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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/05/2017 TO 09/05/2017

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	2025	04/05/2017			Bond Future	128.2758	128.2758	128.2758	128.2758	0.000	0.0000	0.0000	0
2017/05/09	2025	03/08/2017			Bond Future	129.4504	129.4504	129.4772	129.4772	0.021	0.0000	0.0000	2,414
2017/05/09	2025	03/08/2017	133.96	Put	Bond Future	4,509.5800	4.5096	4,482.8200	4.4828	(0.593)	0	0	0
2017/05/09	2025	03/08/2017	133.98	Put	Bond Future	4,529.5800	4.5296	4,502.8200	4.5028	(0.591)	0	0	0
2017/05/09	2025	03/08/2017	133.97	Put	Bond Future	4,519.5800	4.5196	4,492.8200	4.4928	(0.592)	0	0	0
2017/05/09	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2025	02/11/2017			Bond Future	131.9642	131.9642	131.9903	131.9903	0.020	0.0000	0.0000	0
2017/05/09	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2025	02/11/2017	132.96	Put	Bond Future	995.8200	0.9958	969.6800	0.9697	(2.625)	0	0	0
2017/05/09	2025	02/11/2017	132.98	Put	Bond Future	1,015.8200	1.0158	989.6800	0.9897	(2.573)	0	0	0
2017/05/09	2025	02/11/2017	132.97	Put	Bond Future	1,005.8200	1.0058	979.6800	0.9797	(2.599)	0	0	0
2017/05/09	2025	01/02/2018	133.89	Put	Bond Future	633.0100	0.6330	604.8800	0.6049	(4.444)	0	0	0
2017/05/09	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2025	01/02/2018			Bond Future	133.2570	133.2570	133.2851	133.2851	0.021	0.0000	0.0000	0
2017/05/09	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2025	01/02/2018	133.88	Put	Bond Future	623.0100	0.6230	594.8800	0.5949	(4.515)	0	0	0
2017/05/09	2025	01/02/2018	133.90	Put	Bond Future	643.0100	0.6430	614.8800	0.6149	(4.375)	0	0	0
2017/05/09	2029	04/05/2017			Bond Future	99.0456	99.0456	99.0456	99.0456	0.000	0.0000	0.0000	0
2017/05/09	2029	01/02/2018			Bond Future	103.9764	103.9764	103.9983	103.9983	0.021	0.0000	0.0000	0
2017/05/09	2030	04/05/2017			Bond Future	9.1300	93.7392	9.1300	93.7392	0.000	0.0000	0.0000	0
2017/05/09	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2030	03/08/2017	9.33	Call	Bond Future	886.3900	0.8864	182.4900	0.1825	(79.412)	0	0	0
2017/05/09	2030	03/08/2017			Bond Future	9.2003	91.3702	9.3032	90.6663	1.118	0.0000	0.0000	32,026
2017/05/09	2030	03/08/2017	9.34	Call	Bond Future	954.2600	0.9543	250.3600	0.2504	(73.764)	0	0	0
2017/05/09	2030	03/08/2017	9.35	Call	Bond Future	1,022.0500	1.0220	318.1500	0.3182	(68.871)	0	0	0
2017/05/09	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2030	02/11/2017			Bond Future	9.2455	93.1181	9.3519	92.4000	1.151	0.0000	0.0000	0
2017/05/09	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	80.0400	0.0800	100.000	0	0	0
2017/05/09	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	12.8800	0.0129	100.000	0	0	0
2017/05/09	2030	02/11/2017	9.34	Call	Bond Future	637.9700	0.6380	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	2030	02/11/2017	9.35	Call	Bond Future	705.1300	0.7051	0.0000	0.0000	(100.000)	0	0	0

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2017/05/09	2030	02/11/2017	9.36	Call	Bond Future	772.2100	0.7722	54.2000	0.0542	(92.981)	0	0	0
2017/05/09	2030	01/02/2018			Bond Future	9.2888	90.9293	9.3987	90.1984	1.184	0.0000	0.0000	0
2017/05/09	2030	01/02/2018	9.38	Call	Bond Future	607.0600	0.6071	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	190.0600	0.1901	100.000	0	0	0
2017/05/09	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	57.6000	0.0576	100.000	0	0	0
2017/05/09	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	123.8000	0.1238	100.000	0	0	0
2017/05/09	2030	01/02/2018	9.39	Call	Bond Future	673.2600	0.6733	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	2030	01/02/2018	9.37	Call	Bond Future	540.8000	0.5408	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	2032	04/05/2017			Bond Future	9.2950	92.5263	9.2950	92.5263	0.000	0.0000	0.0000	0
2017/05/09	2032	03/08/2017	9.43	Put	Bond Future	1,796.0900	1.7961	2,161.1100	2.1611	20.323	0	0	0
2017/05/09	2032	03/08/2017			Bond Future	9.3534	94.2072	9.4611	93.4156	1.152	0.0000	0.0000	21,380
2017/05/09	2032	03/08/2017	9.45	Put	Bond Future	1,731.3700	1.7314	2,087.4600	2.0875	20.567	0	0	0
2017/05/09	2032	03/08/2017	9.44	Put	Bond Future	1,763.5100	1.7635	2,124.0500	2.1241	20.444	0	0	0
2017/05/09	2032	03/08/2017	9.44	Call	Bond Future	2,400.7100	2.4007	1,969.6800	1.9697	(17.954)	0	0	0
2017/05/09	2032	03/08/2017	9.45	Call	Bond Future	2,441.7100	2.4417	2,006.2300	2.0062	(17.835)	0	0	0
2017/05/09	2032	03/08/2017	9.43	Call	Bond Future	2,360.0600	2.3601	1,933.5100	1.9335	(18.074)	0	0	0
2017/05/09	2032	02/11/2017			Bond Future	9.4028	91.8516	9.5142	91.0441	1.185	0.0000	0.0000	0
2017/05/09	2032	02/11/2017	9.48	Put	Bond Future	2,671.3500	2.6713	3,047.0400	3.0470	14.064	0	0	0
2017/05/09	2032	02/11/2017	9.50	Put	Bond Future	2,604.2700	2.6043	2,973.6500	2.9737	14.184	0	0	0
2017/05/09	2032	02/11/2017	9.49	Put	Bond Future	2,637.6500	2.6376	3,010.1900	3.0102	14.124	0	0	0
2017/05/09	2032	02/11/2017	9.48	Call	Bond Future	3,232.0500	3.2320	2,800.2700	2.8003	(13.359)	0	0	0
2017/05/09	2032	02/11/2017	9.49	Call	Bond Future	3,270.6200	3.2706	2,835.6900	2.8357	(13.298)	0	0	0
2017/05/09	2032	02/11/2017	9.50	Call	Bond Future	3,309.4400	3.3094	2,871.3500	2.8713	(13.238)	0	0	0
2017/05/09	2032	01/02/2018	9.55	Put	Bond Future	3,354.5400	3.3545	3,731.7300	3.7317	11.244	0	0	0
2017/05/09	2032	01/02/2018			Bond Future	9.4503	93.6432	9.5651	92.8212	1.216	0.0000	0.0000	0
2017/05/09	2032	01/02/2018	9.57	Put	Bond Future	3,290.1400	3.2901	3,662.3000	3.6623	11.311	0	0	0
2017/05/09	2032	01/02/2018	9.56	Put	Bond Future	3,322.3700	3.3224	3,697.0400	3.6970	11.277	0	0	0
2017/05/09	2032	01/02/2018	9.55	Call	Bond Future	4,068.8000	4.0688	3,623.9300	3.6239	(10.934)	0	0	0
2017/05/09	2032	01/02/2018	9.56	Call	Bond Future	4,107.8100	4.1078	3,660.4200	3.6604	(10.891)	0	0	0
2017/05/09	2032	01/02/2018	9.57	Call	Bond Future	4,146.6800	4.1467	3,696.7800	3.6968	(10.850)	0	0	0
2017/05/09	2033	04/05/2017			Bond Future	105.3964	105.3964	105.3964	105.3964	0.000	0.0000	0.0000	0
2017/05/09	2033	03/08/2017	113.14	Put	Bond Future	6,550.5900	6.5506	6,815.1300	6.8151	4.038	0	0	0
2017/05/09	2033	03/08/2017			Bond Future	106.5894	106.5894	106.3249	106.3249	(0.248)	0.0000	0.0000	6,134
2017/05/09	2033	03/08/2017	113.13	Put	Bond Future	6,540.5900	6.5406	6,805.1300	6.8051	4.045	0	0	0
2017/05/09	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2033	03/08/2017	113.12	Put	Bond Future	6,530.5900	6.5306	6,795.1300	6.7951	4.051	0	0	0
2017/05/09	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2033	02/11/2017			Bond Future	107.5824	107.5824	107.3117	107.3117	(0.252)	0.0000	0.0000	0
2017/05/09	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2033	02/11/2017	110.07	Put	Bond Future	2,487.6100	2.4876	2,758.2600	2.7583	10.880	0	0	0
2017/05/09	2033	02/11/2017	110.09	Put	Bond Future	2,507.6100	2.5076	2,778.2600	2.7783	10.793	0	0	0
2017/05/09	2033	02/11/2017	110.08	Put	Bond Future	2,497.6100	2.4976	2,768.2600	2.7683	10.836	0	0	0
2017/05/09	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2033	01/02/2018	109.66	Call	Bond Future	78.6900	0.0787	0.0000	0.0000	(100.000)	0	0	0

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2017/05/09	2033	01/02/2018			Bond Future	109.7387	109.7387	109.4637	109.4637	(0.251)	0.0000	0.0000	0
2017/05/09	2033	01/02/2018	109.64	Call	Bond Future	98.6900	0.0987	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	2033	01/02/2018	109.65	Call	Bond Future	88.6900	0.0887	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	176.2600	0.1763	100.000	0	0	0
2017/05/09	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	196.2600	0.1963	100.000	0	0	0
2017/05/09	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	186.2600	0.1863	100.000	0	0	0
2017/05/09	2037	04/05/2017			Bond Future	9.5550	92.9861	9.5550	92.9861	0.000	0.0000	0.0000	0
2017/05/09	2037	03/08/2017	9.57	Call	Bond Future	2,190.1300	2.1901	1,796.2700	1.7963	(17.983)	0	0	0
2017/05/09	2037	03/08/2017			Bond Future	9.6087	90.4969	9.7111	89.6760	1.066	0.0000	0.0000	57,179
2017/05/09	2037	03/08/2017	9.58	Call	Bond Future	2,229.8900	2.2299	1,831.4600	1.8315	(17.868)	0	0	0
2017/05/09	2037	03/08/2017	9.56	Put	Bond Future	2,545.2000	2.5452	2,976.7600	2.9768	16.956	0	0	0
2017/05/09	2037	03/08/2017	9.57	Put	Bond Future	2,503.1900	2.5032	2,930.1800	2.9302	17.058	0	0	0
2017/05/09	2037	03/08/2017	9.58	Put	Bond Future	2,461.8500	2.4619	2,884.2700	2.8843	17.159	0	0	0
2017/05/09	2037	03/08/2017	9.56	Call	Bond Future	2,150.9300	2.1509	1,761.6400	1.7616	(18.099)	0	0	0
2017/05/09	2037	02/11/2017			Bond Future	9.6578	92.2280	9.7634	91.3908	1.093	0.0000	0.0000	233
2017/05/09	2037	02/11/2017	9.66	Call	Bond Future	3,537.5500	3.5375	3,108.2400	3.1082	(12.136)	0	0	0
2017/05/09	2037	02/11/2017	9.65	Put	Bond Future	3,559.9300	3.5599	3,970.8900	3.9709	11.544	0	0	0
2017/05/09	2037	02/11/2017	9.67	Put	Bond Future	3,479.9600	3.4800	3,884.8600	3.8849	11.635	0	0	0
2017/05/09	2037	02/11/2017	9.66	Put	Bond Future	3,519.9000	3.5199	3,927.8200	3.9278	11.589	0	0	0
2017/05/09	2037	02/11/2017	9.67	Call	Bond Future	3,577.4100	3.5774	3,145.0800	3.1451	(12.085)	0	0	0
2017/05/09	2037	02/11/2017	9.65	Call	Bond Future	3,497.6600	3.4977	3,071.3900	3.0714	(12.187)	0	0	0
2017/05/09	2037	01/02/2018			Bond Future	9.7055	89.7716	9.8142	88.9191	1.120	0.0000	0.0000	0
2017/05/09	2037	01/02/2018	9.81	Put	Bond Future	3,836.8600	3.8369	4,222.5100	4.2225	10.051	0	0	0
2017/05/09	2037	01/02/2018	9.83	Put	Bond Future	3,766.0800	3.7661	4,146.7500	4.1468	10.108	0	0	0
2017/05/09	2037	01/02/2018	9.82	Put	Bond Future	3,801.3300	3.8013	4,184.4900	4.1845	10.080	0	0	0
2017/05/09	2037	01/02/2018	9.82	Call	Bond Future	4,698.9600	4.6990	4,229.6300	4.2296	(9.988)	0	0	0
2017/05/09	2037	01/02/2018	9.83	Call	Bond Future	4,741.4600	4.7415	4,269.6400	4.2696	(9.951)	0	0	0
2017/05/09	2037	01/02/2018	9.81	Call	Bond Future	4,656.6300	4.6566	4,189.7900	4.1898	(10.025)	0	0	0
2017/05/09	2038	04/05/2017			Bond Future	131.3925	131.3925	131.3925	131.3925	0.000	0.0000	0.0000	0
2017/05/09	2038	03/08/2017			Bond Future	131.1505	131.1505	131.1778	131.1778	0.021	0.0000	0.0000	22,439
2017/05/09	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2038	03/08/2017	141.16	Put	Bond Future	10,009.5300	10.0095	9,982.1700	9.9822	(0.273)	0	0	0
2017/05/09	2038	03/08/2017	141.18	Put	Bond Future	10,029.5300	10.0295	10,002.1700	10.0022	(0.273)	0	0	0
2017/05/09	2038	03/08/2017	141.17	Put	Bond Future	10,019.5300	10.0195	9,992.1700	9.9922	(0.273)	0	0	0
2017/05/09	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2038	02/11/2017			Bond Future	133.6974	133.6974	133.7238	133.7238	0.020	0.0000	0.0000	0
2017/05/09	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2038	02/11/2017	136.82	Put	Bond Future	3,122.6300	3.1226	3,096.2300	3.0962	(0.845)	0	0	0
2017/05/09	2038	02/11/2017	136.80	Put	Bond Future	3,102.6300	3.1026	3,076.2300	3.0762	(0.851)	0	0	0
2017/05/09	2038	02/11/2017	136.81	Put	Bond Future	3,112.6300	3.1126	3,086.2300	3.0862	(0.848)	0	0	0
2017/05/09	2038	01/02/2018	136.95	Put	Bond Future	2,094.1700	2.0942	2,065.6600	2.0657	(1.361)	0	0	0
2017/05/09	2038	01/02/2018			Bond Future	134.8558	134.8558	134.8843	134.8843	0.021	0.0000	0.0000	0
2017/05/09	2038	01/02/2018	136.94	Put	Bond Future	2,084.1700	2.0842	2,055.6600	2.0557	(1.368)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/09	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2038	01/02/2018	136.93	Put	Bond Future	2,074.1700	2.0742	2,045.6600	2.0457	(1.375)	0	0	0
2017/05/09	2040	04/05/2017			Bond Future	9.6450	96.5087	9.6450	96.5087	0.000	0.0000	0.0000	0
2017/05/09	2040	03/08/2017			Bond Future	9.7048	93.7922	9.8020	92.9615	1.002	0.0000	0.0000	13,816
2017/05/09	2040	03/08/2017	9.61	Put	Bond Future	2,962.5700	2.9626	3,417.2100	3.4172	15.346	0	0	0
2017/05/09	2040	03/08/2017	9.63	Put	Bond Future	2,867.2500	2.8673	3,312.7700	3.3128	15.538	0	0	0
2017/05/09	2040	03/08/2017	9.62	Put	Bond Future	2,914.6400	2.9146	3,364.7200	3.3647	15.442	0	0	0
2017/05/09	2040	03/08/2017	9.61	Call	Bond Future	2,141.3400	2.1413	1,765.2800	1.7653	(17.562)	0	0	0
2017/05/09	2040	03/08/2017	9.62	Call	Bond Future	2,180.6300	2.1806	1,800.0100	1.8000	(17.455)	0	0	0
2017/05/09	2040	03/08/2017	9.63	Call	Bond Future	2,220.3400	2.2203	1,835.1600	1.8352	(17.348)	0	0	0
2017/05/09	2040	02/11/2017			Bond Future	9.7550	95.5864	9.8552	94.7391	1.027	0.0000	0.0000	0
2017/05/09	2040	02/11/2017	9.66	Call	Bond Future	3,468.9300	3.4689	3,060.8400	3.0608	(11.764)	0	0	0
2017/05/09	2040	02/11/2017	9.65	Put	Bond Future	4,330.3700	4.3304	4,772.6800	4.7727	10.214	0	0	0
2017/05/09	2040	02/11/2017	9.67	Put	Bond Future	4,237.6500	4.2376	4,673.8800	4.6739	10.294	0	0	0
2017/05/09	2040	02/11/2017	9.66	Put	Bond Future	4,283.9600	4.2840	4,723.2200	4.7232	10.254	0	0	0
2017/05/09	2040	02/11/2017	9.67	Call	Bond Future	3,508.9600	3.5090	3,097.8400	3.0978	(11.716)	0	0	0
2017/05/09	2040	02/11/2017	9.65	Call	Bond Future	3,428.8700	3.4289	3,023.8300	3.0238	(11.813)	0	0	0
2017/05/09	2040	01/02/2018	9.89	Call	Bond Future	5,004.7900	5.0048	4,534.7300	4.5347	(9.392)	0	0	0
2017/05/09	2040	01/02/2018			Bond Future	9.8040	92.9451	9.9071	92.0824	1.052	0.0000	0.0000	0
2017/05/09	2040	01/02/2018	9.87	Call	Bond Future	4,916.2600	4.9163	4,451.1500	4.4512	(9.461)	0	0	0
2017/05/09	2040	01/02/2018	9.88	Call	Bond Future	4,960.4400	4.9604	4,492.8500	4.4929	(9.426)	0	0	0
2017/05/09	2040	01/02/2018	9.87	Put	Bond Future	4,362.4800	4.3625	4,760.0900	4.7601	9.114	0	0	0
2017/05/09	2040	01/02/2018	9.88	Put	Bond Future	4,323.2200	4.3232	4,718.3500	4.7183	9.140	0	0	0
2017/05/09	2040	01/02/2018	9.89	Put	Bond Future	4,284.2600	4.2843	4,676.9200	4.6769	9.165	0	0	0
2017/05/09	2044	04/05/2017			Bond Future	9.7100	93.2404	9.7100	93.2404	0.000	0.0000	0.0000	0
2017/05/09	2044	03/08/2017			Bond Future	9.7590	90.6762	9.8562	89.8411	0.996	0.0000	0.0000	22,344
2017/05/09	2044	03/08/2017	9.62	Put	Bond Future	3,227.8600	3.2279	3,703.6200	3.7036	14.739	0	0	0
2017/05/09	2044	03/08/2017	9.64	Put	Bond Future	3,126.7700	3.1268	3,593.4500	3.5935	14.925	0	0	0
2017/05/09	2044	03/08/2017	9.63	Put	Bond Future	3,177.0400	3.1770	3,648.2600	3.6483	14.832	0	0	0
2017/05/09	2044	03/08/2017	9.64	Call	Bond Future	2,086.1100	2.0861	1,717.7300	1.7177	(17.659)	0	0	0
2017/05/09	2044	03/08/2017	9.62	Call	Bond Future	2,010.3000	2.0103	1,651.0000	1.6510	(17.873)	0	0	0
2017/05/09	2044	03/08/2017	9.63	Call	Bond Future	2,048.0000	2.0480	1,684.1600	1.6842	(17.766)	0	0	0
2017/05/09	2044	02/11/2017	9.68	Call	Bond Future	3,401.3600	3.4014	2,999.8200	2.9998	(11.805)	0	0	0
2017/05/09	2044	02/11/2017			Bond Future	9.8086	92.4108	9.9087	91.5591	1.020	0.0000	0.0000	200
2017/05/09	2044	02/11/2017	9.66	Call	Bond Future	3,322.4600	3.3225	2,926.9900	2.9270	(11.903)	0	0	0
2017/05/09	2044	02/11/2017	9.67	Call	Bond Future	3,361.9100	3.3619	2,963.4100	2.9634	(11.853)	0	0	0
2017/05/09	2044	02/11/2017	9.66	Put	Bond Future	4,612.8300	4.6128	5,069.0600	5.0691	9.890	0	0	0
2017/05/09	2044	02/11/2017	9.68	Put	Bond Future	4,516.2500	4.5163	4,966.4100	4.9664	9.968	0	0	0
2017/05/09	2044	02/11/2017	9.67	Put	Bond Future	4,564.4700	4.5645	5,017.6700	5.0177	9.929	0	0	0
2017/05/09	2044	01/02/2018			Bond Future	9.8570	89.8327	9.9600	88.9655	1.044	0.0000	0.0000	0
2017/05/09	2044	01/02/2018	9.89	Put	Bond Future	4,579.3000	4.5793	4,985.9000	4.9859	8.879	0	0	0
2017/05/09	2044	01/02/2018	9.91	Put	Bond Future	4,498.0700	4.4981	4,899.7100	4.8997	8.929	0	0	0
2017/05/09	2044	01/02/2018	9.90	Put	Bond Future	4,538.5300	4.5385	4,942.6500	4.9426	8.904	0	0	0
2017/05/09	2044	01/02/2018	9.89	Call	Bond Future	4,858.7200	4.8587	4,398.1200	4.3981	(9.480)	0	0	0

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2017/05/09	2044	01/02/2018	9.90	Call	Bond Future	4,902.3900	4.9024	4,439.3100	4.4393	(9.446)	0	0	0
2017/05/09	2044	01/02/2018	9.91	Call	Bond Future	4,946.2200	4.9462	4,480.6600	4.4807	(9.412)	0	0	0
2017/05/09	2046	04/05/2017			Bond Future	125.3539	125.3539	125.3539	125.3539	0.000	0.0000	0.0000	0
2017/05/09	2046	03/08/2017	141.17	Put	Bond Future	13,367.4900	13.3675	13,340.8300	13.3408	(0.199)	0	0	0
2017/05/09	2046	03/08/2017			Bond Future	127.8025	127.8025	127.8292	127.8292	0.021	0.0000	0.0000	22,790
2017/05/09	2046	03/08/2017	141.19	Put	Bond Future	13,387.4900	13.3875	13,360.8300	13.3608	(0.199)	0	0	0
2017/05/09	2046	03/08/2017	141.18	Put	Bond Future	13,377.4900	13.3775	13,350.8300	13.3508	(0.199)	0	0	0
2017/05/09	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2046	02/11/2017			Bond Future	128.7011	128.7011	128.7269	128.7269	0.020	0.0000	0.0000	0
2017/05/09	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2046	02/11/2017	136.30	Put	Bond Future	7,598.9300	7.5989	7,573.1100	7.5731	(0.340)	0	0	0
2017/05/09	2046	02/11/2017	136.32	Put	Bond Future	7,618.9300	7.6189	7,593.1100	7.5931	(0.339)	0	0	0
2017/05/09	2046	02/11/2017	136.31	Put	Bond Future	7,608.9300	7.6089	7,583.1100	7.5831	(0.339)	0	0	0
2017/05/09	2046	01/02/2018	132.92	Put	Bond Future	1,639.5200	1.6395	1,611.6000	1.6116	(1.703)	0	0	0
2017/05/09	2046	01/02/2018			Bond Future	131.2805	131.2805	131.3084	131.3084	0.021	0.0000	0.0000	0
2017/05/09	2046	01/02/2018	132.91	Put	Bond Future	1,629.5200	1.6295	1,601.6000	1.6016	(1.713)	0	0	0
2017/05/09	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2046	01/02/2018	132.90	Put	Bond Future	1,619.5200	1.6195	1,591.6000	1.5916	(1.724)	0	0	0
2017/05/09	2050	04/05/2017			Bond Future	136.4308	136.4308	136.4308	136.4308	0.000	0.0000	0.0000	0
2017/05/09	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2050	03/08/2017			Bond Future	135.5565	135.5565	135.5850	135.5850	0.021	0.0000	0.0000	26,009
2017/05/09	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2050	03/08/2017	149.22	Put	Bond Future	13,663.4900	13.6635	13,634.9800	13.6350	(0.209)	0	0	0
2017/05/09	2050	03/08/2017	149.24	Put	Bond Future	13,683.4900	13.6835	13,654.9800	13.6550	(0.208)	0	0	0
2017/05/09	2050	03/08/2017	149.23	Put	Bond Future	13,673.4900	13.6735	13,644.9800	13.6450	(0.209)	0	0	0
2017/05/09	2050	02/11/2017	144.66	Put	Bond Future	6,471.3300	6.4713	6,443.4900	6.4435	(0.430)	0	0	0
2017/05/09	2050	02/11/2017	144.67	Put	Bond Future	6,481.3300	6.4813	6,453.4900	6.4535	(0.430)	0	0	0
2017/05/09	2050	02/11/2017			Bond Future	138.1887	138.1887	138.2165	138.2165	0.020	0.0000	0.0000	0
2017/05/09	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2050	02/11/2017	144.65	Put	Bond Future	6,461.3300	6.4613	6,433.4900	6.4335	(0.431)	0	0	0
2017/05/09	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2050	01/02/2018			Bond Future	139.2664	139.2664	139.2965	139.2965	0.022	0.0000	0.0000	0
2017/05/09	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	2050	01/02/2018	140.23	Put	Bond Future	963.5600	0.9636	933.5300	0.9335	(3.117)	0	0	0
2017/05/09	2050	01/02/2018	140.25	Put	Bond Future	983.5600	0.9836	953.5300	0.9535	(3.053)	0	0	0
2017/05/09	2050	01/02/2018	140.24	Put	Bond Future	973.5600	0.9736	943.5300	0.9435	(3.085)	0	0	0
2017/05/09	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/05/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	AL37	03/08/2017			Index Future	542.9540	542.9540	541.0550	541.0550	(0.350)	0.0000	0.0000	0
2017/05/09	AL37	02/11/2017			Index Future	553.3420	553.3420	551.4030	551.4030	(0.350)	0.0000	0.0000	0
2017/05/09	AL37	01/02/2018			Index Future	564.1370	564.1370	562.1660	562.1660	(0.349)	0.0000	0.0000	0
2017/05/09	AL7T	03/08/2017			Index Future	623.7700	623.7700	620.4370	620.4370	(0.534)	0.0000	0.0000	0
2017/05/09	AL7T	02/11/2017			Index Future	635.7050	635.7050	632.3040	632.3040	(0.535)	0.0000	0.0000	0
2017/05/09	AL7T	01/02/2018			Index Future	648.1060	648.1060	644.6460	644.6460	(0.534)	0.0000	0.0000	0
2017/05/09	ALBI	03/08/2017			Index Future	564.6340	564.6340	560.8120	560.8120	(0.677)	0.0000	0.0000	633
2017/05/09	ALBI	02/11/2017			Index Future	575.4380	575.4380	571.5380	571.5380	(0.678)	0.0000	0.0000	0
2017/05/09	ALBI	01/02/2018			Index Future	586.6630	586.6630	582.6950	582.6950	(0.676)	0.0000	0.0000	0
2017/05/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/05/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/09	EL28	04/05/2017			Bond Future	126.7960	126.7960	126.7960	126.7960	0.000	0.0000	0.0000	0
2017/05/09	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/09	EL28	03/08/2017			Bond Future	129.2767		129.3057		0.022	0.0000	0.0000	0
2017/05/09	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	EL28	03/08/2017	135.16	Put	Bond Future	5,883.2700	5.8833	5,854.3400	5.8543	(0.492)	0	0	0
2017/05/09	EL28	03/08/2017	135.18	Put	Bond Future	5,903.2700	5.9033	5,874.3400	5.8743	(0.490)	0	0	0
2017/05/09	EL28	03/08/2017	135.17	Put	Bond Future	5,893.2700	5.8933	5,864.3400	5.8643	(0.491)	0	0	0
2017/05/09	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	EL28	02/11/2017			Bond Future	130.0433	130.0433	130.0717	130.0717	0.022	0.0000	0.0000	0
2017/05/09	EL28	02/11/2017	133.87	Put	Bond Future	3,826.7100	3.8267	3,798.3500	3.7983	(0.741)	0	0	0
2017/05/09	EL28	02/11/2017	133.89	Put	Bond Future	3,846.7100	3.8467	3,818.3500	3.8183	(0.737)	0	0	0
2017/05/09	EL28	02/11/2017	133.88	Put	Bond Future	3,836.7100	3.8367	3,808.3500	3.8083	(0.739)	0	0	0
2017/05/09	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	EL28	01/02/2018			Bond Future	132.6498	132.6498	132.6802	132.6802	0.023	0.0000	0.0000	0
2017/05/09	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	EL28	01/02/2018	132.31	Call	Bond Future	339.8100	0.3398	370.2100	0.3702	8.946	0	0	0
2017/05/09	EL28	01/02/2018	132.29	Call	Bond Future	359.8100	0.3598	390.2100	0.3902	8.449	0	0	0
2017/05/09	EL28	01/02/2018	132.30	Call	Bond Future	349.8100	0.3498	380.2100	0.3802	8.690	0	0	0
2017/05/09	ES33	04/05/2017			Bond Future	10.5900	77.3211	10.5900	77.3211	0.000	0.0000	0.0000	0
2017/05/09	ES33	03/08/2017			Bond Future	10.6793	78.7627	10.7765	78.1640	0.910	0.0000	0.0000	9,466
2017/05/09	ES33	03/08/2017	10.53	Put	Bond Future	934.2600	0.9343	1,533.0000	1.5330	64.087	0	0	0
2017/05/09	ES33	03/08/2017	10.55	Put	Bond Future	808.1600	0.8082	1,406.9000	1.4069	74.087	0	0	0
2017/05/09	ES33	03/08/2017	10.54	Put	Bond Future	871.1700	0.8712	1,469.9100	1.4699	68.728	0	0	0
2017/05/09	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	ES33	02/11/2017	10.66	Put	Bond Future	669.7600	0.6698	1,280.5700	1.2806	91.198	0	0	0
2017/05/09	ES33	02/11/2017			Bond Future	10.7689	76.4777	10.8695	75.8669	0.934	0.0000	0.0000	0
2017/05/09	ES33	02/11/2017	10.68	Put	Bond Future	546.1200	0.5461	1,156.9300	1.1569	111.845	0	0	0
2017/05/09	ES33	02/11/2017	10.67	Put	Bond Future	607.9000	0.6079	1,218.7100	1.2187	100.479	0	0	0
2017/05/09	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	ES33	01/02/2018	10.99	Call	Bond Future	775.9700	0.7760	154.2000	0.1542	(80.128)	0	0	0
2017/05/09	ES33	01/02/2018			Bond Future	10.8601	77.9695	10.9640	77.3477	0.957	0.0000	0.0000	0
2017/05/09	ES33	01/02/2018	11.00	Call	Bond Future	835.2000	0.8352	213.4300	0.2134	(74.446)	0	0	0
2017/05/09	ES33	01/02/2018	11.01	Call	Bond Future	894.3500	0.8944	272.5800	0.2726	(69.522)	0	0	0
2017/05/09	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	ES42	04/05/2017			Bond Future	10.8550	80.1725	10.8550	80.1725	0.000	0.0000	0.0000	0
2017/05/09	ES42	03/08/2017			Bond Future	10.9362	81.7378	11.0333	81.0653	0.888	0.0000	0.0000	7,957
2017/05/09	ES42	02/11/2017			Bond Future	11.0267	79.0400	11.1273	78.3540	0.912	0.0000	0.0000	0
2017/05/09	ES42	01/02/2018			Bond Future	11.1159	80.5816	11.2198	79.8833	0.935	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/09	GOVI	03/08/2017			GOVI	562.8730	562.8730	559.0680	559.0680	(0.676)	0.0000	0.0000	401
2017/05/09	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	20,420.0000	2.0420	100.000	0	0	0
2017/05/09	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	20,220.0000	2.0220	100.000	0	0	0
2017/05/09	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	20,320.0000	2.0320	100.000	0	0	0
2017/05/09	GOVI	03/08/2017	561.09	Call	GOVI	17,830.0000	1.7830	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	GOVI	03/08/2017	561.10	Call	GOVI	17,730.0000	1.7730	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	GOVI	03/08/2017	561.11	Call	GOVI	17,630.0000	1.7630	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	26,800.0000	2.6800	100.000	0	0	0
2017/05/09	GOVI	02/11/2017			GOVI	573.6430	573.6430	569.7600	569.7600	(0.677)	0.0000	0.0000	0
2017/05/09	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	27,000.0000	2.7000	100.000	0	0	0
2017/05/09	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	26,900.0000	2.6900	100.000	0	0	0
2017/05/09	GOVI	02/11/2017	572.44	Call	GOVI	12,030.0000	1.2030	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	GOVI	02/11/2017	572.45	Call	GOVI	11,930.0000	1.1930	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	GOVI	02/11/2017	572.46	Call	GOVI	11,830.0000	1.1830	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	GOVI	01/02/2018			GOVI	584.8330	584.8330	580.8820	580.8820	(0.676)	0.0000	0.0000	0
2017/05/09	GOVI	01/02/2018	581.03	Call	GOVI	38,030.0000	3.8030	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	1,380.0000	0.1380	100.000	0	0	0
2017/05/09	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	1,580.0000	0.1580	100.000	0	0	0
2017/05/09	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	1,480.0000	0.1480	100.000	0	0	0
2017/05/09	GOVI	01/02/2018	581.04	Call	GOVI	37,930.0000	3.7930	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	GOVI	01/02/2018	581.02	Call	GOVI	38,130.0000	3.8130	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/09	IGOV	03/08/2017			Index Future	251.2530	251.2530	251.2820	251.2820	0.012	0.0000	0.0000	1,249
2017/05/09	IGOV	02/11/2017			Index Future	256.1330	256.1330	256.1600	256.1600	0.011	0.0000	0.0000	0
2017/05/09	IGOV	01/02/2018			Index Future	261.2660	261.2660	261.2960	261.2960	0.011	0.0000	0.0000	0
2017/05/09	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/09	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/09	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/09	IS01	21/09/2017			Interest Rate Swap	99.6120	99.6120	99.6123	99.6123	0.000	0.0000	0.0000	0
2017/05/09	IS01	21/12/2017			Interest Rate Swap	99.8199	99.8199	99.8239	99.8239	0.004	0.0000	0.0000	0
2017/05/09	IS01	15/03/2018			Interest Rate Swap	99.7709	99.7709	99.7811	99.7811	0.010	0.0000	0.0000	0
2017/05/09	IS01	21/06/2018			Interest Rate Swap	99.9617	99.9617	99.9764	99.9764	0.015	0.0000	0.0000	0
2017/05/09	IS02	18/12/2017			Interest Rate Swap	99.8483	99.8483	99.8527	99.8527	0.004	0.0000	0.0000	0
2017/05/09	IS02	16/03/2018			Interest Rate Swap	99.0536	99.0536	99.0629	99.0629	0.009	0.0000	0.0000	0
2017/05/09	IS02	15/06/2018			Interest Rate Swap	98.6504	98.6504	98.6646	98.6646	0.014	0.0000	0.0000	0
2017/05/09	IS02	21/09/2018			Interest Rate Swap	98.6124	98.6124	98.6308	98.6308	0.019	0.0000	0.0000	0
2017/05/09	IS02	21/12/2018			Interest Rate Swap	99.0200	99.0200	99.0500	99.0500	0.030	0.0000	0.0000	0
2017/05/09	IS02	15/03/2019			Interest Rate Swap	99.4532	99.4532	99.4839	99.4839	0.031	0.0000	0.0000	0
2017/05/09	IS02	21/06/2019			Interest Rate Swap	99.8942	99.8942	99.9386	99.9386	0.044	0.0000	0.0000	0
2017/05/09	IS05	17/12/2020			Interest Rate Swap	96.8150	96.8150	96.9205	96.9205	0.109	0.0000	0.0000	0

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2017/05/09	IS05	16/03/2021			Interest Rate Swap	96.1051	96.1051	96.2155	96.2155	0.115	0.0000	0.0000	0
2017/05/09	IS05	15/06/2021			Interest Rate Swap	95.3584	95.3584	95.4804	95.4804	0.128	0.0000	0.0000	0
2017/05/09	IS05	21/09/2021			Interest Rate Swap	95.5813	95.5813	95.7200	95.7200	0.145	0.0000	0.0000	0
2017/05/09	IS05	21/12/2021			Interest Rate Swap	97.8015	97.8015	97.9565	97.9565	0.158	0.0000	0.0000	51
2017/05/09	IS05	15/03/2022			Interest Rate Swap	97.9733	97.9733	98.1445	98.1445	0.175	0.0000	0.0000	0
2017/05/09	IS05	21/06/2022			Interest Rate Swap	99.1993	99.1993	99.3880	99.3880	0.190	0.0000	0.0000	0
2017/05/09	IS10	17/12/2025			Interest Rate Swap	96.3408	96.3408	96.6485	96.6485	0.319	0.0000	0.0000	0
2017/05/09	IS10	16/03/2026			Interest Rate Swap	93.3902	93.3902	93.7031	93.7031	0.335	0.0000	0.0000	0
2017/05/09	IS10	15/06/2026			Interest Rate Swap	92.1560	92.1560	92.4795	92.4795	0.351	0.0000	0.0000	0
2017/05/09	IS10	21/09/2026			Interest Rate Swap	94.2862	94.2862	94.6201	94.6201	0.354	0.0000	0.0000	0
2017/05/09	IS10	21/12/2026			Interest Rate Swap	98.0145	98.0145	98.3565	98.3565	0.349	0.0000	0.0000	0
2017/05/09	IS10	15/03/2027			Interest Rate Swap	96.6005	96.6005	96.9593	96.9593	0.371	0.0000	0.0000	0
2017/05/09	IS10	21/06/2027			Interest Rate Swap	98.6405	98.6405	99.0116	99.0116	0.376	0.0000	0.0000	0
2017/05/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/09	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/09	JBAF	21/06/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/05/09	JBAF	19/07/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/05/09	JBAF	16/08/2017			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2017/05/09	JBAF	20/09/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/09	JBAF	18/10/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/09	JBAF	20/12/2017			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2017/05/09	JBAF	20/03/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/09	JBAF	20/06/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/05/09	JBAF	19/09/2018			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2017/05/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/09	JBAF	19/12/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/09	JBAF	20/03/2019			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/09	R023	04/05/2017			Bond Future	8.0900	99.9045	8.0900	99.9045	0.000	0.0000	0.0000	0
2017/05/09	R023	03/08/2017	8.60	Put	Bond Future	375.7600	0.3758	476.2700	0.4763	26.748	0	0	0
2017/05/09	R023	03/08/2017			Bond Future	8.1523	101.6114	8.2469	101.2003	1.161	0.0000	0.0000	32,290
2017/05/09	R023	03/08/2017	8.59	Put	Bond Future	385.5200	0.3855	488.0500	0.4880	26.595	0	0	0
2017/05/09	R023	03/08/2017	8.60	Call	Bond Future	2,301.8000	2.3018	1,991.2100	1.9912	(13.493)	0	0	0
2017/05/09	R023	03/08/2017	8.58	Call	Bond Future	2,236.6400	2.2366	1,930.1200	1.9301	(13.704)	0	0	0
2017/05/09	R023	03/08/2017	8.59	Call	Bond Future	2,269.0500	2.2691	1,960.4800	1.9605	(13.599)	0	0	0
2017/05/09	R023	03/08/2017	8.58	Put	Bond Future	395.6500	0.3956	500.2300	0.5002	26.432	0	0	0
2017/05/09	R023	02/11/2017	8.56	Call	Bond Future	2,343.1500	2.3431	2,063.0200	2.0630	(11.955)	0	0	0
2017/05/09	R023	02/11/2017			Bond Future	8.1775	99.6249	8.2779	99.2051	1.227	0.0000	0.0000	0

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2017/05/09	R023	02/11/2017	8.57	Call	Bond Future	2,371.4000	2.3714	2,089.5200	2.0895	(11.887)	0	0	0
2017/05/09	R023	02/11/2017	8.58	Call	Bond Future	2,399.5600	2.3996	2,115.9200	2.1159	(11.821)	0	0	0
2017/05/09	R023	02/11/2017	8.56	Put	Bond Future	754.7600	0.7548	894.3500	0.8944	18.495	0	0	0
2017/05/09	R023	02/11/2017	8.58	Put	Bond Future	728.9800	0.7290	865.0600	0.8651	18.667	0	0	0
2017/05/09	R023	02/11/2017	8.57	Put	Bond Future	741.9100	0.7419	879.7500	0.8797	18.579	0	0	0
2017/05/09	R023	01/02/2018			Bond Future	8.1984	101.5682	8.3046	101.1415	1.295	0.0000	0.0000	0
2017/05/09	R023	01/02/2018	8.32	Call	Bond Future	2,007.3400	2.0073	1,776.4400	1.7764	(11.503)	0	0	0
2017/05/09	R023	01/02/2018	8.33	Call	Bond Future	2,029.5500	2.0296	1,797.1000	1.7971	(11.453)	0	0	0
2017/05/09	R023	01/02/2018	8.31	Put	Bond Future	1,536.5400	1.5365	1,733.8400	1.7338	12.841	0	0	0
2017/05/09	R023	01/02/2018	8.33	Put	Bond Future	1,501.0600	1.5011	1,695.2600	1.6953	12.938	0	0	0
2017/05/09	R023	01/02/2018	8.32	Put	Bond Future	1,518.9000	1.5189	1,714.6500	1.7147	12.888	0	0	0
2017/05/09	R023	01/02/2018	8.31	Call	Bond Future	1,984.9100	1.9849	1,755.5600	1.7556	(11.555)	0	0	0
2017/05/09	R035	04/05/2017			Bond Future	9.4800	96.5083	9.4800	96.5083	0.000	0.0000	0.0000	0
2017/05/09	R035	03/08/2017			Bond Future	9.5296	98.3419	9.6269	97.5591	1.021	0.0000	0.0000	9,853
2017/05/09	R035	03/08/2017	9.52	Put	Bond Future	77.3400	0.0773	860.1100	0.8601	1012.115	0	0	0
2017/05/09	R035	03/08/2017	9.50	Put	Bond Future	239.6100	0.2396	1,022.3800	1.0224	326.685	0	0	0
2017/05/09	R035	03/08/2017	9.51	Put	Bond Future	158.4200	0.1584	941.1900	0.9412	494.111	0	0	0
2017/05/09	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R035	02/11/2017			Bond Future	9.5822	95.7223	9.6827	94.9238	1.049	0.0000	0.0000	0
2017/05/09	R035	02/11/2017	9.60	Call	Bond Future	141.9500	0.1420	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	736.3800	0.7364	100.000	0	0	0
2017/05/09	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	576.8000	0.5768	100.000	0	0	0
2017/05/09	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	656.5400	0.6565	100.000	0	0	0
2017/05/09	R035	02/11/2017	9.61	Call	Bond Future	221.6900	0.2217	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	R035	02/11/2017	9.59	Call	Bond Future	62.1100	0.0621	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	60.4600	0.0605	100.000	0	0	0
2017/05/09	R035	01/02/2018			Bond Future	9.6342	97.5894	9.7377	96.7765	1.075	0.0000	0.0000	0
2017/05/09	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R035	01/02/2018	9.75	Call	Bond Future	908.3100	0.9083	95.4400	0.0954	(89.493)	0	0	0
2017/05/09	R035	01/02/2018	9.73	Call	Bond Future	752.4100	0.7524	0.0000	0.0000	(100.000)	0	0	0
2017/05/09	R035	01/02/2018	9.74	Call	Bond Future	830.4100	0.8304	17.5400	0.0175	(97.888)	0	0	0
2017/05/09	R186	04/05/2017			Bond Future	8.6950	115.5929	8.6950	115.5929	0.000	0.0000	0.0000	0
2017/05/09	R186	03/08/2017	9.35	Call	Bond Future	4,381.8500	4.3819	3,874.8600	3.8749	(11.570)	0	0	0
2017/05/09	R186	03/08/2017	8.93	Put	Bond Future	1,230.2000	1.2302	1,481.0400	1.4810	20.390	0	0	0
2017/05/09	R186	03/08/2017			Bond Future	8.7571	112.3417	8.8503	111.7144	1.064	0.0000	0.0000	86,611
2017/05/09	R186	03/08/2017	9.50	Call	Bond Future	5,192.1100	5.1921	4,652.4500	4.6525	(10.394)	0	0	0
2017/05/09	R186	03/08/2017	8.85	Put	Bond Future	1,448.3600	1.4484	1,729.3200	1.7293	19.398	0	0	750
2017/05/09	R186	03/08/2017	8.92	Put	Bond Future	1,256.0200	1.2560	1,510.5600	1.5106	20.266	0	0	0
2017/05/09	R186	03/08/2017	8.91	Call	Bond Future	2,309.3700	2.3094	1,940.2800	1.9403	(15.982)	0	0	0
2017/05/09	R186	03/08/2017	8.93	Call	Bond Future	2,390.7500	2.3907	2,014.2400	2.0142	(15.749)	0	0	0
2017/05/09	R186	03/08/2017	9.00	Put	Bond Future	1,060.6200	1.0606	1,286.1800	1.2862	21.267	0	0	2,604
2017/05/09	R186	03/08/2017	9.50	Put	Bond Future	318.2500	0.3182	405.9400	0.4059	27.554	0	0	6,500
2017/05/09	R186	03/08/2017	9.35	Put	Bond Future	468.6500	0.4687	589.0100	0.5890	25.682	0	0	750

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/09	R186	03/08/2017	8.85	Call	Bond Future	2,073.8900	2.0739	1,727.5000	1.7275	(16.702)	0	0	0
2017/05/09	R186	03/08/2017	8.92	Call	Bond Future	2,349.8800	2.3499	1,977.0700	1.9771	(15.865)	0	0	0
2017/05/09	R186	03/08/2017	9.00	Call	Bond Future	2,686.4700	2.6865	2,284.6800	2.2847	(14.956)	0	0	0
2017/05/09	R186	03/08/2017	8.91	Put	Bond Future	1,282.2500	1.2822	1,540.5100	1.5405	20.141	0	0	0
2017/05/09	R186	02/11/2017	8.88	Call	Bond Future	2,895.4900	2.8955	2,552.1300	2.5521	(11.858)	0	0	0
2017/05/09	R186	02/11/2017	8.89	Put	Bond Future	2,325.1800	2.3252	2,619.5100	2.6195	12.658	0	0	0
2017/05/09	R186	02/11/2017			Bond Future	8.7980	114.4910	8.8952	113.8507	1.105	0.0000	0.0000	4
2017/05/09	R186	02/11/2017	8.89	Call	Bond Future	2,931.4300	2.9314	2,585.5200	2.5855	(11.800)	0	0	0
2017/05/09	R186	02/11/2017	8.90	Call	Bond Future	2,967.9200	2.9679	2,619.4600	2.6195	(11.741)	0	0	0
2017/05/09	R186	02/11/2017	8.88	Put	Bond Future	2,354.8900	2.3549	2,651.7700	2.6518	12.607	0	0	0
2017/05/09	R186	02/11/2017	8.90	Put	Bond Future	2,296.0700	2.2961	2,587.8500	2.5879	12.708	0	0	0
2017/05/09	R186	01/02/2018	8.96	Call	Bond Future	3,557.9300	3.5579	3,201.7100	3.2017	(10.012)	0	0	0
2017/05/09	R186	01/02/2018			Bond Future	8.8359	111.4213	8.9371	110.7700	1.145	0.0000	0.0000	0
2017/05/09	R186	01/02/2018	8.97	Call	Bond Future	3,593.9700	3.5940	3,235.6500	3.2356	(9.970)	0	0	0
2017/05/09	R186	01/02/2018	8.98	Call	Bond Future	3,630.1900	3.6302	3,269.7700	3.2698	(9.928)	0	0	0
2017/05/09	R186	01/02/2018	8.96	Put	Bond Future	2,759.7200	2.7597	3,054.7600	3.0548	10.691	0	0	0
2017/05/09	R186	01/02/2018	8.97	Put	Bond Future	2,731.7800	2.7318	3,024.7200	3.0247	10.723	0	0	0
2017/05/09	R186	01/02/2018	8.98	Put	Bond Future	2,704.0600	2.7041	2,994.9000	2.9949	10.756	0	0	0
2017/05/09	R197	04/05/2017			Bond Future	298.6407	298.6407	298.6407	298.6407	0.000	0.0000	0.0000	0
2017/05/09	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R197	03/08/2017			Bond Future	297.5830	297.5830	297.8139	297.8139	0.078	0.0000	0.0000	2,350
2017/05/09	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R197	03/08/2017	308.05	Put	Bond Future	10,466.9700	10.4670	10,236.1000	10.2361	(2.206)	0	0	0
2017/05/09	R197	03/08/2017	308.07	Put	Bond Future	10,486.9700	10.4870	10,256.1000	10.2561	(2.201)	0	0	0
2017/05/09	R197	03/08/2017	308.06	Put	Bond Future	10,476.9700	10.4770	10,246.1000	10.2461	(2.204)	0	0	0
2017/05/09	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R197	02/11/2017			Bond Future	303.3618	303.3618	303.5944	303.5944	0.077	0.0000	0.0000	0
2017/05/09	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R197	02/11/2017	305.15	Put	Bond Future	1,788.2100	1.7882	1,555.6200	1.5556	(13.007)	0	0	0
2017/05/09	R197	02/11/2017	305.17	Put	Bond Future	1,808.2100	1.8082	1,575.6200	1.5756	(12.863)	0	0	0
2017/05/09	R197	02/11/2017	305.16	Put	Bond Future	1,798.2100	1.7982	1,565.6200	1.5656	(12.935)	0	0	0
2017/05/09	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R197	01/02/2018			Bond Future	302.3879	302.3879	302.6286	302.6286	0.080	0.0000	0.0000	0
2017/05/09	R197	01/02/2018	301.67	Call	Bond Future	717.9000	0.7179	958.5600	0.9586	33.523	0	0	0
2017/05/09	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R197	01/02/2018	301.68	Call	Bond Future	707.9000	0.7079	948.5600	0.9486	33.996	0	0	0
2017/05/09	R197	01/02/2018	301.66	Call	Bond Future	727.9000	0.7279	968.5600	0.9686	33.062	0	0	0
2017/05/09	R202	04/05/2017			Bond Future	243.5330	243.5330	243.5330	243.5330	0.000	0.0000	0.0000	0
2017/05/09	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R202	03/08/2017			Bond Future	243.9963	243.9963	244.0474	244.0474	0.021	0.0000	0.0000	30,577
2017/05/09	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R202	03/08/2017	258.35	Put	Bond Future	14,353.6700	14.3537	14,302.5800	14.3026	(0.356)	0	0	0
2017/05/09	R202	03/08/2017	258.37	Put	Bond Future	14,373.6700	14.3737	14,322.5800	14.3226	(0.355)	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
2017/05/09	R202	03/08/2017	258.36	Put	Bond Future	14,363.6700		14.3637	14,312.5800	14.3126	(0.356)	0	0	0
2017/05/09	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R202	02/11/2017			Bond Future	248.7347		248.7347	248.7842	248.7842	0.020	0.0000	0.0000	0
2017/05/09	R202	02/11/2017	253.89	Put	Bond Future	5,155.3200		5.1553	5,105.7700	5.1058	(0.961)	0	0	0
2017/05/09	R202	02/11/2017	253.91	Put	Bond Future	5,175.3200		5.1753	5,125.7700	5.1258	(0.957)	0	0	0
2017/05/09	R202	02/11/2017	253.90	Put	Bond Future	5,165.3200		5.1653	5,115.7700	5.1158	(0.959)	0	0	0
2017/05/09	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R202	02/11/2017	253.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R202	01/02/2018	249.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R202	01/02/2018			Bond Future	249.9730		249.9730	250.0267	250.0267	0.021	0.0000	0.0000	0
2017/05/09	R202	01/02/2018	249.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R202	01/02/2018	249.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R202	01/02/2018	249.06	Call	Bond Future	913.0200		0.9130	966.6900	0.9667	5.878	0	0	0
2017/05/09	R202	01/02/2018	249.07	Call	Bond Future	903.0200		0.9030	956.6900	0.9567	5.943	0	0	0
2017/05/09	R202	01/02/2018	249.08	Call	Bond Future	893.0200		0.8930	946.6900	0.9467	6.010	0	0	0
2017/05/09	R203	04/05/2017			Bond Future	7.4750		101.4450	7.4750	101.4450	0.000	0.0000	0.0000	0
2017/05/09	R203	03/08/2017	4.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R203	03/08/2017			Bond Future	7.0943		103.3616	7.2323	103.3468	1.945	0.0000	0.0000	0
2017/05/09	R203	03/08/2017	4.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R203	03/08/2017	4.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R203	03/08/2017	4.87	Put	Bond Future	238.1500		0.2382	252.9000	0.2529	6.194	0	0	0
2017/05/09	R203	03/08/2017	4.89	Put	Bond Future	236.0000		0.2360	250.7500	0.2507	6.250	0	0	0
2017/05/09	R203	03/08/2017	4.88	Put	Bond Future	237.0700		0.2371	251.8200	0.2518	6.222	0	0	0
2017/05/09	R204	04/05/2017			Bond Future	7.4500		103.8658	7.4500	103.8658	0.000	0.0000	0.0000	0
2017/05/09	R204	03/08/2017	7.77	Put	Bond Future	62.5200		0.0625	84.6800	0.0847	35.445	0	0	0
2017/05/09	R204	03/08/2017			Bond Future	7.4230		101.7732	7.5007	101.6733	1.046	0.0000	0.0000	41,363
2017/05/09	R204	03/08/2017	7.76	Put	Bond Future	65.0500		0.0650	87.9100	0.0879	35.142	0	0	0
2017/05/09	R204	03/08/2017	7.75	Call	Bond Future	487.4900		0.4875	411.1600	0.4112	(15.658)	0	0	0
2017/05/09	R204	03/08/2017	7.76	Call	Bond Future	497.6700		0.4977	420.6300	0.4206	(15.480)	0	0	0
2017/05/09	R204	03/08/2017	7.77	Call	Bond Future	507.9300		0.5079	430.1900	0.4302	(15.305)	0	0	0
2017/05/09	R204	03/08/2017	7.75	Put	Bond Future	67.6700		0.0677	91.2400	0.0912	34.831	0	0	0
2017/05/09	R204	02/11/2017	7.76	Put	Bond Future	82.6600		0.0827	108.6400	0.1086	31.430	0	0	0
2017/05/09	R204	02/11/2017			Bond Future	7.3422		103.7203	7.4387	103.6177	1.314	0.0000	0.0000	0
2017/05/09	R204	02/11/2017	7.75	Put	Bond Future	84.9400		0.0849	111.4700	0.1115	31.234	0	0	0
2017/05/09	R204	02/11/2017	7.76	Call	Bond Future	525.7900		0.5258	449.1600	0.4492	(14.574)	0	0	0
2017/05/09	R204	02/11/2017	7.74	Call	Bond Future	509.2500		0.5092	433.7300	0.4337	(14.830)	0	0	0
2017/05/09	R204	02/11/2017	7.75	Call	Bond Future	517.5000		0.5175	441.4200	0.4414	(14.701)	0	0	0
2017/05/09	R204	02/11/2017	7.74	Put	Bond Future	87.2700		0.0873	114.3600	0.1144	31.042	0	0	0
2017/05/09	R204	01/02/2018	7.27	Call	Bond Future	316.7000		0.3167	262.8000	0.2628	(17.019)	0	0	0
2017/05/09	R204	01/02/2018			Bond Future	7.1763		101.7031	7.2999	101.5998	1.723	0.0000	0.0000	0
2017/05/09	R204	01/02/2018	7.25	Call	Bond Future	307.0000		0.3070	254.0900	0.2541	(17.235)	0	0	0
2017/05/09	R204	01/02/2018	7.26	Call	Bond Future	311.8400		0.3118	258.4300	0.2584	(17.127)	0	0	0
2017/05/09	R204	01/02/2018	7.25	Put	Bond Future	245.3600		0.2454	295.7800	0.2958	20.549	0	0	0
2017/05/09	R204	01/02/2018	7.27	Put	Bond Future	238.3500		0.2384	287.7800	0.2878	20.738	0	0	0
2017/05/09	R204	01/02/2018	7.26	Put	Bond Future	241.8400		0.2418	291.7600	0.2918	20.642	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/09	R207	04/05/2017			Bond Future	7.5200	101.6219	7.5200	101.6219	0.000	0.0000	0.0000	0
2017/05/09	R207	03/08/2017	8.19	Call	Bond Future	1,422.1400	1.4221	1,224.1100	1.2241	(13.925)	0	0	51
2017/05/09	R207	03/08/2017			Bond Future	7.5474	99.8150	7.6474	99.5974	1.325	0.0000	0.0000	45,809
2017/05/09	R207	03/08/2017	8.39	Put	Bond Future	13.0600	0.0131	21.6600	0.0217	65.850	0	0	0
2017/05/09	R207	03/08/2017	8.41	Put	Bond Future	11.8200	0.0118	19.7000	0.0197	66.667	0	0	0
2017/05/09	R207	03/08/2017	8.19	Put	Bond Future	34.3100	0.0343	53.8600	0.0539	56.980	0	0	0
2017/05/09	R207	03/08/2017	8.40	Put	Bond Future	12.4300	0.0124	20.6600	0.0207	66.211	0	0	0
2017/05/09	R207	03/08/2017	8.41	Call	Bond Future	1,869.1500	1.8691	1,659.4500	1.6594	(11.219)	0	0	0
2017/05/09	R207	03/08/2017	8.39	Call	Bond Future	1,827.8300	1.8278	1,618.8500	1.6188	(11.433)	0	0	0
2017/05/09	R207	03/08/2017	8.40	Call	Bond Future	1,848.4800	1.8485	1,639.1300	1.6391	(11.326)	0	0	0
2017/05/09	R207	02/11/2017			Bond Future	7.5150	101.7245	7.6276	101.5020	1.499	0.0000	0.0000	0
2017/05/09	R207	02/11/2017	8.03	Put	Bond Future	161.5400	0.1615	214.1500	0.2141	32.568	0	0	0
2017/05/09	R207	02/11/2017	8.05	Put	Bond Future	153.9500	0.1539	204.6100	0.2046	32.907	0	0	0
2017/05/09	R207	02/11/2017	8.03	Call	Bond Future	1,173.9400	1.1739	1,004.0300	1.0040	(14.473)	0	0	0
2017/05/09	R207	02/11/2017	8.04	Put	Bond Future	157.7000	0.1577	209.3400	0.2093	32.746	0	0	0
2017/05/09	R207	02/11/2017	8.04	Call	Bond Future	1,189.6300	1.1896	1,018.7500	1.0188	(14.364)	0	0	0
2017/05/09	R207	02/11/2017	8.05	Call	Bond Future	1,205.4000	1.2054	1,033.5400	1.0335	(14.258)	0	0	0
2017/05/09	R207	01/02/2018			Bond Future	7.4567	100.0667	7.5842	99.8411	1.710	0.0000	0.0000	0
2017/05/09	R207	01/02/2018	7.60	Put	Bond Future	484.1400	0.4841	586.7700	0.5868	21.198	0	0	0
2017/05/09	R207	01/02/2018	7.62	Put	Bond Future	470.2400	0.4702	570.8100	0.5708	21.387	0	0	0
2017/05/09	R207	01/02/2018	7.60	Call	Bond Future	737.6000	0.7376	614.6400	0.6146	(16.670)	0	0	0
2017/05/09	R207	01/02/2018	7.61	Put	Bond Future	477.1500	0.4772	578.7500	0.5788	21.293	0	0	0
2017/05/09	R207	01/02/2018	7.61	Call	Bond Future	748.2600	0.7483	624.2700	0.6243	(16.570)	0	0	0
2017/05/09	R207	01/02/2018	7.62	Call	Bond Future	759.0000	0.7590	633.9800	0.6340	(16.472)	0	0	0
2017/05/09	R208	04/05/2017			Bond Future	7.6750	97.6456	7.6750	97.6456	0.000	0.0000	0.0000	0
2017/05/09	R208	03/08/2017	8.32	Call	Bond Future	1,953.3900	1.9534	1,695.6800	1.6957	(13.193)	0	0	0
2017/05/09	R208	03/08/2017			Bond Future	7.7072	99.3925	7.8039	99.0959	1.256	0.0000	0.0000	32,228
2017/05/09	R208	03/08/2017	8.30	Call	Bond Future	1,900.4500	1.9004	1,645.1000	1.6451	(13.436)	0	0	0
2017/05/09	R208	03/08/2017	8.31	Call	Bond Future	1,926.8200	1.9268	1,670.2700	1.6703	(13.315)	0	0	0
2017/05/09	R208	03/08/2017	8.30	Put	Bond Future	100.9400	0.1009	142.1600	0.1422	40.836	0	0	0
2017/05/09	R208	03/08/2017	8.32	Put	Bond Future	93.8900	0.0939	132.7500	0.1328	41.389	0	0	0
2017/05/09	R208	03/08/2017	8.31	Put	Bond Future	97.3100	0.0973	137.3300	0.1373	41.126	0	0	0
2017/05/09	R208	02/11/2017	8.18	Put	Bond Future	305.0900	0.3051	385.5100	0.3855	26.359	0	0	0
2017/05/09	R208	02/11/2017			Bond Future	7.7036	97.8921	7.8086	97.5891	1.364	0.0000	0.0000	0
2017/05/09	R208	02/11/2017	8.20	Put	Bond Future	291.7500	0.2918	369.4700	0.3695	26.639	0	0	0
2017/05/09	R208	02/11/2017	8.19	Put	Bond Future	298.3600	0.2984	377.4200	0.3774	26.498	0	0	0
2017/05/09	R208	02/11/2017	8.18	Call	Bond Future	1,669.8700	1.6699	1,447.2900	1.4473	(13.329)	0	0	0
2017/05/09	R208	02/11/2017	8.19	Call	Bond Future	1,691.5400	1.6915	1,467.6000	1.4676	(13.239)	0	0	0
2017/05/09	R208	02/11/2017	8.20	Call	Bond Future	1,713.3100	1.7133	1,488.0300	1.4880	(13.149)	0	0	0
2017/05/09	R208	01/02/2018	7.85	Put	Bond Future	797.9200	0.7979	934.5600	0.9346	17.125	0	0	0
2017/05/09	R208	01/02/2018			Bond Future	7.6880	99.8016	7.8020	99.4939	1.482	0.0000	0.0000	0
2017/05/09	R208	01/02/2018	7.84	Put	Bond Future	809.0300	0.8090	946.9700	0.9470	17.050	0	0	0
2017/05/09	R208	01/02/2018	7.85	Call	Bond Future	1,234.9800	1.2350	1,063.9300	1.0639	(13.850)	0	0	0
2017/05/09	R208	01/02/2018	7.83	Call	Bond Future	1,203.8300	1.2038	1,035.3800	1.0354	(13.993)	0	0	0
2017/05/09	R208	01/02/2018	7.84	Call	Bond Future	1,219.1800	1.2192	1,049.4300	1.0494	(13.923)	0	0	0
2017/05/09	R208	01/02/2018	7.83	Put	Bond Future	820.6000	0.8206	959.8400	0.9598	16.968	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/09	R209	04/05/2017			Bond Future	9.4400	72.7767	9.4400	72.7767	0.000	0.0000	0.0000	0
2017/05/09	R209	03/08/2017			Bond Future	9.4900	74.1245	9.5871	73.4698	1.023	0.0000	0.0000	70,923
2017/05/09	R209	03/08/2017	9.44	Call	Bond Future	1,729.0600	1.7291	1,419.4500	1.4194	(17.906)	0	0	0
2017/05/09	R209	03/08/2017	9.43	Put	Bond Future	2,105.9000	2.1059	2,454.8300	2.4548	16.569	0	0	0
2017/05/09	R209	03/08/2017	9.45	Put	Bond Future	2,033.6300	2.0336	2,374.9900	2.3750	16.786	0	0	0
2017/05/09	R209	03/08/2017	9.44	Put	Bond Future	2,069.5400	2.0695	2,414.6900	2.4147	16.678	0	0	0
2017/05/09	R209	03/08/2017	9.45	Call	Bond Future	1,761.4600	1.7615	1,448.0600	1.4481	(17.792)	0	0	0
2017/05/09	R209	03/08/2017	9.43	Call	Bond Future	1,697.0000	1.6970	1,391.1700	1.3912	(18.022)	0	0	0
2017/05/09	R209	02/11/2017	9.52	Put	Bond Future	2,841.3100	2.8413	3,171.4100	3.1714	11.618	0	0	0
2017/05/09	R209	02/11/2017	8.30	Put	Bond Future	9,418.9900	9.4190	10,017.3500	10.0174	6.353	0	0	0
2017/05/09	R209	02/11/2017			Bond Future	9.5358	72.3926	9.6358	71.7248	1.048	0.0000	0.0000	476
2017/05/09	R209	02/11/2017	10.00	Call	Bond Future	4,580.5100	4.5805	4,127.6800	4.1277	(9.886)	0	0	0
2017/05/09	R209	02/11/2017	9.54	Put	Bond Future	2,774.9300	2.7749	3,099.8500	3.0999	11.709	0	0	0
2017/05/09	R209	02/11/2017	9.53	Put	Bond Future	2,808.0700	2.8081	3,135.5700	3.1356	11.663	0	0	0
2017/05/09	R209	02/11/2017	9.54	Call	Bond Future	2,803.2300	2.8032	2,460.3600	2.4604	(12.231)	0	0	0
2017/05/09	R209	02/11/2017	10.60	Put	Bond Future	662.3300	0.6623	771.9900	0.7720	16.557	0	0	1,300
2017/05/09	R209	02/11/2017	9.00	Put	Bond Future	5,055.1100	5.0551	5,518.8600	5.5189	9.174	0	0	0
2017/05/09	R209	02/11/2017	9.52	Call	Bond Future	2,734.9800	2.7350	2,397.2900	2.3973	(12.347)	0	0	0
2017/05/09	R209	02/11/2017	10.00	Put	Bond Future	1,557.2900	1.5573	1,772.2500	1.7722	13.803	0	0	3,360
2017/05/09	R209	02/11/2017	10.60	Call	Bond Future	7,315.6400	7.3156	6,757.5100	6.7575	(7.629)	0	0	0
2017/05/09	R209	02/11/2017	8.30	Call	Bond Future	335.2900	0.3353	265.8600	0.2659	(20.707)	0	0	2,800
2017/05/09	R209	02/11/2017	9.00	Call	Bond Future	1,311.8200	1.3118	1,107.7800	1.1078	(15.554)	0	0	4,100
2017/05/09	R209	02/11/2017	9.53	Call	Bond Future	2,769.1000	2.7691	2,428.8100	2.4288	(12.289)	0	0	0
2017/05/09	R209	01/02/2018	9.72	Call	Bond Future	3,997.7300	3.9977	3,617.0000	3.6170	(9.524)	0	0	0
2017/05/09	R209	01/02/2018	9.73	Call	Bond Future	4,033.9100	4.0339	3,651.1800	3.6512	(9.488)	0	0	0
2017/05/09	R209	01/02/2018			Bond Future	9.5797	73.8047	9.6824	73.1248	1.072	0.0000	0.0000	0
2017/05/09	R209	01/02/2018	9.71	Call	Bond Future	3,961.4400	3.9614	3,582.7300	3.5827	(9.560)	0	0	0
2017/05/09	R209	01/02/2018	9.71	Put	Bond Future	3,100.5200	3.1005	3,401.7300	3.4017	9.715	0	0	0
2017/05/09	R209	01/02/2018	9.73	Put	Bond Future	3,042.2200	3.0422	3,339.4100	3.3394	9.769	0	0	0
2017/05/09	R209	01/02/2018	9.72	Put	Bond Future	3,071.3800	3.0714	3,370.5700	3.3706	9.741	0	0	0
2017/05/09	R210	04/05/2017			Bond Future	184.1674	184.1674	184.1674	184.1674	0.000	0.0000	0.0000	0
2017/05/09	R210	03/08/2017	196.29	Put	Bond Future	8,526.1100	8.5261	8,487.6300	8.4876	(0.451)	0	0	0
2017/05/09	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R210	03/08/2017			Bond Future	187.7639	187.7639	187.8024	187.8024	0.020	0.0000	0.0000	1,675
2017/05/09	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R210	03/08/2017	196.28	Put	Bond Future	8,516.1100	8.5161	8,477.6300	8.4776	(0.452)	0	0	0
2017/05/09	R210	03/08/2017	196.30	Put	Bond Future	8,536.1100	8.5361	8,497.6300	8.4976	(0.451)	0	0	0
2017/05/09	R210	02/11/2017	192.08	Put	Bond Future	3,070.0900	3.0701	3,032.5800	3.0326	(1.222)	0	0	0
2017/05/09	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R210	02/11/2017			Bond Future	189.0099	189.0099	189.0474	189.0474	0.020	0.0000	0.0000	0
2017/05/09	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R210	02/11/2017	192.07	Put	Bond Future	3,060.0900	3.0601	3,022.5800	3.0226	(1.226)	0	0	0
2017/05/09	R210	02/11/2017	192.09	Put	Bond Future	3,080.0900	3.0801	3,042.5800	3.0426	(1.218)	0	0	0
2017/05/09	R210	01/02/2018			Bond Future	192.7982	192.7982	192.8387	192.8387	0.021	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/09	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R210	01/02/2018	192.36	Call	Bond Future	438.2200	0.4382	478.7100	0.4787	9.240	0	0	0
2017/05/09	R210	01/02/2018	192.37	Call	Bond Future	428.2200	0.4282	468.7100	0.4687	9.455	0	0	0
2017/05/09	R210	01/02/2018	192.38	Call	Bond Future	418.2200	0.4182	458.7100	0.4587	9.682	0	0	0
2017/05/09	R212	04/05/2017			Bond Future	148.6849	148.6849	148.6849	148.6849	0.000	0.0000	0.0000	0
2017/05/09	R212	03/08/2017			Bond Future	149.4942	149.4942	149.3259	149.3259	(0.113)	0.0000	0.0000	4,858
2017/05/09	R212	03/08/2017	153.34	Put	Bond Future	3,845.7800	3.8458	4,014.0700	4.0141	4.376	0	0	0
2017/05/09	R212	03/08/2017	153.36	Put	Bond Future	3,865.7800	3.8658	4,034.0700	4.0341	4.353	0	0	0
2017/05/09	R212	03/08/2017	153.35	Put	Bond Future	3,855.7800	3.8558	4,024.0700	4.0241	4.365	0	0	0
2017/05/09	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R212	02/11/2017			Bond Future	152.3972	152.3972	152.2243	152.2243	(0.113)	0.0000	0.0000	0
2017/05/09	R212	02/11/2017	152.40	Put	Bond Future	2.8000	0.0028	175.7200	0.1757	6175.714	0	0	0
2017/05/09	R212	02/11/2017	152.42	Put	Bond Future	22.8000	0.0228	195.7200	0.1957	758.421	0	0	0
2017/05/09	R212	02/11/2017	152.41	Put	Bond Future	12.8000	0.0128	185.7200	0.1857	1350.938	0	0	0
2017/05/09	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R212	01/02/2018	154.71	Put	Bond Future	1,318.5100	1.3185	1,493.2100	1.4932	13.250	0	0	0
2017/05/09	R212	01/02/2018			Bond Future	153.3915	153.3915	153.2168	153.2168	(0.114)	0.0000	0.0000	0
2017/05/09	R212	01/02/2018	154.70	Put	Bond Future	1,308.5100	1.3085	1,483.2100	1.4832	13.351	0	0	0
2017/05/09	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/09	R212	01/02/2018	154.69	Put	Bond Future	1,298.5100	1.2985	1,473.2100	1.4732	13.454	0	0	0
2017/05/09	R213	04/05/2017			Bond Future	9.1700	84.5094	9.1700	84.5094	0.000	0.0000	0.0000	0
2017/05/09	R213	03/08/2017	9.33	Put	Bond Future	1,504.9400	1.5049	1,826.9500	1.8269	21.397	0	0	0
2017/05/09	R213	03/08/2017			Bond Future	9.2285	86.0095	9.3363	85.2893	1.168	0.0000	0.0000	55,673
2017/05/09	R213	03/08/2017	9.35	Put	Bond Future	1,448.3600	1.4484	1,762.0700	1.7621	21.660	0	0	0
2017/05/09	R213	03/08/2017	9.34	Put	Bond Future	1,476.4500	1.4765	1,794.3000	1.7943	21.528	0	0	0
2017/05/09	R213	03/08/2017	9.33	Call	Bond Future	2,183.6200	2.1836	1,785.4200	1.7854	(18.236)	0	0	0
2017/05/09	R213	03/08/2017	9.34	Call	Bond Future	2,221.5600	2.2216	1,819.2000	1.8192	(18.112)	0	0	0
2017/05/09	R213	03/08/2017	9.35	Call	Bond Future	2,259.8400	2.2598	1,853.3400	1.8533	(17.988)	0	0	0
2017/05/09	R213	02/11/2017	9.36	Put	Bond Future	2,393.3300	2.3933	2,733.0000	2.7330	14.192	0	0	0
2017/05/09	R213	02/11/2017			Bond Future	9.2750	84.1050	9.3863	83.3703	1.200	0.0000	0.0000	0
2017/05/09	R213	02/11/2017	9.35	Put	Bond Future	2,423.3400	2.4233	2,765.9000	2.7659	14.136	0	0	0
2017/05/09	R213	02/11/2017	9.36	Call	Bond Future	2,955.0900	2.9551	2,560.1500	2.5601	(13.365)	0	0	0
2017/05/09	R213	02/11/2017	9.34	Call	Bond Future	2,883.7300	2.8837	2,494.5800	2.4946	(13.495)	0	0	0
2017/05/09	R213	02/11/2017	9.35	Call	Bond Future	2,919.3000	2.9193	2,527.2500	2.5272	(13.430)	0	0	0
2017/05/09	R213	02/11/2017	9.34	Put	Bond Future	2,453.6400	2.4536	2,799.1000	2.7991	14.079	0	0	0
2017/05/09	R213	01/02/2018	9.42	Call	Bond Future	3,685.5400	3.6855	3,281.0000	3.2810	(10.976)	0	0	0
2017/05/09	R213	01/02/2018			Bond Future	9.3204	85.7455	9.4352	84.9976	1.232	0.0000	0.0000	0
2017/05/09	R213	01/02/2018	9.43	Call	Bond Future	3,721.0800	3.7211	3,314.2400	3.3142	(10.933)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/09	R213	01/02/2018	9.41	Put	Bond Future	3,066.2100	3.0662	3,411.8300	3.4118	11.272	0	0	0
2017/05/09	R213	01/02/2018	9.43	Put	Bond Future	3,007.2100	3.0072	3,348.2200	3.3482	11.340	0	0	0
2017/05/09	R213	01/02/2018	9.42	Put	Bond Future	3,036.4500	3.0364	3,379.7600	3.3798	11.306	0	0	0
2017/05/09	R213	01/02/2018	9.41	Call	Bond Future	3,650.4400	3.6504	3,248.2100	3.2482	(11.019)	0	0	0
2017/05/09	R214	04/05/2017			Bond Future	9.6050	72.3548	9.6050	72.3548	0.000	0.0000	0.0000	0
2017/05/09	R214	03/08/2017	9.51	Call	Bond Future	1,565.8800	1.5659	1,276.8000	1.2768	(18.461)	0	0	0
2017/05/09	R214	03/08/2017			Bond Future	9.6457	73.7660	9.7428	73.0894	1.006	0.0000	0.0000	35,526
2017/05/09	R214	03/08/2017	9.52	Call	Bond Future	1,596.8400	1.5968	1,303.9400	1.3039	(18.342)	0	0	0
2017/05/09	R214	03/08/2017	9.53	Call	Bond Future	1,628.3000	1.6283	1,331.5600	1.3316	(18.224)	0	0	0
2017/05/09	R214	03/08/2017	9.51	Put	Bond Future	2,529.7100	2.5297	2,917.2700	2.9173	15.320	0	0	0
2017/05/09	R214	03/08/2017	9.53	Put	Bond Future	2,448.7500	2.4488	2,828.6500	2.8287	15.514	0	0	0
2017/05/09	R214	03/08/2017	9.52	Put	Bond Future	2,488.9200	2.4889	2,872.6600	2.8727	15.418	0	0	0
2017/05/09	R214	02/11/2017	9.60	Call	Bond Future	2,607.8300	2.6078	2,278.5200	2.2785	(12.628)	0	0	0
2017/05/09	R214	02/11/2017			Bond Future	9.6940	71.8807	9.7939	71.1906	1.030	0.0000	0.0000	0
2017/05/09	R214	02/11/2017	9.58	Call	Bond Future	2,543.0900	2.5431	2,219.1100	2.2191	(12.740)	0	0	0
2017/05/09	R214	02/11/2017	9.59	Call	Bond Future	2,575.3500	2.5754	2,248.7100	2.2487	(12.683)	0	0	0
2017/05/09	R214	02/11/2017	9.60	Put	Bond Future	3,267.4400	3.2674	3,628.2000	3.6282	11.041	0	0	0
2017/05/09	R214	02/11/2017	9.58	Put	Bond Future	3,344.3100	3.3443	3,710.4000	3.7104	10.947	0	0	0
2017/05/09	R214	02/11/2017	9.59	Put	Bond Future	3,305.7100	3.3057	3,669.1400	3.6691	10.994	0	0	0
2017/05/09	R214	01/02/2018			Bond Future	9.7415	73.2828	9.8441	72.5801	1.054	0.0000	0.0000	0
2017/05/09	R214	01/02/2018	9.82	Put	Bond Future	3,411.6400	3.4116	3,732.8200	3.7328	9.414	0	0	0
2017/05/09	R214	01/02/2018	9.84	Put	Bond Future	3,348.1900	3.3482	3,665.2300	3.6652	9.469	0	0	0
2017/05/09	R214	01/02/2018	9.83	Put	Bond Future	3,379.7900	3.3798	3,698.9000	3.6989	9.442	0	0	0
2017/05/09	R214	01/02/2018	9.84	Call	Bond Future	4,022.9400	4.0229	3,637.3100	3.6373	(9.586)	0	0	0
2017/05/09	R214	01/02/2018	9.82	Call	Bond Future	3,950.2600	3.9503	3,568.7700	3.5688	(9.657)	0	0	0
2017/05/09	R214	01/02/2018	9.83	Call	Bond Future	3,986.5300	3.9865	3,602.9700	3.6030	(9.621)	0	0	0
2017/05/09	R248	04/05/2017			Bond Future	9.7000	92.3753	9.7000	92.3753	0.000	0.0000	0.0000	0
2017/05/09	R248	03/08/2017			Bond Future	9.7435	94.1771	9.8406	93.3219	0.997	0.0000	0.0000	69,421
2017/05/09	R248	03/08/2017	9.57	Call	Bond Future	1,941.4500	1.9415	1,589.0600	1.5891	(18.151)	0	0	0
2017/05/09	R248	03/08/2017	9.56	Put	Bond Future	3,559.6500	3.5596	4,067.1200	4.0671	14.256	0	0	0
2017/05/09	R248	03/08/2017	9.58	Put	Bond Future	3,450.8100	3.4508	3,949.0600	3.9491	14.439	0	0	0
2017/05/09	R248	03/08/2017	9.57	Put	Bond Future	3,504.9400	3.5049	4,007.8000	4.0078	14.347	0	0	0
2017/05/09	R248	03/08/2017	9.58	Call	Bond Future	1,978.7400	1.9787	1,621.7400	1.6217	(18.042)	0	0	0
2017/05/09	R248	03/08/2017	9.56	Call	Bond Future	1,904.5800	1.9046	1,556.8000	1.5568	(18.260)	0	0	0
2017/05/09	R248	02/11/2017	9.66	Put	Bond Future	4,483.7400	4.4837	4,949.9400	4.9499	10.398	0	0	0
2017/05/09	R248	02/11/2017			Bond Future	9.7947	91.5412	9.8948	90.6689	1.022	0.0000	0.0000	226
2017/05/09	R248	02/11/2017	9.65	Put	Bond Future	4,533.7100	4.5337	5,003.1600	5.0032	10.355	0	0	0
2017/05/09	R248	02/11/2017	9.64	Call	Bond Future	3,206.1100	3.2061	2,806.5300	2.8065	(12.463)	0	0	0
2017/05/09	R248	02/11/2017	9.65	Call	Bond Future	3,245.9300	3.2459	2,843.1100	2.8431	(12.410)	0	0	0
2017/05/09	R248	02/11/2017	9.66	Call	Bond Future	3,286.0200	3.2860	2,879.9500	2.8800	(12.358)	0	0	0
2017/05/09	R248	02/11/2017	9.64	Put	Bond Future	4,584.1100	4.5841	5,056.8000	5.0568	10.311	0	0	0
2017/05/09	R248	01/02/2018	9.90	Put	Bond Future	4,614.5400	4.6145	5,025.6500	5.0256	8.909	0	0	0
2017/05/09	R248	01/02/2018	9.89	Call	Bond Future	5,044.4500	5.0444	4,569.9300	4.5699	(9.407)	0	0	0
2017/05/09	R248	01/02/2018			Bond Future	9.8452	93.3268	9.9481	92.4386	1.046	0.0000	0.0000	0
2017/05/09	R248	01/02/2018	9.90	Call	Bond Future	5,089.4300	5.0894	4,612.3800	4.6124	(9.373)	0	0	0
2017/05/09	R248	01/02/2018	9.91	Call	Bond Future	5,134.5800	5.1346	4,655.0100	4.6550	(9.340)	0	0	0

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2017/05/09	R248 01/02/2018	9.89	Put	Bond Future	4,655.8600	4.6559	5,069.5000	5.0695	8.884	0	0	0
2017/05/09	R248 01/02/2018	9.91	Put	Bond Future	4,573.5500	4.5736	4,982.1400	4.9821	8.934	0	0	0

**Total** **788799**