9.59	Put	Bond Future	3,227.5200		3.2275	3,405.0200	3.4050	5.500	0	0	0
2017/07/05	R214	01/02/2018			Bond Future	9.8780		72.3505	9.9297	72.0031	0.523	0.0000	0.0000	0
2017/07/05	R214	01/02/2018	9.82	Put	Bond Future	3,200.9600		3.2010	3,381.3800	3.3814	5.636	0	0	0
2017/07/05	R214	01/02/2018	9.84	Put	Bond Future	3,132.1400		3.1321	3,309.5800	3.3096	5.665	0	0	0
2017/07/05	R214	01/02/2018	9.83	Put	Bond Future	3,166.4000		3.1664	3,345.3300	3.3453	5.651	0	0	0
2017/07/05	R214	01/02/2018	9.84	Call	Bond Future	2,874.5500		2.8745	2,704.6000	2.7046	(5.912)	0	0	0
2017/07/05	R214	01/02/2018	9.82	Call	Bond Future	2,807.2400		2.8072	2,640.2700	2.6403	(5.948)	0	0	0
2017/07/05	R214	01/02/2018	9.83	Call	Bond Future	2,840.8000		2.8408	2,672.3400	2.6723	(5.930)	0	0	0
2017/07/05	R248	03/08/2017			Bond Future	9.8240		93.4673	9.8828	92.9553	0.598	0.0000	0.0000	78,666
2017/07/05	R248	03/08/2017	9.57	Call	Bond Future	552.6700		0.5527	458.1600	0.4582	(17.101)	0	0	0
2017/07/05	R248	03/08/2017	9.56	Put	Bond Future	2,894.1800		2.8942	3,315.2300	3.3152	14.548	0	0	0
2017/07/05	R248	03/08/2017	9.58	Put	Bond Future	2,758.6400		2.7586	3,172.5200	3.1725	15.003	0	0	0
2017/07/05	R248	03/08/2017	9.57	Put	Bond Future	2,825.9600		2.8260	3,243.4700	3.2435	14.774	0	0	0
2017/07/05	R248	03/08/2017	9.58	Call	Bond Future	576.7700		0.5768	478.6300	0.4786	(17.015)	0	0	0
2017/07/05	R248	03/08/2017	9.56	Call	Bond Future	529.3100		0.5293	438.3400	0.4383	(17.187)	0	0	0
2017/07/05	R248	02/11/2017	9.66	Put	Bond Future	4,103.1800		4.1032	4,378.8000	4.3788	6.717	0	0	0
2017/07/05	R248	02/11/2017			Bond Future	9.8780		90.8139	9.9385	90.2922	0.613	0.0000	0.0000	226
2017/07/05	R248	02/11/2017	9.65	Put	Bond Future	4,157.6000		4.1576	4,435.7200	4.4357	6.689	0	0	0
2017/07/05	R248	02/11/2017	9.64	Call	Bond Future	2,107.2600		2.1073	1,866.2100	1.8662	(11.439)	0	0	0
2017/07/05	R248	02/11/2017	9.65	Call	Bond Future	2,142.5600		2.1426	1,899.0000	1.8990	(11.368)	0	0	0
2017/07/05	R248	02/11/2017	9.66	Call	Bond Future	2,178.2000		2.1782	1,932.1400	1.9321	(11.296)	0	0	0
2017/07/05	R248	02/11/2017	9.64	Put	Bond Future	4,212.5200		4.2125	4,493.1500	4.4931	6.662	0	0	0
2017/07/05	R248	01/02/2018	9.90	Put	Bond Future	4,101.6900		4.1017	4,372.7100	4.3727	6.608	0	0	0
2017/07/05	R248	01/02/2018	9.89	Call	Bond Future	3,783.8000		3.7838	3,524.3600	3.5244	(6.857)	0	0	0
2017/07/05	R248	01/02/2018			Bond Future	9.9320		92.5767	9.9944	92.0444	0.628	0.0000	0.0000	0
2017/07/05	R248	01/02/2018	9.90	Call	Bond Future	3,826.5400		3.8265	3,565.2400	3.5652	(6.829)	0	0	0
2017/07/05	R248	01/02/2018	9.91	Call	Bond Future	3,869.7900		3.8698	3,606.6300	3.6066	(6.800)	0	0	0
2017/07/05	R248	01/02/2018	9.89	Put	Bond Future	4,145.2500		4.1452	4,418.1300	4.4181	6.583	0	0	0
2017/07/05	R248	01/02/2018	9.91	Put	Bond Future	4,058.8000		4.0588	4,327.9600	4.3280	6.632	0	0	0

Total

920789