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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2017/07/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	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
2017/07/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	2025	03/08/2017			Bond Future	127.4635	127.4635	127.0076	127.0076	(0.358)	0.0000	0.0000	2,414
2017/07/07	2025	03/08/2017	133.96	Put	Bond Future	6,496.5100	6.4965	6,952.3900	6.9524	7.017	0	0	0
2017/07/07	2025	03/08/2017	133.98	Put	Bond Future	6,516.5100	6.5165	6,972.3900	6.9724	6.996	0	0	0
2017/07/07	2025	03/08/2017	133.97	Put	Bond Future	6,506.5100	6.5065	6,962.3900	6.9624	7.007	0	0	0
2017/07/07	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2025	02/11/2017			Bond Future	129.9235	129.9235	129.4583	129.4583	(0.358)	0.0000	0.0000	0
2017/07/07	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2025	02/11/2017	132.96	Put	Bond Future	3,036.4800	3.0365	3,501.6900	3.5017	15.321	0	0	0
2017/07/07	2025	02/11/2017	132.98	Put	Bond Future	3,056.4800	3.0565	3,521.6900	3.5217	15.220	0	0	0
2017/07/07	2025	02/11/2017	132.97	Put	Bond Future	3,046.4800	3.0465	3,511.6900	3.5117	15.270	0	0	0
2017/07/07	2025	01/02/2018	133.89	Put	Bond Future	2,750.9700	2.7510	3,225.9300	3.2259	17.265	0	0	0
2017/07/07	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2025	01/02/2018			Bond Future	131.1390	131.1390	130.6641	130.6641	(0.362)	0.0000	0.0000	0
2017/07/07	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2025	01/02/2018	133.88	Put	Bond Future	2,740.9700	2.7410	3,215.9300	3.2159	17.328	0	0	0
2017/07/07	2025	01/02/2018	133.90	Put	Bond Future	2,760.9700	2.7610	3,235.9300	3.2359	17.203	0	0	0
2017/07/07	2029	03/08/2017			Bond Future	99.3794	99.3794	99.1638	99.1638	(0.217)	0.0000	0.0000	0
2017/07/07	2029	01/02/2018			Bond Future	102.2719	102.2719	102.0469	102.0469	(0.220)	0.0000	0.0000	0
2017/07/07	2030	03/08/2017	9.34	Put	Bond Future	802.2700	0.8023	966.6700	0.9667	20.492	0	0	0
2017/07/07	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2030	03/08/2017			Bond Future	9.4590	89.6136	9.4836	89.4492	0.260	0.0000	0.0000	43,303
2017/07/07	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2030	03/08/2017	9.33	Put	Bond Future	870.1400	0.8701	1,034.5400	1.0345	18.894	0	0	0
2017/07/07	2030	03/08/2017	9.35	Put	Bond Future	734.4800	0.7345	898.8800	0.8989	22.383	0	0	0
2017/07/07	2030	02/11/2017			Bond Future	9.5137	91.3234	9.5391	91.1560	0.267	0.0000	0.0000	1
2017/07/07	2030	02/11/2017	9.34	Put	Bond Future	1,156.6500	1.1567	1,324.1000	1.3241	14.477	0	0	0
2017/07/07	2030	02/11/2017	9.36	Put	Bond Future	1,022.4100	1.0224	1,189.8600	1.1899	16.378	0	0	0
2017/07/07	2030	02/11/2017	9.35	Put	Bond Future	1,089.4900	1.0895	1,256.9400	1.2569	15.370	0	0	0
2017/07/07	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2030	01/02/2018			Bond Future	9.5677	89.0905	9.5941	88.9193	0.276	0.0000	0.0000	0

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2017/07/07	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2030	01/02/2018	9.37	Put	Bond Future	1,298.0200	1.2980	1,469.1900	1.4692	13.187	0	0	0
2017/07/07	2030	01/02/2018	9.39	Put	Bond Future	1,165.5600	1.1656	1,336.7300	1.3367	14.686	0	0	0
2017/07/07	2030	01/02/2018	9.38	Put	Bond Future	1,231.7600	1.2318	1,402.9300	1.4029	13.896	0	0	0
2017/07/07	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2032	03/08/2017	9.43	Put	Bond Future	2,037.0900	2.0371	2,173.8000	2.1738	6.711	0	0	0
2017/07/07	2032	03/08/2017			Bond Future	9.6439	92.0953	9.6735	91.8839	0.307	0.0000	0.0000	27,082
2017/07/07	2032	03/08/2017	9.45	Put	Bond Future	1,934.0800	1.9341	2,066.3900	2.0664	6.841	0	0	0
2017/07/07	2032	03/08/2017	9.44	Put	Bond Future	1,985.2100	1.9852	2,119.7300	2.1197	6.776	0	0	0
2017/07/07	2032	03/08/2017	9.44	Call	Bond Future	510.5200	0.5105	433.6200	0.4336	(15.063)	0	0	0
2017/07/07	2032	03/08/2017	9.45	Call	Bond Future	532.5300	0.5325	453.4200	0.4534	(14.856)	0	0	0
2017/07/07	2032	03/08/2017	9.43	Call	Bond Future	489.1700	0.4892	414.4600	0.4145	(15.273)	0	0	0
2017/07/07	2032	02/11/2017			Bond Future	9.7036	89.6945	9.7342	89.4792	0.315	0.0000	0.0000	0
2017/07/07	2032	02/11/2017	9.48	Put	Bond Future	3,191.7700	3.1918	3,312.5400	3.3125	3.784	0	0	0
2017/07/07	2032	02/11/2017	9.50	Put	Bond Future	3,104.7300	3.1047	3,223.3500	3.2233	3.821	0	0	0
2017/07/07	2032	02/11/2017	9.49	Put	Bond Future	3,148.0600	3.1481	3,267.7500	3.2677	3.802	0	0	0
2017/07/07	2032	02/11/2017	9.48	Call	Bond Future	1,595.3800	1.5954	1,500.8100	1.5008	(5.928)	0	0	0
2017/07/07	2032	02/11/2017	9.49	Call	Bond Future	1,623.9400	1.6239	1,528.2900	1.5283	(5.890)	0	0	0
2017/07/07	2032	02/11/2017	9.50	Call	Bond Future	1,652.8100	1.6528	1,556.0900	1.5561	(5.852)	0	0	0
2017/07/07	2032	01/02/2018	9.55	Put	Bond Future	3,825.6300	3.8256	3,943.5600	3.9436	3.083	0	0	0
2017/07/07	2032	01/02/2018			Bond Future	9.7623	91.4351	9.7940	91.2150	0.325	0.0000	0.0000	0
2017/07/07	2032	01/02/2018	9.57	Put	Bond Future	3,745.9900	3.7460	3,862.2400	3.8622	3.103	0	0	0
2017/07/07	2032	01/02/2018	9.56	Put	Bond Future	3,785.6500	3.7856	3,902.7500	3.9027	3.093	0	0	0
2017/07/07	2032	01/02/2018	9.55	Call	Bond Future	2,331.7200	2.3317	2,229.6300	2.2296	(4.378)	0	0	0
2017/07/07	2032	01/02/2018	9.56	Call	Bond Future	2,362.9200	2.3629	2,260.0000	2.2600	(4.356)	0	0	0
2017/07/07	2032	01/02/2018	9.57	Call	Bond Future	2,394.3600	2.3944	2,290.5900	2.2906	(4.334)	0	0	0
2017/07/07	2033	03/08/2017	113.14	Put	Bond Future	8,995.1600	8.9952	9,419.0800	9.4191	4.713	0	0	0
2017/07/07	2033	03/08/2017			Bond Future	104.1448	104.1448	103.7209	103.7209	(0.407)	0.0000	0.0000	6,534
2017/07/07	2033	03/08/2017	113.13	Put	Bond Future	8,985.1600	8.9852	9,409.0800	9.4091	4.718	0	0	0
2017/07/07	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2033	03/08/2017	113.12	Put	Bond Future	8,975.1600	8.9752	9,399.0800	9.3991	4.723	0	0	0
2017/07/07	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2033	02/11/2017			Bond Future	105.0822	105.0822	104.6498	104.6498	(0.411)	0.0000	0.0000	0
2017/07/07	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2033	02/11/2017	110.07	Put	Bond Future	4,987.7800	4.9878	5,420.1800	5.4202	8.669	0	0	0
2017/07/07	2033	02/11/2017	110.09	Put	Bond Future	5,007.7800	5.0078	5,440.1800	5.4402	8.635	0	0	0
2017/07/07	2033	02/11/2017	110.08	Put	Bond Future	4,997.7800	4.9978	5,430.1800	5.4302	8.652	0	0	0
2017/07/07	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2033	01/02/2018			Bond Future	107.1589	107.1589	106.7175	106.7175	(0.412)	0.0000	0.0000	0
2017/07/07	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2033	01/02/2018	109.64	Put	Bond Future	2,481.1400	2.4811	2,922.5000	2.9225	17.789	0	0	0

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2017/07/07	2033	01/02/2018	109.66	Put	Bond Future	2,501.1400	2.5011	2,942.5000	2.9425	17.646	0	0	0
2017/07/07	2033	01/02/2018	109.65	Put	Bond Future	2,491.1400	2.4911	2,932.5000	2.9325	17.717	0	0	0
2017/07/07	2037	03/08/2017	9.57	Call	Bond Future	362.8900	0.3629	287.6000	0.2876	(20.747)	0	0	0
2017/07/07	2037	03/08/2017			Bond Future	9.8899	88.2706	9.9296	87.9637	0.401	0.0000	0.0000	66,825
2017/07/07	2037	03/08/2017	9.58	Call	Bond Future	380.0200	0.3800	302.1100	0.3021	(20.502)	0	0	0
2017/07/07	2037	03/08/2017	9.56	Put	Bond Future	2,966.8800	2.9669	3,201.1100	3.2011	7.895	0	0	0
2017/07/07	2037	03/08/2017	9.57	Put	Bond Future	2,902.2100	2.9022	3,133.8800	3.1339	7.983	0	0	0
2017/07/07	2037	03/08/2017	9.58	Put	Bond Future	2,838.2400	2.8382	3,067.2900	3.0673	8.070	0	0	0
2017/07/07	2037	03/08/2017	9.56	Call	Bond Future	346.3500	0.3463	273.6200	0.2736	(20.999)	0	0	0
2017/07/07	2037	02/11/2017			Bond Future	9.9481	89.9548	9.9889	89.6421	0.411	0.0000	0.0000	233
2017/07/07	2037	02/11/2017	9.66	Call	Bond Future	1,626.0400	1.6260	1,500.5600	1.5006	(7.717)	0	0	0
2017/07/07	2037	02/11/2017	9.65	Put	Bond Future	3,932.7000	3.9327	4,121.4100	4.1214	4.798	0	0	0
2017/07/07	2037	02/11/2017	9.67	Put	Bond Future	3,831.0400	3.8310	4,016.7600	4.0168	4.848	0	0	0
2017/07/07	2037	02/11/2017	9.66	Put	Bond Future	3,881.6500	3.8817	4,068.8600	4.0689	4.823	0	0	0
2017/07/07	2037	02/11/2017	9.67	Call	Bond Future	1,655.2300	1.6552	1,528.2600	1.5283	(7.671)	0	0	0
2017/07/07	2037	02/11/2017	9.65	Call	Bond Future	1,597.1700	1.5972	1,473.1900	1.4732	(7.762)	0	0	0
2017/07/07	2037	01/02/2018			Bond Future	10.0060	87.4449	10.0482	87.1257	0.422	0.0000	0.0000	0
2017/07/07	2037	01/02/2018	9.81	Put	Bond Future	4,248.0300	4.2480	4,417.9600	4.4180	4.000	0	0	0
2017/07/07	2037	01/02/2018	9.83	Put	Bond Future	4,161.7400	4.1617	4,329.3400	4.3293	4.027	0	0	0
2017/07/07	2037	01/02/2018	9.82	Put	Bond Future	4,204.7200	4.2047	4,373.4800	4.3735	4.014	0	0	0
2017/07/07	2037	01/02/2018	9.82	Call	Bond Future	2,775.7000	2.7757	2,625.2300	2.6252	(5.421)	0	0	0
2017/07/07	2037	01/02/2018	9.83	Call	Bond Future	2,810.4700	2.8105	2,658.8400	2.6588	(5.395)	0	0	0
2017/07/07	2037	01/02/2018	9.81	Call	Bond Future	2,741.1500	2.7412	2,591.8500	2.5919	(5.447)	0	0	0
2017/07/07	2038	03/08/2017			Bond Future	128.1661	128.1661	126.2874	126.2874	(1.466)	0.0000	0.0000	22,601
2017/07/07	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2038	03/08/2017	141.16	Put	Bond Future	12,993.9300	12.9939	14,872.6500	14.8727	14.458	0	0	0
2017/07/07	2038	03/08/2017	141.18	Put	Bond Future	13,013.9300	13.0139	14,892.6500	14.8927	14.436	0	0	0
2017/07/07	2038	03/08/2017	141.17	Put	Bond Future	13,003.9300	13.0039	14,882.6500	14.8827	14.447	0	0	0
2017/07/07	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2038	02/11/2017			Bond Future	130.6395	130.6395	128.7239	128.7239	(1.466)	0.0000	0.0000	0
2017/07/07	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2038	02/11/2017	136.82	Put	Bond Future	6,180.4900	6.1805	8,096.0600	8.0961	30.994	0	0	0
2017/07/07	2038	02/11/2017	136.80	Put	Bond Future	6,160.4900	6.1605	8,076.0600	8.0761	31.094	0	0	0
2017/07/07	2038	02/11/2017	136.81	Put	Bond Future	6,170.4900	6.1705	8,086.0600	8.0861	31.044	0	0	0
2017/07/07	2038	01/02/2018	136.95	Put	Bond Future	5,249.7700	5.2498	7,203.7600	7.2038	37.220	0	0	0
2017/07/07	2038	01/02/2018			Bond Future	131.7002	131.7002	129.7462	129.7462	(1.484)	0.0000	0.0000	0
2017/07/07	2038	01/02/2018	136.94	Put	Bond Future	5,239.7700	5.2398	7,193.7600	7.1938	37.292	0	0	0
2017/07/07	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2038	01/02/2018	136.93	Put	Bond Future	5,229.7700	5.2298	7,183.7600	7.1838	37.363	0	0	0
2017/07/07	2040	03/08/2017			Bond Future	9.9701	91.5536	10.0148	91.1851	0.448	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
2017/07/07	2040	03/08/2017	9.61	Put	Bond Future	3,399.3600	3.3994	3,689.2600	3.6893	8.528	0	0	0
2017/07/07	2040	03/08/2017	9.63	Put	Bond Future	3,258.2200	3.2582	3,542.3800	3.5424	8.721	0	0	0
2017/07/07	2040	03/08/2017	9.62	Put	Bond Future	3,328.4400	3.3284	3,615.5000	3.6155	8.624	0	0	0
2017/07/07	2040	03/08/2017	9.61	Call	Bond Future	339.5300	0.3395	260.9700	0.2610	(23.138)	0	0	0
2017/07/07	2040	03/08/2017	9.62	Call	Bond Future	355.8300	0.3558	274.4300	0.2744	(22.876)	0	0	0
2017/07/07	2040	03/08/2017	9.63	Call	Bond Future	372.7100	0.3727	288.4100	0.2884	(22.618)	0	0	0
2017/07/07	2040	02/11/2017			Bond Future	10.0288	93.3003	10.0748	92.9249	0.459	0.0000	0.0000	0
2017/07/07	2040	02/11/2017	9.66	Call	Bond Future	1,558.9300	1.5589	1,422.2700	1.4223	(8.766)	0	0	0
2017/07/07	2040	02/11/2017	9.65	Put	Bond Future	4,718.0000	4.7180	4,958.4700	4.9585	5.097	0	0	0
2017/07/07	2040	02/11/2017	9.67	Put	Bond Future	4,602.3600	4.6024	4,839.3800	4.8394	5.150	0	0	0
2017/07/07	2040	02/11/2017	9.66	Put	Bond Future	4,660.0500	4.6600	4,898.7900	4.8988	5.123	0	0	0
2017/07/07	2040	02/11/2017	9.67	Call	Bond Future	1,587.5800	1.5876	1,449.2000	1.4492	(8.716)	0	0	0
2017/07/07	2040	02/11/2017	9.65	Call	Bond Future	1,530.4100	1.5304	1,395.4800	1.3955	(8.817)	0	0	0
2017/07/07	2040	01/02/2018	9.89	Call	Bond Future	2,959.1100	2.9591	2,780.8200	2.7808	(6.025)	0	0	0
2017/07/07	2040	01/02/2018			Bond Future	10.0874	90.6051	10.1349	90.2219	0.471	0.0000	0.0000	0
2017/07/07	2040	01/02/2018	9.87	Call	Bond Future	2,888.1600	2.8882	2,712.6100	2.7126	(6.078)	0	0	0
2017/07/07	2040	01/02/2018	9.88	Call	Bond Future	2,923.6600	2.9237	2,746.7300	2.7467	(6.052)	0	0	0
2017/07/07	2040	01/02/2018	9.87	Put	Bond Future	4,674.4300	4.6744	4,882.0500	4.8820	4.442	0	0	0
2017/07/07	2040	01/02/2018	9.88	Put	Bond Future	4,626.4900	4.6265	4,832.7300	4.8327	4.458	0	0	0
2017/07/07	2040	01/02/2018	9.89	Put	Bond Future	4,578.6300	4.5786	4,783.5100	4.7835	4.475	0	0	0
2017/07/07	2044	03/08/2017			Bond Future	10.0046	88.5913	10.0442	88.2623	0.396	0.0000	0.0000	24,446
2017/07/07	2044	03/08/2017	9.62	Put	Bond Future	3,612.2600	3.6123	3,874.1400	3.8741	7.250	0	0	0
2017/07/07	2044	03/08/2017	9.64	Put	Bond Future	3,466.2800	3.4663	3,723.1500	3.7231	7.411	0	0	0
2017/07/07	2044	03/08/2017	9.63	Put	Bond Future	3,538.9200	3.5389	3,798.3200	3.7983	7.330	0	0	0
2017/07/07	2044	03/08/2017	9.64	Call	Bond Future	340.7500	0.3408	268.6300	0.2686	(21.165)	0	0	0
2017/07/07	2044	03/08/2017	9.62	Call	Bond Future	309.8300	0.3098	242.7200	0.2427	(21.660)	0	0	0
2017/07/07	2044	03/08/2017	9.63	Call	Bond Future	325.0100	0.3250	255.4200	0.2554	(21.412)	0	0	0
2017/07/07	2044	02/11/2017	9.68	Call	Bond Future	1,555.1200	1.5551	1,432.7700	1.4328	(7.868)	0	0	0
2017/07/07	2044	02/11/2017			Bond Future	10.0619	90.2815	10.1027	89.9465	0.406	0.0000	0.0000	200
2017/07/07	2044	02/11/2017	9.66	Call	Bond Future	1,498.8300	1.4988	1,379.5400	1.3795	(7.959)	0	0	0
2017/07/07	2044	02/11/2017	9.67	Call	Bond Future	1,526.7100	1.5267	1,405.9000	1.4059	(7.913)	0	0	0
2017/07/07	2044	02/11/2017	9.66	Put	Bond Future	4,918.4300	4.9184	5,134.2000	5.1342	4.387	0	0	0
2017/07/07	2044	02/11/2017	9.68	Put	Bond Future	4,799.2400	4.7992	5,011.9500	5.0119	4.432	0	0	0
2017/07/07	2044	02/11/2017	9.67	Put	Bond Future	4,858.5000	4.8585	5,072.7500	5.0727	4.410	0	0	0
2017/07/07	2044	01/02/2018			Bond Future	10.1190	87.6529	10.1612	87.3108	0.416	0.0000	0.0000	0
2017/07/07	2044	01/02/2018	9.89	Put	Bond Future	4,797.6500	4.7976	4,982.5200	4.9825	3.853	0	0	0
2017/07/07	2044	01/02/2018	9.91	Put	Bond Future	4,700.0800	4.7001	4,882.5100	4.8825	3.881	0	0	0
2017/07/07	2044	01/02/2018	9.90	Put	Bond Future	4,748.6700	4.7487	4,932.3200	4.9323	3.867	0	0	0
2017/07/07	2044	01/02/2018	9.89	Call	Bond Future	2,897.2800	2.8973	2,740.0400	2.7400	(5.427)	0	0	0
2017/07/07	2044	01/02/2018	9.90	Call	Bond Future	2,932.7400	2.9327	2,774.2800	2.7743	(5.403)	0	0	0
2017/07/07	2044	01/02/2018	9.91	Call	Bond Future	2,968.4400	2.9684	2,808.7600	2.8088	(5.379)	0	0	0
2017/07/07	2046	03/08/2017	141.17	Put	Bond Future	15,970.5500	15.9706	17,117.2400	17.1172	7.180	0	0	0
2017/07/07	2046	03/08/2017			Bond Future	125.1994	125.1994	124.0528	124.0528	(0.916)	0.0000	0.0000	23,901
2017/07/07	2046	03/08/2017	141.19	Put	Bond Future	15,990.5500	15.9906	17,137.2400	17.1372	7.171	0	0	0
2017/07/07	2046	03/08/2017	141.18	Put	Bond Future	15,980.5500	15.9806	17,127.2400	17.1272	7.176	0	0	0
2017/07/07	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
2017/07/07	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2046	02/11/2017			Bond Future	126.0329	126.0329	124.8633	124.8633	(0.928)	0.0000	0.0000	0
2017/07/07	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2046	02/11/2017	136.30	Put	Bond Future	10,267.1000	10.2671	11,436.7000	11.4367	11.392	0	0	0
2017/07/07	2046	02/11/2017	136.32	Put	Bond Future	10,287.1000	10.2871	11,456.7000	11.4567	11.370	0	0	0
2017/07/07	2046	02/11/2017	136.31	Put	Bond Future	10,277.1000	10.2771	11,446.7000	11.4467	11.381	0	0	0
2017/07/07	2046	01/02/2018	132.92	Put	Bond Future	4,396.4900	4.3965	5,589.5800	5.5896	27.137	0	0	0
2017/07/07	2046	01/02/2018			Bond Future	128.5235	128.5235	127.3304	127.3304	(0.928)	0.0000	0.0000	0
2017/07/07	2046	01/02/2018	132.91	Put	Bond Future	4,386.4900	4.3865	5,579.5800	5.5796	27.199	0	0	0
2017/07/07	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2046	01/02/2018	132.90	Put	Bond Future	4,376.4900	4.3765	5,569.5800	5.5696	27.261	0	0	0
2017/07/07	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2050	03/08/2017			Bond Future	131.3754	131.3754	129.6027	129.6027	(1.349)	0.0000	0.0000	26,041
2017/07/07	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2050	03/08/2017	149.22	Put	Bond Future	17,844.5700	17.8446	19,617.3300	19.6173	9.934	0	0	0
2017/07/07	2050	03/08/2017	149.24	Put	Bond Future	17,864.5700	17.8646	19,637.3300	19.6373	9.923	0	0	0
2017/07/07	2050	03/08/2017	149.23	Put	Bond Future	17,854.5700	17.8546	19,627.3300	19.6273	9.929	0	0	0
2017/07/07	2050	02/11/2017	144.66	Put	Bond Future	10,749.0900	10.7491	12,556.5000	12.5565	16.815	0	0	0
2017/07/07	2050	02/11/2017	144.67	Put	Bond Future	10,759.0900	10.7591	12,566.5000	12.5665	16.799	0	0	0
2017/07/07	2050	02/11/2017			Bond Future	133.9109	133.9109	132.1035	132.1035	(1.350)	0.0000	0.0000	0
2017/07/07	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2050	02/11/2017	144.65	Put	Bond Future	10,739.0900	10.7391	12,546.5000	12.5465	16.830	0	0	0
2017/07/07	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2050	01/02/2018			Bond Future	134.8655	134.8655	133.0217	133.0217	(1.367)	0.0000	0.0000	0
2017/07/07	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	2050	01/02/2018	140.23	Put	Bond Future	5,364.4900	5.3645	7,208.2800	7.2083	34.370	0	0	0
2017/07/07	2050	01/02/2018	140.25	Put	Bond Future	5,384.4900	5.3845	7,228.2800	7.2283	34.243	0	0	0
2017/07/07	2050	01/02/2018	140.24	Put	Bond Future	5,374.4900	5.3745	7,218.2800	7.2183	34.306	0	0	0
2017/07/07	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	AL37	03/08/2017			Index Future	539.6890	539.6890	539.1300	539.1300	(0.104)	0.0000	0.0000	0
2017/07/07	AL37	02/11/2017			Index Future	549.9850	549.9850	549.4160	549.4160	(0.103)	0.0000	0.0000	0
2017/07/07	AL37	01/02/2018			Index Future	560.6580	560.6580	560.0750	560.0750	(0.104)	0.0000	0.0000	0

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2017/07/07	AL7T	03/08/2017			Index Future	617.0080	617.0080	616.2820	616.2820	(0.118)	0.0000	0.0000	0
2017/07/07	AL7T	02/11/2017			Index Future	628.7800	628.7800	628.0410	628.0410	(0.118)	0.0000	0.0000	0
2017/07/07	AL7T	01/02/2018			Index Future	640.9820	640.9820	640.2250	640.2250	(0.118)	0.0000	0.0000	0
2017/07/07	ALBI	03/08/2017			Index Future	555.1590	555.1590	553.8720	553.8720	(0.232)	0.0000	0.0000	596
2017/07/07	ALBI	02/11/2017			Index Future	565.7510	565.7510	564.4390	564.4390	(0.232)	0.0000	0.0000	0
2017/07/07	ALBI	01/02/2018			Index Future	576.7300	576.7300	575.3900	575.3900	(0.232)	0.0000	0.0000	0
2017/07/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	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
2017/07/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/07	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	EL28	03/08/2017			Bond Future	127.3934	127.3934	127.3820	127.3820	(0.009)	0.0000	0.0000	0
2017/07/07	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	EL28	03/08/2017	135.16	Put	Bond Future	7,766.6400	7.7666	7,778.0100	7.7780	0.146	0	0	0
2017/07/07	EL28	03/08/2017	135.18	Put	Bond Future	7,786.6400	7.7866	7,798.0100	7.7980	0.146	0	0	0
2017/07/07	EL28	03/08/2017	135.17	Put	Bond Future	7,776.6400	7.7766	7,788.0100	7.7880	0.146	0	0	0
2017/07/07	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	EL28	02/11/2017			Bond Future	128.1082	128.1082	128.0961	128.0961	(0.009)	0.0000	0.0000	0
2017/07/07	EL28	02/11/2017	133.87	Put	Bond Future	5,761.8000	5.7618	5,773.8700	5.7739	0.209	0	0	0
2017/07/07	EL28	02/11/2017	133.89	Put	Bond Future	5,781.8000	5.7818	5,793.8700	5.7939	0.209	0	0	0
2017/07/07	EL28	02/11/2017	133.88	Put	Bond Future	5,771.8000	5.7718	5,783.8700	5.7839	0.209	0	0	0
2017/07/07	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
2017/07/07	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	EL28	01/02/2018			Bond Future	130.6400	130.6400	130.6270	130.6270	(0.010)	0.0000	0.0000	0
2017/07/07	EL28	01/02/2018	132.29	Put	Bond Future	1,650.0500	1.6500	1,662.9600	1.6630	0.782	0	0	0
2017/07/07	EL28	01/02/2018	132.31	Put	Bond Future	1,670.0500	1.6700	1,682.9600	1.6830	0.773	0	0	0
2017/07/07	EL28	01/02/2018	132.30	Put	Bond Future	1,660.0500	1.6600	1,672.9600	1.6730	0.778	0	0	0
2017/07/07	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	ES33	03/08/2017			Bond Future	11.0009	76.8081	11.0402	76.5743	0.357	0.0000	0.0000	9,466
2017/07/07	ES33	03/08/2017	10.53	Put	Bond Future	2,888.8600	2.8889	3,122.6400	3.1226	8.092	0	0	0
2017/07/07	ES33	03/08/2017	10.55	Put	Bond Future	2,762.7600	2.7628	2,996.5400	2.9965	8.462	0	0	0
2017/07/07	ES33	03/08/2017	10.54	Put	Bond Future	2,825.7700	2.8258	3,059.5500	3.0595	8.273	0	0	0
2017/07/07	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	ES33	02/11/2017	10.66	Put	Bond Future	2,665.6100	2.6656	2,903.7400	2.9037	8.933	0	0	0
2017/07/07	ES33	02/11/2017			Bond Future	11.1023	74.4819	11.1429	74.2437	0.366	0.0000	0.0000	0
2017/07/07	ES33	02/11/2017	10.68	Put	Bond Future	2,541.9700	2.5420	2,780.1000	2.7801	9.368	0	0	0
2017/07/07	ES33	02/11/2017	10.67	Put	Bond Future	2,603.7500	2.6038	2,841.8800	2.8419	9.146	0	0	0
2017/07/07	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	ES33	01/02/2018	11.00	Put	Bond Future	1,207.0300	1.2070	1,450.2600	1.4503	20.151	0	0	0
2017/07/07	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	ES33	01/02/2018			Bond Future	11.2064	75.9272	11.2487	75.6840	0.377	0.0000	0.0000	0
2017/07/07	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	ES33	01/02/2018	10.99	Put	Bond Future	1,266.2600	1.2663	1,509.4900	1.5095	19.209	0	0	0
2017/07/07	ES33	01/02/2018	11.01	Put	Bond Future	1,147.8800	1.1479	1,391.1100	1.3911	21.189	0	0	0
2017/07/07	ES42	03/08/2017			Bond Future	11.1706	80.1321	11.2099	79.8682	0.352	0.0000	0.0000	7,957
2017/07/07	ES42	02/11/2017			Bond Future	11.2699	77.3994	11.3106	77.1304	0.361	0.0000	0.0000	0
2017/07/07	ES42	01/02/2018			Bond Future	11.3686	78.9013	11.4109	78.6267	0.371	0.0000	0.0000	0
2017/07/07	GOVI	03/08/2017			GOVI	553.6990	553.6990	552.4420	552.4420	(0.227)	0.0000	0.0000	411
2017/07/07	GOVI	03/08/2017	561.11	Put	GOVI	74,110.0000	7.4110	86,680.0000	8.6680	16.961	0	0	0
2017/07/07	GOVI	03/08/2017	561.09	Put	GOVI	73,910.0000	7.3910	86,480.0000	8.6480	17.007	0	0	0
2017/07/07	GOVI	03/08/2017	561.10	Put	GOVI	74,010.0000	7.4010	86,580.0000	8.6580	16.984	0	0	0
2017/07/07	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	GOVI	02/11/2017	572.44	Put	GOVI	81,770.0000	8.1770	94,580.0000	9.4580	15.666	0	0	0
2017/07/07	GOVI	02/11/2017			GOVI	564.2630	564.2630	562.9820	562.9820	(0.227)	0.0000	0.0000	0
2017/07/07	GOVI	02/11/2017	572.46	Put	GOVI	81,970.0000	8.1970	94,780.0000	9.4780	15.628	0	0	0
2017/07/07	GOVI	02/11/2017	572.45	Put	GOVI	81,870.0000	8.1870	94,680.0000	9.4680	15.647	0	0	0
2017/07/07	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
2017/07/07	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	GOVI	01/02/2018			GOVI	575.2130	575.2130	573.9040	573.9040	(0.228)	0.0000	0.0000	0
2017/07/07	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	GOVI	01/02/2018	581.02	Put	GOVI	58,070.0000	5.8070	71,160.0000	7.1160	22.542	0	0	0
2017/07/07	GOVI	01/02/2018	581.04	Put	GOVI	58,270.0000	5.8270	71,360.0000	7.1360	22.464	0	0	0
2017/07/07	GOVI	01/02/2018	581.03	Put	GOVI	58,170.0000	5.8170	71,260.0000	7.1260	22.503	0	0	0
2017/07/07	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/07	IGOV	03/08/2017			Index Future	247.1030	247.1030	245.8390	245.8390	(0.512)	0.0000	0.0000	1,319
2017/07/07	IGOV	02/11/2017			Index Future	251.8720	251.8720	250.5830	250.5830	(0.512)	0.0000	0.0000	0
2017/07/07	IGOV	01/02/2018			Index Future	256.8500	256.8500	255.5340	255.5340	(0.512)	0.0000	0.0000	0
2017/07/07	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/07	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/07	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/07	IS01	21/12/2017			Interest Rate Swap	99.8218	99.8218	99.8219	99.8219	0.000	0.0000	0.0000	0
2017/07/07	IS01	15/03/2018			Interest Rate Swap	99.7741	99.7741	99.7735	99.7735	(0.001)	0.0000	0.0000	0
2017/07/07	IS01	21/06/2018			Interest Rate Swap	99.9357	99.9357	99.9323	99.9323	(0.003)	0.0000	0.0000	0
2017/07/07	IS01	20/09/2018			Interest Rate Swap	100.0959	100.0959	100.0898	100.0898	(0.006)	0.0000	0.0000	0
2017/07/07	IS02	18/12/2017			Interest Rate Swap	99.8489	99.8489	99.8490	99.8490	0.000	0.0000	0.0000	0
2017/07/07	IS02	16/03/2018			Interest Rate Swap	99.0556	99.0556	99.0550	99.0550	(0.001)	0.0000	0.0000	0
2017/07/07	IS02	15/06/2018			Interest Rate Swap	98.6225	98.6225	98.6197	98.6197	(0.003)	0.0000	0.0000	0
2017/07/07	IS02	21/09/2018			Interest Rate Swap	98.5657	98.5657	98.5594	98.5594	(0.006)	0.0000	0.0000	0
2017/07/07	IS02	21/12/2018			Interest Rate Swap	98.9500	98.9500	98.9500	98.9500	0.000	0.0000	0.0000	0
2017/07/07	IS02	15/03/2019			Interest Rate Swap	99.3599	99.3599	99.3523	99.3523	(0.008)	0.0000	0.0000	0
2017/07/07	IS02	21/06/2019			Interest Rate Swap	99.7729	99.7729	99.7584	99.7584	(0.014)	0.0000	0.0000	0
2017/07/07	IS02	20/09/2019			Interest Rate Swap	100.2139	100.2139	100.1961	100.1961	(0.018)	0.0000	0.0000	0
2017/07/07	IS05	17/12/2020			Interest Rate Swap	96.6613	96.6613	96.6581	96.6581	(0.003)	0.0000	0.0000	0
2017/07/07	IS05	16/03/2021			Interest Rate Swap	95.9443	95.9443	95.9443	95.9443	0.000	0.0000	0.0000	0
2017/07/07	IS05	15/06/2021			Interest Rate Swap	95.1964	95.1964	95.1980	95.1980	0.002	0.0000	0.0000	0
2017/07/07	IS05	21/09/2021			Interest Rate Swap	95.4201	95.4201	95.4201	95.4201	0.000	0.0000	0.0000	0
2017/07/07	IS05	21/12/2021			Interest Rate Swap	97.6436	97.6436	97.6404	97.6404	(0.003)	0.0000	0.0000	51
2017/07/07	IS05	15/03/2022			Interest Rate Swap	97.8150	97.8150	97.8083	97.8083	(0.007)	0.0000	0.0000	0
2017/07/07	IS05	21/06/2022			Interest Rate Swap	99.0453	99.0453	99.0350	99.0350	(0.010)	0.0000	0.0000	0
2017/07/07	IS05	20/09/2022			Interest Rate Swap	101.2741	101.2741	101.2623	101.2623	(0.012)	0.0000	0.0000	0
2017/07/07	IS10	17/12/2025			Interest Rate Swap	96.4033	96.4033	96.3931	96.3931	(0.011)	0.0000	0.0000	0
2017/07/07	IS10	16/03/2026			Interest Rate Swap	93.4843	93.4843	93.4771	93.4771	(0.008)	0.0000	0.0000	0
2017/07/07	IS10	15/06/2026			Interest Rate Swap	92.2904	92.2904	92.2841	92.2841	(0.007)	0.0000	0.0000	0
2017/07/07	IS10	21/09/2026			Interest Rate Swap	94.4737	94.4737	94.4643	94.4643	(0.010)	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
2017/07/07	IS10	21/12/2026			Interest Rate Swap	98.2553		98.2553	98.2406	98.2406	(0.015)	0.0000	0.0000	0
2017/07/07	IS10	15/03/2027			Interest Rate Swap	96.8819		96.8819	96.8613	96.8613	(0.021)	0.0000	0.0000	0
2017/07/07	IS10	21/06/2027			Interest Rate Swap	98.9679		98.9679	98.9414	98.9414	(0.027)	0.0000	0.0000	0
2017/07/07	IS10	20/09/2027			Interest Rate Swap	102.6763		102.6763	102.6468	102.6468	(0.029)	0.0000	0.0000	0
2017/07/07	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/07	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/07	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/07	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/07	JBAF	19/07/2017			Jibar Tradeable Future	7.2900		92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/07	JBAF	16/08/2017			Jibar Tradeable Future	7.2700		92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/07	JBAF	20/09/2017			Jibar Tradeable Future	7.1800		92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/07	JBAF	18/10/2017			Jibar Tradeable Future	7.1400		92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/07	JBAF	15/11/2017			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/07	JBAF	20/12/2017			Jibar Tradeable Future	7.0200		92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/07	JBAF	20/03/2018			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/07	JBAF	20/06/2018			Jibar Tradeable Future	6.8600		93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/07	JBAF	19/09/2018			Jibar Tradeable Future	6.8900		93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/07	JBAF	19/12/2018			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/07	JBAF	20/03/2019			Jibar Tradeable Future	6.9800		93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/07	JBAF	19/06/2019			Jibar Tradeable Future	7.0400		92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/07	R023	03/08/2017	8.60	Put	Bond Future	151.8700		0.1519	170.2400	0.1702	12.096	0	0	0
2017/07/07	R023	03/08/2017			Bond Future	8.3007		100.9679	8.3308	100.8379	0.363	0.0000	0.0000	38,422
2017/07/07	R023	03/08/2017	8.59	Put	Bond Future	159.8800		0.1599	179.1300	0.1791	12.040	0	0	0
2017/07/07	R023	03/08/2017	8.60	Call	Bond Future	1,434.4700		1.4345	1,322.7900	1.3228	(7.785)	0	0	0
2017/07/07	R023	03/08/2017	8.58	Call	Bond Future	1,365.8400		1.3658	1,255.9600	1.2560	(8.045)	0	0	0
2017/07/07	R023	03/08/2017	8.59	Call	Bond Future	1,399.9700		1.4000	1,289.1700	1.2892	(7.914)	0	0	0
2017/07/07	R023	03/08/2017	8.58	Put	Bond Future	168.2900		0.1683	188.4600	0.1885	11.985	0	0	0
2017/07/07	R023	02/11/2017	8.56	Call	Bond Future	1,569.3200		1.5693	1,481.1200	1.4811	(5.620)	0	0	0
2017/07/07	R023	02/11/2017			Bond Future	8.3357		98.9641	8.3676	98.8317	0.382	0.0000	0.0000	0
2017/07/07	R023	02/11/2017	8.57	Call	Bond Future	1,596.1300		1.5961	1,507.1700	1.5072	(5.573)	0	0	0
2017/07/07	R023	02/11/2017	8.58	Call	Bond Future	1,622.9500		1.6229	1,533.2500	1.5332	(5.527)	0	0	0
2017/07/07	R023	02/11/2017	8.56	Put	Bond Future	641.7200		0.6417	685.9500	0.6859	6.892	0	0	0
2017/07/07	R023	02/11/2017	8.58	Put	Bond Future	613.1600		0.6132	655.8900	0.6559	6.969	0	0	0
2017/07/07	R023	02/11/2017	8.57	Put	Bond Future	627.4300		0.6274	670.9000	0.6709	6.928	0	0	0
2017/07/07	R023	01/02/2018			Bond Future	8.3688		100.8845	8.4027	100.7490	0.406	0.0000	0.0000	0
2017/07/07	R023	01/02/2018	8.32	Call	Bond Future	1,301.6000		1.3016	1,233.6200	1.2336	(5.223)	0	0	0
2017/07/07	R023	01/02/2018	8.33	Call	Bond Future	1,321.7700		1.3218	1,253.1600	1.2532	(5.191)	0	0	0
2017/07/07	R023	01/02/2018	8.31	Put	Bond Future	1,517.1500		1.5172	1,585.3800	1.5854	4.497	0	0	0
2017/07/07	R023	01/02/2018	8.33	Put	Bond Future	1,476.8900		1.4769	1,543.8700	1.5439	4.535	0	0	0
2017/07/07	R023	01/02/2018	8.32	Put	Bond Future	1,496.7700		1.4968	1,564.3800	1.5644	4.517	0	0	0
2017/07/07	R023	01/02/2018	8.31	Call	Bond Future	1,281.9100		1.2819	1,214.5500	1.2145	(5.255)	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
2017/07/07	R035	03/08/2017			Bond Future	9.8090	96.1203	9.8488	95.8111	0.405	0.0000	0.0000	11,069
2017/07/07	R035	03/08/2017	9.52	Put	Bond Future	2,298.9300	2.2989	2,608.1000	2.6081	13.448	0	0	0
2017/07/07	R035	03/08/2017	9.50	Put	Bond Future	2,461.2000	2.4612	2,770.3700	2.7704	12.562	0	0	0
2017/07/07	R035	03/08/2017	9.51	Put	Bond Future	2,380.0100	2.3800	2,689.1800	2.6892	12.990	0	0	0
2017/07/07	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R035	02/11/2017			Bond Future	9.8712	93.4535	9.9122	93.1385	0.415	0.0000	0.0000	0
2017/07/07	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R035	02/11/2017	9.59	Put	Bond Future	2,206.6700	2.2067	2,521.6700	2.5217	14.275	0	0	0
2017/07/07	R035	02/11/2017	9.61	Put	Bond Future	2,047.0900	2.0471	2,362.0900	2.3621	15.388	0	0	0
2017/07/07	R035	02/11/2017	9.60	Put	Bond Future	2,126.8300	2.1268	2,441.8300	2.4418	14.811	0	0	0
2017/07/07	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R035	01/02/2018	9.73	Put	Bond Future	1,570.0100	1.5700	1,891.6400	1.8916	20.486	0	0	0
2017/07/07	R035	01/02/2018			Bond Future	9.9338	95.2670	9.9762	94.9453	0.427	0.0000	0.0000	0
2017/07/07	R035	01/02/2018	9.75	Put	Bond Future	1,414.1100	1.4141	1,735.7400	1.7357	22.744	0	0	0
2017/07/07	R035	01/02/2018	9.74	Put	Bond Future	1,492.0100	1.4920	1,813.6400	1.8136	21.557	0	0	0
2017/07/07	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R186	03/08/2017	8.93	Put	Bond Future	926.7600	0.9268	975.6900	0.9757	5.280	0	0	0
2017/07/07	R186	03/08/2017	9.35	Call	Bond Future	2,928.6600	2.9287	2,804.8400	2.8048	(4.228)	0	0	0
2017/07/07	R186	03/08/2017			Bond Future	8.9257	111.2096	8.9454	111.0784	0.221	8.9257	8.9257	130,850
2017/07/07	R186	03/08/2017	8.85	Put	Bond Future	1,212.2500	1.2122	1,273.6800	1.2737	5.067	0	0	750
2017/07/07	R186	03/08/2017	8.92	Put	Bond Future	959.7000	0.9597	1,010.1500	1.0102	5.257	0	0	0
2017/07/07	R186	03/08/2017	8.90	Call	Bond Future	856.1100	0.8561	778.4500	0.7784	(9.071)	0	0	0
2017/07/07	R186	03/08/2017	9.50	Call	Bond Future	3,805.7900	3.8058	3,677.2700	3.6773	(3.377)	0	0	0
2017/07/07	R186	03/08/2017	8.80	Put	Bond Future	1,416.1400	1.4161	1,485.6000	1.4856	4.905	0	0	7,100
2017/07/07	R186	03/08/2017	8.93	Call	Bond Future	955.1600	0.9552	872.9000	0.8729	(8.612)	0	0	0
2017/07/07	R186	03/08/2017	8.91	Call	Bond Future	888.3900	0.8884	809.1900	0.8092	(8.915)	0	0	0
2017/07/07	R186	03/08/2017	8.65	Put	Bond Future	2,141.2300	2.1412	2,233.6300	2.2336	4.315	0	0	2,500
2017/07/07	R186	03/08/2017	9.00	Put	Bond Future	717.6800	0.7177	756.5100	0.7565	5.410	0	0	0
2017/07/07	R186	03/08/2017	8.75	Call	Bond Future	458.9100	0.4589	405.1600	0.4052	(11.713)	0	0	0
2017/07/07	R186	03/08/2017	9.35	Put	Bond Future	147.6100	0.1476	154.9800	0.1550	4.993	0	0	750
2017/07/07	R186	03/08/2017	8.85	Call	Bond Future	705.6300	0.7056	635.8700	0.6359	(9.886)	0	0	0
2017/07/07	R186	03/08/2017	8.92	Call	Bond Future	921.4100	0.9214	840.6700	0.8407	(8.763)	0	0	0
2017/07/07	R186	03/08/2017	8.90	Put	Bond Future	1,027.9300	1.0279	1,081.4600	1.0815	5.208	0	0	0
2017/07/07	R186	03/08/2017	9.50	Put	Bond Future	64.0800	0.0641	66.7500	0.0667	4.167	0	0	6,500
2017/07/07	R186	03/08/2017	8.65	Call	Bond Future	281.7600	0.2818	242.9700	0.2430	(13.767)	0	0	0
2017/07/07	R186	03/08/2017	8.80	Call	Bond Future	573.3700	0.5734	511.6400	0.5116	(10.766)	0	0	0
2017/07/07	R186	03/08/2017	9.00	Call	Bond Future	1,211.3800	1.2114	1,119.0200	1.1190	(7.624)	0	0	0
2017/07/07	R186	03/08/2017	8.91	Put	Bond Future	993.4200	0.9934	1,045.4100	1.0454	5.233	0	0	0
2017/07/07	R186	03/08/2017	8.75	Put	Bond Future	1,639.2000	1.6392	1,716.6400	1.7166	4.724	0	0	3,654
2017/07/07	R186	02/11/2017	8.88	Call	Bond Future	1,643.1100	1.6431	1,574.6400	1.5746	(4.167)	0	0	0
2017/07/07	R186	02/11/2017	8.89	Put	Bond Future	2,226.9300	2.2269	2,291.3100	2.2913	2.891	0	0	0

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2017/07/07	R186	02/11/2017			Bond Future	8.9746	113.3313	8.9951	113.1977	0.229	0.0000	0.0000	4
2017/07/07	R186	02/11/2017	8.89	Call	Bond Future	1,673.5100	1.6735	1,604.3000	1.6043	(4.136)	0	0	0
2017/07/07	R186	02/11/2017	8.90	Call	Bond Future	1,704.5000	1.7045	1,634.5500	1.6346	(4.104)	0	0	0
2017/07/07	R186	02/11/2017	9.00	Put	Bond Future	1,865.9700	1.8660	1,922.3500	1.9224	3.021	0	0	5,000
2017/07/07	R186	02/11/2017	8.88	Put	Bond Future	2,262.1800	2.2622	2,327.3000	2.3273	2.879	0	0	0
2017/07/07	R186	02/11/2017	8.90	Put	Bond Future	2,192.3200	2.1923	2,255.9600	2.2560	2.903	0	0	0
2017/07/07	R186	02/11/2017	9.00	Call	Bond Future	2,031.3200	2.0313	1,954.1100	1.9541	(3.801)	0	0	0
2017/07/07	R186	01/02/2018	8.96	Call	Bond Future	2,368.5300	2.3685	2,296.3800	2.2964	(3.046)	0	0	0
2017/07/07	R186	01/02/2018			Bond Future	9.0219	110.2279	9.0434	110.0911	0.238	0.0000	0.0000	0
2017/07/07	R186	01/02/2018	8.97	Call	Bond Future	2,400.3400	2.4003	2,327.6300	2.3276	(3.029)	0	0	0
2017/07/07	R186	01/02/2018	8.98	Call	Bond Future	2,432.3800	2.4324	2,359.1300	2.3591	(3.011)	0	0	0
2017/07/07	R186	01/02/2018	8.96	Put	Bond Future	2,763.6500	2.7637	2,828.3400	2.8283	2.341	0	0	0
2017/07/07	R186	01/02/2018	8.97	Put	Bond Future	2,731.4800	2.7315	2,795.6100	2.7956	2.348	0	0	0
2017/07/07	R186	01/02/2018	8.98	Put	Bond Future	2,699.5800	2.6996	2,763.1700	2.7632	2.356	0	0	0
2017/07/07	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R197	03/08/2017			Bond Future	294.5968	294.5968	294.5654	294.5654	(0.011)	0.0000	0.0000	2,350
2017/07/07	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R197	03/08/2017	308.05	Put	Bond Future	13,453.2400	13.4532	13,484.6000	13.4846	0.233	0	0	0
2017/07/07	R197	03/08/2017	308.07	Put	Bond Future	13,473.2400	13.4732	13,504.6000	13.5046	0.233	0	0	0
2017/07/07	R197	03/08/2017	308.06	Put	Bond Future	13,463.2400	13.4632	13,494.6000	13.4946	0.233	0	0	0
2017/07/07	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R197	02/11/2017			Bond Future	300.2824	300.2824	300.2491	300.2491	(0.011)	0.0000	0.0000	0
2017/07/07	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R197	02/11/2017	305.15	Put	Bond Future	4,867.6500	4.8676	4,900.9200	4.9009	0.683	0	0	0
2017/07/07	R197	02/11/2017	305.17	Put	Bond Future	4,887.6500	4.8876	4,920.9200	4.9209	0.681	0	0	0
2017/07/07	R197	02/11/2017	305.16	Put	Bond Future	4,877.6500	4.8776	4,910.9200	4.9109	0.682	0	0	0
2017/07/07	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R197	01/02/2018			Bond Future	299.1634	299.1634	299.1283	299.1283	(0.012)	0.0000	0.0000	0
2017/07/07	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R197	01/02/2018	301.66	Put	Bond Future	2,496.5700	2.4966	2,531.6600	2.5317	1.406	0	0	0
2017/07/07	R197	01/02/2018	301.68	Put	Bond Future	2,516.5700	2.5166	2,551.6600	2.5517	1.394	0	0	0
2017/07/07	R197	01/02/2018	301.67	Put	Bond Future	2,506.5700	2.5066	2,541.6600	2.5417	1.400	0	0	0
2017/07/07	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R202	03/08/2017			Bond Future	238.6761	238.6761	237.1390	237.1390	(0.644)	0.0000	0.0000	30,561
2017/07/07	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R202	03/08/2017	258.35	Put	Bond Future	19,673.8900	19.6739	21,210.9600	21.2110	7.813	0	0	0
2017/07/07	R202	03/08/2017	258.37	Put	Bond Future	19,693.8900	19.6939	21,230.9600	21.2310	7.805	0	0	0
2017/07/07	R202	03/08/2017	258.36	Put	Bond Future	19,683.8900	19.6839	21,220.9600	21.2210	7.809	0	0	0
2017/07/07	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R202	02/11/2017			Bond Future	243.2823	243.2823	241.7145	241.7145	(0.644)	0.0000	0.0000	0
2017/07/07	R202	02/11/2017	253.89	Put	Bond Future	10,607.7000	10.6077	12,175.4800	12.1755	14.780	0	0	0
2017/07/07	R202	02/11/2017	253.91	Put	Bond Future	10,627.7000	10.6277	12,195.4800	12.1955	14.752	0	0	0
2017/07/07	R202	02/11/2017	253.90	Put	Bond Future	10,617.7000	10.6177	12,185.4800	12.1855	14.766	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
2017/07/07	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R202	01/02/2018	249.06	Put	Bond Future	4,716.1700	4.7162	6,315.9800	6.3160	33.922	0	0	0
2017/07/07	R202	01/02/2018			Bond Future	244.3438	244.3438	242.7440	242.7440	(0.655)	0.0000	0.0000	0
2017/07/07	R202	01/02/2018	249.08	Put	Bond Future	4,736.1700	4.7362	6,335.9800	6.3360	33.779	0	0	0
2017/07/07	R202	01/02/2018	249.07	Put	Bond Future	4,726.1700	4.7262	6,325.9800	6.3260	33.850	0	0	0
2017/07/07	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R203	03/08/2017			Bond Future	7.4171	103.3271	7.4200	103.3268	0.039	0.0000	0.0000	0
2017/07/07	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R203	03/08/2017	4.87	Put	Bond Future	272.6300	0.2726	272.9300	0.2729	0.110	0	0	0
2017/07/07	R203	03/08/2017	4.89	Put	Bond Future	270.4800	0.2705	270.7800	0.2708	0.111	0	0	0
2017/07/07	R203	03/08/2017	4.88	Put	Bond Future	271.5500	0.2716	271.8500	0.2718	0.110	0	0	0
2017/07/07	R204	03/08/2017	7.77	Put	Bond Future	31.4900	0.0315	31.3600	0.0314	(0.413)	0	0	0
2017/07/07	R204	03/08/2017			Bond Future	7.5668	101.5883	7.5723	101.5813	0.072	0.0000	0.0000	42,011
2017/07/07	R204	03/08/2017	7.76	Put	Bond Future	33.9400	0.0339	33.8400	0.0338	(0.295)	0	0	0
2017/07/07	R204	03/08/2017	7.75	Call	Bond Future	271.4500	0.2714	264.3900	0.2644	(2.601)	0	0	0
2017/07/07	R204	03/08/2017	7.76	Call	Bond Future	281.6500	0.2816	274.5500	0.2745	(2.521)	0	0	0
2017/07/07	R204	03/08/2017	7.77	Call	Bond Future	291.9900	0.2920	284.8600	0.2849	(2.442)	0	0	0
2017/07/07	R204	03/08/2017	7.75	Put	Bond Future	36.5400	0.0365	36.4800	0.0365	(0.164)	0	0	0
2017/07/07	R204	02/11/2017	7.76	Put	Bond Future	43.2300	0.0432	44.4200	0.0444	2.753	0	0	0
2017/07/07	R204	02/11/2017			Bond Future	7.5246	103.5265	7.5312	103.5194	0.089	0.0000	0.0000	0
2017/07/07	R204	02/11/2017	7.75	Put	Bond Future	45.5000	0.0455	46.7400	0.0467	2.725	0	0	0
2017/07/07	R204	02/11/2017	7.76	Call	Bond Future	292.5800	0.2926	286.7000	0.2867	(2.010)	0	0	0
2017/07/07	R204	02/11/2017	7.74	Call	Bond Future	276.2400	0.2762	270.4800	0.2705	(2.085)	0	0	0
2017/07/07	R204	02/11/2017	7.75	Call	Bond Future	284.2800	0.2843	278.4500	0.2784	(2.051)	0	0	0
2017/07/07	R204	02/11/2017	7.74	Put	Bond Future	48.0400	0.0480	49.3500	0.0493	2.727	0	0	0
2017/07/07	R204	01/02/2018	7.27	Call	Bond Future	154.2000	0.1542	150.5900	0.1506	(2.341)	0	0	0
2017/07/07	R204	01/02/2018			Bond Future	7.4251	101.4954	7.4344	101.4876	0.125	0.0000	0.0000	0
2017/07/07	R204	01/02/2018	7.25	Call	Bond Future	146.9700	0.1470	143.4600	0.1435	(2.388)	0	0	0
2017/07/07	R204	01/02/2018	7.26	Call	Bond Future	150.5600	0.1506	147.0000	0.1470	(2.365)	0	0	0
2017/07/07	R204	01/02/2018	7.25	Put	Bond Future	293.0900	0.2931	297.3400	0.2973	1.450	0	0	0
2017/07/07	R204	01/02/2018	7.27	Put	Bond Future	283.6100	0.2836	287.7600	0.2878	1.463	0	0	0
2017/07/07	R204	01/02/2018	7.26	Put	Bond Future	288.3200	0.2883	292.5200	0.2925	1.457	0	0	0
2017/07/07	R207	03/08/2017	8.19	Call	Bond Future	950.2700	0.9503	907.1300	0.9071	(4.540)	0	0	51
2017/07/07	R207	03/08/2017			Bond Future	7.7534	99.3673	7.7738	99.3231	0.263	0.0000	0.0000	47,287
2017/07/07	R207	03/08/2017	8.39	Put	Bond Future	1.3600	0.0014	1.4900	0.0015	9.559	0	0	0
2017/07/07	R207	03/08/2017	8.41	Put	Bond Future	1.0900	0.0011	1.1900	0.0012	9.174	0	0	0
2017/07/07	R207	03/08/2017	8.19	Put	Bond Future	10.0900	0.0101	11.1700	0.0112	10.704	0	0	0
2017/07/07	R207	03/08/2017	8.40	Put	Bond Future	1.2200	0.0012	1.3300	0.0013	9.016	0	0	0
2017/07/07	R207	03/08/2017	8.41	Call	Bond Future	1,410.7700	1.4108	1,366.6500	1.3666	(3.127)	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
2017/07/07	R207	03/08/2017	8.39	Call	Bond Future	1,368.4800	1.3685	1,324.3900	1.3244	(3.222)	0	0	0
2017/07/07	R207	03/08/2017	8.40	Call	Bond Future	1,389.6200	1.3896	1,345.5100	1.3455	(3.174)	0	0	0
2017/07/07	R207	02/11/2017			Bond Future	7.7488	101.2631	7.7717	101.2181	0.295	0.0000	0.0000	0
2017/07/07	R207	02/11/2017	8.03	Put	Bond Future	143.9000	0.1439	154.9600	0.1550	7.686	0	0	0
2017/07/07	R207	02/11/2017	8.05	Put	Bond Future	134.2600	0.1343	144.7100	0.1447	7.783	0	0	0
2017/07/07	R207	02/11/2017	8.03	Call	Bond Future	694.9200	0.6949	660.9700	0.6610	(4.885)	0	0	0
2017/07/07	R207	02/11/2017	8.04	Put	Bond Future	138.9200	0.1389	149.6700	0.1497	7.738	0	0	0
2017/07/07	R207	02/11/2017	8.04	Call	Bond Future	709.4700	0.7095	675.2100	0.6752	(4.829)	0	0	0
2017/07/07	R207	02/11/2017	8.05	Call	Bond Future	724.3300	0.7243	689.7700	0.6898	(4.771)	0	0	0
2017/07/07	R207	01/02/2018			Bond Future	7.7288	99.5862	7.7551	99.5398	0.341	0.0000	0.0000	0
2017/07/07	R207	01/02/2018	7.60	Put	Bond Future	601.7200	0.6017	627.5300	0.6275	4.289	0	0	0
2017/07/07	R207	01/02/2018	7.62	Put	Bond Future	582.7400	0.5827	608.0000	0.6080	4.335	0	0	0
2017/07/07	R207	01/02/2018	7.60	Call	Bond Future	374.7100	0.3747	354.1000	0.3541	(5.500)	0	0	0
2017/07/07	R207	01/02/2018	7.61	Put	Bond Future	592.1800	0.5922	617.7100	0.6177	4.311	0	0	0
2017/07/07	R207	01/02/2018	7.61	Call	Bond Future	382.8200	0.3828	361.9300	0.3619	(5.457)	0	0	0
2017/07/07	R207	01/02/2018	7.62	Call	Bond Future	391.0300	0.3910	369.8700	0.3699	(5.411)	0	0	0
2017/07/07	R208	03/08/2017	8.32	Call	Bond Future	1,351.9700	1.3520	1,277.7500	1.2778	(5.490)	0	0	0
2017/07/07	R208	03/08/2017			Bond Future	7.8810	98.8607	7.9063	98.7833	0.322	0.0000	0.0000	36,961
2017/07/07	R208	03/08/2017	8.30	Call	Bond Future	1,295.9300	1.2959	1,222.2200	1.2222	(5.688)	0	0	0
2017/07/07	R208	03/08/2017	8.31	Call	Bond Future	1,323.8700	1.3239	1,249.9000	1.2499	(5.587)	0	0	0
2017/07/07	R208	03/08/2017	8.30	Put	Bond Future	28.2500	0.0283	31.9100	0.0319	12.956	0	0	0
2017/07/07	R208	03/08/2017	8.32	Put	Bond Future	24.3000	0.0243	27.4500	0.0275	12.963	0	0	0
2017/07/07	R208	03/08/2017	8.31	Put	Bond Future	26.1900	0.0262	29.5900	0.0296	12.982	0	0	0
2017/07/07	R208	02/11/2017	8.18	Put	Bond Future	262.3100	0.2623	283.3300	0.2833	8.013	0	0	0
2017/07/07	R208	02/11/2017			Bond Future	7.8936	97.3449	7.9210	97.2662	0.348	0.0000	0.0000	0
2017/07/07	R208	02/11/2017	8.20	Put	Bond Future	246.9500	0.2470	266.9900	0.2670	8.115	0	0	0
2017/07/07	R208	02/11/2017	8.19	Put	Bond Future	254.5400	0.2545	275.0600	0.2751	8.062	0	0	0
2017/07/07	R208	02/11/2017	8.18	Call	Bond Future	1,079.9500	1.0800	1,022.2200	1.0222	(5.346)	0	0	0
2017/07/07	R208	02/11/2017	8.19	Call	Bond Future	1,100.5800	1.1006	1,042.3500	1.0423	(5.291)	0	0	0
2017/07/07	R208	02/11/2017	8.20	Call	Bond Future	1,121.3700	1.1214	1,062.6600	1.0627	(5.236)	0	0	0
2017/07/07	R208	01/02/2018	7.85	Put	Bond Future	858.4400	0.8584	899.4600	0.8995	4.778	0	0	0
2017/07/07	R208	01/02/2018			Bond Future	7.8986	99.2340	7.9287	99.1531	0.381	0.0000	0.0000	0
2017/07/07	R208	01/02/2018	7.84	Put	Bond Future	872.1800	0.8722	913.6400	0.9136	4.754	0	0	0
2017/07/07	R208	01/02/2018	7.85	Call	Bond Future	727.9100	0.7279	688.0500	0.6881	(5.476)	0	0	0
2017/07/07	R208	01/02/2018	7.83	Call	Bond Future	701.4100	0.7014	662.4400	0.6624	(5.556)	0	0	0
2017/07/07	R208	01/02/2018	7.84	Call	Bond Future	714.7400	0.7147	675.3200	0.6753	(5.515)	0	0	0
2017/07/07	R208	01/02/2018	7.83	Put	Bond Future	885.7700	0.8858	927.6800	0.9277	4.731	0	0	0
2017/07/07	R209	03/08/2017			Bond Future	9.7773	72.2130	9.8171	71.9547	0.406	0.0000	0.0000	74,527
2017/07/07	R209	03/08/2017	9.44	Call	Bond Future	255.4100	0.2554	198.9700	0.1990	(22.098)	0	0	0
2017/07/07	R209	03/08/2017	9.43	Put	Bond Future	2,563.4200	2.5634	2,767.3900	2.7674	7.957	0	0	0
2017/07/07	R209	03/08/2017	9.45	Put	Bond Future	2,452.0400	2.4520	2,651.7700	2.6518	8.145	0	0	0
2017/07/07	R209	03/08/2017	9.44	Put	Bond Future	2,507.4100	2.5074	2,709.2900	2.7093	8.051	0	0	0
2017/07/07	R209	03/08/2017	9.45	Call	Bond Future	268.3500	0.2684	209.7600	0.2098	(21.833)	0	0	0
2017/07/07	R209	03/08/2017	9.43	Call	Bond Future	243.0000	0.2430	188.6500	0.1886	(22.366)	0	0	0
2017/07/07	R209	02/11/2017	9.52	Put	Bond Future	3,340.2600	3.3403	3,501.3300	3.5013	4.822	0	0	0
2017/07/07	R209	02/11/2017	9.75	Call	Bond Future	1,900.4000	1.9004	1,768.7200	1.7687	(6.929)	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
2017/07/07	R209	02/11/2017	8.30	Put	Bond Future	11,083.5500		11.0836	11,339.3200	11.3393	2.308	0	0	0
2017/07/07	R209	02/11/2017			Bond Future	9.8320		70.4409	9.8729	70.1777	0.416	0.0000	0.0000	800
2017/07/07	R209	02/11/2017	9.54	Put	Bond Future	3,253.5500		3.2536	3,412.0700	3.4121	4.872	0	0	0
2017/07/07	R209	02/11/2017	10.00	Call	Bond Future	2,745.9500		2.7460	2,583.2700	2.5833	(5.924)	0	0	0
2017/07/07	R209	02/11/2017	9.53	Put	Bond Future	3,296.7200		3.2967	3,456.5200	3.4565	4.847	0	0	0
2017/07/07	R209	02/11/2017	9.75	Put	Bond Future	2,432.7400		2.4327	2,564.2500	2.5643	5.406	0	0	6,500
2017/07/07	R209	02/11/2017	9.54	Call	Bond Future	1,330.0900		1.3301	1,225.4200	1.2254	(7.869)	0	0	0
2017/07/07	R209	02/11/2017	9.00	Put	Bond Future	6,102.5800		6.1026	6,321.6200	6.3216	3.589	0	0	0
2017/07/07	R209	02/11/2017	10.60	Put	Bond Future	600.2500		0.6002	644.0800	0.6441	7.302	0	0	1,300
2017/07/07	R209	02/11/2017	9.52	Call	Bond Future	1,282.1700		1.2822	1,180.0500	1.1800	(7.965)	0	0	0
2017/07/07	R209	02/11/2017	10.00	Put	Bond Future	1,674.4900		1.6745	1,775.0000	1.7750	6.002	0	0	3,360
2017/07/07	R209	02/11/2017	9.00	Call	Bond Future	407.5300		0.4075	363.3800	0.3634	(10.834)	0	0	4,100
2017/07/07	R209	02/11/2017	10.60	Call	Bond Future	5,301.8000		5.3018	5,082.4400	5.0824	(4.137)	0	0	0
2017/07/07	R209	02/11/2017	8.30	Call	Bond Future	48.0900		0.0481	40.6700	0.0407	(15.429)	0	0	2,800
2017/07/07	R209	02/11/2017	9.53	Call	Bond Future	1,305.9900		1.3060	1,202.6000	1.2026	(7.917)	0	0	0
2017/07/07	R209	01/02/2018	9.73	Call	Bond Future	2,340.4400		2.3404	2,211.5900	2.2116	(5.505)	0	0	0
2017/07/07	R209	01/02/2018	9.72	Call	Bond Future	2,311.5400		2.3115	2,183.7000	2.1837	(5.531)	0	0	0
2017/07/07	R209	01/02/2018			Bond Future	9.8856		71.8078	9.9278	71.5391	0.426	0.0000	0.0000	0
2017/07/07	R209	01/02/2018	9.71	Call	Bond Future	2,282.8500		2.2828	2,156.0000	2.1560	(5.557)	0	0	0
2017/07/07	R209	01/02/2018	9.71	Put	Bond Future	3,418.8400		3.4188	3,560.6400	3.5606	4.148	0	0	0
2017/07/07	R209	01/02/2018	9.73	Put	Bond Future	3,345.6600		3.3457	3,485.4600	3.4855	4.179	0	0	0
2017/07/07	R209	01/02/2018	9.72	Put	Bond Future	3,382.1000		3.3821	3,522.9100	3.5229	4.163	0	0	0
2017/07/07	R210	03/08/2017	196.29	Put	Bond Future	10,944.5500		10.9445	10,964.4600	10.9645	0.182	0	0	0
2017/07/07	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R210	03/08/2017			Bond Future	185.3454		185.3454	185.3255	185.3255	(0.011)	0.0000	0.0000	1,675
2017/07/07	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R210	03/08/2017	196.28	Put	Bond Future	10,934.5500		10.9345	10,954.4600	10.9545	0.182	0	0	0
2017/07/07	R210	03/08/2017	196.30	Put	Bond Future	10,954.5500		10.9545	10,974.4600	10.9745	0.182	0	0	0
2017/07/07	R210	02/11/2017	192.08	Put	Bond Future	5,557.1100		5.5571	5,578.1900	5.5782	0.379	0	0	0
2017/07/07	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R210	02/11/2017			Bond Future	186.5229		186.5229	186.5018	186.5018	(0.011)	0.0000	0.0000	0
2017/07/07	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R210	02/11/2017	192.07	Put	Bond Future	5,547.1100		5.5471	5,568.1900	5.5682	0.380	0	0	0
2017/07/07	R210	02/11/2017	192.09	Put	Bond Future	5,567.1100		5.5671	5,588.1900	5.5882	0.379	0	0	0
2017/07/07	R210	01/02/2018			Bond Future	190.2091		190.2091	190.1867	190.1867	(0.012)	0.0000	0.0000	0
2017/07/07	R210	01/02/2018	192.36	Put	Bond Future	2,150.8900		2.1509	2,173.3400	2.1733	1.044	0	0	0
2017/07/07	R210	01/02/2018	192.38	Put	Bond Future	2,170.8900		2.1709	2,193.3400	2.1933	1.034	0	0	0
2017/07/07	R210	01/02/2018	192.37	Put	Bond Future	2,160.8900		2.1609	2,183.3400	2.1833	1.039	0	0	0
2017/07/07	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R212	03/08/2017			Bond Future	147.9335		147.9335	147.9178	147.9178	(0.011)	0.0000	0.0000	4,858
2017/07/07	R212	03/08/2017	153.34	Put	Bond Future	5,406.4600		5.4065	5,422.2100	5.4222	0.291	0	0	0
2017/07/07	R212	03/08/2017	153.36	Put	Bond Future	5,426.4600		5.4265	5,442.2100	5.4422	0.290	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
2017/07/07	R212	03/08/2017	153.35	Put	Bond Future	5,416.4600	5.4165	5,432.2100	5.4322	0.291	0	0	0
2017/07/07	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R212	02/11/2017			Bond Future	150.7886	150.7886	150.7719	150.7719	(0.011)	0.0000	0.0000	0
2017/07/07	R212	02/11/2017	152.40	Put	Bond Future	1,611.3700	1.6114	1,628.1400	1.6281	1.041	0	0	0
2017/07/07	R212	02/11/2017	152.42	Put	Bond Future	1,631.3700	1.6314	1,648.1400	1.6481	1.028	0	0	0
2017/07/07	R212	02/11/2017	152.41	Put	Bond Future	1,621.3700	1.6214	1,638.1400	1.6381	1.034	0	0	0
2017/07/07	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R212	01/02/2018	154.71	Put	Bond Future	3,001.6100	3.0016	3,019.3200	3.0193	0.590	0	0	0
2017/07/07	R212	01/02/2018			Bond Future	151.7084	151.7084	151.6907	151.6907	(0.012)	0.0000	0.0000	0
2017/07/07	R212	01/02/2018	154.70	Put	Bond Future	2,991.6100	2.9916	3,009.3200	3.0093	0.592	0	0	0
2017/07/07	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/07	R212	01/02/2018	154.69	Put	Bond Future	2,981.6100	2.9816	2,999.3200	2.9993	0.594	0	0	0
2017/07/07	R213	03/08/2017	9.33	Put	Bond Future	1,789.1500	1.7891	1,911.9200	1.9119	6.862	0	0	0
2017/07/07	R213	03/08/2017			Bond Future	9.5324	84.0005	9.5621	83.8080	0.311	0.0000	0.0000	62,323
2017/07/07	R213	03/08/2017	9.35	Put	Bond Future	1,697.3100	1.6973	1,815.9900	1.8160	6.992	0	0	0
2017/07/07	R213	03/08/2017	9.34	Put	Bond Future	1,742.8500	1.7428	1,863.5900	1.8636	6.928	0	0	0
2017/07/07	R213	03/08/2017	9.33	Call	Bond Future	458.7400	0.4587	389.0200	0.3890	(15.198)	0	0	0
2017/07/07	R213	03/08/2017	9.34	Call	Bond Future	478.8700	0.4789	407.1200	0.4071	(14.983)	0	0	0
2017/07/07	R213	03/08/2017	9.35	Call	Bond Future	499.7000	0.4997	425.8900	0.4259	(14.771)	0	0	0
2017/07/07	R213	02/11/2017	9.36	Put	Bond Future	2,888.8100	2.8888	3,000.0700	3.0001	3.851	0	0	0
2017/07/07	R213	02/11/2017			Bond Future	9.5894	82.0533	9.6201	81.8571	0.320	0.0000	0.0000	0
2017/07/07	R213	02/11/2017	9.35	Put	Bond Future	2,929.2300	2.9292	3,041.4700	3.0415	3.832	0	0	0
2017/07/07	R213	02/11/2017	9.36	Call	Bond Future	1,398.8900	1.3989	1,314.0000	1.3140	(6.068)	0	0	0
2017/07/07	R213	02/11/2017	9.34	Call	Bond Future	1,348.4100	1.3484	1,265.5100	1.2655	(6.148)	0	0	0
2017/07/07	R213	02/11/2017	9.35	Call	Bond Future	1,373.5100	1.3735	1,289.6000	1.2896	(6.109)	0	0	0
2017/07/07	R213	02/11/2017	9.34	Put	Bond Future	2,970.0000	2.9700	3,083.2500	3.0832	3.813	0	0	0
2017/07/07	R213	01/02/2018	9.42	Call	Bond Future	2,034.7600	2.0348	1,943.3800	1.9434	(4.491)	0	0	0
2017/07/07	R213	01/02/2018			Bond Future	9.6466	83.6455	9.6783	83.4451	0.329	0.0000	0.0000	0
2017/07/07	R213	01/02/2018	9.43	Call	Bond Future	2,061.7600	2.0618	1,969.6100	1.9696	(4.469)	0	0	0
2017/07/07	R213	01/02/2018	9.41	Put	Bond Future	3,523.4100	3.5234	3,633.1900	3.6332	3.116	0	0	0
2017/07/07	R213	01/02/2018	9.43	Put	Bond Future	3,447.8100	3.4478	3,556.0500	3.5561	3.139	0	0	0
2017/07/07	R213	01/02/2018	9.42	Put	Bond Future	3,485.5900	3.4856	3,594.6000	3.5946	3.127	0	0	0
2017/07/07	R213	01/02/2018	9.41	Call	Bond Future	2,007.7200	2.0077	1,917.1100	1.9171	(4.513)	0	0	0
2017/07/07	R214	03/08/2017	9.51	Call	Bond Future	215.9000	0.2159	166.3000	0.1663	(22.974)	0	0	0
2017/07/07	R214	03/08/2017			Bond Future	9.8972	72.0346	9.9370	71.7673	0.402	0.0000	0.0000	37,026
2017/07/07	R214	03/08/2017	9.52	Call	Bond Future	227.2700	0.2273	175.6600	0.1757	(22.709)	0	0	0
2017/07/07	R214	03/08/2017	9.53	Call	Bond Future	239.0900	0.2391	185.4400	0.1854	(22.439)	0	0	0
2017/07/07	R214	03/08/2017	9.51	Put	Bond Future	2,911.1500	2.9112	3,128.8100	3.1288	7.477	0	0	0
2017/07/07	R214	03/08/2017	9.53	Put	Bond Future	2,790.9600	2.7910	3,004.5700	3.0046	7.654	0	0	0
2017/07/07	R214	03/08/2017	9.52	Put	Bond Future	2,850.7700	2.8508	3,066.4200	3.0664	7.565	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
2017/07/07	R214	02/11/2017	9.60	Call	Bond Future	1,252.8300	1.2528	1,151.7800	1.1518	(8.066)	0	0	0
2017/07/07	R214	02/11/2017			Bond Future	9.9532	70.1126	9.9941	69.8403	0.411	0.0000	0.0000	0
2017/07/07	R214	02/11/2017	9.58	Call	Bond Future	1,206.3800	1.2064	1,107.9000	1.1079	(8.163)	0	0	0
2017/07/07	R214	02/11/2017	9.59	Call	Bond Future	1,229.4700	1.2295	1,129.7000	1.1297	(8.115)	0	0	0
2017/07/07	R214	02/11/2017	9.60	Put	Bond Future	3,680.4600	3.6805	3,851.7500	3.8518	4.654	0	0	0
2017/07/07	R214	02/11/2017	9.58	Put	Bond Future	3,775.6200	3.7756	3,949.4800	3.9495	4.605	0	0	0
2017/07/07	R214	02/11/2017	9.59	Put	Bond Future	3,727.8500	3.7279	3,900.4200	3.9004	4.629	0	0	0
2017/07/07	R214	01/02/2018			Bond Future	10.0092	71.4732	10.0514	71.1952	0.421	0.0000	0.0000	0
2017/07/07	R214	01/02/2018	9.82	Put	Bond Future	3,656.7200	3.6567	3,803.9300	3.8039	4.026	0	0	0
2017/07/07	R214	01/02/2018	9.84	Put	Bond Future	3,581.0500	3.5811	3,726.2200	3.7262	4.054	0	0	0
2017/07/07	R214	01/02/2018	9.83	Put	Bond Future	3,618.7300	3.6187	3,764.9200	3.7649	4.040	0	0	0
2017/07/07	R214	01/02/2018	9.84	Call	Bond Future	2,446.1600	2.4462	2,313.3800	2.3134	(5.428)	0	0	0
2017/07/07	R214	01/02/2018	9.82	Call	Bond Future	2,385.7000	2.3857	2,254.9600	2.2550	(5.480)	0	0	0
2017/07/07	R214	01/02/2018	9.83	Call	Bond Future	2,415.8300	2.4158	2,284.0700	2.2841	(5.454)	0	0	0
2017/07/07	R248	03/08/2017			Bond Future	9.9629	92.2658	10.0077	91.8847	0.449	0.0000	0.0000	77,386
2017/07/07	R248	03/08/2017	9.57	Call	Bond Future	305.6300	0.3056	232.8400	0.2328	(23.816)	0	0	0
2017/07/07	R248	03/08/2017	9.56	Put	Bond Future	3,857.3800	3.8574	4,168.4600	4.1685	8.065	0	0	0
2017/07/07	R248	03/08/2017	9.58	Put	Bond Future	3,704.1800	3.7042	4,009.7900	4.0098	8.250	0	0	0
2017/07/07	R248	03/08/2017	9.57	Put	Bond Future	3,780.4300	3.7804	4,088.7900	4.0888	8.157	0	0	0
2017/07/07	R248	03/08/2017	9.58	Call	Bond Future	320.8000	0.3208	245.2600	0.2453	(23.547)	0	0	0
2017/07/07	R248	03/08/2017	9.56	Call	Bond Future	291.0000	0.2910	220.9300	0.2209	(24.079)	0	0	0
2017/07/07	R248	02/11/2017	9.66	Put	Bond Future	4,810.5500	4.8106	5,055.0700	5.0551	5.083	0	0	0
2017/07/07	R248	02/11/2017			Bond Future	10.0211	89.5888	10.0672	89.2005	0.460	0.0000	0.0000	226
2017/07/07	R248	02/11/2017	9.65	Put	Bond Future	4,870.7100	4.8707	5,117.0100	5.1170	5.057	0	0	0
2017/07/07	R248	02/11/2017	9.64	Call	Bond Future	1,601.0100	1.6010	1,460.7600	1.4608	(8.760)	0	0	0
2017/07/07	R248	02/11/2017	9.65	Call	Bond Future	1,630.5700	1.6306	1,488.5500	1.4885	(8.710)	0	0	0
2017/07/07	R248	02/11/2017	9.66	Call	Bond Future	1,660.4700	1.6605	1,516.6700	1.5167	(8.660)	0	0	0
2017/07/07	R248	02/11/2017	9.64	Put	Bond Future	4,931.3700	4.9314	5,179.4400	5.1794	5.030	0	0	0
2017/07/07	R248	01/02/2018	9.90	Put	Bond Future	4,740.3200	4.7403	4,948.5200	4.9485	4.392	0	0	0
2017/07/07	R248	01/02/2018	9.89	Call	Bond Future	3,177.4600	3.1775	2,990.6400	2.9906	(5.880)	0	0	0
2017/07/07	R248	01/02/2018			Bond Future	10.0795	91.3274	10.1271	90.9309	0.472	0.0000	0.0000	0
2017/07/07	R248	01/02/2018	9.90	Call	Bond Future	3,215.8200	3.2158	3,027.6000	3.0276	(5.853)	0	0	0
2017/07/07	R248	01/02/2018	9.91	Call	Bond Future	3,254.6900	3.2547	3,065.0600	3.0651	(5.826)	0	0	0
2017/07/07	R248	01/02/2018	9.89	Put	Bond Future	4,788.2600	4.7883	4,997.8600	4.9979	4.377	0	0	0
2017/07/07	R248	01/02/2018	9.91	Put	Bond Future	4,693.0500	4.6931	4,899.8400	4.8998	4.406	0	0	0

Total

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