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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/05/2017 TO 15/05/2017

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
2017/05/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	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
2017/05/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	2025	03/08/2017			Bond Future	129.3337	129.3337	128.9922	128.9922	(0.264)	0.0000	0.0000	2,414
2017/05/15	2025	03/08/2017	133.96	Put	Bond Future	4,626.2700	4.6263	4,967.8200	4.9678	7.383	0	0	0
2017/05/15	2025	03/08/2017	133.98	Put	Bond Future	4,646.2700	4.6463	4,987.8200	4.9878	7.351	0	0	0
2017/05/15	2025	03/08/2017	133.97	Put	Bond Future	4,636.2700	4.6363	4,977.8200	4.9778	7.367	0	0	0
2017/05/15	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2025	02/11/2017			Bond Future	131.8443	131.8443	131.4945	131.4945	(0.265)	0.0000	0.0000	0
2017/05/15	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2025	02/11/2017	132.96	Put	Bond Future	1,115.6700	1.1157	1,465.4900	1.4655	31.355	0	0	0
2017/05/15	2025	02/11/2017	132.98	Put	Bond Future	1,135.6700	1.1357	1,485.4900	1.4855	30.803	0	0	0
2017/05/15	2025	02/11/2017	132.97	Put	Bond Future	1,125.6700	1.1257	1,475.4900	1.4755	31.077	0	0	0
2017/05/15	2025	01/02/2018	133.89	Put	Bond Future	756.7500	0.7567	1,114.8400	1.1148	47.319	0	0	0
2017/05/15	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2025	01/02/2018			Bond Future	133.1333	133.1333	132.7752	132.7752	(0.269)	0.0000	0.0000	0
2017/05/15	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2025	01/02/2018	133.88	Put	Bond Future	746.7500	0.7467	1,104.8400	1.1048	47.953	0	0	0
2017/05/15	2025	01/02/2018	133.90	Put	Bond Future	766.7500	0.7667	1,124.8400	1.1248	46.702	0	0	0
2017/05/15	2029	01/02/2018			Bond Future	103.9936	103.9936	104.0127	104.0127	0.018	0.0000	0.0000	0
2017/05/15	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2030	03/08/2017	9.33	Call	Bond Future	802.6900	0.8027	841.7400	0.8417	4.865	0	0	0
2017/05/15	2030	03/08/2017			Bond Future	9.2125	91.2865	9.2068	91.3255	(0.062)	0.0000	0.0000	32,424
2017/05/15	2030	03/08/2017	9.34	Call	Bond Future	870.5600	0.8706	909.6100	0.9096	4.486	0	0	0
2017/05/15	2030	03/08/2017	9.35	Call	Bond Future	938.3500	0.9383	977.4000	0.9774	4.162	0	0	0
2017/05/15	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2030	02/11/2017			Bond Future	9.2581	93.0329	9.2523	93.0723	(0.063)	0.0000	0.0000	0
2017/05/15	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2030	02/11/2017	9.34	Call	Bond Future	552.8200	0.5528	592.1900	0.5922	7.122	0	0	0
2017/05/15	2030	02/11/2017	9.35	Call	Bond Future	619.9800	0.6200	659.3500	0.6594	6.350	0	0	0
2017/05/15	2030	02/11/2017	9.36	Call	Bond Future	687.0600	0.6871	726.4300	0.7264	5.730	0	0	0
2017/05/15	2030	01/02/2018			Bond Future	9.3016	90.8432	9.2957	90.8828	(0.064)	0.0000	0.0000	0
2017/05/15	2030	01/02/2018	9.38	Call	Bond Future	520.9600	0.5210	560.5500	0.5605	7.599	0	0	0

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2017/05/15	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2030	01/02/2018	9.39	Call	Bond Future	587.1600	0.5872	626.7500	0.6267	6.743	0	0	0
2017/05/15	2030	01/02/2018	9.37	Call	Bond Future	454.7000	0.4547	494.2900	0.4943	8.707	0	0	0
2017/05/15	2032	03/08/2017	9.43	Put	Bond Future	1,790.3000	1.7903	1,718.0200	1.7180	(4.037)	0	0	0
2017/05/15	2032	03/08/2017			Bond Future	9.3708	94.0784	9.3600	94.1581	(0.115)	0.0000	0.0000	21,580
2017/05/15	2032	03/08/2017	9.45	Put	Bond Future	1,723.2400	1.7232	1,652.0100	1.6520	(4.133)	0	0	0
2017/05/15	2032	03/08/2017	9.44	Put	Bond Future	1,756.5300	1.7565	1,684.7800	1.6848	(4.085)	0	0	0
2017/05/15	2032	03/08/2017	9.44	Call	Bond Future	2,264.9400	2.2649	2,272.8400	2.2728	0.349	0	0	0
2017/05/15	2032	03/08/2017	9.45	Call	Bond Future	2,304.7900	2.3048	2,313.2100	2.3132	0.365	0	0	0
2017/05/15	2032	03/08/2017	9.43	Call	Bond Future	2,225.4800	2.2255	2,232.8500	2.2328	0.331	0	0	0
2017/05/15	2032	02/11/2017			Bond Future	9.4208	91.7204	9.4097	91.8011	(0.118)	0.0000	0.0000	0
2017/05/15	2032	02/11/2017	9.48	Put	Bond Future	2,781.1400	2.7811	2,718.2800	2.7183	(2.260)	0	0	0
2017/05/15	2032	02/11/2017	9.50	Put	Bond Future	2,712.9100	2.7129	2,650.7000	2.6507	(2.293)	0	0	0
2017/05/15	2032	02/11/2017	9.49	Put	Bond Future	2,746.8700	2.7469	2,684.3300	2.6843	(2.277)	0	0	0
2017/05/15	2032	02/11/2017	9.48	Call	Bond Future	3,210.6500	3.2106	3,228.5100	3.2285	0.556	0	0	0
2017/05/15	2032	02/11/2017	9.49	Call	Bond Future	3,248.6500	3.2487	3,266.8300	3.2668	0.560	0	0	0
2017/05/15	2032	02/11/2017	9.50	Call	Bond Future	3,286.8900	3.2869	3,305.4000	3.3054	0.563	0	0	0
2017/05/15	2032	01/02/2018	9.55	Put	Bond Future	3,425.1100	3.4251	3,367.0300	3.3670	(1.696)	0	0	0
2017/05/15	2032	01/02/2018			Bond Future	9.4688	93.5102	9.4574	93.5920	(0.120)	0.0000	0.0000	0
2017/05/15	2032	01/02/2018	9.57	Put	Bond Future	3,359.8500	3.3599	3,302.2800	3.3023	(1.713)	0	0	0
2017/05/15	2032	01/02/2018	9.56	Put	Bond Future	3,392.5100	3.3925	3,334.6800	3.3347	(1.705)	0	0	0
2017/05/15	2032	01/02/2018	9.55	Call	Bond Future	4,006.3300	4.0063	4,030.0300	4.0300	0.592	0	0	0
2017/05/15	2032	01/02/2018	9.56	Call	Bond Future	4,044.9100	4.0449	4,068.8600	4.0689	0.592	0	0	0
2017/05/15	2032	01/02/2018	9.57	Call	Bond Future	4,083.3500	4.0833	4,107.5600	4.1076	0.593	0	0	0
2017/05/15	2033	03/08/2017	113.14	Put	Bond Future	6,849.0900	6.8491	6,827.4800	6.8275	(0.316)	0	0	0
2017/05/15	2033	03/08/2017			Bond Future	106.2909	106.2909	106.3125	106.3125	0.020	0.0000	0.0000	6,134
2017/05/15	2033	03/08/2017	113.13	Put	Bond Future	6,839.0900	6.8391	6,817.4800	6.8175	(0.316)	0	0	0
2017/05/15	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2033	03/08/2017	113.12	Put	Bond Future	6,829.0900	6.8291	6,807.4800	6.8075	(0.316)	0	0	0
2017/05/15	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2033	02/11/2017			Bond Future	107.2775	107.2775	107.2981	107.2981	0.019	0.0000	0.0000	0
2017/05/15	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2033	02/11/2017	110.07	Put	Bond Future	2,792.5300	2.7925	2,771.8900	2.7719	(0.739)	0	0	0
2017/05/15	2033	02/11/2017	110.09	Put	Bond Future	2,812.5300	2.8125	2,791.8900	2.7919	(0.734)	0	0	0
2017/05/15	2033	02/11/2017	110.08	Put	Bond Future	2,802.5300	2.8025	2,781.8900	2.7819	(0.736)	0	0	0
2017/05/15	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2033	01/02/2018			Bond Future	109.4263	109.4263	109.4463	109.4463	0.018	0.0000	0.0000	0
2017/05/15	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2033	01/02/2018	109.64	Put	Bond Future	213.6900	0.2137	193.7100	0.1937	(9.350)	0	0	0
2017/05/15	2033	01/02/2018	109.66	Put	Bond Future	233.6900	0.2337	213.7100	0.2137	(8.550)	0	0	0

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2017/05/15	2033	01/02/2018	109.65	Put	Bond Future	223.6900	0.2237	203.7100	0.2037	(8.932)	0	0	0
2017/05/15	2037	03/08/2017	9.57	Call	Bond Future	2,011.4400	2.0114	1,801.3900	1.8014	(10.443)	0	0	0
2017/05/15	2037	03/08/2017			Bond Future	9.6360	90.2769	9.6817	89.9107	0.474	0.0000	0.0000	57,179
2017/05/15	2037	03/08/2017	9.58	Call	Bond Future	2,049.2100	2.0492	1,836.9900	1.8370	(10.356)	0	0	0
2017/05/15	2037	03/08/2017	9.56	Put	Bond Future	2,588.2900	2.5883	2,746.6600	2.7467	6.119	0	0	0
2017/05/15	2037	03/08/2017	9.57	Put	Bond Future	2,544.4400	2.5444	2,700.6300	2.7006	6.138	0	0	0
2017/05/15	2037	03/08/2017	9.58	Put	Bond Future	2,501.1100	2.5011	2,655.1300	2.6551	6.158	0	0	0
2017/05/15	2037	03/08/2017	9.56	Call	Bond Future	1,974.0800	1.9741	1,766.2100	1.7662	(10.530)	0	0	0
2017/05/15	2037	02/11/2017			Bond Future	9.6859	92.0041	9.7330	91.6304	0.486	0.0000	0.0000	233
2017/05/15	2037	02/11/2017	9.66	Call	Bond Future	3,302.1400	3.3021	3,085.9400	3.0859	(6.547)	0	0	0
2017/05/15	2037	02/11/2017	9.65	Put	Bond Future	3,549.5300	3.5495	3,708.4100	3.7084	4.476	0	0	0
2017/05/15	2037	02/11/2017	9.67	Put	Bond Future	3,467.7200	3.4677	3,623.7700	3.6238	4.500	0	0	0
2017/05/15	2037	02/11/2017	9.66	Put	Bond Future	3,508.4500	3.5085	3,665.9100	3.6659	4.488	0	0	0
2017/05/15	2037	02/11/2017	9.67	Call	Bond Future	3,341.2100	3.3412	3,123.6000	3.1236	(6.513)	0	0	0
2017/05/15	2037	02/11/2017	9.65	Call	Bond Future	3,263.3000	3.2633	3,048.5200	3.0485	(6.582)	0	0	0
2017/05/15	2037	01/02/2018			Bond Future	9.7344	89.5440	9.7830	89.1625	0.499	0.0000	0.0000	0
2017/05/15	2037	01/02/2018	9.81	Put	Bond Future	3,928.9600	3.9290	4,081.0700	4.0811	3.872	0	0	0
2017/05/15	2037	01/02/2018	9.83	Put	Bond Future	3,856.8400	3.8568	4,006.7100	4.0067	3.886	0	0	0
2017/05/15	2037	01/02/2018	9.82	Put	Bond Future	3,892.7600	3.8928	4,043.7500	4.0438	3.879	0	0	0
2017/05/15	2037	01/02/2018	9.82	Call	Bond Future	4,562.7600	4.5628	4,332.2800	4.3323	(5.051)	0	0	0
2017/05/15	2037	01/02/2018	9.83	Call	Bond Future	4,604.5900	4.6046	4,372.9900	4.3730	(5.030)	0	0	0
2017/05/15	2037	01/02/2018	9.81	Call	Bond Future	4,521.1000	4.5211	4,291.7400	4.2917	(5.073)	0	0	0
2017/05/15	2038	03/08/2017			Bond Future	131.3132	131.3132	131.3401	131.3401	0.021	0.0000	0.0000	22,439
2017/05/15	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2038	03/08/2017	141.16	Put	Bond Future	9,846.8200	9.8468	9,819.8600	9.8199	(0.274)	0	0	0
2017/05/15	2038	03/08/2017	141.18	Put	Bond Future	9,866.8200	9.8668	9,839.8600	9.8399	(0.273)	0	0	0
2017/05/15	2038	03/08/2017	141.17	Put	Bond Future	9,856.8200	9.8568	9,829.8600	9.8299	(0.274)	0	0	0
2017/05/15	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2038	02/11/2017			Bond Future	133.8623	133.8623	133.8879	133.8879	0.019	0.0000	0.0000	0
2017/05/15	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2038	02/11/2017	136.82	Put	Bond Future	2,957.6800	2.9577	2,932.1000	2.9321	(0.865)	0	0	0
2017/05/15	2038	02/11/2017	136.80	Put	Bond Future	2,937.6800	2.9377	2,912.1000	2,9121	(0.871)	0	0	0
2017/05/15	2038	02/11/2017	136.81	Put	Bond Future	2,947.6800	2.9477	2,922.1000	2,9221	(0.868)	0	0	0
2017/05/15	2038	01/02/2018	136.95	Put	Bond Future	1,927.3600	1.9274	1,902.7000	1.9027	(1.279)	0	0	0
2017/05/15	2038	01/02/2018			Bond Future	135.0226	135.0226	135.0473	135.0473	0.018	0.0000	0.0000	0
2017/05/15	2038	01/02/2018	136.94	Put	Bond Future	1,917.3600	1.9174	1,892.7000	1.8927	(1.286)	0	0	0
2017/05/15	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2038	01/02/2018	136.93	Put	Bond Future	1,907.3600	1.9074	1,882.7000	1.8827	(1.293)	0	0	0
2017/05/15	2040	03/08/2017			Bond Future	9.7320	93.5585	9.7930	93.0373	0.628	0.0000	0.0000	13,816
2017/05/15	2040	03/08/2017	9.61	Put	Bond Future	3,040.9200	3.0409	3,294.9200	3.2949	8.353	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
2017/05/15	2040	03/08/2017	9.63	Put	Bond Future	2,942.8300	2.9428	3,190.7700	3.1908	8.425	0	0	0
2017/05/15	2040	03/08/2017	9.62	Put	Bond Future	2,991.6000	2.9916	3,242.5700	3.2426	8.389	0	0	0
2017/05/15	2040	03/08/2017	9.61	Call	Bond Future	1,986.0000	1.9860	1,718.8600	1.7189	(13.451)	0	0	0
2017/05/15	2040	03/08/2017	9.62	Call	Bond Future	2,023.9000	2.0239	1,753.7300	1.7537	(13.349)	0	0	0
2017/05/15	2040	03/08/2017	9.63	Call	Bond Future	2,062.2300	2.0622	1,789.0300	1.7890	(13.248)	0	0	0
2017/05/15	2040	02/11/2017			Bond Future	9.7830	95.3484	9.8459	94.8168	0.643	0.0000	0.0000	0
2017/05/15	2040	02/11/2017	9.66	Call	Bond Future	3,185.1600	3.1852	2,908.0300	2.9080	(8.701)	0	0	0
2017/05/15	2040	02/11/2017	9.65	Put	Bond Future	4,285.6200	4.2856	4,542.1500	4.5421	5.986	0	0	0
2017/05/15	2040	02/11/2017	9.67	Put	Bond Future	4,190.9800	4.1910	4,443.4400	4.4434	6.024	0	0	0
2017/05/15	2040	02/11/2017	9.66	Put	Bond Future	4,238.2400	4.2382	4,492.7200	4.4927	6.004	0	0	0
2017/05/15	2040	02/11/2017	9.67	Call	Bond Future	3,224.2400	3.2242	2,945.0900	2.9451	(8.658)	0	0	0
2017/05/15	2040	02/11/2017	9.65	Call	Bond Future	3,146.0700	3.1461	2,870.9900	2.8710	(8.744)	0	0	0
2017/05/15	2040	01/02/2018	9.89	Call	Bond Future	4,857.1600	4.8572	4,542.4100	4.5424	(6.480)	0	0	0
2017/05/15	2040	01/02/2018			Bond Future	9.8327	92.7033	9.8977	92.1607	0.660	0.0000	0.0000	0
2017/05/15	2040	01/02/2018	9.87	Call	Bond Future	4,770.0300	4.7700	4,458.4200	4.4584	(6.533)	0	0	0
2017/05/15	2040	01/02/2018	9.88	Call	Bond Future	4,813.5100	4.8135	4,500.3200	4.5003	(6.506)	0	0	0
2017/05/15	2040	01/02/2018	9.87	Put	Bond Future	4,458.1500	4.4581	4,689.0800	4.6891	5.180	0	0	0
2017/05/15	2040	01/02/2018	9.88	Put	Bond Future	4,418.1900	4.4182	4,647.5400	4.6475	5.191	0	0	0
2017/05/15	2040	01/02/2018	9.89	Put	Bond Future	4,378.5300	4.3785	4,606.3200	4.6063	5.202	0	0	0
2017/05/15	2044	03/08/2017			Bond Future	9.7965	90.3522	9.8627	89.7855	0.676	0.0000	0.0000	22,344
2017/05/15	2044	03/08/2017	9.62	Put	Bond Future	3,359.0100	3.3590	3,656.3900	3.6564	8.853	0	0	0
2017/05/15	2044	03/08/2017	9.64	Put	Bond Future	3,254.0900	3.2541	3,544.9000	3.5449	8.937	0	0	0
2017/05/15	2044	03/08/2017	9.63	Put	Bond Future	3,306.2700	3.3063	3,600.3600	3.6004	8.895	0	0	0
2017/05/15	2044	03/08/2017	9.64	Call	Bond Future	1,889.4800	1.8895	1,613.5400	1.6135	(14.604)	0	0	0
2017/05/15	2044	03/08/2017	9.62	Call	Bond Future	1,817.5000	1.8175	1,548.1300	1.5481	(14.821)	0	0	0
2017/05/15	2044	03/08/2017	9.63	Call	Bond Future	1,853.2800	1.8533	1,580.6200	1.5806	(14.712)	0	0	0
2017/05/15	2044	02/11/2017	9.68	Call	Bond Future	3,070.3900	3.0704	2,780.6200	2.7806	(9.438)	0	0	0
2017/05/15	2044	02/11/2017			Bond Future	9.8472	92.0808	9.9154	91.5028	0.692	0.0000	0.0000	200
2017/05/15	2044	02/11/2017	9.66	Call	Bond Future	2,994.7300	2.9947	2,709.3500	2.7094	(9.529)	0	0	0
2017/05/15	2044	02/11/2017	9.67	Call	Bond Future	3,032.3000	3.0323	2,744.7300	2.7447	(9.484)	0	0	0
2017/05/15	2044	02/11/2017	9.66	Put	Bond Future	4,615.0200	4.6150	4,907.6900	4.9077	6.342	0	0	0
2017/05/15	2044	02/11/2017	9.68	Put	Bond Future	4,515.2000	4.5152	4,803.4800	4.8035	6.385	0	0	0
2017/05/15	2044	02/11/2017	9.67	Put	Bond Future	4,564.7800	4.5648	4,855.2600	4.8553	6.364	0	0	0
2017/05/15	2044	01/02/2018			Bond Future	9.8967	89.4970	9.9669	88.9072	0.710	0.0000	0.0000	0
2017/05/15	2044	01/02/2018	9.89	Put	Bond Future	4,651.8500	4.6519	4,912.5700	4.9126	5.605	0	0	0
2017/05/15	2044	01/02/2018	9.91	Put	Bond Future	4,566.9300	4.5669	4,824.2100	4.8242	5.634	0	0	0
2017/05/15	2044	01/02/2018	9.90	Put	Bond Future	4,609.2300	4.6092	4,868.2300	4.8682	5.619	0	0	0
2017/05/15	2044	01/02/2018	9.89	Call	Bond Future	4,595.6000	4.5956	4,266.5000	4.2665	(7.161)	0	0	0
2017/05/15	2044	01/02/2018	9.90	Call	Bond Future	4,637.4200	4.6374	4,306.6000	4.3066	(7.134)	0	0	0
2017/05/15	2044	01/02/2018	9.91	Call	Bond Future	4,679.4100	4.6794	4,346.8700	4.3469	(7.106)	0	0	0
2017/05/15	2046	03/08/2017	141.17	Put	Bond Future	13,470.9600	13.4710	13,444.8500	13.4448	(0.194)	0	0	0
2017/05/15	2046	03/08/2017			Bond Future	127.6990	127.6990	127.7251	127.7251	0.020	0.0000	0.0000	22,790
2017/05/15	2046	03/08/2017	141.19	Put	Bond Future	13,490.9600	13.4910	13,464.8500	13.4648	(0.194)	0	0	0
2017/05/15	2046	03/08/2017	141.18	Put	Bond Future	13,480.9600	13.4810	13,454.8500	13.4548	(0.194)	0	0	0
2017/05/15	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/15	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2046	02/11/2017	136.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2046	02/11/2017			Bond Future	128.5947		128.5947	128.6197	128.6197	0.019	0.0000	0.0000	0
2017/05/15	2046	02/11/2017	136.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2046	02/11/2017	136.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2046	02/11/2017	136.30	Put	Bond Future	7,705.2800		7.7053	7,680.2600	7.6803	(0.325)	0	0	0
2017/05/15	2046	02/11/2017	136.32	Put	Bond Future	7,725.2800		7.7253	7,700.2600	7.7003	(0.324)	0	0	0
2017/05/15	2046	02/11/2017	136.31	Put	Bond Future	7,715.2800		7.7153	7,690.2600	7.6903	(0.324)	0	0	0
2017/05/15	2046	01/02/2018	132.92	Put	Bond Future	1,749.2600		1.7493	1,725.0500	1.7250	(1.384)	0	0	0
2017/05/15	2046	01/02/2018			Bond Future	131.1707		131.1707	131.1950	131.1950	0.018	0.0000	0.0000	0
2017/05/15	2046	01/02/2018	132.91	Put	Bond Future	1,739.2600		1.7393	1,715.0500	1.7150	(1.392)	0	0	0
2017/05/15	2046	01/02/2018	132.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2046	01/02/2018	132.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2046	01/02/2018	132.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2046	01/02/2018	132.90	Put	Bond Future	1,729.2600		1.7293	1,705.0500	1.7050	(1.400)	0	0	0
2017/05/15	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2050	03/08/2017			Bond Future	135.7271		135.7271	135.7550	135.7550	0.021	0.0000	0.0000	26,009
2017/05/15	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2050	03/08/2017	149.22	Put	Bond Future	13,492.9200		13.4929	13,464.9800	13.4650	(0.207)	0	0	0
2017/05/15	2050	03/08/2017	149.24	Put	Bond Future	13,512.9200		13.5129	13,484.9800	13.4850	(0.207)	0	0	0
2017/05/15	2050	03/08/2017	149.23	Put	Bond Future	13,502.9200		13.5029	13,474.9800	13.4750	(0.207)	0	0	0
2017/05/15	2050	02/11/2017	144.66	Put	Bond Future	6,298.3000		6.2983	6,271.3400	6.2713	(0.428)	0	0	0
2017/05/15	2050	02/11/2017	144.67	Put	Bond Future	6,308.3000		6.3083	6,281.3400	6.2813	(0.427)	0	0	0
2017/05/15	2050	02/11/2017			Bond Future	138.3617		138.3617	138.3887	138.3887	0.019	0.0000	0.0000	0
2017/05/15	2050	02/11/2017	144.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2050	02/11/2017	144.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2050	02/11/2017	144.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2050	02/11/2017	144.65	Put	Bond Future	6,288.3000		6.2883	6,261.3400	6.2613	(0.429)	0	0	0
2017/05/15	2050	01/02/2018	140.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2050	01/02/2018			Bond Future	139.4414		139.4414	139.4674	139.4674	0.019	0.0000	0.0000	0
2017/05/15	2050	01/02/2018	140.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	2050	01/02/2018	140.23	Put	Bond Future	788.5700		0.7886	762.5700	0.7626	(3.297)	0	0	0
2017/05/15	2050	01/02/2018	140.25	Put	Bond Future	808.5700		0.8086	782.5700	0.7826	(3.216)	0	0	0
2017/05/15	2050	01/02/2018	140.24	Put	Bond Future	798.5700		0.7986	772.5700	0.7726	(3.256)	0	0	0
2017/05/15	2050	01/02/2018	140.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	AL37	03/08/2017			Index Future	543.0750		543.0750	543.7230	543.7230	0.119	0.0000	0.0000	0
2017/05/15	AL37	02/11/2017			Index Future	553.4660		553.4660	554.1240	554.1240	0.119	0.0000	0.0000	0
2017/05/15	AL37	01/02/2018			Index Future	564.2670		564.2670	564.9350	564.9350	0.118	0.0000	0.0000	0

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2017/05/15	AL7T	03/08/2017			Index Future	623.6530	623.6530	624.8310	624.8310	0.189	0.0000	0.0000	0
2017/05/15	AL7T	02/11/2017			Index Future	635.5860	635.5860	636.7840	636.7840	0.188	0.0000	0.0000	0
2017/05/15	AL7T	01/02/2018			Index Future	647.9890	647.9890	649.2070	649.2070	0.188	0.0000	0.0000	0
2017/05/15	ALBI	03/08/2017			Index Future	563.9170	563.9170	563.1630	563.1630	(0.134)	0.0000	0.0000	633
2017/05/15	ALBI	02/11/2017			Index Future	574.7070	574.7070	573.9370	573.9370	(0.134)	0.0000	0.0000	0
2017/05/15	ALBI	01/02/2018			Index Future	585.9220	585.9220	585.1340	585.1340	(0.134)	0.0000	0.0000	0
2017/05/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C207	15/01/2020			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
2017/05/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/15	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	EL28	03/08/2017			Bond Future	128.5968	128.5968	128.6253	128.6253	0.022	0.0000	0.0000	0
2017/05/15	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	EL28	03/08/2017	135.16	Put	Bond Future	6,563.2000	6.5632	6,534.6800	6.5347	(0.435)	0	0	0
2017/05/15	EL28	03/08/2017	135.18	Put	Bond Future	6,583.2000	6.5832	6,554.6800	6.5547	(0.433)	0	0	0
2017/05/15	EL28	03/08/2017	135.17	Put	Bond Future	6,573.2000	6.5732	6,544.6800	6.5447	(0.434)	0	0	0
2017/05/15	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	EL28	02/11/2017			Bond Future	129.3493	129.3493	129.3768	129.3768	0.021	0.0000	0.0000	0
2017/05/15	EL28	02/11/2017	133.87	Put	Bond Future	4,520.7100	4.5207	4,493.2300	4.4932	(0.608)	0	0	0
2017/05/15	EL28	02/11/2017	133.89	Put	Bond Future	4,540.7100	4.5407	4,513.2300	4.5132	(0.605)	0	0	0
2017/05/15	EL28	02/11/2017	133.88	Put	Bond Future	4,530.7100	4.5307	4,503.2300	4.5032	(0.607)	0	0	0
2017/05/15	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	EL28	02/11/2017	133.87	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
2017/05/15	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	EL28	01/02/2018			Bond Future	131.9405	131.9405	131.9672	131.9672	0.020	0.0000	0.0000	0
2017/05/15	EL28	01/02/2018	132.29	Put	Bond Future	349.5500	0.3495	322.8400	0.3228	(7.641)	0	0	0
2017/05/15	EL28	01/02/2018	132.31	Put	Bond Future	369.5500	0.3695	342.8400	0.3428	(7.228)	0	0	0
2017/05/15	EL28	01/02/2018	132.30	Put	Bond Future	359.5500	0.3595	332.8400	0.3328	(7.429)	0	0	0
2017/05/15	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	ES33	03/08/2017			Bond Future	10.6944	78.6696	10.7295	78.4526	0.329	0.0000	0.0000	9,466
2017/05/15	ES33	03/08/2017	10.53	Put	Bond Future	1,027.4000	1.0274	1,244.4100	1.2444	21.122	0	0	0
2017/05/15	ES33	03/08/2017	10.55	Put	Bond Future	901.3000	0.9013	1,118.3100	1.1183	24.077	0	0	0
2017/05/15	ES33	03/08/2017	10.54	Put	Bond Future	964.3100	0.9643	1,181.3200	1.1813	22.504	0	0	0
2017/05/15	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	ES33	02/11/2017	10.66	Put	Bond Future	764.6000	0.7646	986.1700	0.9862	28.979	0	0	0
2017/05/15	ES33	02/11/2017			Bond Future	10.7845	76.3829	10.8209	76.1613	0.338	0.0000	0.0000	0
2017/05/15	ES33	02/11/2017	10.68	Put	Bond Future	640.9600	0.6410	862.5300	0.8625	34.568	0	0	0
2017/05/15	ES33	02/11/2017	10.67	Put	Bond Future	702.7400	0.7027	924.3100	0.9243	31.529	0	0	0
2017/05/15	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	ES33	01/02/2018	10.99	Call	Bond Future	679.8800	0.6799	453.5600	0.4536	(33.288)	0	0	0
2017/05/15	ES33	01/02/2018			Bond Future	10.8761	77.8734	10.9138	77.6470	0.347	0.0000	0.0000	0
2017/05/15	ES33	01/02/2018	11.00	Call	Bond Future	739.1100	0.7391	512.7900	0.5128	(30.621)	0	0	0
2017/05/15	ES33	01/02/2018	11.01	Call	Bond Future	798.2600	0.7983	571.9400	0.5719	(28.352)	0	0	0
2017/05/15	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	ES42	03/08/2017			Bond Future	10.9614	81.5624	11.0171	81.1768	0.509	0.0000	0.0000	7,957
2017/05/15	ES42	02/11/2017			Bond Future	11.0528	78.8613	11.1105	78.4679	0.522	0.0000	0.0000	0
2017/05/15	ES42	01/02/2018			Bond Future	11.1427	80.4001	11.2025	79.9987	0.536	0.0000	0.0000	0
2017/05/15	GOVI	03/08/2017			GOVI	562.1850	562.1850	561.5170	561.5170	(0.119)	0.0000	0.0000	402
2017/05/15	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	GOVI	03/08/2017	561.09	Call	GOVI	10,950.0000	1.0950	4,270.0000	0.4270	(61.005)	0	0	0
2017/05/15	GOVI	03/08/2017	561.10	Call	GOVI	10,850.0000	1.0850	4,170.0000	0.4170	(61.567)	0	0	0
2017/05/15	GOVI	03/08/2017	561.11	Call	GOVI	10,750.0000	1.0750	4,070.0000	0.4070	(62.140)	0	0	0
2017/05/15	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	1,820.0000	0.1820	100.000	0	0	0
2017/05/15	GOVI	02/11/2017			GOVI	572.9420	572.9420	572.2580	572.2580	(0.119)	0.0000	0.0000	0
2017/05/15	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	2,020.0000	0.2020	100.000	0	0	0
2017/05/15	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	1,920.0000	0.1920	100.000	0	0	0
2017/05/15	GOVI	02/11/2017	572.44	Call	GOVI	5,020.0000	0.5020	0.0000	0.0000	(100.000)	0	0	0
2017/05/15	GOVI	02/11/2017	572.45	Call	GOVI	4,920.0000	0.4920	0.0000	0.0000	(100.000)	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
2017/05/15	GOVI	02/11/2017	572.46	Call	GOVI	4,820.0000		0.4820	0.0000	0.0000	(100.000)	0	0	0
2017/05/15	GOVI	01/02/2018			GOVI	584.1220		584.1220	583.4220	583.4220	(0.120)	0.0000	0.0000	0
2017/05/15	GOVI	01/02/2018	581.03	Call	GOVI	30,920.0000		3.0920	23,920.0000	2.3920	(22.639)	0	0	0
2017/05/15	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	GOVI	01/02/2018	581.04	Call	GOVI	30,820.0000		3.0820	23,820.0000	2.3820	(22.713)	0	0	0
2017/05/15	GOVI	01/02/2018	581.02	Call	GOVI	31,020.0000		3.1020	24,020.0000	2.4020	(22.566)	0	0	0
2017/05/15	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/15	IGOV	03/08/2017			Index Future	251.2410		251.2410	251.2770	251.2770	0.014	0.0000	0.0000	1,296
2017/05/15	IGOV	02/11/2017			Index Future	256.1180		256.1180	256.1520	256.1520	0.013	0.0000	0.0000	0
2017/05/15	IGOV	01/02/2018			Index Future	261.2490		261.2490	261.2790	261.2790	0.011	0.0000	0.0000	0
2017/05/15	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/15	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/15	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/15	IS01	21/09/2017			Interest Rate Swap	99.6098		99.6098	99.6101	99.6101	0.000	0.0000	0.0000	0
2017/05/15	IS01	21/12/2017			Interest Rate Swap	99.8167		99.8167	99.8121	99.8121	(0.005)	0.0000	0.0000	0
2017/05/15	IS01	15/03/2018			Interest Rate Swap	99.7658		99.7658	99.7498	99.7498	(0.016)	0.0000	0.0000	0
2017/05/15	IS01	21/06/2018			Interest Rate Swap	99.9578		99.9578	99.9196	99.9196	(0.038)	0.0000	0.0000	0
2017/05/15	IS02	18/12/2017			Interest Rate Swap	99.8454		99.8454	99.8409	99.8409	(0.005)	0.0000	0.0000	0
2017/05/15	IS02	16/03/2018			Interest Rate Swap	99.0479		99.0479	99.0315	99.0315	(0.017)	0.0000	0.0000	0
2017/05/15	IS02	15/06/2018			Interest Rate Swap	98.6458		98.6458	98.6080	98.6080	(0.038)	0.0000	0.0000	0
2017/05/15	IS02	21/09/2018			Interest Rate Swap	98.6024		98.6024	98.5450	98.5450	(0.058)	0.0000	0.0000	0
2017/05/15	IS02	21/12/2018			Interest Rate Swap	99.0100		99.0100	98.9300	98.9300	(0.081)	0.0000	0.0000	0
2017/05/15	IS02	15/03/2019			Interest Rate Swap	99.4296		99.4296	99.3372	99.3372	(0.093)	0.0000	0.0000	0
2017/05/15	IS02	21/06/2019			Interest Rate Swap	99.8548		99.8548	99.7458	99.7458	(0.109)	0.0000	0.0000	0
2017/05/15	IS05	17/12/2020			Interest Rate Swap	96.7103		96.7103	96.5146	96.5146	(0.202)	0.0000	0.0000	0
2017/05/15	IS05	16/03/2021			Interest Rate Swap	95.9858		95.9858	95.7802	95.7802	(0.214)	0.0000	0.0000	0
2017/05/15	IS05	15/06/2021			Interest Rate Swap	95.2300		95.2300	95.0136	95.0136	(0.227)	0.0000	0.0000	0
2017/05/15	IS05	21/09/2021			Interest Rate Swap	95.4503		95.4503	95.2238	95.2238	(0.237)	0.0000	0.0000	0
2017/05/15	IS05	21/12/2021			Interest Rate Swap	97.6709		97.6709	97.4367	97.4367	(0.240)	0.0000	0.0000	51
2017/05/15	IS05	15/03/2022			Interest Rate Swap	97.8413		97.8413	97.5963	97.5963	(0.250)	0.0000	0.0000	0
2017/05/15	IS05	21/06/2022			Interest Rate Swap	99.0681		99.0681	98.8115	98.8115	(0.259)	0.0000	0.0000	0
2017/05/15	IS10	17/12/2025			Interest Rate Swap	96.1875		96.1875	95.7653	95.7653	(0.439)	0.0000	0.0000	0
2017/05/15	IS10	16/03/2026			Interest Rate Swap	93.2345		93.2345	92.7955	92.7955	(0.471)	0.0000	0.0000	0
2017/05/15	IS10	15/06/2026			Interest Rate Swap	92.0012		92.0012	91.5513	91.5513	(0.489)	0.0000	0.0000	0
2017/05/15	IS10	21/09/2026			Interest Rate Swap	94.1388		94.1388	93.6883	93.6883	(0.478)	0.0000	0.0000	0
2017/05/15	IS10	21/12/2026			Interest Rate Swap	97.8755		97.8755	97.4303	97.4303	(0.455)	0.0000	0.0000	0
2017/05/15	IS10	15/03/2027			Interest Rate Swap	96.4626		96.4626	96.0086	96.0086	(0.471)	0.0000	0.0000	0
2017/05/15	IS10	21/06/2027			Interest Rate Swap	98.5104		98.5104	98.0578	98.0578	(0.459)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/15	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/15	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/15	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/15	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/15	JBAF	17/05/2017			Jibar Tradeable Future	7.3200		92.6800	7.3400	92.6600	0.273	0.0000	0.0000	0
2017/05/15	JBAF	21/06/2017			Jibar Tradeable Future	7.2600		92.7400	7.3300	92.6700	0.964	0.0000	0.0000	0
2017/05/15	JBAF	19/07/2017			Jibar Tradeable Future	7.2100		92.7900	7.3000	92.7000	1.248	0.0000	0.0000	0
2017/05/15	JBAF	16/08/2017			Jibar Tradeable Future	7.1900		92.8100	7.2400	92.7600	0.695	0.0000	0.0000	0
2017/05/15	JBAF	20/09/2017			Jibar Tradeable Future	7.1500		92.8500	7.2200	92.7800	0.979	0.0000	0.0000	0
2017/05/15	JBAF	18/10/2017			Jibar Tradeable Future	7.1300		92.8700	7.1400	92.8600	0.140	0.0000	0.0000	0
2017/05/15	JBAF	20/12/2017			Jibar Tradeable Future	7.0800		92.9200	7.0700	92.9300	(0.141)	0.0000	0.0000	0
2017/05/15	JBAF	20/03/2018			Jibar Tradeable Future	7.0700		92.9300	7.0300	92.9700	(0.566)	0.0000	0.0000	500
2017/05/15	JBAF	20/06/2018			Jibar Tradeable Future	7.0900		92.9100	7.0300	92.9700	(0.846)	0.0000	0.0000	0
2017/05/15	JBAF	19/09/2018			Jibar Tradeable Future	7.1200		92.8800	7.0500	92.9500	(0.983)	0.0000	0.0000	0
2017/05/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/15	JBAF	19/12/2018			Jibar Tradeable Future	7.1700		92.8300	7.1000	92.9000	(0.976)	0.0000	0.0000	0
2017/05/15	JBAF	20/03/2019			Jibar Tradeable Future	7.2200		92.7800	7.1600	92.8400	(0.831)	0.0000	0.0000	0
2017/05/15	R023	03/08/2017	8.60	Put	Bond Future	352.3100		0.3523	308.1500	0.3082	(12.534)	0	0	0
2017/05/15	R023	03/08/2017			Bond Future	8.1510		101.6169	8.1193	101.7550	(0.389)	0.0000	0.0000	32,290
2017/05/15	R023	03/08/2017	8.59	Put	Bond Future	361.8100		0.3618	316.8200	0.3168	(12.435)	0	0	0
2017/05/15	R023	03/08/2017	8.60	Call	Bond Future	2,283.8800		2.2839	2,377.8000	2.3778	4.112	0	0	0
2017/05/15	R023	03/08/2017	8.58	Call	Bond Future	2,218.1900		2.2182	2,310.4400	2.3104	4.159	0	0	0
2017/05/15	R023	03/08/2017	8.59	Call	Bond Future	2,250.8700		2.2509	2,343.9600	2.3440	4.136	0	0	0
2017/05/15	R023	03/08/2017	8.58	Put	Bond Future	371.6700		0.3717	325.8400	0.3258	(12.331)	0	0	0
2017/05/15	R023	02/11/2017	8.56	Call	Bond Future	2,291.7000		2.2917	2,378.8700	2.3789	3.804	0	0	0
2017/05/15	R023	02/11/2017			Bond Future	8.1762		99.6307	8.1428	99.7708	(0.408)	0.0000	0.0000	0
2017/05/15	R023	02/11/2017	8.57	Call	Bond Future	2,320.2800		2.3203	2,408.0900	2.4081	3.784	0	0	0
2017/05/15	R023	02/11/2017	8.58	Call	Bond Future	2,349.2600		2.3493	2,437.7100	2.4377	3.765	0	0	0
2017/05/15	R023	02/11/2017	8.56	Put	Bond Future	697.4800		0.6975	644.5000	0.6445	(7.596)	0	0	0
2017/05/15	R023	02/11/2017	8.58	Put	Bond Future	672.8500		0.6728	621.1500	0.6212	(7.684)	0	0	0
2017/05/15	R023	02/11/2017	8.57	Put	Bond Future	684.9600		0.6850	632.6200	0.6326	(7.641)	0	0	0
2017/05/15	R023	01/02/2018			Bond Future	8.1968		101.5749	8.1615	101.7172	(0.430)	0.0000	0.0000	0
2017/05/15	R023	01/02/2018	8.32	Call	Bond Future	1,988.4900		1.9885	2,058.5300	2.0585	3.522	0	0	0
2017/05/15	R023	01/02/2018	8.33	Call	Bond Future	2,011.4400		2.0114	2,082.0000	2.0820	3.508	0	0	0
2017/05/15	R023	01/02/2018	8.31	Put	Bond Future	1,510.9200		1.5109	1,438.1100	1.4381	(4.819)	0	0	0
2017/05/15	R023	01/02/2018	8.33	Put	Bond Future	1,476.2200		1.4762	1,404.4500	1.4044	(4.862)	0	0	0
2017/05/15	R023	01/02/2018	8.32	Put	Bond Future	1,493.3200		1.4933	1,421.0300	1.4210	(4.841)	0	0	0
2017/05/15	R023	01/02/2018	8.31	Call	Bond Future	1,966.0200		1.9660	2,035.5400	2.0355	3.536	0	0	0
2017/05/15	R035	03/08/2017			Bond Future	9.5469		98.2017	9.5772	97.9573	0.318	0.0000	0.0000	9,951
2017/05/15	R035	03/08/2017	9.52	Put	Bond Future	217.5200		0.2175	461.9600	0.4620	112.376	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
2017/05/15	R035	03/08/2017	9.50	Put	Bond Future	379.7900	0.3798	624.2300	0.6242	64.362	0	0	0
2017/05/15	R035	03/08/2017	9.51	Put	Bond Future	298.6000	0.2986	543.0400	0.5430	81.862	0	0	0
2017/05/15	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R035	02/11/2017			Bond Future	9.6001	95.5796	9.6314	95.3300	0.326	0.0000	0.0000	0
2017/05/15	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R035	02/11/2017	9.59	Put	Bond Future	80.5600	0.0806	330.1200	0.3301	309.782	0	0	0
2017/05/15	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	170.5400	0.1705	100.000	0	0	0
2017/05/15	R035	02/11/2017	9.60	Put	Bond Future	0.7200	0.0007	250.2800	0.2503	34661.111	0	0	0
2017/05/15	R035	02/11/2017	9.61	Call	Bond Future	79.0200	0.0790	0.0000	0.0000	(100.000)	0	0	0
2017/05/15	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R035	01/02/2018			Bond Future	9.6525	97.4447	9.6849	97.1897	0.336	0.0000	0.0000	0
2017/05/15	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R035	01/02/2018	9.75	Call	Bond Future	763.5900	0.7636	508.5900	0.5086	(33.395)	0	0	0
2017/05/15	R035	01/02/2018	9.73	Call	Bond Future	607.6900	0.6077	352.6900	0.3527	(41.962)	0	0	0
2017/05/15	R035	01/02/2018	9.74	Call	Bond Future	685.6900	0.6857	430.6900	0.4307	(37.189)	0	0	0
2017/05/15	R186	03/08/2017	9.35	Call	Bond Future	4,354.9300	4.3549	4,509.9300	4.5099	3.559	0	0	0
2017/05/15	R186	03/08/2017	8.93	Put	Bond Future	1,215.5800	1.2156	1,104.6600	1.1047	(9.125)	0	0	0
2017/05/15	R186	03/08/2017			Bond Future	8.7595	112.3258	8.7279	112.5393	(0.360)	0.0000	0.0000	86,857
2017/05/15	R186	03/08/2017	9.50	Call	Bond Future	5,166.7800	5.1668	5,336.3300	5.3363	3.282	0	0	0
2017/05/15	R186	03/08/2017	8.85	Put	Bond Future	1,434.1700	1.4342	1,312.2300	1.3122	(8.502)	0	0	750
2017/05/15	R186	03/08/2017	8.92	Put	Bond Future	1,241.4400	1.2414	1,129.1400	1.1291	(9.046)	0	0	0
2017/05/15	R186	03/08/2017	8.91	Call	Bond Future	2,278.8700	2.2789	2,378.7100	2.3787	4.381	0	0	0
2017/05/15	R186	03/08/2017	8.93	Call	Bond Future	2,360.1700	2.3602	2,462.7700	2.4628	4.347	0	0	0
2017/05/15	R186	03/08/2017	9.00	Put	Bond Future	1,045.9000	1.0459	944.5200	0.9445	(9.693)	0	0	2,604
2017/05/15	R186	03/08/2017	9.50	Put	Bond Future	308.8800	0.3089	264.9100	0.2649	(14.235)	0	0	6,500
2017/05/15	R186	03/08/2017	9.35	Put	Bond Future	457.6900	0.4577	399.1700	0.3992	(12.786)	0	0	750
2017/05/15	R186	03/08/2017	8.85	Call	Bond Future	2,043.7400	2.0437	2,135.3200	2.1353	4.481	0	0	0
2017/05/15	R186	03/08/2017	8.92	Call	Bond Future	2,319.3400	2.3193	2,420.5600	2.4206	4.364	0	0	0
2017/05/15	R186	03/08/2017	9.00	Call	Bond Future	2,655.7900	2.6558	2,767.9300	2.7679	4.222	0	0	0
2017/05/15	R186	03/08/2017	8.91	Put	Bond Future	1,267.7100	1.2677	1,154.0300	1.1540	(8.967)	0	0	0
2017/05/15	R186	02/11/2017	8.88	Call	Bond Future	2,758.2200	2.7582	2,856.4500	2.8564	3.561	0	0	0
2017/05/15	R186	02/11/2017	8.89	Put	Bond Future	2,203.4900	2.2035	2,085.6300	2.0856	(5.349)	0	0	0
2017/05/15	R186	02/11/2017			Bond Future	8.8004	114.4749	8.7676	114.6919	(0.373)	0.0000	0.0000	4
2017/05/15	R186	02/11/2017	8.89	Call	Bond Future	2,793.6100	2.7936	2,892.7700	2.8928	3.550	0	0	0
2017/05/15	R186	02/11/2017	8.90	Call	Bond Future	2,829.5600	2.8296	2,929.6400	2.9296	3.537	0	0	0
2017/05/15	R186	02/11/2017	8.88	Put	Bond Future	2,233.7500	2.2338	2,114.9600	2.1150	(5.318)	0	0	0
2017/05/15	R186	02/11/2017	8.90	Put	Bond Future	2,173.8400	2.1738	2,056.9000	2.0569	(5.379)	0	0	0
2017/05/15	R186	01/02/2018	8.96	Call	Bond Future	3,514.3800	3.5144	3,620.3100	3.6203	3.014	0	0	0
2017/05/15	R186	01/02/2018			Bond Future	8.8383	111.4058	8.8042	111.6264	(0.386)	0.0000	0.0000	0
2017/05/15	R186	01/02/2018	8.97	Call	Bond Future	3,549.2700	3.5493	3,655.9300	3.6559	3.005	0	0	0
2017/05/15	R186	01/02/2018	8.98	Call	Bond Future	3,584.7100	3.5847	3,692.1000	3.6921	2.996	0	0	0
2017/05/15	R186	01/02/2018	8.96	Put	Bond Future	2,731.6800	2.7317	2,616.9900	2.6170	(4.199)	0	0	0
2017/05/15	R186	01/02/2018	8.97	Put	Bond Future	2,702.5900	2.7026	2,588.6300	2.5886	(4.217)	0	0	0

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2017/05/15	R186	01/02/2018	8.98	Put	Bond Future	2,674.0900	2.6741	2,560.8600	2.5609	(4.234)	0	0	0
2017/05/15	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R197	03/08/2017			Bond Future	297.9562	297.9562	298.0176	298.0176	0.021	0.0000	0.0000	2,350
2017/05/15	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R197	03/08/2017	308.05	Put	Bond Future	10,093.8300	10.0938	10,032.4200	10.0324	(0.608)	0	0	0
2017/05/15	R197	03/08/2017	308.07	Put	Bond Future	10,113.8300	10.1138	10,052.4200	10.0524	(0.607)	0	0	0
2017/05/15	R197	03/08/2017	308.06	Put	Bond Future	10,103.8300	10.1038	10,042.4200	10.0424	(0.608)	0	0	0
2017/05/15	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R197	02/11/2017			Bond Future	303.7401	303.7401	303.7988	303.7988	0.019	0.0000	0.0000	0
2017/05/15	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R197	02/11/2017	305.15	Put	Bond Future	1,409.9100	1.4099	1,351.2300	1.3512	(4.162)	0	0	0
2017/05/15	R197	02/11/2017	305.17	Put	Bond Future	1,429.9100	1.4299	1,371.2300	1.3712	(4.104)	0	0	0
2017/05/15	R197	02/11/2017	305.16	Put	Bond Future	1,419.9100	1.4199	1,361.2300	1.3612	(4.133)	0	0	0
2017/05/15	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R197	01/02/2018			Bond Future	302.7703	302.7703	302.8273	302.8273	0.019	0.0000	0.0000	0
2017/05/15	R197	01/02/2018	301.67	Call	Bond Future	1,100.2900	1.1003	1,157.2700	1.1573	5.179	0	0	0
2017/05/15	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R197	01/02/2018	301.68	Call	Bond Future	1,090.2900	1.0903	1,147.2700	1.1473	5.226	0	0	0
2017/05/15	R197	01/02/2018	301.66	Call	Bond Future	1,110.2900	1.1103	1,167.2700	1.1673	5.132	0	0	0
2017/05/15	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R202	03/08/2017			Bond Future	244.6171	244.6171	244.6675	244.6675	0.021	0.0000	0.0000	30,577
2017/05/15	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R202	03/08/2017	258.35	Put	Bond Future	13,732.8600	13.7329	13,682.5400	13.6825	(0.366)	0	0	0
2017/05/15	R202	03/08/2017	258.37	Put	Bond Future	13,752.8600	13.7529	13,702.5400	13.7025	(0.366)	0	0	0
2017/05/15	R202	03/08/2017	258.36	Put	Bond Future	13,742.8600	13.7429	13,692.5400	13.6925	(0.366)	0	0	0
2017/05/15	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R202	02/11/2017			Bond Future	249.3658	249.3658	249.4140	249.4140	0.019	0.0000	0.0000	0
2017/05/15	R202	02/11/2017	253.89	Put	Bond Future	4,524.2000	4.5242	4,476.0500	4.4761	(1.064)	0	0	0
2017/05/15	R202	02/11/2017	253.91	Put	Bond Future	4,544.2000	4.5442	4,496.0500	4.4961	(1.060)	0	0	0
2017/05/15	R202	02/11/2017	253.90	Put	Bond Future	4,534.2000	4.5342	4,486.0500	4.4861	(1.062)	0	0	0
2017/05/15	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R202	01/02/2018			Bond Future	250.6142	250.6142	250.6606	250.6606	0.018	0.0000	0.0000	0
2017/05/15	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R202	01/02/2018	249.06	Call	Bond Future	1,554.2500	1.5543	1,600.6100	1.6006	2.983	0	0	0
2017/05/15	R202	01/02/2018	249.07	Call	Bond Future	1,544.2500	1.5443	1,590.6100	1.5906	3.002	0	0	0
2017/05/15	R202	01/02/2018	249.08	Call	Bond Future	1,534.2500	1.5343	1,580.6100	1.5806	3.022	0	0	0
2017/05/15	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R203	03/08/2017			Bond Future	7.0765	103.3635	7.0242	103.3691	(0.739)	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
2017/05/15	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R203	03/08/2017	4.87	Put	Bond Future	236.2500	0.2363	230.6700	0.2307	(2.362)	0	0	0
2017/05/15	R203	03/08/2017	4.89	Put	Bond Future	234.1000	0.2341	228.5200	0.2285	(2.384)	0	0	0
2017/05/15	R203	03/08/2017	4.88	Put	Bond Future	235.1700	0.2352	229.5900	0.2296	(2.373)	0	0	0
2017/05/15	R204	03/08/2017	7.77	Put	Bond Future	58.0900	0.0581	52.7500	0.0528	(9.193)	0	0	0
2017/05/15	R204	03/08/2017			Bond Future	7.4143	101.7844	7.4032	101.7987	(0.149)	0.0000	0.0000	41,363
2017/05/15	R204	03/08/2017	7.76	Put	Bond Future	60.5100	0.0605	55.0300	0.0550	(9.056)	0	0	0
2017/05/15	R204	03/08/2017	7.75	Call	Bond Future	494.1000	0.4941	502.7100	0.5027	1.743	0	0	0
2017/05/15	R204	03/08/2017	7.76	Call	Bond Future	504.3900	0.5044	513.1500	0.5131	1.737	0	0	0
2017/05/15	R204	03/08/2017	7.77	Call	Bond Future	514.7600	0.5148	523.6600	0.5237	1.729	0	0	0
2017/05/15	R204	03/08/2017	7.75	Put	Bond Future	63.0200	0.0630	57.3900	0.0574	(8.934)	0	0	0
2017/05/15	R204	02/11/2017	7.76	Put	Bond Future	30.3400	0.0303	27.6500	0.0277	(8.866)	0	0	0
2017/05/15	R204	02/11/2017			Bond Future	7.3313	103.7319	7.3181	103.7459	(0.179)	0.0000	0.0000	0
2017/05/15	R204	02/11/2017	7.75	Put	Bond Future	31.7000	0.0317	28.9100	0.0289	(8.801)	0	0	0
2017/05/15	R204	02/11/2017	7.76	Call	Bond Future	485.1100	0.4851	496.3800	0.4964	2.323	0	0	0
2017/05/15	R204	02/11/2017	7.74	Call	Bond Future	466.9000	0.4669	477.9700	0.4780	2.371	0	0	0
2017/05/15	R204	02/11/2017	7.75	Call	Bond Future	475.9000	0.4759	487.0700	0.4871	2.347	0	0	0
2017/05/15	R204	02/11/2017	7.74	Put	Bond Future	33.2800	0.0333	30.3900	0.0304	(8.684)	0	0	0
2017/05/15	R204	01/02/2018	7.27	Call	Bond Future	321.6300	0.3216	327.7100	0.3277	1.890	0	0	0
2017/05/15	R204	01/02/2018			Bond Future	7.1611	101.7158	7.1448	101.7294	(0.228)	0.0000	0.0000	0
2017/05/15	R204	01/02/2018	7.25	Call	Bond Future	311.8100	0.3118	317.7600	0.3178	1.908	0	0	0
2017/05/15	R204	01/02/2018	7.26	Call	Bond Future	316.7000	0.3167	322.7200	0.3227	1.901	0	0	0
2017/05/15	R204	01/02/2018	7.25	Put	Bond Future	237.5100	0.2375	229.8000	0.2298	(3.246)	0	0	0
2017/05/15	R204	01/02/2018	7.27	Put	Bond Future	230.6200	0.2306	223.0400	0.2230	(3.287)	0	0	0
2017/05/15	R204	01/02/2018	7.26	Put	Bond Future	234.0400	0.2340	226.4000	0.2264	(3.264)	0	0	0
2017/05/15	R207	03/08/2017	8.19	Call	Bond Future	1,427.9800	1.4280	1,481.5500	1.4816	3.751	0	0	51
2017/05/15	R207	03/08/2017			Bond Future	7.5426	99.8254	7.5152	99.8850	(0.362)	0.0000	0.0000	45,809
2017/05/15	R207	03/08/2017	8.39	Put	Bond Future	10.9700	0.0110	8.3400	0.0083	(23.974)	0	0	0
2017/05/15	R207	03/08/2017	8.41	Put	Bond Future	9.8800	0.0099	7.4800	0.0075	(24.291)	0	0	0
2017/05/15	R207	03/08/2017	8.19	Put	Bond Future	29.6900	0.0297	23.6800	0.0237	(20.243)	0	0	0
2017/05/15	R207	03/08/2017	8.40	Put	Bond Future	10.4200	0.0104	7.9000	0.0079	(24.184)	0	0	0
2017/05/15	R207	03/08/2017	8.41	Call	Bond Future	1,877.6700	1.8777	1,934.8500	1.9349	3.045	0	0	0
2017/05/15	R207	03/08/2017	8.39	Call	Bond Future	1,836.2000	1.8362	1,893.1500	1.8931	3.102	0	0	0
2017/05/15	R207	03/08/2017	8.40	Call	Bond Future	1,856.9300	1.8569	1,913.9900	1.9140	3.073	0	0	0
2017/05/15	R207	02/11/2017			Bond Future	7.5095	101.7353	7.4791	101.7955	(0.405)	0.0000	0.0000	0
2017/05/15	R207	02/11/2017	8.03	Put	Bond Future	112.1900	0.1122	99.2600	0.0993	(11.525)	0	0	0
2017/05/15	R207	02/11/2017	8.05	Put	Bond Future	105.9000	0.1059	93.5300	0.0935	(11.681)	0	0	0
2017/05/15	R207	02/11/2017	8.03	Call	Bond Future	1,135.4100	1.1354	1,182.6400	1.1826	4.160	0	0	0
2017/05/15	R207	02/11/2017	8.04	Put	Bond Future	109.0000	0.1090	96.3600	0.0964	(11.596)	0	0	0
2017/05/15	R207	02/11/2017	8.04	Call	Bond Future	1,151.7500	1.1517	1,199.2700	1.1993	4.126	0	0	0
2017/05/15	R207	02/11/2017	8.05	Call	Bond Future	1,168.1700	1.1682	1,215.9600	1.2160	4.091	0	0	0
2017/05/15	R207	01/02/2018			Bond Future	7.4500	100.0785	7.4158	100.1393	(0.460)	0.0000	0.0000	0
2017/05/15	R207	01/02/2018	7.60	Put	Bond Future	478.6700	0.4787	449.8300	0.4498	(6.025)	0	0	0
2017/05/15	R207	01/02/2018	7.62	Put	Bond Future	464.2000	0.4642	435.9300	0.4359	(6.090)	0	0	0
2017/05/15	R207	01/02/2018	7.60	Call	Bond Future	743.9300	0.7439	775.8800	0.7759	4.295	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
2017/05/15	R207	01/02/2018	7.61	Put	Bond Future	471.3900	0.4714	442.8400	0.4428	(6.057)	0	0	0
2017/05/15	R207	01/02/2018	7.61	Call	Bond Future	754.3000	0.7543	786.5400	0.7865	4.274	0	0	0
2017/05/15	R207	01/02/2018	7.62	Call	Bond Future	764.7600	0.7648	797.2800	0.7973	4.252	0	0	0
2017/05/15	R208	03/08/2017	8.32	Call	Bond Future	1,994.2700	1.9943	2,077.2200	2.0772	4.159	0	0	0
2017/05/15	R208	03/08/2017			Bond Future	7.6913	99.4413	7.6593	99.5396	(0.416)	0.0000	0.0000	32,228
2017/05/15	R208	03/08/2017	8.30	Call	Bond Future	1,940.7900	1.9408	2,022.8400	2.0228	4.228	0	0	0
2017/05/15	R208	03/08/2017	8.31	Call	Bond Future	1,967.4800	1.9675	2,049.9900	2.0500	4.194	0	0	0
2017/05/15	R208	03/08/2017	8.30	Put	Bond Future	92.4500	0.0924	76.1900	0.0762	(17.588)	0	0	0
2017/05/15	R208	03/08/2017	8.32	Put	Bond Future	85.9400	0.0859	70.5800	0.0706	(17.873)	0	0	0
2017/05/15	R208	03/08/2017	8.31	Put	Bond Future	89.1400	0.0891	73.3400	0.0733	(17.725)	0	0	0
2017/05/15	R208	02/11/2017	8.18	Put	Bond Future	240.6200	0.2406	214.7400	0.2147	(10.756)	0	0	0
2017/05/15	R208	02/11/2017			Bond Future	7.6863	97.9420	7.6518	98.0417	(0.448)	0.0000	0.0000	0
2017/05/15	R208	02/11/2017	8.20	Put	Bond Future	228.7900	0.2288	203.8600	0.2039	(10.896)	0	0	0
2017/05/15	R208	02/11/2017	8.19	Put	Bond Future	234.6400	0.2346	209.2400	0.2092	(10.825)	0	0	0
2017/05/15	R208	02/11/2017	8.18	Call	Bond Future	1,655.3100	1.6553	1,729.1000	1.7291	4.458	0	0	0
2017/05/15	R208	02/11/2017	8.19	Call	Bond Future	1,677.7300	1.6777	1,752.0000	1.7520	4.427	0	0	0
2017/05/15	R208	02/11/2017	8.20	Call	Bond Future	1,700.2600	1.7003	1,775.0000	1.7750	4.396	0	0	0
2017/05/15	R208	01/02/2018	7.85	Put	Bond Future	773.4600	0.7735	726.5200	0.7265	(6.069)	0	0	0
2017/05/15	R208	01/02/2018			Bond Future	7.6689	99.8532	7.6316	99.9542	(0.487)	0.0000	0.0000	0
2017/05/15	R208	01/02/2018	7.84	Put	Bond Future	784.3600	0.7844	736.9800	0.7370	(6.041)	0	0	0
2017/05/15	R208	01/02/2018	7.85	Call	Bond Future	1,262.1400	1.2621	1,316.2700	1.3163	4.289	0	0	0
2017/05/15	R208	01/02/2018	7.83	Call	Bond Future	1,230.2200	1.2302	1,283.4900	1.2835	4.330	0	0	0
2017/05/15	R208	01/02/2018	7.84	Call	Bond Future	1,246.1300	1.2461	1,299.8200	1.2998	4.309	0	0	0
2017/05/15	R208	01/02/2018	7.83	Put	Bond Future	795.3700	0.7954	747.5700	0.7476	(6.010)	0	0	0
2017/05/15	R209	03/08/2017			Bond Future	9.5076	74.0053	9.5430	73.7660	0.373	0.0000	0.0000	70,969
2017/05/15	R209	03/08/2017	9.44	Call	Bond Future	1,639.3600	1.6394	1,495.1100	1.4951	(8.799)	0	0	0
2017/05/15	R209	03/08/2017	9.43	Put	Bond Future	2,136.1900	2.1362	2,232.6700	2.2327	4.516	0	0	0
2017/05/15	R209	03/08/2017	9.45	Put	Bond Future	2,062.4400	2.0624	2,155.9800	2.1560	4.535	0	0	0
2017/05/15	R209	03/08/2017	9.44	Put	Bond Future	2,099.0900	2.0991	2,194.0900	2.1941	4.526	0	0	0
2017/05/15	R209	03/08/2017	9.45	Call	Bond Future	1,671.0200	1.6710	1,525.3100	1.5253	(8.720)	0	0	0
2017/05/15	R209	03/08/2017	9.43	Call	Bond Future	1,608.0400	1.6080	1,465.2700	1.4653	(8.879)	0	0	0
2017/05/15	R209	02/11/2017	9.52	Put	Bond Future	2,913.7700	2.9138	3,011.8900	3.0119	3.367	0	0	0
2017/05/15	R209	02/11/2017	8.30	Put	Bond Future	9,547.5700	9.5476	9,755.5900	9.7556	2.179	0	0	0
2017/05/15	R209	02/11/2017			Bond Future	9.5539	72.2713	9.5903	72.0270	0.382	0.0000	0.0000	476
2017/05/15	R209	02/11/2017	10.00	Call	Bond Future	4,493.7700	4.4938	4,307.1600	4.3072	(4.153)	0	0	0
2017/05/15	R209	02/11/2017	9.54	Put	Bond Future	2,844.8200	2.8448	2,941.0400	2.9410	3.382	0	0	0
2017/05/15	R209	02/11/2017	9.53	Put	Bond Future	2,879.2400	2.8792	2,976.4100	2.9764	3.375	0	0	0
2017/05/15	R209	02/11/2017	9.54	Call	Bond Future	2,751.7400	2.7517	2,603.7600	2.6038	(5.378)	0	0	0
2017/05/15	R209	02/11/2017	10.60	Put	Bond Future	690.0600	0.6901	715.1400	0.7151	3.634	0	0	1,300
2017/05/15	R209	02/11/2017	9.00	Put	Bond Future	5,150.3700	5.1504	5,300.5600	5.3006	2.916	0	0	0
2017/05/15	R209	02/11/2017	9.52	Call	Bond Future	2,686.0600	2.6861	2,539.9800	2.5400	(5.438)	0	0	0
2017/05/15	R209	02/11/2017	10.00	Put	Bond Future	1,591.9300	1.5919	1,649.5200	1.6495	3.618	0	0	3,360
2017/05/15	R209	02/11/2017	10.60	Call	Bond Future	7,221.9900	7.2220	7,002.8700	7.0029	(3.034)	0	0	0
2017/05/15	R209	02/11/2017	8.30	Call	Bond Future	342.4900	0.3425	306.3100	0.3063	(10.564)	0	0	2,800
2017/05/15	R209	02/11/2017	9.00	Call	Bond Future	1,285.7000	1.2857	1,191.6900	1.1917	(7.312)	0	0	4,100
2017/05/15	R209	02/11/2017	9.53	Call	Bond Future	2,718.8900	2.7189	2,571.8600	2.5719	(5.408)	0	0	0

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2017/05/15	R209	01/02/2018	9.72	Call	Bond Future	3,872.3600	3.8724	3,714.5200	3.7145	(4.076)	0	0	0
2017/05/15	R209	01/02/2018	9.73	Call	Bond Future	3,907.4900	3.9075	3,748.9100	3.7489	(4.058)	0	0	0
2017/05/15	R209	01/02/2018			Bond Future	9.5982	73.6815	9.6358	73.4321	0.392	0.0000	0.0000	0
2017/05/15	R209	01/02/2018	9.71	Call	Bond Future	3,837.3800	3.8374	3,680.2800	3.6803	(4.094)	0	0	0
2017/05/15	R209	01/02/2018	9.71	Put	Bond Future	3,099.6500	3.0996	3,191.9300	3.1919	2.977	0	0	0
2017/05/15	R209	01/02/2018	9.73	Put	Bond Future	3,038.9900	3.0390	3,129.7900	3.1298	2.988	0	0	0
2017/05/15	R209	01/02/2018	9.72	Put	Bond Future	3,069.2000	3.0692	3,160.7400	3.1607	2.983	0	0	0
2017/05/15	R210	03/08/2017	196.29	Put	Bond Future	9,003.1700	9.0032	8,965.1500	8.9651	(0.422)	0	0	0
2017/05/15	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R210	03/08/2017			Bond Future	187.2868	187.2868	187.3249	187.3249	0.020	0.0000	0.0000	1,675
2017/05/15	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R210	03/08/2017	196.28	Put	Bond Future	8,993.1700	8.9932	8,955.1500	8.9551	(0.423)	0	0	0
2017/05/15	R210	03/08/2017	196.30	Put	Bond Future	9,013.1700	9.0132	8,975.1500	8.9751	(0.422)	0	0	0
2017/05/15	R210	02/11/2017	192.08	Put	Bond Future	3,557.6300	3.5576	3,521.2500	3.5213	(1.023)	0	0	0
2017/05/15	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R210	02/11/2017			Bond Future	188.5224	188.5224	188.5588	188.5588	0.019	0.0000	0.0000	0
2017/05/15	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R210	02/11/2017	192.07	Put	Bond Future	3,547.6300	3.5476	3,511.2500	3.5113	(1.025)	0	0	0
2017/05/15	R210	02/11/2017	192.09	Put	Bond Future	3,567.6300	3.5676	3,531.2500	3.5313	(1.020)	0	0	0
2017/05/15	R210	01/02/2018			Bond Future	192.2988	192.2988	192.3339	192.3339	0.018	0.0000	0.0000	0
2017/05/15	R210	01/02/2018	192.36	Put	Bond Future	61.2000	0.0612	26.0900	0.0261	(57.369)	0	0	0
2017/05/15	R210	01/02/2018	192.38	Put	Bond Future	81.2000	0.0812	46.0900	0.0461	(43.239)	0	0	0
2017/05/15	R210	01/02/2018	192.37	Put	Bond Future	71.2000	0.0712	36.0900	0.0361	(49.312)	0	0	0
2017/05/15	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R212	03/08/2017			Bond Future	149.3472	149.3472	148.9816	148.9816	(0.245)	0.0000	0.0000	4,858
2017/05/15	R212	03/08/2017	153.34	Put	Bond Future	3,992.8400	3.9928	4,358.4100	4.3584	9.156	0	0	0
2017/05/15	R212	03/08/2017	153.36	Put	Bond Future	4,012.8400	4.0128	4,378.4100	4.3784	9.110	0	0	0
2017/05/15	R212	03/08/2017	153.35	Put	Bond Future	4,002.8400	4.0028	4,368.4100	4.3684	9.133	0	0	0
2017/05/15	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R212	02/11/2017			Bond Future	152.2463	152.2463	151.8717	151.8717	(0.246)	0.0000	0.0000	0
2017/05/15	R212	02/11/2017	152.40	Put	Bond Future	153.7100	0.1537	528.2500	0.5283	243.667	0	0	0
2017/05/15	R212	02/11/2017	152.42	Put	Bond Future	173.7100	0.1737	548.2500	0.5483	215.612	0	0	0
2017/05/15	R212	02/11/2017	152.41	Put	Bond Future	163.7100	0.1637	538.2500	0.5383	228.783	0	0	0
2017/05/15	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R212	01/02/2018	154.71	Put	Bond Future	1,474.1900	1.4742	1,857.7300	1.8577	26.017	0	0	0
2017/05/15	R212	01/02/2018			Bond Future	153.2358	153.2358	152.8523	152.8523	(0.250)	0.0000	0.0000	0
2017/05/15	R212	01/02/2018	154.70	Put	Bond Future	1,464.1900	1.4642	1,847.7300	1.8477	26.195	0	0	0
2017/05/15	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/05/15	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/15	R212	01/02/2018	154.69	Put	Bond Future	1,454.1900	1.4542	1,837.7300	1.8377	26.375	0	0	0
2017/05/15	R213	03/08/2017	9.33	Put	Bond Future	1,518.6000	1.5186	1,469.7400	1.4697	(3.217)	0	0	0
2017/05/15	R213	03/08/2017			Bond Future	9.2411	85.9248	9.2355	85.9623	(0.060)	0.0000	0.0000	55,673
2017/05/15	R213	03/08/2017	9.35	Put	Bond Future	1,460.9500	1.4609	1,412.6600	1.4127	(3.305)	0	0	0
2017/05/15	R213	03/08/2017	9.34	Put	Bond Future	1,489.4900	1.4895	1,440.9100	1.4409	(3.262)	0	0	0
2017/05/15	R213	03/08/2017	9.33	Call	Bond Future	2,112.4900	2.1125	2,101.1800	2.1012	(0.535)	0	0	0
2017/05/15	R213	03/08/2017	9.34	Call	Bond Future	2,149.8100	2.1498	2,138.7800	2.1388	(0.513)	0	0	0
2017/05/15	R213	03/08/2017	9.35	Call	Bond Future	2,187.6400	2.1876	2,176.9000	2.1769	(0.491)	0	0	0
2017/05/15	R213	02/11/2017	9.36	Put	Bond Future	2,437.6300	2.4376	2,397.4100	2.3974	(1.650)	0	0	0
2017/05/15	R213	02/11/2017			Bond Future	9.2880	84.0186	9.2823	84.0565	(0.061)	0.0000	0.0000	0
2017/05/15	R213	02/11/2017	9.35	Put	Bond Future	2,468.7000	2.4687	2,428.3100	2.4283	(1.636)	0	0	0
2017/05/15	R213	02/11/2017	9.36	Call	Bond Future	2,913.0900	2.9131	2,910.6700	2.9107	(0.083)	0	0	0
2017/05/15	R213	02/11/2017	9.34	Call	Bond Future	2,843.8400	2.8438	2,841.1000	2.8411	(0.096)	0	0	0
2017/05/15	R213	02/11/2017	9.35	Call	Bond Future	2,878.3600	2.8784	2,875.7700	2.8758	(0.090)	0	0	0
2017/05/15	R213	02/11/2017	9.34	Put	Bond Future	2,500.0500	2.5000	2,459.5100	2.4595	(1.622)	0	0	0
2017/05/15	R213	01/02/2018	9.42	Call	Bond Future	3,602.0700	3.6021	3,604.1600	3.6042	0.058	0	0	0
2017/05/15	R213	01/02/2018			Bond Future	9.3337	85.6582	9.3279	85.6963	(0.062)	0.0000	0.0000	0
2017/05/15	R213	01/02/2018	9.43	Call	Bond Future	3,636.2100	3.6362	3,638.4300	3.6384	0.061	0	0	0
2017/05/15	R213	01/02/2018	9.41	Put	Bond Future	3,070.8500	3.0708	3,034.7200	3.0347	(1.177)	0	0	0
2017/05/15	R213	01/02/2018	9.43	Put	Bond Future	3,009.6100	3.0096	2,973.7400	2.9737	(1.192)	0	0	0
2017/05/15	R213	01/02/2018	9.42	Put	Bond Future	3,040.2500	3.0402	3,004.2500	3.0043	(1.184)	0	0	0
2017/05/15	R213	01/02/2018	9.41	Call	Bond Future	3,567.8100	3.5678	3,569.7700	3.5698	0.055	0	0	0
2017/05/15	R214	03/08/2017	9.51	Call	Bond Future	1,421.1000	1.4211	1,230.5200	1.2305	(13.411)	0	0	0
2017/05/15	R214	03/08/2017			Bond Future	9.6735	73.5713	9.7294	73.1821	0.578	0.0000	0.0000	35,526
2017/05/15	R214	03/08/2017	9.52	Call	Bond Future	1,450.3600	1.4504	1,257.4000	1.2574	(13.304)	0	0	0
2017/05/15	R214	03/08/2017	9.53	Call	Bond Future	1,479.9700	1.4800	1,284.6400	1.2846	(13.198)	0	0	0
2017/05/15	R214	03/08/2017	9.51	Put	Bond Future	2,579.6300	2.5796	2,778.2900	2.7783	7.701	0	0	0
2017/05/15	R214	03/08/2017	9.53	Put	Bond Future	2,495.1200	2.4951	2,689.0300	2.6890	7.772	0	0	0
2017/05/15	R214	03/08/2017	9.52	Put	Bond Future	2,537.1400	2.5371	2,733.4200	2.7334	7.736	0	0	0
2017/05/15	R214	02/11/2017	9.60	Call	Bond Future	2,559.6900	2.5597	2,350.2400	2.3502	(8.183)	0	0	0
2017/05/15	R214	02/11/2017			Bond Future	9.7225	71.6824	9.7801	71.2853	0.592	0.0000	0.0000	0
2017/05/15	R214	02/11/2017	9.58	Call	Bond Future	2,496.2300	2.4962	2,289.8700	2.2899	(8.267)	0	0	0
2017/05/15	R214	02/11/2017	9.59	Call	Bond Future	2,527.7500	2.5278	2,319.8500	2.3199	(8.225)	0	0	0
2017/05/15	R214	02/11/2017	9.60	Put	Bond Future	3,417.5900	3.4176	3,605.1700	3.6052	5.489	0	0	0
2017/05/15	R214	02/11/2017	9.58	Put	Bond Future	3,495.7400	3.4957	3,686.4100	3.6864	5.454	0	0	0
2017/05/15	R214	02/11/2017	9.59	Put	Bond Future	3,456.4000	3.4564	3,645.5300	3.6455	5.472	0	0	0
2017/05/15	R214	01/02/2018			Bond Future	9.7708	73.0812	9.8300	72.6760	0.606	0.0000	0.0000	0
2017/05/15	R214	01/02/2018	9.82	Put	Bond Future	3,493.5500	3.4936	3,662.9200	3.6629	4.848	0	0	0
2017/05/15	R214	01/02/2018	9.84	Put	Bond Future	3,428.9100	3.4289	3,595.8700	3.5959	4.869	0	0	0
2017/05/15	R214	01/02/2018	9.83	Put	Bond Future	3,461.1000	3.4611	3,629.2700	3.6293	4.859	0	0	0
2017/05/15	R214	01/02/2018	9.84	Call	Bond Future	3,902.0200	3.9020	3,663.8100	3.6638	(6.105)	0	0	0
2017/05/15	R214	01/02/2018	9.82	Call	Bond Future	3,830.5300	3.8305	3,594.7300	3.5947	(6.156)	0	0	0
2017/05/15	R214	01/02/2018	9.83	Call	Bond Future	3,866.2000	3.8662	3,629.2000	3.6292	(6.130)	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
2017/05/15	R248	03/08/2017			Bond Future	9.7711	93.9324	9.8373	93.3510	0.677	0.0000	0.0000	69,161
2017/05/15	R248	03/08/2017	9.57	Call	Bond Future	1,779.3300	1.7793	1,511.2500	1.5113	(15.066)	0	0	0
2017/05/15	R248	03/08/2017	9.56	Put	Bond Future	3,643.7600	3.6438	3,960.4700	3.9605	8.692	0	0	0
2017/05/15	R248	03/08/2017	9.58	Put	Bond Future	3,531.8400	3.5318	3,841.7900	3.8418	8.776	0	0	0
2017/05/15	R248	03/08/2017	9.57	Put	Bond Future	3,587.5000	3.5875	3,900.8300	3.9008	8.734	0	0	0
2017/05/15	R248	03/08/2017	9.58	Call	Bond Future	1,815.0900	1.8151	1,543.6300	1.5436	(14.956)	0	0	0
2017/05/15	R248	03/08/2017	9.56	Call	Bond Future	1,744.0100	1.7440	1,479.3100	1.4793	(15.178)	0	0	0
2017/05/15	R248	02/11/2017	9.66	Put	Bond Future	4,618.7500	4.6188	4,913.0800	4.9131	6.373	0	0	0
2017/05/15	R248	02/11/2017			Bond Future	9.8231	91.2920	9.8913	90.6990	0.694	0.0000	0.0000	226
2017/05/15	R248	02/11/2017	9.65	Put	Bond Future	4,669.6600	4.6697	4,966.2500	4.9663	6.351	0	0	0
2017/05/15	R248	02/11/2017	9.64	Call	Bond Future	3,093.8700	3.0939	2,799.6400	2.7996	(9.510)	0	0	0
2017/05/15	R248	02/11/2017	9.65	Call	Bond Future	3,132.7600	3.1328	2,836.2700	2.8363	(9.464)	0	0	0
2017/05/15	R248	02/11/2017	9.66	Call	Bond Future	3,171.9100	3.1719	2,873.1600	2.8732	(9.419)	0	0	0
2017/05/15	R248	02/11/2017	9.64	Put	Bond Future	4,720.9900	4.7210	5,019.8400	5.0198	6.330	0	0	0
2017/05/15	R248	01/02/2018	9.90	Put	Bond Future	4,636.3800	4.6364	4,898.3400	4.8983	5.650	0	0	0
2017/05/15	R248	01/02/2018	9.89	Call	Bond Future	4,814.5800	4.8146	4,473.1600	4.4732	(7.091)	0	0	0
2017/05/15	R248	01/02/2018			Bond Future	9.8744	93.0734	9.9447	92.4683	0.712	0.0000	0.0000	0
2017/05/15	R248	01/02/2018	9.90	Call	Bond Future	4,857.9400	4.8579	4,514.7500	4.5148	(7.065)	0	0	0
2017/05/15	R248	01/02/2018	9.91	Call	Bond Future	4,901.4600	4.9015	4,556.5200	4.5565	(7.037)	0	0	0
2017/05/15	R248	01/02/2018	9.89	Put	Bond Future	4,679.3200	4.6793	4,943.0500	4.9431	5.636	0	0	0
2017/05/15	R248	01/02/2018	9.91	Put	Bond Future	4,593.7600	4.5938	4,853.9700	4.8540	5.664	0	0	0

Total

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