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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/07/2017 TO 20/07/2017

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
2017/07/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	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
2017/07/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	2025	03/08/2017			Bond Future	126.9332	126.9332	126.8324	126.8324	(0.079)	0.0000	0.0000	2,414
2017/07/20	2025	03/08/2017	133.96	Put	Bond Future	7,026.8100	7.0268	7,127.6100	7.1276	1.435	0	0	0
2017/07/20	2025	03/08/2017	133.98	Put	Bond Future	7,046.8100	7.0468	7,147.6100	7.1476	1.430	0	0	0
2017/07/20	2025	03/08/2017	133.97	Put	Bond Future	7,036.8100	7.0368	7,137.6100	7.1376	1.432	0	0	0
2017/07/20	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2025	02/11/2017			Bond Future	129.3789	129.3789	129.2760	129.2760	(0.080)	0.0000	0.0000	0
2017/07/20	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2025	02/11/2017	132.96	Put	Bond Future	3,581.0700	3.5811	3,683.9700	3.6840	2.873	0	0	0
2017/07/20	2025	02/11/2017	132.98	Put	Bond Future	3,601.0700	3.6011	3,703.9700	3.7040	2.857	0	0	0
2017/07/20	2025	02/11/2017	132.97	Put	Bond Future	3,591.0700	3.5911	3,693.9700	3.6940	2.865	0	0	0
2017/07/20	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2025	01/02/2018	133.89	Put	Bond Future	3,316.5500	3.3165	3,423.9400	3.4239	3.238	0	0	0
2017/07/20	2025	01/02/2018			Bond Future	130.5734	130.5734	130.4661	130.4661	(0.082)	0.0000	0.0000	0
2017/07/20	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2025	01/02/2018	133.88	Put	Bond Future	3,306.5500	3.3065	3,413.9400	3.4139	3.248	0	0	0
2017/07/20	2025	01/02/2018	133.90	Put	Bond Future	3,326.5500	3.3265	3,433.9400	3.4339	3.228	0	0	0
2017/07/20	2025	03/05/2018	133.20	Put	Bond Future	2.1100	0.0021	109.2400	0.1092	5077.251	0	0	0
2017/07/20	2025	03/05/2018			Bond Future	133.1979	133.1979	133.0908	133.0908	(0.080)	0.0000	0.0000	0
2017/07/20	2025	03/05/2018	133.22	Put	Bond Future	22.1100	0.0221	129.2400	0.1292	484.532	0	0	0
2017/07/20	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2025	03/05/2018	133.21	Put	Bond Future	12.1100	0.0121	119.2400	0.1192	884.641	0	0	0
2017/07/20	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2029	03/08/2017			Bond Future	98.5288	98.5288	98.5187	98.5187	(0.010)	0.0000	0.0000	0
2017/07/20	2029	02/11/2017			Bond Future	99.4198	99.4198	99.4093	99.4093	(0.011)	0.0000	0.0000	1,370
2017/07/20	2029	01/02/2018			Bond Future	101.3767	101.3767	101.3641	101.3641	(0.012)	0.0000	0.0000	0
2017/07/20	2029	03/05/2018			Bond Future	102.3859	102.3859	102.3750	102.3750	(0.011)	0.0000	0.0000	0
2017/07/20	2030	03/08/2017	9.33	Call	Bond Future	898.4300	0.8984	1,528.1100	1.5281	70.087	0	0	0
2017/07/20	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2030	03/08/2017			Bond Future	9.1986	91.3822	9.1075	92.0119	(0.990)	0.0000	0.0000	49,979
2017/07/20	2030	03/08/2017	9.34	Call	Bond Future	966.3000	0.9663	1,595.9800	1.5960	65.164	0	0	0
2017/07/20	2030	03/08/2017	9.35	Call	Bond Future	1,034.0900	1.0341	1,663.7700	1.6638	60.892	0	0	0
2017/07/20	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/20	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2030	02/11/2017			Bond Future	9.2446	93.1245	9.1505	93.7660	(1.018)	0.0000	0.0000	2
2017/07/20	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2030	02/11/2017	9.34	Call	Bond Future	644.4200	0.6444	1,285.9700	1.2860	99.555	0	0	0
2017/07/20	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2030	02/11/2017	9.35	Call	Bond Future	711.5800	0.7116	1,353.1300	1.3531	90.159	0	0	0
2017/07/20	2030	02/11/2017	9.36	Call	Bond Future	778.6600	0.7787	1,420.2100	1.4202	82.392	0	0	0
2017/07/20	2030	01/02/2018			Bond Future	9.2899	90.9219	9.1927	91.5747	(1.046)	0.0000	0.0000	0
2017/07/20	2030	01/02/2018	9.38	Call	Bond Future	599.7100	0.5997	1,252.4400	1.2524	108.841	0	0	0
2017/07/20	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2030	01/02/2018	9.39	Call	Bond Future	665.9100	0.6659	1,318.6400	1.3186	98.021	0	0	0
2017/07/20	2030	01/02/2018	9.37	Call	Bond Future	533.4500	0.5334	1,186.1800	1.1862	122.360	0	0	0
2017/07/20	2030	03/05/2018	9.51	Call	Bond Future	1,114.9000	1.1149	1,781.7500	1.7818	59.813	0	0	0
2017/07/20	2030	03/05/2018			Bond Future	9.3392	92.6958	9.2384	93.3627	(1.079)	0.0000	0.0000	0
2017/07/20	2030	03/05/2018	9.49	Call	Bond Future	985.3300	0.9853	1,652.1800	1.6522	67.678	0	0	0
2017/07/20	2030	03/05/2018	9.50	Call	Bond Future	1,050.1500	1.0502	1,717.0000	1.7170	63.500	0	0	0
2017/07/20	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2032	03/08/2017	9.43	Put	Bond Future	676.2400	0.6762	396.4800	0.3965	(41.370)	0	0	0
2017/07/20	2032	03/08/2017			Bond Future	9.3941	93.9067	9.3031	94.5801	(0.969)	0.0000	0.0000	30,117
2017/07/20	2032	03/08/2017	9.45	Put	Bond Future	613.0000	0.6130	352.4500	0.3524	(42.504)	0	0	0
2017/07/20	2032	03/08/2017	9.44	Put	Bond Future	644.1100	0.6441	374.0100	0.3740	(41.934)	0	0	0
2017/07/20	2032	03/08/2017	9.44	Call	Bond Future	980.7800	0.9808	1,384.1400	1.3841	41.126	0	0	0
2017/07/20	2032	03/08/2017	9.43	Call	Bond Future	939.6800	0.9397	1,333.3800	1.3334	41.897	0	0	0
2017/07/20	2032	03/08/2017	9.45	Call	Bond Future	1,022.8100	1.0228	1,435.7200	1.4357	40.370	0	0	0
2017/07/20	2032	02/11/2017			Bond Future	9.4457	91.5393	9.3517	92.2255	(0.995)	0.0000	0.0000	0
2017/07/20	2032	02/11/2017	9.48	Put	Bond Future	2,053.3600	2.0534	1,737.7400	1.7377	(15.371)	0	0	0
2017/07/20	2032	02/11/2017	9.50	Put	Bond Future	1,984.7500	1.9847	1,676.3400	1.6763	(15.539)	0	0	0
2017/07/20	2032	02/11/2017	9.48	Call	Bond Future	2,301.7500	2.3018	2,672.2900	2.6723	16.098	0	0	0
2017/07/20	2032	02/11/2017	9.49	Put	Bond Future	2,018.8400	2.0188	1,706.8400	1.7068	(15.454)	0	0	0
2017/07/20	2032	02/11/2017	9.49	Call	Bond Future	2,339.5000	2.3395	2,713.6600	2.7137	15.993	0	0	0
2017/07/20	2032	02/11/2017	9.50	Call	Bond Future	2,377.6100	2.3776	2,755.3600	2.7554	15.888	0	0	0
2017/07/20	2032	01/02/2018	9.55	Put	Bond Future	2,736.2700	2.7363	2,418.2900	2.4183	(11.621)	0	0	0
2017/07/20	2032	01/02/2018			Bond Future	9.4965	93.3111	9.3996	94.0094	(1.021)	0.0000	0.0000	0
2017/07/20	2032	01/02/2018	9.57	Put	Bond Future	2,668.8500	2.6688	2,356.2400	2.3562	(11.713)	0	0	0
2017/07/20	2032	01/02/2018	9.55	Call	Bond Future	3,118.3600	3.1184	3,498.6800	3.4987	12.196	0	0	0
2017/07/20	2032	01/02/2018	9.56	Put	Bond Future	2,702.5400	2.7025	2,387.2500	2.3872	(11.666)	0	0	0
2017/07/20	2032	01/02/2018	9.56	Call	Bond Future	3,155.8100	3.1558	3,538.8200	3.5388	12.137	0	0	0
2017/07/20	2032	01/02/2018	9.57	Call	Bond Future	3,193.2200	3.1932	3,578.9100	3.5789	12.078	0	0	0
2017/07/20	2032	03/05/2018			Bond Future	9.5470	90.9731	9.4466	91.6864	(1.051)	0.0000	0.0000	0
2017/07/20	2032	03/05/2018	9.70	Put	Bond Future	3,069.3500	3.0694	2,765.4900	2.7655	(9.900)	0	0	0
2017/07/20	2032	03/05/2018	9.72	Put	Bond Future	3,007.3900	3.0074	2,707.8500	2.7079	(9.960)	0	0	0
2017/07/20	2032	03/05/2018	9.70	Call	Bond Future	4,142.1500	4.1421	4,551.5500	4.5515	9.884	0	0	0

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2017/07/20	2032	03/05/2018	9.71	Put	Bond Future	3,038.2500	3.0382	2,736.5500	2.7365	(9.930)	0	0	0
2017/07/20	2032	03/05/2018	9.71	Call	Bond Future	4,180.5100	4.1805	4,592.0700	4.5921	9.845	0	0	0
2017/07/20	2032	03/05/2018	9.72	Call	Bond Future	4,219.0400	4.2190	4,632.7600	4.6328	9.806	0	0	0
2017/07/20	2033	03/08/2017	113.14	Put	Bond Future	10,097.1500	10.0972	10,108.0000	10.1080	0.107	0	0	0
2017/07/20	2033	03/08/2017			Bond Future	103.0428	103.0428	103.0320	103.0320	(0.011)	0.0000	0.0000	6,534
2017/07/20	2033	03/08/2017	113.13	Put	Bond Future	10,087.1500	10.0872	10,098.0000	10.0980	0.108	0	0	0
2017/07/20	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	03/08/2017	113.12	Put	Bond Future	10,077.1500	10.0772	10,088.0000	10.0880	0.108	0	0	0
2017/07/20	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	02/11/2017			Bond Future	103.9557	103.9557	103.9447	103.9447	(0.011)	0.0000	0.0000	0
2017/07/20	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	02/11/2017	110.07	Put	Bond Future	6,114.3100	6.1143	6,125.2900	6.1253	0.180	0	0	0
2017/07/20	2033	02/11/2017	110.09	Put	Bond Future	6,134.3100	6.1343	6,145.2900	6.1453	0.179	0	0	0
2017/07/20	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	02/11/2017	110.08	Put	Bond Future	6,124.3100	6.1243	6,135.2900	6.1353	0.179	0	0	0
2017/07/20	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	01/02/2018			Bond Future	106.0019	106.0019	105.9887	105.9887	(0.012)	0.0000	0.0000	0
2017/07/20	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	01/02/2018	109.64	Put	Bond Future	3,638.1300	3.6381	3,651.2900	3.6513	0.362	0	0	0
2017/07/20	2033	01/02/2018	109.66	Put	Bond Future	3,658.1300	3.6581	3,671.2900	3.6713	0.360	0	0	0
2017/07/20	2033	01/02/2018	109.65	Put	Bond Future	3,648.1300	3.6481	3,661.2900	3.6613	0.361	0	0	0
2017/07/20	2033	03/05/2018	107.71	Put	Bond Future	676.7400	0.6767	688.2600	0.6883	1.702	0	0	0
2017/07/20	2033	03/05/2018			Bond Future	107.0333	107.0333	107.0217	107.0217	(0.011)	0.0000	0.0000	0
2017/07/20	2033	03/05/2018	107.70	Put	Bond Future	666.7400	0.6667	678.2600	0.6783	1.728	0	0	0
2017/07/20	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2033	03/05/2018	107.69	Put	Bond Future	656.7400	0.6567	668.2600	0.6683	1.754	0	0	0
2017/07/20	2037	03/08/2017	9.57	Call	Bond Future	520.9300	0.5209	715.5000	0.7155	37.351	0	0	0
2017/07/20	2037	03/08/2017			Bond Future	9.6844	89.8888	9.6135	90.4584	(0.733)	0.0000	0.0000	66,825
2017/07/20	2037	03/08/2017	9.58	Call	Bond Future	549.3000	0.5493	751.5300	0.7515	36.816	0	0	0
2017/07/20	2037	03/08/2017	9.56	Put	Bond Future	1,496.0000	1.4960	1,113.4200	1.1134	(25.574)	0	0	0
2017/07/20	2037	03/08/2017	9.57	Put	Bond Future	1,442.0600	1.4421	1,067.0500	1.0670	(26.005)	0	0	0
2017/07/20	2037	03/08/2017	9.58	Put	Bond Future	1,389.3300	1.3893	1,021.9800	1.0220	(26.441)	0	0	0
2017/07/20	2037	03/08/2017	9.56	Call	Bond Future	493.6600	0.4937	680.6600	0.6807	37.880	0	0	0
2017/07/20	2037	02/11/2017			Bond Future	9.7365	91.6026	9.6634	92.1830	(0.750)	0.0000	0.0000	233
2017/07/20	2037	02/11/2017	9.66	Call	Bond Future	2,189.2100	2.1892	2,463.6500	2.4637	12.536	0	0	0
2017/07/20	2037	02/11/2017	9.65	Put	Bond Future	2,840.0900	2.8401	2,531.2400	2.5312	(10.875)	0	0	0
2017/07/20	2037	02/11/2017	9.67	Put	Bond Future	2,754.0400	2.7540	2,451.1200	2.4511	(10.999)	0	0	0
2017/07/20	2037	02/11/2017	9.66	Put	Bond Future	2,796.9300	2.7969	2,491.0400	2.4910	(10.937)	0	0	0
2017/07/20	2037	02/11/2017	9.65	Call	Bond Future	2,152.4500	2.1525	2,423.9300	2.4239	12.613	0	0	0
2017/07/20	2037	02/11/2017	9.67	Call	Bond Future	2,226.1200	2.2261	2,503.5300	2.5035	12.462	0	0	0
2017/07/20	2037	01/02/2018			Bond Future	9.7884	89.1203	9.7132	89.7107	(0.768)	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
2017/07/20	2037	01/02/2018	9.81	Put	Bond Future	3,247.8700		3.2479	2,968.2500	2.9682	(8.609)	0	0	0
2017/07/20	2037	01/02/2018	9.83	Put	Bond Future	3,171.8400		3.1718	2,896.6000	2.8966	(8.678)	0	0	0
2017/07/20	2037	01/02/2018	9.82	Put	Bond Future	3,209.5500		3.2095	2,932.1200	2.9321	(8.644)	0	0	0
2017/07/20	2037	01/02/2018	9.82	Call	Bond Future	3,455.8700		3.4559	3,768.8500	3.7688	9.056	0	0	0
2017/07/20	2037	01/02/2018	9.81	Call	Bond Future	3,416.3300		3.4163	3,727.1200	3.7271	9.097	0	0	0
2017/07/20	2037	01/02/2018	9.83	Call	Bond Future	3,495.9100		3.4959	3,811.0800	3.8111	9.015	0	0	0
2017/07/20	2037	03/05/2018	9.99	Call	Bond Future	4,657.4500		4.6575	4,998.8500	4.9988	7.330	0	0	0
2017/07/20	2037	03/05/2018			Bond Future	9.8436		90.8590	9.7660	41.4623	(0.789)	0.0000	0.0000	0
2017/07/20	2037	03/05/2018	9.97	Call	Bond Future	4,575.3300		4.5753	4,913.1900	4.9132	7.384	0	0	0
2017/07/20	2037	03/05/2018	9.98	Call	Bond Future	4,616.4700		4.6165	4,956.0900	4.9561	7.357	0	0	0
2017/07/20	2037	03/05/2018	9.97	Put	Bond Future	3,606.9300		3.6069	3,341.5100	3.3415	(7.359)	0	0	0
2017/07/20	2037	03/05/2018	9.99	Put	Bond Future	3,537.3200		3.5373	3,275.4400	3.2754	(7.403)	0	0	0
2017/07/20	2037	03/05/2018	9.98	Put	Bond Future	3,572.1500		3.5721	3,308.4900	3.3085	(7.381)	0	0	0
2017/07/20	2038	03/08/2017			Bond Future	126.3281		126.3281	126.7256	126.7256	0.315	0.0000	0.0000	22,707
2017/07/20	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	03/08/2017	141.16	Put	Bond Future	14,831.9300		14.8319	14,434.3900	14.4344	(2.680)	0	0	0
2017/07/20	2038	03/08/2017	141.18	Put	Bond Future	14,851.9300		14.8519	14,454.3900	14.4544	(2.677)	0	0	0
2017/07/20	2038	03/08/2017	141.17	Put	Bond Future	14,841.9300		14.8419	14,444.3900	14.4444	(2.678)	0	0	0
2017/07/20	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	02/11/2017			Bond Future	128.7621		128.7621	129.1672	129.1672	0.315	0.0000	0.0000	0
2017/07/20	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	02/11/2017	136.80	Put	Bond Future	8,037.8900		8.0379	7,632.7700	7.6328	(5.040)	0	0	0
2017/07/20	2038	02/11/2017	136.82	Put	Bond Future	8,057.8900		8.0579	7,652.7700	7.6528	(5.028)	0	0	0
2017/07/20	2038	02/11/2017	136.81	Put	Bond Future	8,047.8900		8.0479	7,642.7700	7.6428	(5.034)	0	0	0
2017/07/20	2038	01/02/2018	136.95	Put	Bond Future	7,174.6600		7.1747	6,763.8100	6.7638	(5.726)	0	0	0
2017/07/20	2038	01/02/2018			Bond Future	129.7753		129.7753	130.1862	130.1862	0.317	0.0000	0.0000	0
2017/07/20	2038	01/02/2018	136.94	Put	Bond Future	7,164.6600		7.1647	6,753.8100	6.7538	(5.734)	0	0	0
2017/07/20	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	01/02/2018	136.93	Put	Bond Future	7,154.6600		7.1547	6,743.8100	6.7438	(5.742)	0	0	0
2017/07/20	2038	03/05/2018			Bond Future	132.3838		132.3838	132.8052	132.8052	0.318	0.0000	0.0000	0
2017/07/20	2038	03/05/2018	132.27	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	03/05/2018	132.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	03/05/2018	132.27	Call	Bond Future	113.8300		0.1138	535.2400	0.5352	370.210	0	0	0
2017/07/20	2038	03/05/2018	132.28	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2038	03/05/2018	132.28	Call	Bond Future	103.8300		0.1038	525.2400	0.5252	405.865	0	0	0
2017/07/20	2038	03/05/2018	132.29	Call	Bond Future	93.8300		0.0938	515.2400	0.5152	449.121	0	0	0
2017/07/20	2040	03/08/2017			Bond Future	9.8047		92.9386	9.7387	93.5005	(0.673)	0.0000	0.0000	14,239
2017/07/20	2040	03/08/2017	9.61	Put	Bond Future	2,044.5600		2.0446	1,616.5600	1.6166	(20.934)	0	0	0
2017/07/20	2040	03/08/2017	9.63	Put	Bond Future	1,915.7000		1.9157	1,500.5400	1.5005	(21.671)	0	0	0
2017/07/20	2040	03/08/2017	9.61	Call	Bond Future	369.7300		0.3697	503.6400	0.5036	36.218	0	0	0
2017/07/20	2040	03/08/2017	9.62	Put	Bond Future	1,979.5500		1.9796	1,557.9000	1.5579	(21.300)	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
2017/07/20	2040	03/08/2017	9.62	Call	Bond Future	391.9400	0.3919	532.2000	0.5322	35.786	0	0	0
2017/07/20	2040	03/08/2017	9.63	Call	Bond Future	415.1900	0.4152	561.9400	0.5619	35.345	0	0	0
2017/07/20	2040	02/11/2017			Bond Future	9.8586	94.7105	9.7907	95.2831	(0.689)	0.0000	0.0000	0
2017/07/20	2040	02/11/2017	9.66	Call	Bond Future	1,923.2600	1.9233	2,157.6300	2.1576	12.186	0	0	0
2017/07/20	2040	02/11/2017	9.65	Put	Bond Future	3,666.1900	3.6662	3,325.1500	3.3251	(9.302)	0	0	0
2017/07/20	2040	02/11/2017	9.67	Put	Bond Future	3,562.4900	3.5625	3,227.1700	3.2272	(9.413)	0	0	0
2017/07/20	2040	02/11/2017	9.66	Put	Bond Future	3,614.1800	3.6142	3,276.0100	3.2760	(9.357)	0	0	0
2017/07/20	2040	02/11/2017	9.67	Call	Bond Future	1,957.9100	1.9579	2,195.1300	2.1951	12.116	0	0	0
2017/07/20	2040	02/11/2017	9.65	Call	Bond Future	1,888.8000	1.8888	2,120.3000	2.1203	12.256	0	0	0
2017/07/20	2040	01/02/2018	9.89	Call	Bond Future	3,539.9900	3.5400	3,836.0900	3.8361	8.364	0	0	0
2017/07/20	2040	01/02/2018			Bond Future	9.9125	92.0380	9.8426	92.6205	(0.704)	0.0000	0.0000	0
2017/07/20	2040	01/02/2018	9.87	Call	Bond Future	3,458.9000	3.4589	3,750.7500	3.7507	8.438	0	0	0
2017/07/20	2040	01/02/2018	9.88	Call	Bond Future	3,499.4600	3.4995	3,793.4400	3.7934	8.401	0	0	0
2017/07/20	2040	01/02/2018	9.87	Put	Bond Future	3,812.2500	3.8123	3,521.6700	3.5217	(7.622)	0	0	0
2017/07/20	2040	01/02/2018	9.88	Put	Bond Future	3,769.3700	3.7694	3,480.9200	3.4809	(7.652)	0	0	0
2017/07/20	2040	01/02/2018	9.89	Put	Bond Future	3,726.5900	3.7266	3,440.2600	3.4403	(7.683)	0	0	0
2017/07/20	2040	03/05/2018	10.08	Put	Bond Future	3,961.8700	3.9619	3,696.2700	3.6963	(6.704)	0	0	0
2017/07/20	2040	03/05/2018			Bond Future	9.9695	93.8336	9.8974	94.4288	(0.724)	0.0000	0.0000	0
2017/07/20	2040	03/05/2018	10.07	Put	Bond Future	3,999.7000	3.9997	3,732.3700	3.7324	(6.684)	0	0	0
2017/07/20	2040	03/05/2018	10.08	Call	Bond Future	4,861.5700	4.8616	5,191.1100	5.1911	6.778	0	0	0
2017/07/20	2040	03/05/2018	10.06	Call	Bond Future	4,776.0800	4.7761	5,102.1500	5.1021	6.827	0	0	0
2017/07/20	2040	03/05/2018	10.07	Call	Bond Future	4,818.5700	4.8186	5,146.3800	5.1464	6.803	0	0	0
2017/07/20	2040	03/05/2018	10.06	Put	Bond Future	4,038.1500	4.0381	3,769.0800	3.7691	(6.663)	0	0	0
2017/07/20	2044	03/08/2017			Bond Future	9.8344	90.0270	9.7735	90.5507	(0.619)	0.0000	0.0000	24,068
2017/07/20	2044	03/08/2017	9.62	Put	Bond Future	2,201.7200	2.2017	1,788.4400	1.7884	(18.771)	0	0	0
2017/07/20	2044	03/08/2017	9.64	Put	Bond Future	2,067.2100	2.0672	1,665.1500	1.6651	(19.449)	0	0	0
2017/07/20	2044	03/08/2017	9.63	Put	Bond Future	2,133.9300	2.1339	1,726.1900	1.7262	(19.107)	0	0	0
2017/07/20	2044	03/08/2017	9.64	Call	Bond Future	377.3900	0.3774	498.9700	0.4990	32.216	0	0	0
2017/07/20	2044	03/08/2017	9.62	Call	Bond Future	335.0000	0.3350	445.3600	0.4454	32.943	0	0	0
2017/07/20	2044	03/08/2017	9.63	Call	Bond Future	355.7300	0.3557	471.6300	0.4716	32.581	0	0	0
2017/07/20	2044	02/11/2017	9.68	Call	Bond Future	1,930.8800	1.9309	2,145.9500	2.1459	11.138	0	0	0
2017/07/20	2044	02/11/2017			Bond Future	9.8869	91.7435	9.8242	92.2770	(0.634)	0.0000	0.0000	200
2017/07/20	2044	02/11/2017	9.66	Call	Bond Future	1,862.3900	1.8624	2,072.1900	2.0722	11.265	0	0	0
2017/07/20	2044	02/11/2017	9.67	Call	Bond Future	1,896.3500	1.8963	2,108.7800	2.1088	11.202	0	0	0
2017/07/20	2044	02/11/2017	9.66	Put	Bond Future	3,820.0400	3.8200	3,496.3000	3.4963	(8.475)	0	0	0
2017/07/20	2044	02/11/2017	9.68	Put	Bond Future	3,713.0500	3.7131	3,394.5800	3.3946	(8.577)	0	0	0
2017/07/20	2044	02/11/2017	9.67	Put	Bond Future	3,766.1900	3.7662	3,445.0800	3.4451	(8.526)	0	0	0
2017/07/20	2044	01/02/2018			Bond Future	9.9393	89.1387	9.8749	89.6814	(0.648)	0.0000	0.0000	0
2017/07/20	2044	01/02/2018	9.89	Put	Bond Future	3,902.6500	3.9026	3,629.7700	3.6298	(6.992)	0	0	0
2017/07/20	2044	01/02/2018	9.91	Put	Bond Future	3,815.5400	3.8155	3,546.6100	3.5466	(7.048)	0	0	0
2017/07/20	2044	01/02/2018	9.89	Call	Bond Future	3,488.0400	3.4880	3,757.8600	3.7579	7.736	0	0	0
2017/07/20	2044	01/02/2018	9.90	Put	Bond Future	3,858.9100	3.8589	3,588.0000	3.5880	(7.020)	0	0	0
2017/07/20	2044	01/02/2018	9.90	Call	Bond Future	3,528.7400	3.5287	3,800.5300	3.8005	7.702	0	0	0
2017/07/20	2044	01/02/2018	9.91	Call	Bond Future	3,569.6600	3.5697	3,843.4300	3.8434	7.669	0	0	0
2017/07/20	2044	03/05/2018	10.10	Call	Bond Future	4,915.2500	4.9152	5,220.9200	5.2209	6.219	0	0	0
2017/07/20	2044	03/05/2018			Bond Future	9.9946	90.8777	9.9281	91.4323	(0.665)	0.0000	0.0000	0
2017/07/20	2044	03/05/2018	10.11	Call	Bond Future	4,958.5500	4.9586	5,265.8200	5.2658	6.197	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
2017/07/20	2044	03/05/2018	10.09	Put	Bond Future	4,086.4700	4.0865	3,835.9500	3.8360	(6.130)	0	0	0
2017/07/20	2044	03/05/2018	10.11	Put	Bond Future	4,009.7000	4.0097	3,762.3800	3.7624	(6.168)	0	0	0
2017/07/20	2044	03/05/2018	10.09	Call	Bond Future	4,872.1200	4.8721	5,176.1900	5.1762	6.241	0	0	0
2017/07/20	2044	03/05/2018	10.10	Put	Bond Future	4,047.9400	4.0479	3,799.0200	3.7990	(6.149)	0	0	0
2017/07/20	2046	03/08/2017	141.17	Put	Bond Future	17,524.8800	17.5249	17,537.8000	17.5378	0.074	0	0	0
2017/07/20	2046	03/08/2017			Bond Future	123.6451	123.6451	123.6322	123.6322	(0.010)	0.0000	0.0000	23,901
2017/07/20	2046	03/08/2017	141.19	Put	Bond Future	17,544.8800	17.5449	17,557.8000	17.5578	0.074	0	0	0
2017/07/20	2046	03/08/2017	141.18	Put	Bond Future	17,534.8800	17.5349	17,547.8000	17.5478	0.074	0	0	0
2017/07/20	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2046	02/11/2017			Bond Future	124.4446	124.4446	124.4311	124.4311	(0.011)	0.0000	0.0000	0
2017/07/20	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2046	02/11/2017	136.30	Put	Bond Future	11,855.3900	11.8554	11,868.8900	11.8689	0.114	0	0	0
2017/07/20	2046	02/11/2017	136.32	Put	Bond Future	11,875.3900	11.8754	11,888.8900	11.8889	0.114	0	0	0
2017/07/20	2046	02/11/2017	136.31	Put	Bond Future	11,865.3900	11.8654	11,878.8900	11.8789	0.114	0	0	0
2017/07/20	2046	01/02/2018	132.92	Put	Bond Future	6,025.9800	6.0260	6,041.8700	6.0419	0.264	0	0	0
2017/07/20	2046	01/02/2018			Bond Future	126.8940	126.8940	126.8781	126.8781	(0.013)	0.0000	0.0000	0
2017/07/20	2046	01/02/2018	132.91	Put	Bond Future	6,015.9800	6.0160	6,031.8700	6.0319	0.264	0	0	0
2017/07/20	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2046	01/02/2018	132.90	Put	Bond Future	6,005.9800	6.0060	6,021.8700	6.0219	0.265	0	0	0
2017/07/20	2046	03/05/2018			Bond Future	127.8285	127.8285	127.8147	127.8147	(0.011)	0.0000	0.0000	0
2017/07/20	2046	03/05/2018	127.93	Put	Bond Future	101.4500	0.1014	115.3300	0.1153	13.682	0	0	0
2017/07/20	2046	03/05/2018	127.95	Put	Bond Future	121.4500	0.1214	135.3300	0.1353	11.429	0	0	0
2017/07/20	2046	03/05/2018	127.94	Put	Bond Future	111.4500	0.1114	125.3300	0.1253	12.454	0	0	0
2017/07/20	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	03/08/2017			Bond Future	130.0194	130.0194	130.2975	130.2975	0.214	0.0000	0.0000	26,041
2017/07/20	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	03/08/2017	149.22	Put	Bond Future	19,200.5500	19.2006	18,922.5200	18.9225	(1.448)	0	0	0
2017/07/20	2050	03/08/2017	149.24	Put	Bond Future	19,220.5500	19.2206	18,942.5200	18.9425	(1.447)	0	0	0
2017/07/20	2050	03/08/2017	149.23	Put	Bond Future	19,210.5500	19.2106	18,932.5200	18.9325	(1.447)	0	0	0
2017/07/20	2050	02/11/2017	144.66	Put	Bond Future	12,135.4700	12.1355	11,852.0500	11.8520	(2.335)	0	0	0
2017/07/20	2050	02/11/2017	144.67	Put	Bond Future	12,145.4700	12.1455	11,862.0500	11.8620	(2.334)	0	0	0
2017/07/20	2050	02/11/2017			Bond Future	132.5245	132.5245	132.8080	132.8080	0.214	0.0000	0.0000	0
2017/07/20	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	02/11/2017	144.65	Put	Bond Future	12,125.4700	12.1255	11,842.0500	11.8420	(2.337)	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
2017/07/20	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	01/02/2018			Bond Future	133.4413	133.4413	133.7278	133.7278	0.215	0.0000	0.0000	0
2017/07/20	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	01/02/2018	140.23	Put	Bond Future	6,788.6700	6.7887	6,502.2400	6.5022	(4.219)	0	0	0
2017/07/20	2050	01/02/2018	140.25	Put	Bond Future	6,808.6700	6.8087	6,522.2400	6.5222	(4.207)	0	0	0
2017/07/20	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	01/02/2018	140.24	Put	Bond Future	6,798.6700	6.7987	6,512.2400	6.5122	(4.213)	0	0	0
2017/07/20	2050	03/05/2018	135.61	Call	Bond Future	513.3300	0.5133	808.0900	0.8081	57.421	0	0	0
2017/07/20	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	03/05/2018			Bond Future	136.1233	136.1233	136.4181	136.4181	0.217	0.0000	0.0000	0
2017/07/20	2050	03/05/2018	135.62	Call	Bond Future	503.3300	0.5033	798.0900	0.7981	58.562	0	0	0
2017/07/20	2050	03/05/2018	135.63	Call	Bond Future	493.3300	0.4933	788.0900	0.7881	59.749	0	0	0
2017/07/20	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	AL37	03/08/2017			Index Future	544.8170	544.8170	547.9370	547.9370	0.573	0.0000	0.0000	0
2017/07/20	AL37	02/11/2017			Index Future	555.2040	555.2040	558.3840	558.3840	0.573	0.0000	0.0000	0
2017/07/20	AL37	01/02/2018			Index Future	565.9510	565.9510	569.1850	569.1850	0.571	0.0000	0.0000	0
2017/07/20	AL37	03/05/2018			Index Future	576.9970	576.9970	580.3020	580.3020	0.573	0.0000	0.0000	0
2017/07/20	AL7T	03/08/2017			Index Future	627.2580	627.2580	631.0930	631.0930	0.611	0.0000	0.0000	0
2017/07/20	AL7T	02/11/2017			Index Future	639.2170	639.2170	643.1250	643.1250	0.611	0.0000	0.0000	0
2017/07/20	AL7T	01/02/2018			Index Future	651.5900	651.5900	655.5650	655.5650	0.610	0.0000	0.0000	0
2017/07/20	AL7T	03/05/2018			Index Future	664.3070	664.3070	668.3690	668.3690	0.611	0.0000	0.0000	0
2017/07/20	ALBI	03/08/2017			Index Future	563.6550	563.6550	566.9440	566.9440	0.584	0.0000	0.0000	596
2017/07/20	ALBI	02/11/2017			Index Future	574.4020	574.4020	577.7530	577.7530	0.583	0.0000	0.0000	0
2017/07/20	ALBI	01/02/2018			Index Future	585.5200	585.5200	588.9290	588.9290	0.582	0.0000	0.0000	0
2017/07/20	ALBI	03/05/2018			Index Future	596.9480	596.9480	600.4310	600.4310	0.583	0.0000	0.0000	0
2017/07/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/20	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	EL28	03/08/2017			Bond Future	127.2451	127.2451	127.2340	127.2340	(0.009)	0.0000	0.0000	0
2017/07/20	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	EL28	03/08/2017	135.16	Put	Bond Future	7,914.8700	7.9149	7,925.9800	7.9260	0.140	0	0	0
2017/07/20	EL28	03/08/2017	135.18	Put	Bond Future	7,934.8700	7.9349	7,945.9800	7.9460	0.140	0	0	0
2017/07/20	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	EL28	03/08/2017	135.17	Put	Bond Future	7,924.8700	7.9249	7,935.9800	7.9360	0.140	0	0	0
2017/07/20	EL28	02/11/2017			Bond Future	127.9530	127.9530	127.9415	127.9415	(0.009)	0.0000	0.0000	0
2017/07/20	EL28	02/11/2017	133.87	Put	Bond Future	5,916.9800	5.9170	5,928.4600	5.9285	0.194	0	0	0
2017/07/20	EL28	02/11/2017	133.89	Put	Bond Future	5,936.9800	5.9370	5,948.4600	5.9485	0.193	0	0	0
2017/07/20	EL28	02/11/2017	133.88	Put	Bond Future	5,926.9800	5.9270	5,938.4600	5.9385	0.194	0	0	0
2017/07/20	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	EL28	01/02/2018			Bond Future	130.4716	130.4716	130.4575	130.4575	(0.011)	0.0000	0.0000	0
2017/07/20	EL28	01/02/2018	132.29	Put	Bond Future	1,818.3800	1.8184	1,832.5400	1.8325	0.779	0	0	0
2017/07/20	EL28	01/02/2018	132.31	Put	Bond Future	1,838.3800	1.8384	1,852.5400	1.8525	0.770	0	0	0
2017/07/20	EL28	01/02/2018	132.30	Put	Bond Future	1,828.3800	1.8284	1,842.5400	1.8425	0.774	0	0	0
2017/07/20	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	EL28	03/05/2018			Bond Future	133.0940	133.0940	133.0819	133.0819	(0.009)	0.0000	0.0000	0
2017/07/20	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	EL28	03/05/2018	133.18	Put	Bond Future	86.0200	0.0860	98.0600	0.0981	13.997	0	0	0
2017/07/20	EL28	03/05/2018	133.20	Put	Bond Future	106.0200	0.1060	118.0600	0.1181	11.356	0	0	0
2017/07/20	EL28	03/05/2018	133.19	Put	Bond Future	96.0200	0.0960	108.0600	0.1081	12.539	0	0	0
2017/07/20	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	03/08/2017			Bond Future	10.7807	78.1384	10.7143	78.5465	(0.616)	0.0000	0.0000	9,466
2017/07/20	ES33	03/08/2017	10.53	Put	Bond Future	1,558.5300	1.5585	1,150.5000	1.1505	(26.180)	0	0	0
2017/07/20	ES33	03/08/2017	10.55	Put	Bond Future	1,432.4300	1.4324	1,024.4000	1.0244	(28.485)	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
2017/07/20	ES33	03/08/2017	10.54	Put	Bond Future	1,495.4400	1.4954	1,087.4100	1.0874	(27.285)	0	0	0
2017/07/20	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	02/11/2017	10.66	Put	Bond Future	1,310.8600	1.3109	895.0900	0.8951	(31.717)	0	0	0
2017/07/20	ES33	02/11/2017			Bond Future	10.8745	75.8366	10.8059	76.2524	(0.631)	0.0000	0.0000	0
2017/07/20	ES33	02/11/2017	10.68	Put	Bond Future	1,187.2200	1.1872	771.4500	0.7714	(35.020)	0	0	0
2017/07/20	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	02/11/2017	10.67	Put	Bond Future	1,249.0000	1.2490	833.2300	0.8332	(33.288)	0	0	0
2017/07/20	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	01/02/2018	10.99	Call	Bond Future	111.0000	0.1110	533.7600	0.5338	380.865	0	0	0
2017/07/20	ES33	01/02/2018			Bond Future	10.9713	77.3045	10.9004	77.7273	(0.646)	0.0000	0.0000	0
2017/07/20	ES33	01/02/2018	11.00	Call	Bond Future	170.2300	0.1702	592.9900	0.5930	248.346	0	0	0
2017/07/20	ES33	01/02/2018	11.01	Call	Bond Future	229.3800	0.2294	652.1400	0.6521	184.306	0	0	0
2017/07/20	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	03/05/2018			Bond Future	11.0663	75.0193	10.9928	75.4515	(0.665)	0.0000	0.0000	0
2017/07/20	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	ES33	03/05/2018	11.22	Call	Bond Future	891.2800	0.8913	1,323.4600	1.3235	48.490	0	0	0
2017/07/20	ES33	03/05/2018	11.20	Call	Bond Future	776.2100	0.7762	1,208.3900	1.2084	55.678	0	0	0
2017/07/20	ES33	03/05/2018	11.21	Call	Bond Future	833.7800	0.8338	1,265.9600	1.2660	51.834	0	0	0
2017/07/20	ES42	03/08/2017			Bond Future	10.9907	81.3594	10.9344	81.7506	(0.513)	0.0000	0.0000	7,957
2017/07/20	ES42	02/11/2017			Bond Future	11.0839	78.6490	11.0256	79.0476	(0.526)	0.0000	0.0000	0
2017/07/20	ES42	01/02/2018			Bond Future	11.1767	80.1713	11.1166	80.5765	(0.538)	0.0000	0.0000	0
2017/07/20	ES42	03/05/2018			Bond Future	11.2728	77.4737	11.2104	77.8880	(0.554)	0.0000	0.0000	0
2017/07/20	GOVI	03/08/2017			GOVI	562.3300	562.3300	565.6950	565.6950	0.598	0.0000	0.0000	414
2017/07/20	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	GOVI	03/08/2017	561.09	Call	GOVI	12,400.0000	1.2400	46,050.0000	4.6050	271.371	0	0	0
2017/07/20	GOVI	03/08/2017	561.10	Call	GOVI	12,300.0000	1.2300	45,950.0000	4.5950	273.577	0	0	0
2017/07/20	GOVI	03/08/2017	561.11	Call	GOVI	12,200.0000	1.2200	45,850.0000	4.5850	275.820	0	0	0
2017/07/20	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	GOVI	02/11/2017			GOVI	573.0520	573.0520	576.4800	576.4800	0.598	0.0000	0.0000	74
2017/07/20	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	GOVI	02/11/2017	572.44	Call	GOVI	6,120.0000	0.6120	40,400.0000	4.0400	560.131	0	0	0
2017/07/20	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	GOVI	02/11/2017	572.45	Call	GOVI	6,020.0000	0.6020	40,300.0000	4.0300	569.435	0	0	0
2017/07/20	GOVI	02/11/2017	572.46	Call	GOVI	5,920.0000	0.5920	40,200.0000	4.0200	579.054	0	0	0
2017/07/20	GOVI	01/02/2018			GOVI	584.1440	584.1440	587.6310	587.6310	0.597	0.0000	0.0000	0
2017/07/20	GOVI	01/02/2018	581.03	Call	GOVI	31,140.0000	3.1140	66,010.0000	6.6010	111.978	0	0	0
2017/07/20	GOVI	01/02/2018	581.02	Put	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
2017/07/20	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	GOVI	01/02/2018	581.04	Call	GOVI	31,040.0000	3.1040	65,910.0000	6.5910	112.339	0	0	0
2017/07/20	GOVI	01/02/2018	581.02	Call	GOVI	31,240.0000	3.1240	66,110.0000	6.6110	111.620	0	0	0
2017/07/20	GOVI	03/05/2018	590.29	Call	GOVI	52,550.0000	5.2550	88,180.0000	8.8180	67.802	0	0	0
2017/07/20	GOVI	03/05/2018	590.27	Call	GOVI	52,750.0000	5.2750	88,380.0000	8.8380	67.545	0	0	0
2017/07/20	GOVI	03/05/2018			GOVI	595.5450	595.5450	599.1080	599.1080	0.598	0.0000	0.0000	0
2017/07/20	GOVI	03/05/2018	590.28	Call	GOVI	52,650.0000	5.2650	88,280.0000	8.8280	67.673	0	0	0
2017/07/20	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/20	IGOV	03/08/2017			Index Future	245.3780	245.3780	245.3760	245.3760	(0.001)	0.0000	0.0000	1,243
2017/07/20	IGOV	02/11/2017			Index Future	250.1060	250.1060	250.1030	250.1030	(0.001)	0.0000	0.0000	0
2017/07/20	IGOV	01/02/2018			Index Future	255.0280	255.0280	255.0210	255.0210	(0.003)	0.0000	0.0000	0
2017/07/20	IGOV	03/05/2018			Index Future	260.1540	260.1540	260.1520	260.1520	(0.001)	0.0000	0.0000	0
2017/07/20	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/20	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/20	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/20	IS01	21/12/2017			Interest Rate Swap	99.8241	99.8241	99.7794	99.7794	(0.045)	0.0000	0.0000	0
2017/07/20	IS01	15/03/2018			Interest Rate Swap	99.7563	99.7563	99.6647	99.6647	(0.092)	0.0000	0.0000	0
2017/07/20	IS01	21/06/2018			Interest Rate Swap	99.8808	99.8808	99.7361	99.7361	(0.145)	0.0000	0.0000	0
2017/07/20	IS01	20/09/2018			Interest Rate Swap	99.9922	99.9922	99.8189	99.8189	(0.173)	0.0000	0.0000	0
2017/07/20	IS02	18/12/2017			Interest Rate Swap	99.8519	99.8519	99.8084	99.8084	(0.044)	0.0000	0.0000	0
2017/07/20	IS02	16/03/2018			Interest Rate Swap	99.0362	99.0362	98.9443	98.9443	(0.093)	0.0000	0.0000	0
2017/07/20	IS02	15/06/2018			Interest Rate Swap	98.5712	98.5712	98.4281	98.4281	(0.145)	0.0000	0.0000	0
2017/07/20	IS02	21/09/2018			Interest Rate Swap	98.4602	98.4602	98.2855	98.2855	(0.177)	0.0000	0.0000	0
2017/07/20	IS02	21/12/2018			Interest Rate Swap	98.7900	98.7900	98.5800	98.5800	(0.213)	0.0000	0.0000	0
2017/07/20	IS02	15/03/2019			Interest Rate Swap	99.1480	99.1480	98.8971	98.8971	(0.253)	0.0000	0.0000	0
2017/07/20	IS02	21/06/2019			Interest Rate Swap	99.4933	99.4933	99.1997	99.1997	(0.295)	0.0000	0.0000	0
2017/07/20	IS02	20/09/2019			Interest Rate Swap	99.8681	99.8681	99.5443	99.5443	(0.324)	0.0000	0.0000	0
2017/07/20	IS05	17/12/2020			Interest Rate Swap	95.9938	95.9938	95.6305	95.6305	(0.378)	0.0000	0.0000	0
2017/07/20	IS05	16/03/2021			Interest Rate Swap	95.2218	95.2218	94.8556	94.8556	(0.385)	0.0000	0.0000	0
2017/07/20	IS05	15/06/2021			Interest Rate Swap	94.4193	94.4193	94.0479	94.0479	(0.393)	0.0000	0.0000	0
2017/07/20	IS05	21/09/2021			Interest Rate Swap	94.5826	94.5826	94.2028	94.2028	(0.402)	0.0000	0.0000	0
2017/07/20	IS05	21/12/2021			Interest Rate Swap	96.7590	96.7590	96.3745	96.3745	(0.397)	0.0000	0.0000	51
2017/07/20	IS05	15/03/2022			Interest Rate Swap	96.8824	96.8824	96.4888	96.4888	(0.406)	0.0000	0.0000	0
2017/07/20	IS05	21/06/2022			Interest Rate Swap	98.0614	98.0614	97.6586	97.6586	(0.411)	0.0000	0.0000	0
2017/07/20	IS05	20/09/2022			Interest Rate Swap	100.2563	100.2563	99.8491	99.8491	(0.406)	0.0000	0.0000	0
2017/07/20	IS10	17/12/2025			Interest Rate Swap	94.9373	94.9373	94.4364	94.4364	(0.528)	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
2017/07/20	IS10	16/03/2026			Interest Rate Swap	91.9507	91.9507	91.4460	91.4460	(0.549)	0.0000	0.0000	0
2017/07/20	IS10	15/06/2026			Interest Rate Swap	90.7041	90.7041	90.1994	90.1994	(0.556)	0.0000	0.0000	0
2017/07/20	IS10	21/09/2026			Interest Rate Swap	92.8624	92.8624	92.3640	92.3640	(0.537)	0.0000	0.0000	0
2017/07/20	IS10	21/12/2026			Interest Rate Swap	96.6433	96.6433	96.1566	96.1566	(0.504)	0.0000	0.0000	0
2017/07/20	IS10	15/03/2027			Interest Rate Swap	95.2264	95.2264	94.7322	94.7322	(0.519)	0.0000	0.0000	0
2017/07/20	IS10	21/06/2027			Interest Rate Swap	97.2973	97.2973	96.8056	96.8056	(0.505)	0.0000	0.0000	0
2017/07/20	IS10	20/09/2027			Interest Rate Swap	101.0164	101.0164	100.5339	100.5339	(0.478)	0.0000	0.0000	0
2017/07/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/20	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/20	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/20	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/20	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/20	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/20	JBAF	17/01/2018			Jibar Tradeable Future	7.2900	7.2900	7.0200	92.9800	(3.704)	0.0000	0.0000	0
2017/07/20	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/20	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/20	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/20	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/20	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/20	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/20	R023	03/08/2017	8.60	Put	Bond Future	3.9000	0.0039	0.3600	0.0004	(90.769)	0	0	0
2017/07/20	R023	03/08/2017			Bond Future	8.0389	102.1067	7.8874	102.7734	(1.885)	0.0000	0.0000	38,422
2017/07/20	R023	03/08/2017	8.59	Put	Bond Future	4.3700	0.0044	0.4200	0.0004	(90.389)	0	0	0
2017/07/20	R023	03/08/2017	8.60	Call	Bond Future	2,425.2800	2.4253	3,088.4400	3.0884	27.344	0	0	0
2017/07/20	R023	03/08/2017	8.58	Call	Bond Future	2,341.2300	2.3412	3,003.5100	3.0035	28.288	0	0	0
2017/07/20	R023	03/08/2017	8.59	Call	Bond Future	2,383.2400	2.3832	3,045.9900	3.0460	27.809	0	0	0
2017/07/20	R023	03/08/2017	8.58	Put	Bond Future	4.9000	0.0049	0.4800	0.0005	(90.204)	0	0	0
2017/07/20	R023	02/11/2017	8.56	Call	Bond Future	2,362.8900	2.3629	2,929.8100	2.9298	23.993	0	0	0
2017/07/20	R023	02/11/2017			Bond Future	8.0591	100.1233	7.8988	100.8026	(1.989)	0.0000	0.0000	1,440
2017/07/20	R023	02/11/2017	8.58	Call	Bond Future	2,429.7700	2.4298	3,002.0100	3.0020	23.551	0	0	0
2017/07/20	R023	02/11/2017	8.57	Call	Bond Future	2,396.1700	2.3962	2,965.7900	2.9658	23.772	0	0	0
2017/07/20	R023	02/11/2017	8.56	Put	Bond Future	276.0400	0.2760	163.6700	0.1637	(40.708)	0	0	0
2017/07/20	R023	02/11/2017	8.58	Put	Bond Future	260.7300	0.2607	153.6800	0.1537	(41.058)	0	0	0
2017/07/20	R023	02/11/2017	8.57	Put	Bond Future	268.2200	0.2682	158.5500	0.1586	(40.888)	0	0	0
2017/07/20	R023	01/02/2018			Bond Future	8.0764	102.0613	7.9067	102.7525	(2.101)	0.0000	0.0000	0
2017/07/20	R023	01/02/2018	8.32	Call	Bond Future	1,910.5900	1.9106	2,361.4000	2.3614	23.595	0	0	0
2017/07/20	R023	01/02/2018	8.33	Call	Bond Future	1,936.1100	1.9361	2,389.8300	2.3898	23.435	0	0	0
2017/07/20	R023	01/02/2018	8.31	Put	Bond Future	943.9600	0.9440	700.7000	0.7007	(25.770)	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
2017/07/20	R023	01/02/2018	8.33	Put	Bond Future	914.4400	0.9144	677.0400	0.6770	(25.961)	0	0	0
2017/07/20	R023	01/02/2018	8.32	Put	Bond Future	928.9700	0.9290	688.6600	0.6887	(25.868)	0	0	0
2017/07/20	R023	01/02/2018	8.31	Call	Bond Future	1,885.5100	1.8855	2,333.3700	2.3334	23.753	0	0	0
2017/07/20	R023	03/05/2018	8.27	Call	Bond Future	1,993.9200	1.9939	2,423.2800	2.4233	21.533	0	0	0
2017/07/20	R023	03/05/2018			Bond Future	8.0852	100.1204	7.9046	100.8264	(2.233)	0.0000	0.0000	0
2017/07/20	R023	03/05/2018	8.28	Call	Bond Future	2,016.3800	2.0164	2,448.3000	2.4483	21.421	0	0	0
2017/07/20	R023	03/05/2018	8.29	Call	Bond Future	2,039.3200	2.0393	2,473.7800	2.4738	21.304	0	0	0
2017/07/20	R023	03/05/2018	8.27	Put	Bond Future	1,277.7600	1.2778	1,001.0900	1.0011	(21.653)	0	0	0
2017/07/20	R023	03/05/2018	8.29	Put	Bond Future	1,246.0400	1.2460	974.4700	0.9745	(21.795)	0	0	0
2017/07/20	R023	03/05/2018	8.28	Put	Bond Future	1,261.6500	1.2617	987.5400	0.9875	(21.726)	0	0	0
2017/07/20	R035	03/08/2017			Bond Future	9.5944	97.8192	9.5285	98.3507	(0.687)	0.0000	0.0000	11,141
2017/07/20	R035	03/08/2017	9.50	Put	Bond Future	762.3400	0.7623	230.8700	0.2309	(69.716)	0	0	0
2017/07/20	R035	03/08/2017	9.52	Put	Bond Future	600.0700	0.6001	68.6000	0.0686	(88.568)	0	0	0
2017/07/20	R035	03/08/2017	9.51	Put	Bond Future	681.1500	0.6811	149.6800	0.1497	(78.025)	0	0	0
2017/07/20	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R035	02/11/2017			Bond Future	9.6499	95.1836	9.5819	95.7250	(0.705)	0.0000	0.0000	0
2017/07/20	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	144.7400	0.1447	100.000	0	0	0
2017/07/20	R035	02/11/2017	9.59	Put	Bond Future	476.5700	0.4766	0.0000	0.0000	(100.000)	0	0	0
2017/07/20	R035	02/11/2017	9.61	Put	Bond Future	316.9900	0.3170	0.0000	0.0000	(100.000)	0	0	0
2017/07/20	R035	02/11/2017	9.60	Put	Bond Future	396.7300	0.3967	0.0000	0.0000	(100.000)	0	0	0
2017/07/20	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	224.4800	0.2245	100.000	0	0	0
2017/07/20	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	64.9000	0.0649	100.000	0	0	0
2017/07/20	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R035	01/02/2018			Bond Future	9.7058	97.0259	9.6358	97.5766	(0.722)	0.0000	0.0000	0
2017/07/20	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R035	01/02/2018	9.75	Call	Bond Future	344.8300	0.3448	895.5100	0.8955	159.696	0	0	0
2017/07/20	R035	01/02/2018	9.73	Call	Bond Future	188.9300	0.1889	739.6100	0.7396	291.473	0	0	0
2017/07/20	R035	01/02/2018	9.74	Call	Bond Future	266.9300	0.2669	817.6100	0.8176	206.301	0	0	0
2017/07/20	R035	03/05/2018			Bond Future	9.7578	94.4158	9.6854	94.9786	(0.742)	0.0000	0.0000	0
2017/07/20	R035	03/05/2018	9.90	Call	Bond Future	1,090.7100	1.0907	1,653.5200	1.6535	51.600	0	0	0
2017/07/20	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R035	03/05/2018	9.91	Call	Bond Future	1,166.6700	1.1667	1,729.4800	1.7295	48.241	0	0	0
2017/07/20	R035	03/05/2018	9.89	Call	Bond Future	1,014.6600	1.0147	1,577.4700	1.5775	55.468	0	0	0
2017/07/20	R186	03/08/2017	9.35	Call	Bond Future	4,628.8200	4.6288	5,319.0200	5.3190	14.911	0	0	0
2017/07/20	R186	03/08/2017	8.93	Put	Bond Future	118.8500	0.1188	43.7400	0.0437	(63.197)	0	0	0
2017/07/20	R186	03/08/2017			Bond Future	8.6520	113.0552	8.5510	113.7472	(1.168)	0.0000	0.0000	137,209
2017/07/20	R186	03/08/2017	9.50	Call	Bond Future	5,587.6800	5.5877	6,279.3500	6.2793	12.378	0	0	0
2017/07/20	R186	03/08/2017	8.92	Put	Bond Future	128.1800	0.1282	47.9300	0.0479	(62.607)	0	0	0
2017/07/20	R186	03/08/2017	8.90	Call	Bond Future	1,822.5100	1.8225	2,423.1400	2.4231	32.956	0	0	0
2017/07/20	R186	03/08/2017	8.85	Put	Bond Future	211.7800	0.2118	88.1900	0.0882	(58.358)	0	0	733
2017/07/20	R186	03/08/2017	8.80	Put	Bond Future	294.3300	0.2943	131.8300	0.1318	(55.210)	0	0	7,100

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
2017/07/20	R186	03/08/2017	8.91	Call	Bond Future	1,878.7500	1.8788	2,485.0400	2.4850	32.271	0	0	0
2017/07/20	R186	03/08/2017	8.93	Call	Bond Future	1,992.8800	1.9929	2,609.7300	2.6097	30.953	0	0	0
2017/07/20	R186	03/08/2017	8.75	Call	Bond Future	1,064.7400	1.0647	1,549.0400	1.5490	45.485	0	0	0
2017/07/20	R186	03/08/2017	8.65	Put	Bond Future	686.6900	0.6867	374.4300	0.3744	(45.473)	0	0	2,500
2017/07/20	R186	03/08/2017	9.00	Put	Bond Future	67.9800	0.0680	22.3100	0.0223	(67.182)	0	0	0
2017/07/20	R186	03/08/2017	9.35	Put	Bond Future	2.1400	0.0021	0.3800	0.0004	(82.243)	0	0	733
2017/07/20	R186	03/08/2017	9.50	Put	Bond Future	0.3400	0.0003	0.0500	0.0001	(85.294)	0	0	6,500
2017/07/20	R186	03/08/2017	8.92	Call	Bond Future	1,935.5200	1.9355	2,547.2300	2.5472	31.604	0	0	0
2017/07/20	R186	03/08/2017	8.90	Put	Bond Future	148.7000	0.1487	57.3700	0.0574	(61.419)	0	0	0
2017/07/20	R186	03/08/2017	8.85	Call	Bond Future	1,550.7900	1.5508	2,119.1600	2.1192	36.650	0	0	0
2017/07/20	R186	03/08/2017	8.75	Put	Bond Future	399.4000	0.3994	191.7400	0.1917	(51.993)	0	0	3,654
2017/07/20	R186	03/08/2017	8.80	Call	Bond Future	1,297.1900	1.2972	1,826.6500	1.8266	40.816	0	0	0
2017/07/20	R186	03/08/2017	8.91	Put	Bond Future	138.1500	0.1381	52.4800	0.0525	(62.012)	0	0	0
2017/07/20	R186	03/08/2017	8.65	Call	Bond Future	672.8500	0.6728	1,052.5500	1.0525	56.432	0	0	0
2017/07/20	R186	03/08/2017	9.00	Call	Bond Future	2,407.3100	2.4073	3,053.6000	3.0536	26.847	0	0	0
2017/07/20	R186	02/11/2017	8.89	Put	Bond Future	1,228.4200	1.2284	974.4900	0.9745	(20.671)	0	0	0
2017/07/20	R186	02/11/2017	8.88	Call	Bond Future	2,513.9600	2.5140	2,961.3500	2.9613	17.796	0	0	0
2017/07/20	R186	02/11/2017			Bond Future	8.6896	115.2107	8.5843	115.9158	(1.212)	0.0000	0.0000	4,650
2017/07/20	R186	02/11/2017	8.89	Call	Bond Future	2,554.3400	2.5543	3,005.5300	3.0055	17.664	0	0	0
2017/07/20	R186	02/11/2017	8.90	Call	Bond Future	2,595.2800	2.5953	3,050.2400	3.0502	17.530	0	0	0
2017/07/20	R186	02/11/2017	9.00	Put	Bond Future	976.4900	0.9765	762.6200	0.7626	(21.902)	0	0	5,000
2017/07/20	R186	02/11/2017	8.88	Put	Bond Future	1,253.6900	1.2537	995.9600	0.9960	(20.558)	0	0	0
2017/07/20	R186	02/11/2017	8.90	Put	Bond Future	1,203.7600	1.2038	953.6000	0.9536	(20.782)	0	0	0
2017/07/20	R186	02/11/2017	9.00	Call	Bond Future	3,021.1800	3.0212	3,512.4300	3.5124	16.260	0	0	0
2017/07/20	R186	01/02/2018	8.96	Call	Bond Future	3,291.1400	3.2911	3,736.8800	3.7369	13.544	0	0	0
2017/07/20	R186	01/02/2018			Bond Future	8.7254	112.1381	8.6159	112.8554	(1.256)	0.0000	0.0000	0
2017/07/20	R186	01/02/2018	8.97	Call	Bond Future	3,329.7300	3.3297	3,778.2800	3.7783	13.471	0	0	0
2017/07/20	R186	01/02/2018	8.98	Call	Bond Future	3,368.8600	3.3689	3,820.2100	3.8202	13.398	0	0	0
2017/07/20	R186	01/02/2018	8.96	Put	Bond Future	1,776.0700	1.7761	1,504.5400	1.5045	(15.288)	0	0	0
2017/07/20	R186	01/02/2018	8.97	Put	Bond Future	1,750.6800	1.7507	1,481.9600	1.4820	(15.349)	0	0	0
2017/07/20	R186	01/02/2018	8.98	Put	Bond Future	1,725.8700	1.7259	1,459.9500	1.4600	(15.408)	0	0	0
2017/07/20	R186	03/05/2018	8.91	Put	Bond Future	2,530.7600	2.5308	2,219.4000	2.2194	(12.303)	0	0	0
2017/07/20	R186	03/05/2018			Bond Future	8.7618	114.3261	8.6472	115.0591	(1.308)	0.0000	0.0000	0
2017/07/20	R186	03/05/2018	8.93	Put	Bond Future	2,475.7200	2.4757	2,169.1800	2.1692	(12.382)	0	0	0
2017/07/20	R186	03/05/2018	8.92	Put	Bond Future	2,502.9300	2.5029	2,193.9800	2.1940	(12.344)	0	0	0
2017/07/20	R186	03/05/2018	8.91	Call	Bond Future	3,468.8500	3.4688	3,890.4000	3.8904	12.152	0	0	0
2017/07/20	R186	03/05/2018	8.92	Call	Bond Future	3,503.9500	3.5039	3,927.9100	3.9279	12.099	0	0	0
2017/07/20	R186	03/05/2018	8.93	Call	Bond Future	3,539.6300	3.5396	3,966.0000	3.9660	12.046	0	0	0
2017/07/20	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	03/08/2017			Bond Future	293.5483	293.5483	293.6774	293.6774	0.044	0.0000	0.0000	950
2017/07/20	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	03/08/2017	308.05	Put	Bond Future	14,501.7100	14.5017	14,372.6400	14.3726	(0.890)	0	0	0
2017/07/20	R197	03/08/2017	308.07	Put	Bond Future	14,521.7100	14.5217	14,392.6400	14.3926	(0.889)	0	0	0
2017/07/20	R197	03/08/2017	308.06	Put	Bond Future	14,511.7100	14.5117	14,382.6400	14.3826	(0.889)	0	0	0
2017/07/20	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	02/11/2017			Bond Future	299.2042	299.2042	299.3356	299.3356	0.044	0.0000	0.0000	1,400

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2017/07/20	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	02/11/2017	305.15	Put	Bond Future	5,945.7700	5.9458	5,814.4500	5.8145	(2.209)	0	0	0
2017/07/20	R197	02/11/2017	305.17	Put	Bond Future	5,965.7700	5.9658	5,834.4500	5.8345	(2.201)	0	0	0
2017/07/20	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	02/11/2017	305.16	Put	Bond Future	5,955.7700	5.9558	5,824.4500	5.8245	(2.205)	0	0	0
2017/07/20	R197	01/02/2018			Bond Future	298.0406	298.0406	298.1690	298.1690	0.043	0.0000	0.0000	0
2017/07/20	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	01/02/2018	301.66	Put	Bond Future	3,619.3900	3.6194	3,491.0200	3.4910	(3.547)	0	0	0
2017/07/20	R197	01/02/2018	301.68	Put	Bond Future	3,639.3900	3.6394	3,511.0200	3.5110	(3.527)	0	0	0
2017/07/20	R197	01/02/2018	301.67	Put	Bond Future	3,629.3900	3.6294	3,501.0200	3.5010	(3.537)	0	0	0
2017/07/20	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	03/05/2018			Bond Future	304.0312	304.0312	304.1676	304.1676	0.045	0.0000	0.0000	0
2017/07/20	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R197	03/05/2018	304.44	Put	Bond Future	408.8200	0.4088	272.4200	0.2724	(33.364)	0	0	0
2017/07/20	R197	03/05/2018	304.46	Put	Bond Future	428.8200	0.4288	292.4200	0.2924	(31.808)	0	0	0
2017/07/20	R197	03/05/2018	304.45	Put	Bond Future	418.8200	0.4188	282.4200	0.2824	(32.568)	0	0	0
2017/07/20	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R202	03/08/2017			Bond Future	236.5366	236.5366	235.9140	235.9140	(0.263)	0.0000	0.0000	30,581
2017/07/20	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R202	03/08/2017	258.35	Put	Bond Future	21,813.3600	21.8134	22,435.9600	22.4360	2.854	0	0	0
2017/07/20	R202	03/08/2017	258.37	Put	Bond Future	21,833.3600	21.8334	22,455.9600	22.4560	2.852	0	0	0
2017/07/20	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R202	03/08/2017	258.36	Put	Bond Future	21,823.3600	21.8234	22,445.9600	22.4460	2.853	0	0	0
2017/07/20	R202	02/11/2017			Bond Future	241.0942	241.0942	240.4592	240.4592	(0.263)	0.0000	0.0000	373
2017/07/20	R202	02/11/2017	253.89	Put	Bond Future	12,795.7700	12.7958	13,430.7700	13.4308	4.963	0	0	0
2017/07/20	R202	02/11/2017	253.91	Put	Bond Future	12,815.7700	12.8158	13,450.7700	13.4508	4.955	0	0	0
2017/07/20	R202	02/11/2017	253.90	Put	Bond Future	12,805.7700	12.8058	13,440.7700	13.4408	4.959	0	0	0
2017/07/20	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R202	01/02/2018	249.06	Put	Bond Future	6,966.5900	6.9666	7,618.3800	7.6184	9.356	0	0	0
2017/07/20	R202	01/02/2018			Bond Future	242.0934	242.0934	241.4416	241.4416	(0.269)	0.0000	0.0000	0
2017/07/20	R202	01/02/2018	249.08	Put	Bond Future	6,986.5900	6.9866	7,638.3800	7.6384	9.329	0	0	0
2017/07/20	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R202	01/02/2018	249.07	Put	Bond Future	6,976.5900	6.9766	7,628.3800	7.6284	9.343	0	0	0
2017/07/20	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R202	03/05/2018			Bond Future	246.9595	246.9595	246.2990	246.2990	(0.267)	0.0000	0.0000	0
2017/07/20	R202	03/05/2018	247.47	Put	Bond Future	510.5200	0.5105	1,171.0400	1.1710	129.382	0	0	0
2017/07/20	R202	03/05/2018	247.49	Put	Bond Future	530.5200	0.5305	1,191.0400	1.1910	124.504	0	0	0
2017/07/20	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R202	03/05/2018	247.48	Put	Bond Future	520.5200	0.5205	1,181.0400	1.1810	126.896	0	0	0
2017/07/20	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2017/07/20	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R203	03/08/2017			Bond Future	7.3561	103.3336	7.1000	103.3610	(3.482)	0.0000	0.0000	0
2017/07/20	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R203	03/08/2017	4.87	Put	Bond Future	266.1200	0.2661	238.7600	0.2388	(10.281)	0	0	0
2017/07/20	R203	03/08/2017	4.89	Put	Bond Future	263.9700	0.2640	236.6100	0.2366	(10.365)	0	0	0
2017/07/20	R203	03/08/2017	4.88	Put	Bond Future	265.0400	0.2650	237.6800	0.2377	(10.323)	0	0	0
2017/07/20	R204	03/08/2017	7.77	Put	Bond Future	1.0800	0.0011	0.0100	0.0000	(99.074)	0	0	0
2017/07/20	R204	03/08/2017			Bond Future	7.3999	101.8029	7.1893	102.0747	(2.846)	0.0000	0.0000	42,165
2017/07/20	R204	03/08/2017	7.76	Put	Bond Future	1.2600	0.0013	0.0100	0.0000	(99.206)	0	0	0
2017/07/20	R204	03/08/2017	7.75	Call	Bond Future	451.0400	0.4510	721.3300	0.7213	59.926	0	0	0
2017/07/20	R204	03/08/2017	7.76	Call	Bond Future	463.6200	0.4636	734.1300	0.7341	58.347	0	0	0
2017/07/20	R204	03/08/2017	7.77	Call	Bond Future	476.2300	0.4762	746.9200	0.7469	56.840	0	0	0
2017/07/20	R204	03/08/2017	7.75	Put	Bond Future	1.4800	0.0015	0.0100	0.0000	(99.324)	0	0	0
2017/07/20	R204	02/11/2017	7.76	Put	Bond Future	7.9400	0.0079	0.6600	0.0007	(91.688)	0	0	0
2017/07/20	R204	02/11/2017			Bond Future	7.3200	103.7439	7.0604	104.0207	(3.546)	0.0000	0.0000	0
2017/07/20	R204	02/11/2017	7.75	Put	Bond Future	8.5400	0.0085	0.7200	0.0007	(91.569)	0	0	0
2017/07/20	R204	02/11/2017	7.76	Call	Bond Future	474.6900	0.4747	744.2500	0.7442	56.787	0	0	0
2017/07/20	R204	02/11/2017	7.74	Call	Bond Future	454.8600	0.4549	723.2400	0.7232	59.003	0	0	0
2017/07/20	R204	02/11/2017	7.75	Call	Bond Future	464.7200	0.4647	733.7400	0.7337	57.889	0	0	0
2017/07/20	R204	02/11/2017	7.74	Put	Bond Future	9.2600	0.0093	0.8000	0.0008	(91.361)	0	0	0
2017/07/20	R204	01/02/2018	7.27	Call	Bond Future	252.4200	0.2524	439.9800	0.4400	74.305	0	0	0
2017/07/20	R204	01/02/2018			Bond Future	7.1657	101.7119	6.8306	101.9928	(4.676)	0.0000	0.0000	0
2017/07/20	R204	01/02/2018	7.25	Call	Bond Future	242.7700	0.2428	427.1000	0.4271	75.928	0	0	0
2017/07/20	R204	01/02/2018	7.26	Call	Bond Future	247.4300	0.2474	433.4000	0.4334	75.161	0	0	0
2017/07/20	R204	01/02/2018	7.25	Put	Bond Future	172.3000	0.1723	75.7700	0.0758	(56.024)	0	0	0
2017/07/20	R204	01/02/2018	7.27	Put	Bond Future	165.2400	0.1652	71.9400	0.0719	(56.463)	0	0	0
2017/07/20	R204	01/02/2018	7.26	Put	Bond Future	168.6000	0.1686	73.7100	0.0737	(56.281)	0	0	0
2017/07/20	R204	03/05/2018	7.10	Put	Bond Future	125.2000	0.1252	45.8100	0.0458	(63.411)	0	0	0
2017/07/20	R204	03/05/2018			Bond Future	6.8692	103.6966	6.3933	103.9844	(6.928)	0.0000	0.0000	0
2017/07/20	R204	03/05/2018	7.09	Put	Bond Future	127.1700	0.1272	46.6700	0.0467	(63.301)	0	0	0
2017/07/20	R204	03/05/2018	7.10	Call	Bond Future	264.2900	0.2643	472.7200	0.4727	78.864	0	0	0
2017/07/20	R204	03/05/2018	7.08	Call	Bond Future	256.2200	0.2562	462.4100	0.4624	80.474	0	0	0
2017/07/20	R204	03/05/2018	7.09	Call	Bond Future	260.2400	0.2602	467.5600	0.4676	79.665	0	0	0
2017/07/20	R204	03/05/2018	7.08	Put	Bond Future	129.1700	0.1292	47.5400	0.0475	(63.196)	0	0	0
2017/07/20	R207	03/08/2017	8.19	Call	Bond Future	1,473.2300	1.4732	1,861.9500	1.8619	26.386	0	0	51
2017/07/20	R207	03/08/2017			Bond Future	7.5082	99.9003	7.3304	100.2891	(2.368)	0.0000	0.0000	46,581
2017/07/20	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R207	03/08/2017	8.19	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/07/20	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R207	03/08/2017	8.41	Call	Bond Future	1,942.7200	1.9427	2,331.4500	2.3315	20.010	0	0	0
2017/07/20	R207	03/08/2017	8.39	Call	Bond Future	1,900.1600	1.9002	2,288.8900	2.2889	20.458	0	0	0
2017/07/20	R207	03/08/2017	8.40	Call	Bond Future	1,921.4400	1.9214	2,310.1700	2.3102	20.231	0	0	0
2017/07/20	R207	02/11/2017			Bond Future	7.4743	101.8050	7.2748	102.2011	(2.669)	0.0000	0.0000	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
2017/07/20	R207	02/11/2017	8.03	Put	Bond Future	33.2300	0.0332	10.3500	0.0103	(68.853)	0	0	0
2017/07/20	R207	02/11/2017	8.05	Put	Bond Future	30.1400	0.0301	9.2400	0.0092	(69.343)	0	0	0
2017/07/20	R207	02/11/2017	8.03	Call	Bond Future	1,126.1500	1.1261	1,499.3100	1.4993	33.136	0	0	0
2017/07/20	R207	02/11/2017	8.04	Put	Bond Future	31.6100	0.0316	9.7700	0.0098	(69.092)	0	0	0
2017/07/20	R207	02/11/2017	8.04	Call	Bond Future	1,144.0600	1.1441	1,518.2600	1.5183	32.708	0	0	0
2017/07/20	R207	02/11/2017	8.05	Call	Bond Future	1,162.1100	1.1621	1,537.2500	1.5372	32.281	0	0	0
2017/07/20	R207	01/02/2018			Bond Future	7.4189	100.1336	7.1926	100.5360	(3.051)	0.0000	0.0000	0
2017/07/20	R207	01/02/2018	7.60	Put	Bond Future	312.3900	0.3124	181.6300	0.1816	(41.858)	0	0	0
2017/07/20	R207	01/02/2018	7.62	Put	Bond Future	299.3400	0.2993	172.9300	0.1729	(42.230)	0	0	0
2017/07/20	R207	01/02/2018	7.60	Call	Bond Future	632.8000	0.6328	904.4200	0.9044	42.924	0	0	0
2017/07/20	R207	01/02/2018	7.61	Put	Bond Future	305.8100	0.3058	177.2400	0.1772	(42.042)	0	0	0
2017/07/20	R207	01/02/2018	7.61	Call	Bond Future	643.8700	0.6439	917.6800	0.9177	42.526	0	0	0
2017/07/20	R207	01/02/2018	7.62	Call	Bond Future	655.0500	0.6550	931.0200	0.9310	42.130	0	0	0
2017/07/20	R207	03/05/2018	7.57	Call	Bond Future	699.0100	0.6990	972.3000	0.9723	39.097	0	0	0
2017/07/20	R207	03/05/2018			Bond Future	7.3527	102.0874	7.0897	102.4991	(3.577)	0.0000	0.0000	0
2017/07/20	R207	03/05/2018	7.58	Call	Bond Future	709.0900	0.7091	984.1000	0.9841	38.784	0	0	0
2017/07/20	R207	03/05/2018	7.56	Put	Bond Future	366.5100	0.3665	226.3400	0.2263	(38.245)	0	0	0
2017/07/20	R207	03/05/2018	7.58	Put	Bond Future	355.1700	0.3552	218.4900	0.2185	(38.483)	0	0	0
2017/07/20	R207	03/05/2018	7.56	Call	Bond Future	689.3500	0.6894	960.8700	0.9609	39.388	0	0	0
2017/07/20	R207	03/05/2018	7.57	Put	Bond Future	360.6300	0.3606	222.2300	0.2222	(38.377)	0	0	0
2017/07/20	R208	03/08/2017	8.32	Call	Bond Future	2,063.2200	2.0632	2,547.4900	2.5475	23.472	0	0	0
2017/07/20	R208	03/08/2017			Bond Future	7.6409	99.5961	7.4840	100.0805	(2.053)	0.0000	0.0000	36,906
2017/07/20	R208	03/08/2017	8.30	Call	Bond Future	2,003.2600	2.0033	2,487.5000	2.4875	24.173	0	0	0
2017/07/20	R208	03/08/2017	8.31	Call	Bond Future	2,033.2500	2.0332	2,517.5000	2.5175	23.817	0	0	0
2017/07/20	R208	03/08/2017	8.30	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/07/20	R208	03/08/2017	8.32	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/07/20	R208	03/08/2017	8.31	Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/07/20	R208	02/11/2017	8.18	Put	Bond Future	83.7400	0.0837	37.9000	0.0379	(54.741)	0	0	0
2017/07/20	R208	02/11/2017			Bond Future	7.6340	98.0932	7.4642	98.5867	(2.225)	0.0000	0.0000	0
2017/07/20	R208	02/11/2017	8.20	Put	Bond Future	77.1500	0.0771	34.5400	0.0345	(55.230)	0	0	0
2017/07/20	R208	02/11/2017	8.18	Call	Bond Future	1,649.6400	1.6496	2,097.2700	2.0973	27.135	0	0	0
2017/07/20	R208	02/11/2017	8.19	Put	Bond Future	80.3300	0.0803	36.1600	0.0362	(54.986)	0	0	0
2017/07/20	R208	02/11/2017	8.19	Call	Bond Future	1,674.6300	1.6746	2,123.9300	2.1239	26.830	0	0	0
2017/07/20	R208	02/11/2017	8.20	Call	Bond Future	1,699.8300	1.6998	2,150.6900	2.1507	26.524	0	0	0
2017/07/20	R208	01/02/2018	7.85	Put	Bond Future	483.9900	0.4840	322.3200	0.3223	(33.404)	0	0	0
2017/07/20	R208	01/02/2018			Bond Future	7.6178	99.9918	7.4334	100.4936	(2.421)	0.0000	0.0000	0
2017/07/20	R208	01/02/2018	7.84	Put	Bond Future	493.5700	0.4936	329.4000	0.3294	(33.262)	0	0	0
2017/07/20	R208	01/02/2018	7.85	Call	Bond Future	1,111.3300	1.1113	1,451.4100	1.4514	30.601	0	0	0
2017/07/20	R208	01/02/2018	7.83	Call	Bond Future	1,076.8000	1.0768	1,411.8700	1.4119	31.117	0	0	0
2017/07/20	R208	01/02/2018	7.84	Call	Bond Future	1,094.0000	1.0940	1,431.5800	1.4316	30.857	0	0	0
2017/07/20	R208	01/02/2018	7.83	Put	Bond Future	503.2900	0.5033	336.6100	0.3366	(33.118)	0	0	0
2017/07/20	R208	03/05/2018			Bond Future	7.5909	98.5405	7.3883	99.0535	(2.669)	0.0000	0.0000	0
2017/07/20	R208	03/05/2018	7.77	Put	Bond Future	665.8000	0.6658	474.8900	0.4749	(28.674)	0	0	0
2017/07/20	R208	03/05/2018	7.79	Put	Bond Future	646.5200	0.6465	459.9100	0.4599	(28.864)	0	0	0
2017/07/20	R208	03/05/2018	7.78	Put	Bond Future	655.9300	0.6559	467.1900	0.4672	(28.774)	0	0	0
2017/07/20	R208	03/05/2018	7.77	Call	Bond Future	1,116.5700	1.1166	1,438.6200	1.4386	28.843	0	0	0
2017/07/20	R208	03/05/2018	7.78	Call	Bond Future	1,131.7900	1.1318	1,456.0100	1.4560	28.647	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
2017/07/20	R208	03/05/2018	7.79	Call	Bond Future	1,147.4600	1.1475	1,473.8100	1.4738	28.441	0	0	0
2017/07/20	R209	03/08/2017			Bond Future	9.5636	73.6277	9.4977	74.0721	(0.689)	0.0000	0.0000	74,564
2017/07/20	R209	03/08/2017	9.44	Call	Bond Future	398.5200	0.3985	540.8600	0.5409	35.717	0	0	0
2017/07/20	R209	03/08/2017	9.43	Put	Bond Future	1,282.3900	1.2824	974.3700	0.9744	(24.019)	0	0	0
2017/07/20	R209	03/08/2017	9.45	Put	Bond Future	1,190.3500	1.1903	894.2600	0.8943	(24.874)	0	0	0
2017/07/20	R209	03/08/2017	9.44	Put	Bond Future	1,235.8800	1.2359	933.7800	0.9338	(24.444)	0	0	0
2017/07/20	R209	03/08/2017	9.45	Call	Bond Future	421.3000	0.4213	569.6500	0.5697	35.212	0	0	0
2017/07/20	R209	03/08/2017	9.43	Call	Bond Future	376.6100	0.3766	513.0300	0.5130	36.223	0	0	0
2017/07/20	R209	02/11/2017	9.52	Put	Bond Future	2,358.1500	2.3581	2,114.6500	2.1147	(10.326)	0	0	0
2017/07/20	R209	02/11/2017	9.75	Call	Bond Future	2,520.5900	2.5206	2,783.7700	2.7838	10.441	0	0	0
2017/07/20	R209	02/11/2017	8.30	Put	Bond Future	9,667.6800	9.6677	9,231.3800	9.2314	(4.513)	0	0	0
2017/07/20	R209	02/11/2017			Bond Future	9.6122	71.8816	9.5445	72.3344	(0.705)	0.0000	0.0000	800
2017/07/20	R209	02/11/2017	9.54	Put	Bond Future	2,285.0200	2.2850	2,046.2800	2.0463	(10.448)	0	0	0
2017/07/20	R209	02/11/2017	10.00	Call	Bond Future	3,530.7300	3.5307	3,847.0600	3.8471	8.959	0	0	0
2017/07/20	R209	02/11/2017	9.75	Put	Bond Future	1,612.2400	1.6122	1,422.5600	1.4226	(11.765)	0	0	6,500
2017/07/20	R209	02/11/2017	9.53	Put	Bond Future	2,321.3900	2.3214	2,080.2600	2.0803	(10.387)	0	0	0
2017/07/20	R209	02/11/2017	9.00	Put	Bond Future	4,834.3200	4.8343	4,476.4900	4.4765	(7.402)	0	0	0
2017/07/20	R209	02/11/2017	9.54	Call	Bond Future	1,802.2500	1.8022	2,016.3700	2.0164	11.881	0	0	0
2017/07/20	R209	02/11/2017	10.60	Put	Bond Future	295.2800	0.2953	244.6800	0.2447	(17.136)	0	0	1,300
2017/07/20	R209	02/11/2017	9.52	Call	Bond Future	1,740.7500	1.7407	1,950.1100	1.9501	12.027	0	0	0
2017/07/20	R209	02/11/2017	10.00	Put	Bond Future	1,018.5800	1.0186	882.0500	0.8820	(13.404)	0	0	3,360
2017/07/20	R209	02/11/2017	9.00	Call	Bond Future	579.9600	0.5800	674.9900	0.6750	16.386	0	0	4,100
2017/07/20	R209	02/11/2017	8.30	Call	Bond Future	72.9100	0.0729	89.4700	0.0895	22.713	0	0	2,800
2017/07/20	R209	02/11/2017	10.60	Call	Bond Future	6,437.5200	6.4375	6,839.7800	6.8398	6.249	0	0	0
2017/07/20	R209	02/11/2017	9.53	Call	Bond Future	1,771.3500	1.7713	1,983.0800	1.9831	11.953	0	0	0
2017/07/20	R209	01/02/2018	9.72	Call	Bond Future	2,955.6800	2.9557	3,204.2300	3.2042	8.409	0	0	0
2017/07/20	R209	01/02/2018	9.73	Call	Bond Future	2,990.0100	2.9900	3,240.3000	3.2403	8.371	0	0	0
2017/07/20	R209	01/02/2018			Bond Future	9.6599	73.2729	9.5904	73.7335	(0.720)	0.0000	0.0000	0
2017/07/20	R209	01/02/2018	9.71	Call	Bond Future	2,921.7600	2.9218	3,168.5800	3.1686	8.448	0	0	0
2017/07/20	R209	01/02/2018	9.71	Put	Bond Future	2,592.6400	2.5926	2,378.8100	2.3788	(8.248)	0	0	0
2017/07/20	R209	01/02/2018	9.73	Put	Bond Future	2,530.1200	2.5301	2,319.7600	2.3198	(8.314)	0	0	0
2017/07/20	R209	01/02/2018	9.72	Put	Bond Future	2,561.1300	2.5611	2,349.0300	2.3490	(8.282)	0	0	0
2017/07/20	R209	03/05/2018	9.85	Put	Bond Future	2,908.3500	2.9083	2,703.9700	2.7040	(7.027)	0	0	0
2017/07/20	R209	03/05/2018			Bond Future	9.7072	71.5521	9.6355	72.0228	(0.739)	0.0000	0.0000	0
2017/07/20	R209	03/05/2018	9.86	Call	Bond Future	3,867.2600	3.8673	4,134.9700	4.1350	6.922	0	0	0
2017/07/20	R209	03/05/2018	9.84	Call	Bond Future	3,797.6100	3.7976	4,062.4900	4.0625	6.975	0	0	0
2017/07/20	R209	03/05/2018	9.85	Call	Bond Future	3,832.3600	3.8324	4,098.6600	4.0987	6.949	0	0	0
2017/07/20	R209	03/05/2018	9.84	Put	Bond Future	2,937.7000	2.9377	2,731.9000	2.7319	(7.005)	0	0	0
2017/07/20	R209	03/05/2018	9.86	Put	Bond Future	2,879.2400	2.8792	2,676.2700	2.6763	(7.049)	0	0	0
2017/07/20	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	03/08/2017	196.29	Put	Bond Future	11,205.6900	11.2057	11,225.3900	11.2254	0.176	0	0	0
2017/07/20	R210	03/08/2017			Bond Future	185.0843	185.0843	185.0646	185.0646	(0.011)	0.0000	0.0000	1,675
2017/07/20	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	03/08/2017	196.28	Put	Bond Future	11,195.6900	11.1957	11,215.3900	11.2154	0.176	0	0	0
2017/07/20	R210	03/08/2017	196.30	Put	Bond Future	11,215.6900	11.2157	11,235.3900	11.2354	0.176	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
2017/07/20	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	02/11/2017	192.08	Put	Bond Future	5,829.1500	5.8291	5,849.5300	5.8495	0.350	0	0	0
2017/07/20	R210	02/11/2017			Bond Future	186.2508	186.2508	186.2305	186.2305	(0.011)	0.0000	0.0000	699
2017/07/20	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	02/11/2017	192.07	Put	Bond Future	5,819.1500	5.8191	5,839.5300	5.8395	0.350	0	0	0
2017/07/20	R210	02/11/2017	192.09	Put	Bond Future	5,839.1500	5.8391	5,859.5300	5.8595	0.349	0	0	0
2017/07/20	R210	01/02/2018			Bond Future	189.9169	189.9169	189.8926	189.8926	(0.013)	0.0000	0.0000	0
2017/07/20	R210	01/02/2018	192.36	Put	Bond Future	2,443.1100	2.4431	2,467.3600	2.4674	0.993	0	0	0
2017/07/20	R210	01/02/2018	192.38	Put	Bond Future	2,463.1100	2.4631	2,487.3600	2.4874	0.985	0	0	0
2017/07/20	R210	01/02/2018	192.37	Put	Bond Future	2,453.1100	2.4531	2,477.3600	2.4774	0.989	0	0	0
2017/07/20	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	03/05/2018			Bond Future	191.2845	191.2845	191.2632	191.2632	(0.011)	0.0000	0.0000	0
2017/07/20	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	03/05/2018	191.44	Put	Bond Future	155.5300	0.1555	176.7600	0.1768	13.650	0	0	0
2017/07/20	R210	03/05/2018	191.46	Put	Bond Future	175.5300	0.1755	196.7600	0.1968	12.095	0	0	0
2017/07/20	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R210	03/05/2018	191.45	Put	Bond Future	165.5300	0.1655	186.7600	0.1868	12.825	0	0	0
2017/07/20	R212	03/08/2017			Bond Future	147.4448	147.4448	147.4296	147.4296	(0.010)	0.0000	0.0000	3,258
2017/07/20	R212	03/08/2017	153.34	Put	Bond Future	5,895.1900	5.8952	5,910.3900	5.9104	0.258	0	0	0
2017/07/20	R212	03/08/2017	153.36	Put	Bond Future	5,915.1900	5.9152	5,930.3900	5.9304	0.257	0	0	0
2017/07/20	R212	03/08/2017	153.35	Put	Bond Future	5,905.1900	5.9052	5,920.3900	5.9204	0.257	0	0	0
2017/07/20	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R212	02/11/2017			Bond Future	150.2857	150.2857	150.2701	150.2701	(0.010)	0.0000	0.0000	1,600
2017/07/20	R212	02/11/2017	152.40	Put	Bond Future	2,114.2600	2.1143	2,129.9000	2.1299	0.740	0	0	0
2017/07/20	R212	02/11/2017	152.42	Put	Bond Future	2,134.2600	2.1343	2,149.9000	2.1499	0.733	0	0	0
2017/07/20	R212	02/11/2017	152.41	Put	Bond Future	2,124.2600	2.1243	2,139.9000	2.1399	0.736	0	0	0
2017/07/20	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R212	01/02/2018	154.71	Put	Bond Future	3,526.3100	3.5263	3,545.0900	3.5451	0.533	0	0	0
2017/07/20	R212	01/02/2018			Bond Future	151.1837	151.1837	151.1649	151.1649	(0.012)	0.0000	0.0000	0
2017/07/20	R212	01/02/2018	154.70	Put	Bond Future	3,516.3100	3.5163	3,535.0900	3.5351	0.534	0	0	0
2017/07/20	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R212	01/02/2018	154.69	Put	Bond Future	3,506.3100	3.5063	3,525.0900	3.5251	0.536	0	0	0
2017/07/20	R212	03/05/2018			Bond Future	154.2224	154.2224	154.2061	154.2061	(0.011)	0.0000	0.0000	0
2017/07/20	R212	03/05/2018	154.28	Put	Bond Future	57.6000	0.0576	73.9300	0.0739	28.351	0	0	0
2017/07/20	R212	03/05/2018	154.30	Put	Bond Future	77.6000	0.0776	93.9300	0.0939	21.044	0	0	0
2017/07/20	R212	03/05/2018	154.29	Put	Bond Future	67.6000	0.0676	83.9300	0.0839	24.157	0	0	0
2017/07/20	R212	03/05/2018	154.30	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
2017/07/20	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/20	R213	03/08/2017	9.33	Put	Bond Future	544.7500	0.5448	310.3200	0.3103	(43.034)	0	0	0
2017/07/20	R213	03/08/2017			Bond Future	9.2733	85.7090	9.1823	86.3208	(0.981)	0.0000	0.0000	63,820
2017/07/20	R213	03/08/2017	9.35	Put	Bond Future	491.4300	0.4914	274.2300	0.2742	(44.198)	0	0	0
2017/07/20	R213	03/08/2017	9.33	Call	Bond Future	922.9200	0.9229	1,300.2200	1.3002	40.881	0	0	0
2017/07/20	R213	03/08/2017	9.34	Put	Bond Future	517.6000	0.5176	291.8500	0.2918	(43.615)	0	0	0
2017/07/20	R213	03/08/2017	9.34	Call	Bond Future	962.2000	0.9622	1,348.1800	1.3482	40.114	0	0	0
2017/07/20	R213	03/08/2017	9.35	Call	Bond Future	1,002.4000	1.0024	1,396.9300	1.3969	39.359	0	0	0
2017/07/20	R213	02/11/2017	9.36	Put	Bond Future	1,818.6300	1.8186	1,533.6200	1.5336	(15.672)	0	0	0
2017/07/20	R213	02/11/2017			Bond Future	9.3220	83.7933	9.2281	84.4167	(1.007)	0.0000	0.0000	0
2017/07/20	R213	02/11/2017	9.35	Put	Bond Future	1,850.2300	1.8502	1,561.8600	1.5619	(15.586)	0	0	0
2017/07/20	R213	02/11/2017	9.36	Call	Bond Future	2,068.7900	2.0688	2,407.1400	2.4071	16.355	0	0	0
2017/07/20	R213	02/11/2017	9.34	Call	Bond Future	2,000.7000	2.0007	2,332.3400	2.3323	16.576	0	0	0
2017/07/20	R213	02/11/2017	9.35	Call	Bond Future	2,034.5900	2.0346	2,369.5800	2.3696	16.465	0	0	0
2017/07/20	R213	02/11/2017	9.34	Put	Bond Future	1,882.2100	1.8822	1,590.4900	1.5905	(15.499)	0	0	0
2017/07/20	R213	01/02/2018	9.42	Call	Bond Future	2,803.4900	2.8035	3,147.9400	3.1479	12.286	0	0	0
2017/07/20	R213	01/02/2018			Bond Future	9.3709	85.4152	9.2741	86.0495	(1.033)	0.0000	0.0000	0
2017/07/20	R213	01/02/2018	9.43	Call	Bond Future	2,837.2400	2.8372	3,184.1600	3.1842	12.227	0	0	0
2017/07/20	R213	01/02/2018	9.41	Put	Bond Future	2,515.7100	2.5157	2,223.3800	2.2234	(11.620)	0	0	0
2017/07/20	R213	01/02/2018	9.43	Put	Bond Future	2,453.6100	2.4536	2,166.2100	2.1662	(11.713)	0	0	0
2017/07/20	R213	01/02/2018	9.41	Call	Bond Future	2,769.7000	2.7697	3,111.6900	3.1117	12.348	0	0	0
2017/07/20	R213	01/02/2018	9.42	Put	Bond Future	2,484.6400	2.4846	2,194.7700	2.1948	(11.666)	0	0	0
2017/07/20	R213	03/05/2018	9.56	Call	Bond Future	3,686.3500	3.6863	4,056.9400	4.0569	10.053	0	0	0
2017/07/20	R213	03/05/2018	9.57	Put	Bond Future	2,736.8100	2.7368	2,461.4500	2.4615	(10.061)	0	0	0
2017/07/20	R213	03/05/2018			Bond Future	9.4157	83.5300	9.3156	84.1779	(1.064)	0.0000	0.0000	0
2017/07/20	R213	03/05/2018	9.57	Call	Bond Future	3,721.2400	3.7212	4,093.8300	4.0938	10.013	0	0	0
2017/07/20	R213	03/05/2018	9.58	Call	Bond Future	3,756.2900	3.7563	4,130.8800	4.1309	9.972	0	0	0
2017/07/20	R213	03/05/2018	9.56	Put	Bond Future	2,765.2500	2.7652	2,487.8900	2.4879	(10.030)	0	0	0
2017/07/20	R213	03/05/2018	9.58	Put	Bond Future	2,708.6100	2.7086	2,435.2500	2.4353	(10.092)	0	0	0
2017/07/20	R214	03/08/2017	9.51	Call	Bond Future	243.9200	0.2439	320.6400	0.3206	31.453	0	0	0
2017/07/20	R214	03/08/2017			Bond Future	9.7237	73.2217	9.6679	73.6106	(0.574)	0.0000	0.0000	37,026
2017/07/20	R214	03/08/2017	9.52	Call	Bond Future	260.0100	0.2600	340.9100	0.3409	31.114	0	0	0
2017/07/20	R214	03/08/2017	9.53	Call	Bond Future	276.8800	0.2769	362.0700	0.3621	30.768	0	0	0
2017/07/20	R214	03/08/2017	9.51	Put	Bond Future	1,752.0300	1.7520	1,439.8600	1.4399	(17.818)	0	0	0
2017/07/20	R214	03/08/2017	9.53	Put	Bond Future	1,641.6100	1.6416	1,337.9100	1.3379	(18.500)	0	0	0
2017/07/20	R214	03/08/2017	9.52	Put	Bond Future	1,696.3700	1.6964	1,388.3800	1.3884	(18.156)	0	0	0
2017/07/20	R214	02/11/2017	9.60	Call	Bond Future	1,601.9300	1.6019	1,766.1900	1.7662	10.254	0	0	0
2017/07/20	R214	02/11/2017			Bond Future	9.7748	71.3215	9.7174	71.7178	(0.587)	0.0000	0.0000	0
2017/07/20	R214	02/11/2017	9.58	Call	Bond Future	1,544.7200	1.5447	1,704.9500	1.7050	10.373	0	0	0
2017/07/20	R214	02/11/2017	9.59	Call	Bond Future	1,573.1700	1.5732	1,735.4100	1.7354	10.313	0	0	0
2017/07/20	R214	02/11/2017	9.58	Put	Bond Future	2,905.0500	2.9050	2,669.0200	2.6690	(8.125)	0	0	0
2017/07/20	R214	02/11/2017	9.60	Put	Bond Future	2,820.6500	2.8206	2,588.6500	2.5887	(8.225)	0	0	0
2017/07/20	R214	02/11/2017	9.59	Put	Bond Future	2,862.6400	2.8626	2,628.6200	2.6286	(8.175)	0	0	0
2017/07/20	R214	01/02/2018			Bond Future	9.8262	72.7020	9.7673	73.1050	(0.599)	0.0000	0.0000	0
2017/07/20	R214	01/02/2018	9.82	Put	Bond Future	2,897.8100	2.8978	2,700.4900	2.7005	(6.809)	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
2017/07/20	R214	01/02/2018	9.84	Put	Bond Future	2,829.8000		2.8298	2,635.5100	2.6355	(6.866)	0	0	0
2017/07/20	R214	01/02/2018	9.83	Put	Bond Future	2,863.6500		2.8637	2,667.8500	2.6679	(6.837)	0	0	0
2017/07/20	R214	01/02/2018	9.84	Call	Bond Future	2,923.7500		2.9238	3,132.4700	3.1325	7.139	0	0	0
2017/07/20	R214	01/02/2018	9.82	Call	Bond Future	2,855.6300		2.8556	3,061.3200	3.0613	7.203	0	0	0
2017/07/20	R214	01/02/2018	9.83	Call	Bond Future	2,889.5900		2.8896	3,096.8000	3.0968	7.171	0	0	0
2017/07/20	R214	03/05/2018			Bond Future	9.8738		70.8223	9.8131	71.2343	(0.615)	0.0000	0.0000	0
2017/07/20	R214	03/05/2018	9.98	Call	Bond Future	3,905.0200		3.9050	4,132.0300	4.1320	5.813	0	0	0
2017/07/20	R214	03/05/2018	9.97	Put	Bond Future	3,225.2800		3.2253	3,039.1700	3.0392	(5.770)	0	0	0
2017/07/20	R214	03/05/2018	9.99	Put	Bond Future	3,162.7500		3.1627	2,979.0800	2.9791	(5.807)	0	0	0
2017/07/20	R214	03/05/2018	9.98	Put	Bond Future	3,193.8900		3.1939	3,009.0000	3.0090	(5.789)	0	0	0
2017/07/20	R214	03/05/2018	9.99	Call	Bond Future	3,940.2400		3.9402	4,168.4700	4.1685	5.792	0	0	0
2017/07/20	R214	03/05/2018	9.97	Call	Bond Future	3,869.9400		3.8699	4,095.7300	4.0957	5.834	0	0	0
2017/07/20	R248	03/08/2017			Bond Future	9.7991		93.6860	9.7382	94.2240	(0.621)	0.0000	0.0000	77,388
2017/07/20	R248	03/08/2017	9.57	Call	Bond Future	314.4100		0.3144	419.5500	0.4195	33.440	0	0	0
2017/07/20	R248	03/08/2017	9.56	Put	Bond Future	2,441.5700		2.4416	2,003.4100	2.0034	(17.946)	0	0	0
2017/07/20	R248	03/08/2017	9.58	Put	Bond Future	2,297.5600		2.2976	1,870.1900	1.8702	(18.601)	0	0	0
2017/07/20	R248	03/08/2017	9.57	Put	Bond Future	2,369.0000		2.3690	1,936.1500	1.9362	(18.271)	0	0	0
2017/07/20	R248	03/08/2017	9.58	Call	Bond Future	334.3900		0.3344	445.0100	0.4450	33.081	0	0	0
2017/07/20	R248	03/08/2017	9.56	Call	Bond Future	295.4000		0.2954	395.2300	0.3952	33.795	0	0	0
2017/07/20	R248	02/11/2017	9.66	Put	Bond Future	3,740.2400		3.7402	3,417.2300	3.4172	(8.636)	0	0	0
2017/07/20	R248	02/11/2017			Bond Future	9.8525		91.0350	9.7899	91.5831	(0.636)	0.0000	0.0000	226
2017/07/20	R248	02/11/2017	9.65	Put	Bond Future	3,794.2800		3.7943	3,468.5500	3.4686	(8.585)	0	0	0
2017/07/20	R248	02/11/2017	9.64	Call	Bond Future	1,964.9000		1.9649	2,184.5600	2.1846	11.179	0	0	0
2017/07/20	R248	02/11/2017	9.65	Call	Bond Future	2,000.3400		2.0003	2,222.7200	2.2227	11.117	0	0	0
2017/07/20	R248	02/11/2017	9.66	Call	Bond Future	2,036.3600		2.0364	2,261.4600	2.2615	11.054	0	0	0
2017/07/20	R248	02/11/2017	9.64	Put	Bond Future	3,849.0600		3.8491	3,520.6100	3.5206	(8.533)	0	0	0
2017/07/20	R248	01/02/2018	9.89	Call	Bond Future	3,720.8200		3.7208	4,004.4900	4.0045	7.624	0	0	0
2017/07/20	R248	01/02/2018	9.90	Put	Bond Future	3,818.2900		3.8183	3,546.5000	3.5465	(7.118)	0	0	0
2017/07/20	R248	01/02/2018			Bond Future	9.9064		92.7971	9.8420	93.3545	(0.650)	0.0000	0.0000	0
2017/07/20	R248	01/02/2018	9.90	Call	Bond Future	3,763.4900		3.7635	4,049.1700	4.0492	7.591	0	0	0
2017/07/20	R248	01/02/2018	9.91	Call	Bond Future	3,806.3900		3.8064	4,094.0800	4.0941	7.558	0	0	0
2017/07/20	R248	01/02/2018	9.89	Put	Bond Future	3,861.9200		3.8619	3,588.1200	3.5881	(7.090)	0	0	0
2017/07/20	R248	01/02/2018	9.91	Put	Bond Future	3,775.0500		3.7750	3,505.2700	3.5053	(7.146)	0	0	0
2017/07/20	R248	03/05/2018	10.05	Put	Bond Future	4,205.3500		4.2054	3,948.1800	3.9482	(6.115)	0	0	0
2017/07/20	R248	03/05/2018			Bond Future	9.9564		90.1677	9.8900	90.7375	(0.667)	0.0000	0.0000	0
2017/07/20	R248	03/05/2018	10.07	Put	Bond Future	4,126.1100		4.1261	3,872.2400	3.8722	(6.153)	0	0	0
2017/07/20	R248	03/05/2018	10.05	Call	Bond Future	4,997.5300		4.9975	5,310.1000	5.3101	6.254	0	0	0
2017/07/20	R248	03/05/2018	10.06	Put	Bond Future	4,165.5700		4.1656	3,910.0600	3.9101	(6.134)	0	0	0
2017/07/20	R248	03/05/2018	10.06	Call	Bond Future	5,041.6500		5.0417	5,355.8800	5.3559	6.233	0	0	0
2017/07/20	R248	03/05/2018	10.07	Call	Bond Future	5,085.9500		5.0860	5,401.8200	5.4018	6.211	0	0	0

Total

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