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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/07/2017 TO 06/07/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	2025	03/08/2017			Bond Future	127.5657	127.5657	127.4635	127.4635	(0.080)	0.0000	0.0000	2,414
2017/07/06	2025	03/08/2017	133.96	Put	Bond Future	6,394.2700	6.3943	6,496.5100	6.4965	1.599	0	0	0
2017/07/06	2025	03/08/2017	133.98	Put	Bond Future	6,414.2700	6.4143	6,516.5100	6.5165	1.594	0	0	0
2017/07/06	2025	03/08/2017	133.97	Put	Bond Future	6,404.2700	6.4043	6,506.5100	6.5065	1.596	0	0	0
2017/07/06	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2025	02/11/2017			Bond Future	130.0288	130.0288	129.9235	129.9235	(0.081)	0.0000	0.0000	0
2017/07/06	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2025	02/11/2017	132.96	Put	Bond Future	2,931.1900	2.9312	3,036.4800	3.0365	3.592	0	0	0
2017/07/06	2025	02/11/2017	132.98	Put	Bond Future	2,951.1900	2.9512	3,056.4800	3.0565	3.568	0	0	0
2017/07/06	2025	02/11/2017	132.97	Put	Bond Future	2,941.1900	2.9412	3,046.4800	3.0465	3.580	0	0	0
2017/07/06	2025	01/02/2018	133.89	Put	Bond Future	2,642.7900	2.6428	2,750.9700	2.7510	4.093	0	0	0
2017/07/06	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2025	01/02/2018			Bond Future	131.2472	131.2472	131.1390	131.1390	(0.082)	0.0000	0.0000	0
2017/07/06	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2025	01/02/2018	133.88	Put	Bond Future	2,632.7900	2.6328	2,740.9700	2.7410	4.109	0	0	0
2017/07/06	2025	01/02/2018	133.90	Put	Bond Future	2,652.7900	2.6528	2,760.9700	2.7610	4.078	0	0	0
2017/07/06	2029	03/08/2017			Bond Future	99.3899	99.3899	99.3794	99.3794	(0.011)	0.0000	0.0000	0
2017/07/06	2029	01/02/2018			Bond Future	102.2844	102.2844	102.2719	102.2719	(0.012)	0.0000	0.0000	0
2017/07/06	2030	03/08/2017	9.34	Put	Bond Future	365.2500	0.3652	802.2700	0.8023	119.650	0	0	0
2017/07/06	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2030	03/08/2017			Bond Future	9.3940	90.0507	9.4590	89.6136	0.692	0.0000	0.0000	43,303
2017/07/06	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2030	03/08/2017	9.33	Put	Bond Future	433.1200	0.4331	870.1400	0.8701	100.900	0	0	0
2017/07/06	2030	03/08/2017	9.35	Put	Bond Future	297.4600	0.2975	734.4800	0.7345	146.917	0	0	0
2017/07/06	2030	02/11/2017			Bond Future	9.4463	91.7696	9.5137	91.3234	0.713	0.0000	0.0000	1
2017/07/06	2030	02/11/2017	9.34	Put	Bond Future	710.5200	0.7105	1,156.6500	1.1567	62.789	0	0	0
2017/07/06	2030	02/11/2017	9.36	Put	Bond Future	576.2800	0.5763	1,022.4100	1.0224	77.415	0	0	0
2017/07/06	2030	02/11/2017	9.35	Put	Bond Future	643.3600	0.6434	1,089.4900	1.0895	69.344	0	0	0
2017/07/06	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2030	01/02/2018			Bond Future	9.4980	89.5453	9.5677	89.0905	0.734	0.0000	0.0000	0

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2017/07/06	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2030	01/02/2018	9.37	Put	Bond Future	843.1700	0.8432	1,298.0200	1.2980	53.945	0	0	0
2017/07/06	2030	01/02/2018	9.39	Put	Bond Future	710.7100	0.7107	1,165.5600	1.1656	63.999	0	0	0
2017/07/06	2030	01/02/2018	9.38	Put	Bond Future	776.9100	0.7769	1,231.7600	1.2318	58.546	0	0	0
2017/07/06	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2032	03/08/2017	9.43	Put	Bond Future	1,762.1600	1.7622	2,037.0900	2.0371	15.602	0	0	0
2017/07/06	2032	03/08/2017			Bond Future	9.5839	92.5252	9.6439	92.0953	0.625	0.0000	0.0000	27,082
2017/07/06	2032	03/08/2017	9.45	Put	Bond Future	1,667.8100	1.6678	1,934.0800	1.9341	15.965	0	0	0
2017/07/06	2032	03/08/2017	9.44	Put	Bond Future	1,714.6000	1.7146	1,985.2100	1.9852	15.783	0	0	0
2017/07/06	2032	03/08/2017	9.44	Call	Bond Future	669.8400	0.6698	510.5200	0.5105	(23.785)	0	0	0
2017/07/06	2032	03/08/2017	9.45	Call	Bond Future	696.1900	0.6962	532.5300	0.5325	(23.508)	0	0	0
2017/07/06	2032	03/08/2017	9.43	Call	Bond Future	644.1700	0.6442	489.1700	0.4892	(24.062)	0	0	0
2017/07/06	2032	02/11/2017			Bond Future	9.6415	90.1335	9.7036	89.6945	0.644	0.0000	0.0000	0
2017/07/06	2032	02/11/2017	9.48	Put	Bond Future	2,945.9900	2.9460	3,191.7700	3.1918	8.343	0	0	0
2017/07/06	2032	02/11/2017	9.50	Put	Bond Future	2,863.2900	2.8633	3,104.7300	3.1047	8.432	0	0	0
2017/07/06	2032	02/11/2017	9.49	Put	Bond Future	2,904.4400	2.9044	3,148.0600	3.1481	8.388	0	0	0
2017/07/06	2032	02/11/2017	9.48	Call	Bond Future	1,788.5600	1.7886	1,595.3800	1.5954	(10.801)	0	0	0
2017/07/06	2032	02/11/2017	9.49	Call	Bond Future	1,819.2800	1.8193	1,623.9400	1.6239	(10.737)	0	0	0
2017/07/06	2032	02/11/2017	9.50	Call	Bond Future	1,850.3300	1.8503	1,652.8100	1.6528	(10.675)	0	0	0
2017/07/06	2032	01/02/2018	9.55	Put	Bond Future	3,586.5100	3.5865	3,825.6300	3.8256	6.667	0	0	0
2017/07/06	2032	01/02/2018			Bond Future	9.6982	91.8825	9.7623	91.4351	0.661	0.0000	0.0000	0
2017/07/06	2032	01/02/2018	9.57	Put	Bond Future	3,510.2500	3.5102	3,745.9900	3.7460	6.716	0	0	0
2017/07/06	2032	01/02/2018	9.56	Put	Bond Future	3,548.2300	3.5482	3,785.6500	3.7856	6.691	0	0	0
2017/07/06	2032	01/02/2018	9.55	Call	Bond Future	2,540.0600	2.5401	2,331.7200	2.3317	(8.202)	0	0	0
2017/07/06	2032	01/02/2018	9.56	Call	Bond Future	2,572.9600	2.5730	2,362.9200	2.3629	(8.163)	0	0	0
2017/07/06	2032	01/02/2018	9.57	Call	Bond Future	2,606.0800	2.6061	2,394.3600	2.3944	(8.124)	0	0	0
2017/07/06	2033	03/08/2017	113.14	Put	Bond Future	8,984.1800	8.9842	8,995.1600	8.9952	0.122	0	0	0
2017/07/06	2033	03/08/2017			Bond Future	104.1558	104.1558	104.1448	104.1448	(0.011)	0.0000	0.0000	6,534
2017/07/06	2033	03/08/2017	113.13	Put	Bond Future	8,974.1800	8.9742	8,985.1600	8.9852	0.122	0	0	0
2017/07/06	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2033	03/08/2017	113.12	Put	Bond Future	8,964.1800	8.9642	8,975.1600	8.9752	0.122	0	0	0
2017/07/06	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2033	02/11/2017			Bond Future	105.0944	105.0944	105.0822	105.0822	(0.012)	0.0000	0.0000	0
2017/07/06	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2033	02/11/2017	110.07	Put	Bond Future	4,975.5700	4.9756	4,987.7800	4.9878	0.245	0	0	0
2017/07/06	2033	02/11/2017	110.09	Put	Bond Future	4,995.5700	4.9956	5,007.7800	5.0078	0.244	0	0	0
2017/07/06	2033	02/11/2017	110.08	Put	Bond Future	4,985.5700	4.9856	4,997.7800	4.9978	0.245	0	0	0
2017/07/06	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2033	01/02/2018			Bond Future	107.1720	107.1720	107.1589	107.1589	(0.012)	0.0000	0.0000	0
2017/07/06	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2033	01/02/2018	109.64	Put	Bond Future	2,467.9500	2.4679	2,481.1400	2.4811	0.534	0	0	0

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2017/07/06	2033	01/02/2018	109.66	Put	Bond Future	2,487.9500	2.4879	2,501.1400	2.5011	0.530	0	0	0
2017/07/06	2033	01/02/2018	109.65	Put	Bond Future	2,477.9500	2.4779	2,491.1400	2.4911	0.532	0	0	0
2017/07/06	2037	03/08/2017	9.57	Call	Bond Future	511.3400	0.5113	362.8900	0.3629	(29.032)	0	0	0
2017/07/06	2037	03/08/2017			Bond Future	9.8200	88.8164	9.8899	88.2706	0.712	0.0000	0.0000	66,825
2017/07/06	2037	03/08/2017	9.58	Call	Bond Future	533.2000	0.5332	380.0200	0.3800	(28.728)	0	0	0
2017/07/06	2037	03/08/2017	9.56	Put	Bond Future	2,564.9300	2.5649	2,966.8800	2.9669	15.671	0	0	0
2017/07/06	2037	03/08/2017	9.57	Put	Bond Future	2,504.9300	2.5049	2,902.2100	2.9022	15.860	0	0	0
2017/07/06	2037	03/08/2017	9.58	Put	Bond Future	2,445.6900	2.4457	2,838.2400	2.8382	16.051	0	0	0
2017/07/06	2037	03/08/2017	9.56	Call	Bond Future	490.1300	0.4901	346.3500	0.3463	(29.335)	0	0	0
2017/07/06	2037	02/11/2017			Bond Future	9.8759	90.5117	9.9481	89.9548	0.731	0.0000	0.0000	233
2017/07/06	2037	02/11/2017	9.66	Call	Bond Future	1,856.4400	1.8564	1,626.0400	1.6260	(12.411)	0	0	0
2017/07/06	2037	02/11/2017	9.65	Put	Bond Future	3,603.4900	3.6035	3,932.7000	3.9327	9.136	0	0	0
2017/07/06	2037	02/11/2017	9.67	Put	Bond Future	3,507.1400	3.5071	3,831.0400	3.8310	9.235	0	0	0
2017/07/06	2037	02/11/2017	9.66	Put	Bond Future	3,555.0900	3.5551	3,881.6500	3.8817	9.186	0	0	0
2017/07/06	2037	02/11/2017	9.67	Call	Bond Future	1,888.2900	1.8883	1,655.2300	1.6552	(12.342)	0	0	0
2017/07/06	2037	02/11/2017	9.65	Call	Bond Future	1,824.9200	1.8249	1,597.1700	1.5972	(12.480)	0	0	0
2017/07/06	2037	01/02/2018			Bond Future	9.9315	88.0127	10.0060	87.4449	0.750	0.0000	0.0000	0
2017/07/06	2037	01/02/2018	9.81	Put	Bond Future	3,951.4000	3.9514	4,248.0300	4.2480	7.507	0	0	0
2017/07/06	2037	01/02/2018	9.83	Put	Bond Future	3,869.2200	3.8692	4,161.7400	4.1617	7.560	0	0	0
2017/07/06	2037	01/02/2018	9.82	Put	Bond Future	3,910.1400	3.9101	4,204.7200	4.2047	7.534	0	0	0
2017/07/06	2037	01/02/2018	9.82	Call	Bond Future	3,048.8500	3.0488	2,775.7000	2.7757	(8.959)	0	0	0
2017/07/06	2037	01/02/2018	9.83	Call	Bond Future	3,085.6800	3.0857	2,810.4700	2.8105	(8.919)	0	0	0
2017/07/06	2037	01/02/2018	9.81	Call	Bond Future	3,012.2500	3.0123	2,741.1500	2.7412	(9.000)	0	0	0
2017/07/06	2038	03/08/2017			Bond Future	129.6535	129.6535	128.1661	128.1661	(1.147)	0.0000	0.0000	22,601
2017/07/06	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2038	03/08/2017	141.16	Put	Bond Future	11,506.4800	11.5065	12,993.9300	12.9939	12.927	0	0	0
2017/07/06	2038	03/08/2017	141.18	Put	Bond Future	11,526.4800	11.5265	13,013.9300	13.0139	12.905	0	0	0
2017/07/06	2038	03/08/2017	141.17	Put	Bond Future	11,516.4800	11.5165	13,003.9300	13.0039	12.916	0	0	0
2017/07/06	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2038	02/11/2017			Bond Future	132.1569	132.1569	130.6395	130.6395	(1.148)	0.0000	0.0000	0
2017/07/06	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2038	02/11/2017	136.82	Put	Bond Future	4,663.0900	4.6631	6,180.4900	6.1805	32.541	0	0	0
2017/07/06	2038	02/11/2017	136.80	Put	Bond Future	4,643.0900	4.6431	6,160.4900	6.1605	32.681	0	0	0
2017/07/06	2038	02/11/2017	136.81	Put	Bond Future	4,653.0900	4.6531	6,170.4900	6.1705	32.611	0	0	0
2017/07/06	2038	01/02/2018	136.95	Put	Bond Future	3,701.5700	3.7016	5,249.7700	5.2498	41.825	0	0	0
2017/07/06	2038	01/02/2018			Bond Future	133.2484	133.2484	131.7002	131.7002	(1.162)	0.0000	0.0000	0
2017/07/06	2038	01/02/2018	136.94	Put	Bond Future	3,691.5700	3.6916	5,239.7700	5.2398	41.939	0	0	0
2017/07/06	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2038	01/02/2018	136.93	Put	Bond Future	3,681.5700	3.6816	5,229.7700	5.2298	42.053	0	0	0
2017/07/06	2040	03/08/2017			Bond Future	9.9001	92.1351	9.9701	91.5536	0.706	0.0000	0.0000	14,089

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	2040	03/08/2017	9.61	Put	Bond Future	2,960.2500	2.9602	3,399.3600	3.3994	14.834	0	0	0
2017/07/06	2040	03/08/2017	9.63	Put	Bond Future	2,828.6200	2.8286	3,258.2200	3.2582	15.188	0	0	0
2017/07/06	2040	03/08/2017	9.62	Put	Bond Future	2,894.0400	2.8940	3,328.4400	3.3284	15.010	0	0	0
2017/07/06	2040	03/08/2017	9.61	Call	Bond Future	481.9800	0.4820	339.5300	0.3395	(29.555)	0	0	0
2017/07/06	2040	03/08/2017	9.62	Call	Bond Future	502.9900	0.5030	355.8300	0.3558	(29.257)	0	0	0
2017/07/06	2040	03/08/2017	9.63	Call	Bond Future	524.6700	0.5247	372.7100	0.3727	(28.963)	0	0	0
2017/07/06	2040	02/11/2017			Bond Future	9.9566	93.8939	10.0288	93.3003	0.725	0.0000	0.0000	0
2017/07/06	2040	02/11/2017	9.66	Call	Bond Future	1,784.6400	1.7846	1,558.9300	1.5589	(12.647)	0	0	0
2017/07/06	2040	02/11/2017	9.65	Put	Bond Future	4,347.4500	4.3475	4,718.0000	4.7180	8.523	0	0	0
2017/07/06	2040	02/11/2017	9.67	Put	Bond Future	4,237.2700	4.2373	4,602.3600	4.6024	8.616	0	0	0
2017/07/06	2040	02/11/2017	9.66	Put	Bond Future	4,292.2300	4.2922	4,660.0500	4.6600	8.569	0	0	0
2017/07/06	2040	02/11/2017	9.67	Call	Bond Future	1,816.0200	1.8160	1,587.5800	1.5876	(12.579)	0	0	0
2017/07/06	2040	02/11/2017	9.65	Call	Bond Future	1,753.3900	1.7534	1,530.4100	1.5304	(12.717)	0	0	0
2017/07/06	2040	01/02/2018	9.89	Call	Bond Future	3,248.7000	3.2487	2,959.1100	2.9591	(8.914)	0	0	0
2017/07/06	2040	01/02/2018			Bond Future	10.0129	91.2102	10.0874	90.6051	0.743	0.0000	0.0000	0
2017/07/06	2040	01/02/2018	9.87	Call	Bond Future	3,173.4300	3.1734	2,888.1600	2.8882	(8.989)	0	0	0
2017/07/06	2040	01/02/2018	9.88	Call	Bond Future	3,211.0800	3.2111	2,923.6600	2.9237	(8.951)	0	0	0
2017/07/06	2040	01/02/2018	9.87	Put	Bond Future	4,354.6000	4.3546	4,674.4300	4.6744	7.345	0	0	0
2017/07/06	2040	01/02/2018	9.88	Put	Bond Future	4,308.8100	4.3088	4,626.4900	4.6265	7.373	0	0	0
2017/07/06	2040	01/02/2018	9.89	Put	Bond Future	4,263.1200	4.2631	4,578.6300	4.5786	7.401	0	0	0
2017/07/06	2044	03/08/2017			Bond Future	9.9296	89.2192	10.0046	88.5913	0.755	0.0000	0.0000	24,396
2017/07/06	2044	03/08/2017	9.62	Put	Bond Future	3,127.3000	3.1273	3,612.2600	3.6123	15.507	0	0	0
2017/07/06	2044	03/08/2017	9.64	Put	Bond Future	2,991.1600	2.9912	3,466.2800	3.4663	15.884	0	0	0
2017/07/06	2044	03/08/2017	9.63	Put	Bond Future	3,058.8400	3.0588	3,538.9200	3.5389	15.695	0	0	0
2017/07/06	2044	03/08/2017	9.64	Call	Bond Future	493.5500	0.4935	340.7500	0.3408	(30.959)	0	0	0
2017/07/06	2044	03/08/2017	9.62	Call	Bond Future	452.7900	0.4528	309.8300	0.3098	(31.573)	0	0	0
2017/07/06	2044	03/08/2017	9.63	Call	Bond Future	472.8500	0.4728	325.0100	0.3250	(31.266)	0	0	0
2017/07/06	2044	02/11/2017	9.68	Call	Bond Future	1,796.1500	1.7962	1,555.1200	1.5551	(13.419)	0	0	0
2017/07/06	2044	02/11/2017			Bond Future	9.9846	90.9223	10.0619	90.2815	0.774	0.0000	0.0000	200
2017/07/06	2044	02/11/2017	9.66	Call	Bond Future	1,734.0200	1.7340	1,498.8300	1.4988	(13.563)	0	0	0
2017/07/06	2044	02/11/2017	9.67	Call	Bond Future	1,764.8100	1.7648	1,526.7100	1.5267	(13.492)	0	0	0
2017/07/06	2044	02/11/2017	9.66	Put	Bond Future	4,512.8300	4.5128	4,918.4300	4.9184	8.988	0	0	0
2017/07/06	2044	02/11/2017	9.68	Put	Bond Future	4,399.4800	4.3995	4,799.2400	4.7992	9.087	0	0	0
2017/07/06	2044	02/11/2017	9.67	Put	Bond Future	4,455.8100	4.4558	4,858.5000	4.8585	9.037	0	0	0
2017/07/06	2044	01/02/2018			Bond Future	10.0394	88.3061	10.1190	87.6529	0.794	0.0000	0.0000	0
2017/07/06	2044	01/02/2018	9.89	Put	Bond Future	4,450.6600	4.4507	4,797.6500	4.7976	7.796	0	0	0
2017/07/06	2044	01/02/2018	9.91	Put	Bond Future	4,357.7400	4.3577	4,700.0800	4.7001	7.856	0	0	0
2017/07/06	2044	01/02/2018	9.90	Put	Bond Future	4,404.0100	4.4040	4,748.6700	4.7487	7.826	0	0	0
2017/07/06	2044	01/02/2018	9.89	Call	Bond Future	3,203.4800	3.2035	2,897.2800	2.8973	(9.558)	0	0	0
2017/07/06	2044	01/02/2018	9.90	Call	Bond Future	3,241.2700	3.2413	2,932.7400	2.9327	(9.519)	0	0	0
2017/07/06	2044	01/02/2018	9.91	Call	Bond Future	3,279.2900	3.2793	2,968.4400	2.9684	(9.479)	0	0	0
2017/07/06	2046	03/08/2017	141.17	Put	Bond Future	15,957.1600	15.9572	15,970.5500	15.9706	0.084	0	0	0
2017/07/06	2046	03/08/2017			Bond Future	125.2128	125.2128	125.1994	125.1994	(0.011)	0.0000	0.0000	23,901
2017/07/06	2046	03/08/2017	141.19	Put	Bond Future	15,977.1600	15.9772	15,990.5500	15.9906	0.084	0	0	0
2017/07/06	2046	03/08/2017	141.18	Put	Bond Future	15,967.1600	15.9672	15,980.5500	15.9806	0.084	0	0	0
2017/07/06	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2046	02/11/2017			Bond Future	126.0474	126.0474	126.0329	126.0329	(0.011)	0.0000	0.0000	0
2017/07/06	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2046	02/11/2017	136.30	Put	Bond Future	10,252.6200	10.2526	10,267.1000	10.2671	0.141	0	0	0
2017/07/06	2046	02/11/2017	136.32	Put	Bond Future	10,272.6200	10.2726	10,287.1000	10.2871	0.141	0	0	0
2017/07/06	2046	02/11/2017	136.31	Put	Bond Future	10,262.6200	10.2626	10,277.1000	10.2771	0.141	0	0	0
2017/07/06	2046	01/02/2018	132.92	Put	Bond Future	4,380.8500	4.3808	4,396.4900	4.3965	0.357	0	0	0
2017/07/06	2046	01/02/2018			Bond Future	128.5392	128.5392	128.5235	128.5235	(0.012)	0.0000	0.0000	0
2017/07/06	2046	01/02/2018	132.91	Put	Bond Future	4,370.8500	4.3708	4,386.4900	4.3865	0.358	0	0	0
2017/07/06	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2046	01/02/2018	132.90	Put	Bond Future	4,360.8500	4.3608	4,376.4900	4.3765	0.359	0	0	0
2017/07/06	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2050	03/08/2017			Bond Future	131.0941	131.0941	131.3754	131.3754	0.215	0.0000	0.0000	26,041
2017/07/06	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2050	03/08/2017	149.22	Put	Bond Future	18,125.8700	18.1259	17,844.5700	17.8446	(1.552)	0	0	0
2017/07/06	2050	03/08/2017	149.24	Put	Bond Future	18,145.8700	18.1459	17,864.5700	17.8646	(1.550)	0	0	0
2017/07/06	2050	03/08/2017	149.23	Put	Bond Future	18,135.8700	18.1359	17,854.5700	17.8546	(1.551)	0	0	0
2017/07/06	2050	02/11/2017	144.66	Put	Bond Future	11,034.6800	11.0347	10,749.0900	10.7491	(2.588)	0	0	0
2017/07/06	2050	02/11/2017	144.67	Put	Bond Future	11,044.6800	11.0447	10,759.0900	10.7591	(2.586)	0	0	0
2017/07/06	2050	02/11/2017			Bond Future	133.6253	133.6253	133.9109	133.9109	0.214	0.0000	0.0000	0
2017/07/06	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2050	02/11/2017	144.65	Put	Bond Future	11,024.6800	11.0247	10,739.0900	10.7391	(2.590)	0	0	0
2017/07/06	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2050	01/02/2018			Bond Future	134.5750	134.5750	134.8655	134.8655	0.216	0.0000	0.0000	0
2017/07/06	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	2050	01/02/2018	140.23	Put	Bond Future	5,654.9600	5.6550	5,364.4900	5.3645	(5.137)	0	0	0
2017/07/06	2050	01/02/2018	140.25	Put	Bond Future	5,674.9600	5.6750	5,384.4900	5.3845	(5.118)	0	0	0
2017/07/06	2050	01/02/2018	140.24	Put	Bond Future	5,664.9600	5.6650	5,374.4900	5.3745	(5.127)	0	0	0
2017/07/06	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	AL37	03/08/2017			Index Future	540.7680	540.7680	539.6890	539.6890	(0.200)	0.0000	0.0000	0
2017/07/06	AL37	02/11/2017			Index Future	551.0900	551.0900	549.9850	549.9850	(0.201)	0.0000	0.0000	0
2017/07/06	AL37	01/02/2018			Index Future	561.7840	561.7840	560.6580	560.6580	(0.200)	0.0000	0.0000	0

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2017/07/06	AL7T	03/08/2017			Index Future	619.2350	619.2350	617.0080	617.0080	(0.360)	0.0000	0.0000	0
2017/07/06	AL7T	02/11/2017			Index Future	631.0550	631.0550	628.7800	628.7800	(0.361)	0.0000	0.0000	0
2017/07/06	AL7T	01/02/2018			Index Future	643.3010	643.3010	640.9820	640.9820	(0.360)	0.0000	0.0000	0
2017/07/06	ALBI	03/08/2017			Index Future	557.7230	557.7230	555.1590	555.1590	(0.460)	0.0000	0.0000	596
2017/07/06	ALBI	02/11/2017			Index Future	568.3680	568.3680	565.7510	565.7510	(0.460)	0.0000	0.0000	0
2017/07/06	ALBI	01/02/2018			Index Future	579.3980	579.3980	576.7300	576.7300	(0.460)	0.0000	0.0000	0
2017/07/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/06	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	EL28	03/08/2017			Bond Future	127.4046	127.4046	127.3934	127.3934	(0.009)	0.0000	0.0000	0
2017/07/06	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	EL28	03/08/2017	135.16	Put	Bond Future	7,755.3900	7.7554	7,766.6400	7.7666	0.145	0	0	0
2017/07/06	EL28	03/08/2017	135.18	Put	Bond Future	7,775.3900	7.7754	7,786.6400	7.7866	0.145	0	0	0
2017/07/06	EL28	03/08/2017	135.17	Put	Bond Future	7,765.3900	7.7654	7,776.6400	7.7766	0.145	0	0	0
2017/07/06	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	EL28	02/11/2017			Bond Future	128.1208	128.1208	128.1082	128.1082	(0.010)	0.0000	0.0000	0
2017/07/06	EL28	02/11/2017	133.87	Put	Bond Future	5,749.2500	5.7492	5,761.8000	5.7618	0.218	0	0	0
2017/07/06	EL28	02/11/2017	133.89	Put	Bond Future	5,769.2500	5.7692	5,781.8000	5.7818	0.218	0	0	0
2017/07/06	EL28	02/11/2017	133.88	Put	Bond Future	5,759.2500	5.7592	5,771.8000	5.7718	0.218	0	0	0
2017/07/06	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	EL28	01/02/2018			Bond Future	130.6536	130.6536	130.6400	130.6400	(0.010)	0.0000	0.0000	0
2017/07/06	EL28	01/02/2018	132.29	Put	Bond Future	1,636.4400	1.6364	1,650.0500	1.6500	0.832	0	0	0
2017/07/06	EL28	01/02/2018	132.31	Put	Bond Future	1,656.4400	1.6564	1,670.0500	1.6700	0.822	0	0	0
2017/07/06	EL28	01/02/2018	132.30	Put	Bond Future	1,646.4400	1.6464	1,660.0500	1.6600	0.827	0	0	0
2017/07/06	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	ES33	03/08/2017			Bond Future	10.9313	77.2250	11.0009	76.8081	0.637	0.0000	0.0000	9,466
2017/07/06	ES33	03/08/2017	10.53	Put	Bond Future	2,471.9800	2.4720	2,888.8600	2.8889	16.864	0	0	0
2017/07/06	ES33	03/08/2017	10.55	Put	Bond Future	2,345.8800	2.3459	2,762.7600	2.7628	17.771	0	0	0
2017/07/06	ES33	03/08/2017	10.54	Put	Bond Future	2,408.8900	2.4089	2,825.7700	2.8258	17.306	0	0	0
2017/07/06	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	ES33	02/11/2017	10.66	Put	Bond Future	2,240.0900	2.2401	2,665.6100	2.6656	18.996	0	0	0
2017/07/06	ES33	02/11/2017			Bond Future	11.0301	74.9074	11.1023	74.4819	0.655	0.0000	0.0000	0
2017/07/06	ES33	02/11/2017	10.68	Put	Bond Future	2,116.4500	2.1165	2,541.9700	2.5420	20.105	0	0	0
2017/07/06	ES33	02/11/2017	10.67	Put	Bond Future	2,178.2300	2.1782	2,603.7500	2.6038	19.535	0	0	0
2017/07/06	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	ES33	01/02/2018	11.00	Put	Bond Future	773.2700	0.7733	1,207.0300	1.2070	56.094	0	0	0
2017/07/06	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	ES33	01/02/2018			Bond Future	11.1317	76.3610	11.2064	75.9272	0.672	0.0000	0.0000	0
2017/07/06	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	ES33	01/02/2018	10.99	Put	Bond Future	832.5000	0.8325	1,266.2600	1.2663	52.103	0	0	0
2017/07/06	ES33	01/02/2018	11.01	Put	Bond Future	714.1200	0.7141	1,147.8800	1.1479	60.740	0	0	0
2017/07/06	ES42	03/08/2017			Bond Future	11.0958	80.6380	11.1706	80.1321	0.673	0.0000	0.0000	7,957
2017/07/06	ES42	02/11/2017			Bond Future	11.1924	77.9156	11.2699	77.3994	0.692	0.0000	0.0000	0
2017/07/06	ES42	01/02/2018			Bond Future	11.2885	79.4275	11.3686	78.9013	0.710	0.0000	0.0000	0
2017/07/06	GOVI	03/08/2017			GOVI	556.2670	556.2670	553.6990	553.6990	(0.462)	0.0000	0.0000	411
2017/07/06	GOVI	03/08/2017	561.11	Put	GOVI	48,430.0000	4.8430	74,110.0000	7.4110	53.025	0	0	0
2017/07/06	GOVI	03/08/2017	561.09	Put	GOVI	48,230.0000	4.8230	73,910.0000	7.3910	53.245	0	0	0
2017/07/06	GOVI	03/08/2017	561.10	Put	GOVI	48,330.0000	4.8330	74,010.0000	7.4010	53.135	0	0	0
2017/07/06	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	GOVI	02/11/2017	572.44	Put	GOVI	55,550.0000	5.5550	81,770.0000	8.1770	47.201	0	0	0
2017/07/06	GOVI	02/11/2017			GOVI	566.8850	566.8850	564.2630	564.2630	(0.463)	0.0000	0.0000	0
2017/07/06	GOVI	02/11/2017	572.46	Put	GOVI	55,750.0000	5.5750	81,970.0000	8.1970	47.031	0	0	0
2017/07/06	GOVI	02/11/2017	572.45	Put	GOVI	55,650.0000	5.5650	81,870.0000	8.1870	47.116	0	0	0
2017/07/06	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	GOVI	01/02/2018			GOVI	577.8860	577.8860	575.2130	575.2130	(0.463)	0.0000	0.0000	0
2017/07/06	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	GOVI	01/02/2018	581.02	Put	GOVI	31,340.0000	3.1340	58,070.0000	5.8070	85.290	0	0	0
2017/07/06	GOVI	01/02/2018	581.04	Put	GOVI	31,540.0000	3.1540	58,270.0000	5.8270	84.750	0	0	0
2017/07/06	GOVI	01/02/2018	581.03	Put	GOVI	31,440.0000	3.1440	58,170.0000	5.8170	85.019	0	0	0
2017/07/06	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/06	IGOV	03/08/2017			Index Future	247.3450	247.3450	247.1030	247.1030	(0.098)	0.0000	0.0000	1,319
2017/07/06	IGOV	02/11/2017			Index Future	252.1200	252.1200	251.8720	251.8720	(0.098)	0.0000	0.0000	0
2017/07/06	IGOV	01/02/2018			Index Future	257.1040	257.1040	256.8500	256.8500	(0.099)	0.0000	0.0000	0
2017/07/06	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/06	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/06	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/06	IS01	21/12/2017			Interest Rate Swap	99.8210	99.8210	99.8218	99.8218	0.001	0.0000	0.0000	0
2017/07/06	IS01	15/03/2018			Interest Rate Swap	99.7744	99.7744	99.7741	99.7741	0.000	0.0000	0.0000	0
2017/07/06	IS01	21/06/2018			Interest Rate Swap	99.9354	99.9354	99.9357	99.9357	0.000	0.0000	0.0000	0
2017/07/06	IS01	20/09/2018			Interest Rate Swap	100.0947	100.0947	100.0959	100.0959	0.001	0.0000	0.0000	0
2017/07/06	IS02	18/12/2017			Interest Rate Swap	99.8483	99.8483	99.8489	99.8489	0.001	0.0000	0.0000	0
2017/07/06	IS02	16/03/2018			Interest Rate Swap	99.0555	99.0555	99.0556	99.0556	0.000	0.0000	0.0000	0
2017/07/06	IS02	15/06/2018			Interest Rate Swap	98.6231	98.6231	98.6225	98.6225	(0.001)	0.0000	0.0000	0
2017/07/06	IS02	21/09/2018			Interest Rate Swap	98.5644	98.5644	98.5657	98.5657	0.001	0.0000	0.0000	0
2017/07/06	IS02	21/12/2018			Interest Rate Swap	98.9500	98.9500	98.9500	98.9500	0.000	0.0000	0.0000	0
2017/07/06	IS02	15/03/2019			Interest Rate Swap	99.3616	99.3616	99.3599	99.3599	(0.002)	0.0000	0.0000	0
2017/07/06	IS02	21/06/2019			Interest Rate Swap	99.7768	99.7768	99.7729	99.7729	(0.004)	0.0000	0.0000	0
2017/07/06	IS02	20/09/2019			Interest Rate Swap	100.2176	100.2176	100.2139	100.2139	(0.004)	0.0000	0.0000	0
2017/07/06	IS05	17/12/2020			Interest Rate Swap	96.6425	96.6425	96.6613	96.6613	0.019	0.0000	0.0000	0
2017/07/06	IS05	16/03/2021			Interest Rate Swap	95.9214	95.9214	95.9443	95.9443	0.024	0.0000	0.0000	0
2017/07/06	IS05	15/06/2021			Interest Rate Swap	95.1706	95.1706	95.1964	95.1964	0.027	0.0000	0.0000	0
2017/07/06	IS05	21/09/2021			Interest Rate Swap	95.3933	95.3933	95.4201	95.4201	0.028	0.0000	0.0000	0
2017/07/06	IS05	21/12/2021			Interest Rate Swap	97.6184	97.6184	97.6436	97.6436	0.026	0.0000	0.0000	51
2017/07/06	IS05	15/03/2022			Interest Rate Swap	97.7907	97.7907	97.8150	97.8150	0.025	0.0000	0.0000	0
2017/07/06	IS05	21/06/2022			Interest Rate Swap	99.0189	99.0189	99.0453	99.0453	0.027	0.0000	0.0000	0
2017/07/06	IS05	20/09/2022			Interest Rate Swap	101.2407	101.2407	101.2741	101.2741	0.033	0.0000	0.0000	0
2017/07/06	IS10	17/12/2025			Interest Rate Swap	96.3141	96.3141	96.4033	96.4033	0.093	0.0000	0.0000	0
2017/07/06	IS10	16/03/2026			Interest Rate Swap	93.3970	93.3970	93.4843	93.4843	0.093	0.0000	0.0000	0
2017/07/06	IS10	15/06/2026			Interest Rate Swap	92.2052	92.2052	92.2904	92.2904	0.092	0.0000	0.0000	0
2017/07/06	IS10	21/09/2026			Interest Rate Swap	94.3894	94.3894	94.4737	94.4737	0.089	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	IS10	21/12/2026			Interest Rate Swap	98.1717	98.1717	98.2553	98.2553	0.085	0.0000	0.0000	0
2017/07/06	IS10	15/03/2027			Interest Rate Swap	96.7964	96.7964	96.8819	96.8819	0.088	0.0000	0.0000	0
2017/07/06	IS10	21/06/2027			Interest Rate Swap	98.8813	98.8813	98.9679	98.9679	0.088	0.0000	0.0000	0
2017/07/06	IS10	20/09/2027			Interest Rate Swap	102.5895	102.5895	102.6763	102.6763	0.085	0.0000	0.0000	0
2017/07/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/06	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/06	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/06	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/06	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/06	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/06	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/06	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/06	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/06	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/06	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/06	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/06	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/06	R023	03/08/2017	8.60	Put	Bond Future	114.5800	0.1146	151.8700	0.1519	32.545	0	0	0
2017/07/06	R023	03/08/2017			Bond Future	8.2400	101.2304	8.3007	100.9679	0.736	0.0000	0.0000	38,422
2017/07/06	R023	03/08/2017	8.59	Put	Bond Future	120.8600	0.1209	159.8800	0.1599	32.285	0	0	0
2017/07/06	R023	03/08/2017	8.60	Call	Bond Future	1,659.6800	1.6597	1,434.4700	1.4345	(13.569)	0	0	0
2017/07/06	R023	03/08/2017	8.58	Call	Bond Future	1,587.5600	1.5876	1,365.8400	1.3658	(13.966)	0	0	0
2017/07/06	R023	03/08/2017	8.59	Call	Bond Future	1,623.4500	1.6234	1,399.9700	1.4000	(13.766)	0	0	0
2017/07/06	R023	03/08/2017	8.58	Put	Bond Future	127.5100	0.1275	168.2900	0.1683	31.982	0	0	0
2017/07/06	R023	02/11/2017	8.56	Call	Bond Future	1,751.1400	1.7511	1,569.3200	1.5693	(10.383)	0	0	0
2017/07/06	R023	02/11/2017			Bond Future	8.2713	99.2325	8.3357	98.9641	0.779	0.0000	0.0000	0
2017/07/06	R023	02/11/2017	8.57	Call	Bond Future	1,779.4400	1.7794	1,596.1300	1.5961	(10.302)	0	0	0
2017/07/06	R023	02/11/2017	8.58	Call	Bond Future	1,807.7600	1.8078	1,622.9500	1.6229	(10.223)	0	0	0
2017/07/06	R023	02/11/2017	8.56	Put	Bond Future	555.1300	0.5551	641.7200	0.6417	15.598	0	0	0
2017/07/06	R023	02/11/2017	8.58	Put	Bond Future	529.5600	0.5296	613.1600	0.6132	15.787	0	0	0
2017/07/06	R023	02/11/2017	8.57	Put	Bond Future	542.3300	0.5423	627.4300	0.6274	15.692	0	0	0
2017/07/06	R023	01/02/2018			Bond Future	8.3004	101.1581	8.3688	100.8845	0.823	0.0000	0.0000	0
2017/07/06	R023	01/02/2018	8.32	Call	Bond Future	1,441.8100	1.4418	1,301.6000	1.3016	(9.725)	0	0	0
2017/07/06	R023	01/02/2018	8.33	Call	Bond Future	1,463.2300	1.4632	1,321.7700	1.3218	(9.668)	0	0	0
2017/07/06	R023	01/02/2018	8.31	Put	Bond Future	1,382.5100	1.3825	1,517.1500	1.5172	9.739	0	0	0
2017/07/06	R023	01/02/2018	8.33	Put	Bond Future	1,344.7500	1.3447	1,476.8900	1.4769	9.826	0	0	0
2017/07/06	R023	01/02/2018	8.32	Put	Bond Future	1,363.3800	1.3634	1,496.7700	1.4968	9.784	0	0	0
2017/07/06	R023	01/02/2018	8.31	Call	Bond Future	1,420.8700	1.4209	1,281.9100	1.2819	(9.780)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	R035 03/08/2017			Bond Future	9.7390	96.6693	9.8090	96.1203	0.719	0.0000	0.0000	11,069
2017/07/06	R035 03/08/2017	9.52	Put	Bond Future	1,749.9000	1.7499	2,298.9300	2.2989	31.375	0	0	0
2017/07/06	R035 03/08/2017	9.50	Put	Bond Future	1,912.1700	1.9122	2,461.2000	2.4612	28.712	0	0	0
2017/07/06	R035 03/08/2017	9.51	Put	Bond Future	1,830.9800	1.8310	2,380.0100	2.3800	29.986	0	0	0
2017/07/06	R035 03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R035 03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R035 03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R035 02/11/2017			Bond Future	9.7988	94.0139	9.8712	93.4535	0.739	0.0000	0.0000	0
2017/07/06	R035 02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R035 02/11/2017	9.59	Put	Bond Future	1,646.2700	1.6463	2,206.6700	2.2067	34.041	0	0	0
2017/07/06	R035 02/11/2017	9.61	Put	Bond Future	1,486.6900	1.4867	2,047.0900	2.0471	37.694	0	0	0
2017/07/06	R035 02/11/2017	9.60	Put	Bond Future	1,566.4300	1.5664	2,126.8300	2.1268	35.776	0	0	0
2017/07/06	R035 02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R035 02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R035 01/02/2018	9.73	Put	Bond Future	998.7700	0.9988	1,570.0100	1.5700	57.194	0	0	0
2017/07/06	R035 01/02/2018			Bond Future	9.8590	95.8382	9.9338	95.2670	0.758	0.0000	0.0000	0
2017/07/06	R035 01/02/2018	9.75	Put	Bond Future	842.8700	0.8429	1,414.1100	1.4141	67.773	0	0	0
2017/07/06	R035 01/02/2018	9.74	Put	Bond Future	920.7700	0.9208	1,492.0100	1.4920	62.039	0	0	0
2017/07/06	R035 01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R035 01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R035 01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R186 03/08/2017	8.93	Put	Bond Future	759.2100	0.7592	926.7600	0.9268	22.069	0	0	0
2017/07/06	R186 03/08/2017	9.35	Call	Bond Future	3,295.6400	3.2956	2,928.6600	2.9287	(11.135)	0	0	0
2017/07/06	R186 03/08/2017			Bond Future	8.8655	111.6120	8.9257	111.2096	0.679	8.8450	8.8450	131,473
2017/07/06	R186 03/08/2017	8.85	Put	Bond Future	1,008.5500	1.0086	1,212.2500	1.2122	20.197	0	0	750
2017/07/06	R186 03/08/2017	8.92	Put	Bond Future	787.7200	0.7877	959.7000	0.9597	21.833	0	0	0
2017/07/06	R186 03/08/2017	8.90	Call	Bond Future	1,077.5900	1.0776	856.1100	0.8561	(20.553)	0	0	0
2017/07/06	R186 03/08/2017	9.50	Call	Bond Future	4,191.7800	4.1918	3,805.7900	3.8058	(9.208)	0	0	0
2017/07/06	R186 03/08/2017	8.80	Put	Bond Future	1,189.5300	1.1895	1,416.1400	1.4161	19.050	0	0	7,100
2017/07/06	R186 03/08/2017	8.93	Call	Bond Future	1,190.0300	1.1900	955.1600	0.9552	(19.736)	0	0	0
2017/07/06	R186 03/08/2017	8.91	Call	Bond Future	1,114.3700	1.1144	888.3900	0.8884	(20.279)	0	0	0
2017/07/06	R186 03/08/2017	8.65	Put	Bond Future	1,849.9300	1.8499	2,141.2300	2.1412	15.747	0	0	2,500
2017/07/06	R186 03/08/2017	9.00	Put	Bond Future	580.0900	0.5801	717.6800	0.7177	23.719	0	0	0
2017/07/06	R186 03/08/2017	8.75	Call	Bond Future	612.1300	0.6121	458.9100	0.4589	(25.031)	0	0	0
2017/07/06	R186 03/08/2017	9.35	Put	Bond Future	112.1700	0.1122	147.6100	0.1476	31.595	0	0	750
2017/07/06	R186 03/08/2017	8.85	Call	Bond Future	904.3500	0.9044	705.6300	0.7056	(21.974)	0	0	0
2017/07/06	R186 03/08/2017	8.92	Call	Bond Future	1,151.8500	1.1519	921.4100	0.9214	(20.006)	0	0	0
2017/07/06	R186 03/08/2017	8.90	Put	Bond Future	846.9900	0.8470	1,027.9300	1.0279	21.363	0	0	0
2017/07/06	R186 03/08/2017	9.50	Put	Bond Future	47.6500	0.0476	64.0800	0.0641	34.481	0	0	6,500
2017/07/06	R186 03/08/2017	8.65	Call	Bond Future	392.8800	0.3929	281.7600	0.2818	(28.283)	0	0	0
2017/07/06	R186 03/08/2017	8.80	Call	Bond Future	749.1800	0.7492	573.3700	0.5734	(23.467)	0	0	0
2017/07/06	R186 03/08/2017	9.00	Call	Bond Future	1,476.2100	1.4762	1,211.3800	1.2114	(17.940)	0	0	0
2017/07/06	R186 03/08/2017	8.91	Put	Bond Future	816.9800	0.8170	993.4200	0.9934	21.597	0	0	0
2017/07/06	R186 03/08/2017	8.75	Put	Bond Future	1,390.0000	1.3900	1,639.2000	1.6392	17.928	0	0	3,654
2017/07/06	R186 02/11/2017	8.88	Call	Bond Future	1,846.3700	1.8464	1,643.1100	1.6431	(11.009)	0	0	0
2017/07/06	R186 02/11/2017	8.89	Put	Bond Future	2,021.2900	2.0213	2,226.9300	2.2269	10.174	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017/07/06	R186	02/11/2017			Bond Future		8.9117	113.7424	8.9746	113.3313	0.706	0.0000	0.0000	4
2017/07/06	R186	02/11/2017	8.89	Call	Bond Future	1,879.0000		1.8790	1,673.5100	1.6735	(10.936)	0	0	0
2017/07/06	R186	02/11/2017	8.90	Call	Bond Future	1,912.2100		1.9122	1,704.5000	1.7045	(10.862)	0	0	0
2017/07/06	R186	02/11/2017	9.00	Put	Bond Future	1,684.4800		1.6845	1,865.9700	1.8660	10.774	0	0	5,000
2017/07/06	R186	02/11/2017	8.88	Put	Bond Future	2,054.3100		2.0543	2,262.1800	2.2622	10.119	0	0	0
2017/07/06	R186	02/11/2017	8.90	Put	Bond Future	1,988.9000		1.9889	2,192.3200	2.1923	10.228	0	0	0
2017/07/06	R186	02/11/2017	9.00	Call	Bond Future	2,260.9600		2.2610	2,031.3200	2.0313	(10.157)	0	0	0
2017/07/06	R186	01/02/2018	8.96	Call	Bond Future	2,584.2000		2.5842	2,368.5300	2.3685	(8.346)	0	0	0
2017/07/06	R186	01/02/2018			Bond Future	8.9563		110.6470	9.0219	110.2279	0.733	0.0000	0.0000	0
2017/07/06	R186	01/02/2018	8.97	Call	Bond Future	2,617.6800		2.6177	2,400.3400	2.4003	(8.303)	0	0	0
2017/07/06	R186	01/02/2018	8.98	Call	Bond Future	2,651.3900		2.6514	2,432.3800	2.4324	(8.260)	0	0	0
2017/07/06	R186	01/02/2018	8.96	Put	Bond Future	2,560.2600		2.5603	2,763.6500	2.7637	7.944	0	0	0
2017/07/06	R186	01/02/2018	8.97	Put	Bond Future	2,529.7600		2.5298	2,731.4800	2.7315	7.974	0	0	0
2017/07/06	R186	01/02/2018	8.98	Put	Bond Future	2,499.5300		2.4995	2,699.5800	2.6996	8.004	0	0	0
2017/07/06	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R197	03/08/2017			Bond Future	294.7891		294.7891	294.5968	294.5968	(0.065)	0.0000	0.0000	2,350
2017/07/06	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R197	03/08/2017	308.05	Put	Bond Future	13,260.8600		13.2609	13,453.2400	13.4532	1.451	0	0	0
2017/07/06	R197	03/08/2017	308.07	Put	Bond Future	13,280.8600		13.2809	13,473.2400	13.4732	1.449	0	0	0
2017/07/06	R197	03/08/2017	308.06	Put	Bond Future	13,270.8600		13.2709	13,463.2400	13.4632	1.450	0	0	0
2017/07/06	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R197	02/11/2017			Bond Future	300.4811		300.4811	300.2824	300.2824	(0.066)	0.0000	0.0000	0
2017/07/06	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R197	02/11/2017	305.15	Put	Bond Future	4,668.8700		4.6689	4,867.6500	4.8676	4.258	0	0	0
2017/07/06	R197	02/11/2017	305.17	Put	Bond Future	4,688.8700		4.6889	4,887.6500	4.8876	4.239	0	0	0
2017/07/06	R197	02/11/2017	305.16	Put	Bond Future	4,678.8700		4.6789	4,877.6500	4.8776	4.248	0	0	0
2017/07/06	R197	02/11/2017	305.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R197	01/02/2018			Bond Future	299.3680		299.3680	299.1634	299.1634	(0.068)	0.0000	0.0000	0
2017/07/06	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R197	01/02/2018	301.66	Put	Bond Future	2,291.9600		2.2920	2,496.5700	2.4966	8.927	0	0	0
2017/07/06	R197	01/02/2018	301.68	Put	Bond Future	2,311.9600		2.3120	2,516.5700	2.5166	8.850	0	0	0
2017/07/06	R197	01/02/2018	301.67	Put	Bond Future	2,301.9600		2.3020	2,506.5700	2.5066	8.889	0	0	0
2017/07/06	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R202	03/08/2017			Bond Future	238.7015		238.7015	238.6761	238.6761	(0.011)	0.0000	0.0000	30,561
2017/07/06	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R202	03/08/2017	258.35	Put	Bond Future	19,648.5300		19.6485	19,673.8900	19.6739	0.129	0	0	0
2017/07/06	R202	03/08/2017	258.37	Put	Bond Future	19,668.5300		19.6685	19,693.8900	19.6939	0.129	0	0	0
2017/07/06	R202	03/08/2017	258.36	Put	Bond Future	19,658.5300		19.6585	19,683.8900	19.6839	0.129	0	0	0
2017/07/06	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R202	02/11/2017			Bond Future	243.3103		243.3103	243.2823	243.2823	(0.012)	0.0000	0.0000	0
2017/07/06	R202	02/11/2017	253.89	Put	Bond Future	10,579.6600		10.5797	10,607.7000	10.6077	0.265	0	0	0
2017/07/06	R202	02/11/2017	253.91	Put	Bond Future	10,599.6600		10.5997	10,627.7000	10.6277	0.265	0	0	0
2017/07/06	R202	02/11/2017	253.90	Put	Bond Future	10,589.6600		10.5897	10,617.7000	10.6177	0.265	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R202	01/02/2018	249.06	Put	Bond Future	4,686.2800	4.6863	4,716.1700	4.7162	0.638	0	0	0
2017/07/06	R202	01/02/2018			Bond Future	244.3737	244.3737	244.3438	244.3438	(0.012)	0.0000	0.0000	0
2017/07/06	R202	01/02/2018	249.08	Put	Bond Future	4,706.2800	4.7063	4,736.1700	4.7362	0.635	0	0	0
2017/07/06	R202	01/02/2018	249.07	Put	Bond Future	4,696.2800	4.6963	4,726.1700	4.7262	0.636	0	0	0
2017/07/06	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R203	03/08/2017			Bond Future	7.4240	103.3264	7.4171	103.3271	(0.093)	0.0000	0.0000	0
2017/07/06	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R203	03/08/2017	4.87	Put	Bond Future	273.3600	0.2734	272.6300	0.2726	(0.267)	0	0	0
2017/07/06	R203	03/08/2017	4.89	Put	Bond Future	271.2100	0.2712	270.4800	0.2705	(0.269)	0	0	0
2017/07/06	R203	03/08/2017	4.88	Put	Bond Future	272.2800	0.2723	271.5500	0.2716	(0.268)	0	0	0
2017/07/06	R204	03/08/2017	7.77	Put	Bond Future	32.9200	0.0329	31.4900	0.0315	(4.344)	0	0	0
2017/07/06	R204	03/08/2017			Bond Future	7.5667	101.5884	7.5668	101.5883	0.001	0.0000	0.0000	42,011
2017/07/06	R204	03/08/2017	7.76	Put	Bond Future	35.4200	0.0354	33.9400	0.0339	(4.178)	0	0	0
2017/07/06	R204	03/08/2017	7.75	Call	Bond Future	273.0600	0.2731	271.4500	0.2714	(0.590)	0	0	0
2017/07/06	R204	03/08/2017	7.76	Call	Bond Future	283.2100	0.2832	281.6500	0.2816	(0.551)	0	0	0
2017/07/06	R204	03/08/2017	7.77	Call	Bond Future	293.5000	0.2935	291.9900	0.2920	(0.514)	0	0	0
2017/07/06	R204	03/08/2017	7.75	Put	Bond Future	38.0700	0.0381	36.5400	0.0365	(4.019)	0	0	0
2017/07/06	R204	02/11/2017	7.76	Put	Bond Future	43.4300	0.0434	43.2300	0.0432	(0.461)	0	0	0
2017/07/06	R204	02/11/2017			Bond Future	7.5237	103.5275	7.5246	103.5265	0.012	0.0000	0.0000	0
2017/07/06	R204	02/11/2017	7.75	Put	Bond Future	45.7000	0.0457	45.5000	0.0455	(0.438)	0	0	0
2017/07/06	R204	02/11/2017	7.76	Call	Bond Future	293.7400	0.2937	292.5800	0.2926	(0.395)	0	0	0
2017/07/06	R204	02/11/2017	7.74	Call	Bond Future	277.4000	0.2774	276.2400	0.2762	(0.418)	0	0	0
2017/07/06	R204	02/11/2017	7.75	Call	Bond Future	285.4400	0.2854	284.2800	0.2843	(0.406)	0	0	0
2017/07/06	R204	02/11/2017	7.74	Put	Bond Future	48.2400	0.0482	48.0400	0.0480	(0.415)	0	0	0
2017/07/06	R204	01/02/2018	7.27	Call	Bond Future	155.1000	0.1551	154.2000	0.1542	(0.580)	0	0	0
2017/07/06	R204	01/02/2018			Bond Future	7.4239	101.4964	7.4251	101.4954	0.016	0.0000	0.0000	0
2017/07/06	R204	01/02/2018	7.25	Call	Bond Future	147.8500	0.1479	146.9700	0.1470	(0.595)	0	0	0
2017/07/06	R204	01/02/2018	7.26	Call	Bond Future	151.4500	0.1514	150.5600	0.1506	(0.588)	0	0	0
2017/07/06	R204	01/02/2018	7.25	Put	Bond Future	292.9700	0.2930	293.0900	0.2931	0.041	0	0	0
2017/07/06	R204	01/02/2018	7.27	Put	Bond Future	283.5100	0.2835	283.6100	0.2836	0.035	0	0	0
2017/07/06	R204	01/02/2018	7.26	Put	Bond Future	288.2100	0.2882	288.3200	0.2883	0.038	0	0	0
2017/07/06	R207	03/08/2017	8.19	Call	Bond Future	1,004.3100	1.0043	950.2700	0.9503	(5.381)	0	0	51
2017/07/06	R207	03/08/2017			Bond Future	7.7278	99.4228	7.7534	99.3673	0.331	0.0000	0.0000	47,287
2017/07/06	R207	03/08/2017	8.39	Put	Bond Future	1.1700	0.0012	1.3600	0.0014	16.239	0	0	0
2017/07/06	R207	03/08/2017	8.41	Put	Bond Future	0.9400	0.0009	1.0900	0.0011	15.957	0	0	0
2017/07/06	R207	03/08/2017	8.19	Put	Bond Future	8.6700	0.0087	10.0900	0.0101	16.378	0	0	0
2017/07/06	R207	03/08/2017	8.40	Put	Bond Future	1.0500	0.0011	1.2200	0.0012	16.190	0	0	0
2017/07/06	R207	03/08/2017	8.41	Call	Bond Future	1,466.0800	1.4661	1,410.7700	1.4108	(3.773)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	R207	03/08/2017	8.39	Call	Bond Future	1,423.7500	1.4238	1,368.4800	1.3685	(3.882)	0	0	0
2017/07/06	R207	03/08/2017	8.40	Call	Bond Future	1,444.9100	1.4449	1,389.6200	1.3896	(3.827)	0	0	0
2017/07/06	R207	02/11/2017			Bond Future	7.7197	101.3205	7.7488	101.2631	0.378	0.0000	0.0000	0
2017/07/06	R207	02/11/2017	8.03	Put	Bond Future	130.4400	0.1304	143.9000	0.1439	10.319	0	0	0
2017/07/06	R207	02/11/2017	8.05	Put	Bond Future	121.5500	0.1215	134.2600	0.1343	10.457	0	0	0
2017/07/06	R207	02/11/2017	8.03	Call	Bond Future	738.8500	0.7389	694.9200	0.6949	(5.946)	0	0	0
2017/07/06	R207	02/11/2017	8.04	Put	Bond Future	125.8400	0.1258	138.9200	0.1389	10.394	0	0	0
2017/07/06	R207	02/11/2017	8.04	Call	Bond Future	753.7800	0.7538	709.4700	0.7095	(5.878)	0	0	0
2017/07/06	R207	02/11/2017	8.05	Call	Bond Future	769.0100	0.7690	724.3300	0.7243	(5.810)	0	0	0
2017/07/06	R207	01/02/2018			Bond Future	7.6955	99.6447	7.7288	99.5862	0.432	0.0000	0.0000	0
2017/07/06	R207	01/02/2018	7.60	Put	Bond Future	569.9100	0.5699	601.7200	0.6017	5.582	0	0	0
2017/07/06	R207	01/02/2018	7.62	Put	Bond Future	551.6200	0.5516	582.7400	0.5827	5.642	0	0	0
2017/07/06	R207	01/02/2018	7.60	Call	Bond Future	401.4100	0.4014	374.7100	0.3747	(6.652)	0	0	0
2017/07/06	R207	01/02/2018	7.61	Put	Bond Future	560.7100	0.5607	592.1800	0.5922	5.613	0	0	0
2017/07/06	R207	01/02/2018	7.61	Call	Bond Future	409.8600	0.4099	382.8200	0.3828	(6.597)	0	0	0
2017/07/06	R207	01/02/2018	7.62	Call	Bond Future	418.4200	0.4184	391.0300	0.3910	(6.546)	0	0	0
2017/07/06	R208	03/08/2017	8.32	Call	Bond Future	1,485.9400	1.4859	1,351.9700	1.3520	(9.016)	0	0	0
2017/07/06	R208	03/08/2017			Bond Future	7.8351	99.0007	7.8810	98.8607	0.586	0.0000	0.0000	36,961
2017/07/06	R208	03/08/2017	8.30	Call	Bond Future	1,428.9900	1.4290	1,295.9300	1.2959	(9.311)	0	0	0
2017/07/06	R208	03/08/2017	8.31	Call	Bond Future	1,457.4000	1.4574	1,323.8700	1.3239	(9.162)	0	0	0
2017/07/06	R208	03/08/2017	8.30	Put	Bond Future	21.2700	0.0213	28.2500	0.0283	32.816	0	0	0
2017/07/06	R208	03/08/2017	8.32	Put	Bond Future	18.2300	0.0182	24.3000	0.0243	33.297	0	0	0
2017/07/06	R208	03/08/2017	8.31	Put	Bond Future	19.6800	0.0197	26.1900	0.0262	33.079	0	0	0
2017/07/06	R208	02/11/2017	8.18	Put	Bond Future	225.7000	0.2257	262.3100	0.2623	16.221	0	0	0
2017/07/06	R208	02/11/2017			Bond Future	7.8436	97.4885	7.8936	97.3449	0.637	0.0000	0.0000	0
2017/07/06	R208	02/11/2017	8.20	Put	Bond Future	212.0700	0.2121	246.9500	0.2470	16.447	0	0	0
2017/07/06	R208	02/11/2017	8.19	Put	Bond Future	218.8000	0.2188	254.5400	0.2545	16.335	0	0	0
2017/07/06	R208	02/11/2017	8.18	Call	Bond Future	1,186.9200	1.1869	1,079.9500	1.0800	(9.012)	0	0	0
2017/07/06	R208	02/11/2017	8.19	Call	Bond Future	1,208.4200	1.2084	1,100.5800	1.1006	(8.924)	0	0	0
2017/07/06	R208	02/11/2017	8.20	Call	Bond Future	1,230.0700	1.2301	1,121.3700	1.1214	(8.837)	0	0	0
2017/07/06	R208	01/02/2018	7.85	Put	Bond Future	786.0400	0.7860	858.4400	0.8584	9.211	0	0	0
2017/07/06	R208	01/02/2018			Bond Future	7.8441	99.3803	7.8986	99.2340	0.694	0.0000	0.0000	0
2017/07/06	R208	01/02/2018	7.84	Put	Bond Future	798.9900	0.7990	872.1800	0.8722	9.160	0	0	0
2017/07/06	R208	01/02/2018	7.85	Call	Bond Future	801.8600	0.8019	727.9100	0.7279	(9.222)	0	0	0
2017/07/06	R208	01/02/2018	7.83	Call	Bond Future	773.7800	0.7738	701.4100	0.7014	(9.353)	0	0	0
2017/07/06	R208	01/02/2018	7.84	Call	Bond Future	787.9000	0.7879	714.7400	0.7147	(9.285)	0	0	0
2017/07/06	R208	01/02/2018	7.83	Put	Bond Future	811.7900	0.8118	885.7700	0.8858	9.113	0	0	0
2017/07/06	R209	03/08/2017			Bond Future	9.7073	72.6717	9.7773	72.2130	0.721	0.0000	0.0000	74,527
2017/07/06	R209	03/08/2017	9.44	Call	Bond Future	368.6600	0.3687	255.4100	0.2554	(30.719)	0	0	0
2017/07/06	R209	03/08/2017	9.43	Put	Bond Future	2,214.1400	2.2141	2,563.4200	2.5634	15.775	0	0	0
2017/07/06	R209	03/08/2017	9.45	Put	Bond Future	2,110.5700	2.1106	2,452.0400	2.4520	16.179	0	0	0
2017/07/06	R209	03/08/2017	9.44	Put	Bond Future	2,161.9900	2.1620	2,507.4100	2.5074	15.977	0	0	0
2017/07/06	R209	03/08/2017	9.45	Call	Bond Future	385.5500	0.3855	268.3500	0.2684	(30.398)	0	0	0
2017/07/06	R209	03/08/2017	9.43	Call	Bond Future	352.3900	0.3524	243.0000	0.2430	(31.042)	0	0	0
2017/07/06	R209	02/11/2017	9.52	Put	Bond Future	3,059.9600	3.0600	3,340.2600	3.3403	9.160	0	0	0
2017/07/06	R209	02/11/2017	9.75	Call	Bond Future	2,140.3300	2.1403	1,900.4000	1.9004	(11.210)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	R209	02/11/2017	8.30	Put	Bond Future	10,630.2400	10.6302	11,083.5500	11.0836	4.264	0	0	0
2017/07/06	R209	02/11/2017			Bond Future	9.7599	70.9089	9.8320	70.4409	0.739	0.0000	0.0000	800
2017/07/06	R209	02/11/2017	9.54	Put	Bond Future	2,977.7600	2.9778	3,253.5500	3.2536	9.262	0	0	0
2017/07/06	R209	02/11/2017	10.00	Call	Bond Future	3,040.0700	3.0401	2,745.9500	2.7460	(9.675)	0	0	0
2017/07/06	R209	02/11/2017	9.53	Put	Bond Future	3,018.6700	3.0187	3,296.7200	3.2967	9.211	0	0	0
2017/07/06	R209	02/11/2017	9.75	Put	Bond Future	2,204.6500	2.2047	2,432.7400	2.4327	10.346	0	0	6,500
2017/07/06	R209	02/11/2017	9.54	Call	Bond Future	1,522.3200	1.5223	1,330.0900	1.3301	(12.627)	0	0	0
2017/07/06	R209	02/11/2017	9.00	Put	Bond Future	5,717.9700	5.7180	6,102.5800	6.1026	6.726	0	0	0
2017/07/06	R209	02/11/2017	10.60	Put	Bond Future	524.4100	0.5244	600.2500	0.6002	14.462	0	0	1,300
2017/07/06	R209	02/11/2017	9.52	Call	Bond Future	1,469.8900	1.4699	1,282.1700	1.2822	(12.771)	0	0	0
2017/07/06	R209	02/11/2017	10.00	Put	Bond Future	1,500.5900	1.5006	1,674.4900	1.6745	11.589	0	0	3,360
2017/07/06	R209	02/11/2017	9.00	Call	Bond Future	490.9400	0.4909	407.5300	0.4075	(16.990)	0	0	4,100
2017/07/06	R209	02/11/2017	10.60	Call	Bond Future	5,693.9800	5.6940	5,301.8000	5.3018	(6.888)	0	0	0
2017/07/06	R209	02/11/2017	8.30	Call	Bond Future	62.8000	0.0628	48.0900	0.0481	(23.424)	0	0	2,800
2017/07/06	R209	02/11/2017	9.53	Call	Bond Future	1,495.9600	1.4960	1,305.9900	1.3060	(12.699)	0	0	0
2017/07/06	R209	01/02/2018	9.73	Call	Bond Future	2,574.3500	2.5744	2,340.4400	2.3404	(9.086)	0	0	0
2017/07/06	R209	01/02/2018	9.72	Call	Bond Future	2,543.6900	2.5437	2,311.5400	2.3115	(9.127)	0	0	0
2017/07/06	R209	01/02/2018			Bond Future	9.8113	72.2849	9.8856	71.8078	0.757	0.0000	0.0000	0
2017/07/06	R209	01/02/2018	9.71	Call	Bond Future	2,513.2300	2.5132	2,282.8500	2.2828	(9.167)	0	0	0
2017/07/06	R209	01/02/2018	9.71	Put	Bond Future	3,172.0800	3.1721	3,418.8400	3.4188	7.779	0	0	0
2017/07/06	R209	01/02/2018	9.73	Put	Bond Future	3,102.4300	3.1024	3,345.6600	3.3457	7.840	0	0	0
2017/07/06	R209	01/02/2018	9.72	Put	Bond Future	3,137.1100	3.1371	3,382.1000	3.3821	7.809	0	0	0
2017/07/06	R210	03/08/2017	196.29	Put	Bond Future	10,924.6500	10.9246	10,944.5500	10.9445	0.182	0	0	0
2017/07/06	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R210	03/08/2017			Bond Future	185.3653	185.3653	185.3454	185.3454	(0.011)	0.0000	0.0000	1,675
2017/07/06	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R210	03/08/2017	196.28	Put	Bond Future	10,914.6500	10.9146	10,934.5500	10.9345	0.182	0	0	0
2017/07/06	R210	03/08/2017	196.30	Put	Bond Future	10,934.6500	10.9346	10,954.5500	10.9545	0.182	0	0	0
2017/07/06	R210	02/11/2017	192.08	Put	Bond Future	5,535.1700	5.5352	5,557.1100	5.5571	0.396	0	0	0
2017/07/06	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R210	02/11/2017			Bond Future	186.5448	186.5448	186.5229	186.5229	(0.012)	0.0000	0.0000	0
2017/07/06	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R210	02/11/2017	192.07	Put	Bond Future	5,525.1700	5.5252	5,547.1100	5.5471	0.397	0	0	0
2017/07/06	R210	02/11/2017	192.09	Put	Bond Future	5,545.1700	5.5452	5,567.1100	5.5671	0.396	0	0	0
2017/07/06	R210	01/02/2018			Bond Future	190.2326	190.2326	190.2091	190.2091	(0.012)	0.0000	0.0000	0
2017/07/06	R210	01/02/2018	192.36	Put	Bond Future	2,127.4400	2.1274	2,150.8900	2.1509	1.102	0	0	0
2017/07/06	R210	01/02/2018	192.38	Put	Bond Future	2,147.4400	2.1474	2,170.8900	2.1709	1.092	0	0	0
2017/07/06	R210	01/02/2018	192.37	Put	Bond Future	2,137.4400	2.1374	2,160.8900	2.1609	1.097	0	0	0
2017/07/06	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R212	03/08/2017			Bond Future	147.9492	147.9492	147.9335	147.9335	(0.011)	0.0000	0.0000	4,858
2017/07/06	R212	03/08/2017	153.34	Put	Bond Future	5,390.8400	5.3908	5,406.4600	5.4065	0.290	0	0	0
2017/07/06	R212	03/08/2017	153.36	Put	Bond Future	5,410.8400	5.4108	5,426.4600	5.4265	0.289	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	R212	03/08/2017	153.35	Put	Bond Future	5,400.8400	5.4008	5,416.4600	5.4165	0.289	0	0	0
2017/07/06	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R212	02/11/2017			Bond Future	150.8059	150.8059	150.7886	150.7886	(0.011)	0.0000	0.0000	0
2017/07/06	R212	02/11/2017	152.40	Put	Bond Future	1,594.1300	1.5941	1,611.3700	1.6114	1.081	0	0	0
2017/07/06	R212	02/11/2017	152.42	Put	Bond Future	1,614.1300	1.6141	1,631.3700	1.6314	1.068	0	0	0
2017/07/06	R212	02/11/2017	152.41	Put	Bond Future	1,604.1300	1.6041	1,621.3700	1.6214	1.075	0	0	0
2017/07/06	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R212	01/02/2018	154.71	Put	Bond Future	2,983.0900	2.9831	3,001.6100	3.0016	0.621	0	0	0
2017/07/06	R212	01/02/2018			Bond Future	151.7269	151.7269	151.7084	151.7084	(0.012)	0.0000	0.0000	0
2017/07/06	R212	01/02/2018	154.70	Put	Bond Future	2,973.0900	2.9731	2,991.6100	2.9916	0.623	0	0	0
2017/07/06	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/06	R212	01/02/2018	154.69	Put	Bond Future	2,963.0900	2.9631	2,981.6100	2.9816	0.625	0	0	0
2017/07/06	R213	03/08/2017	9.33	Put	Bond Future	1,542.7000	1.5427	1,789.1500	1.7891	15.975	0	0	0
2017/07/06	R213	03/08/2017			Bond Future	9.4724	84.3916	9.5324	84.0005	0.633	0.0000	0.0000	61,923
2017/07/06	R213	03/08/2017	9.35	Put	Bond Future	1,458.9000	1.4589	1,697.3100	1.6973	16.342	0	0	0
2017/07/06	R213	03/08/2017	9.34	Put	Bond Future	1,500.4100	1.5004	1,742.8500	1.7428	16.158	0	0	0
2017/07/06	R213	03/08/2017	9.33	Call	Bond Future	603.4400	0.6034	458.7400	0.4587	(23.979)	0	0	0
2017/07/06	R213	03/08/2017	9.34	Call	Bond Future	627.5800	0.6276	478.8700	0.4789	(23.696)	0	0	0
2017/07/06	R213	03/08/2017	9.35	Call	Bond Future	652.4400	0.6524	499.7000	0.4997	(23.411)	0	0	0
2017/07/06	R213	02/11/2017	9.36	Put	Bond Future	2,663.0800	2.6631	2,888.8100	2.8888	8.476	0	0	0
2017/07/06	R213	02/11/2017			Bond Future	9.5274	82.4526	9.5894	82.0533	0.651	0.0000	0.0000	0
2017/07/06	R213	02/11/2017	9.35	Put	Bond Future	2,701.4900	2.7015	2,929.2300	2.9292	8.430	0	0	0
2017/07/06	R213	02/11/2017	9.36	Call	Bond Future	1,572.4700	1.5725	1,398.8900	1.3989	(11.039)	0	0	0
2017/07/06	R213	02/11/2017	9.34	Call	Bond Future	1,517.9800	1.5180	1,348.4100	1.3484	(11.171)	0	0	0
2017/07/06	R213	02/11/2017	9.35	Call	Bond Future	1,545.0800	1.5451	1,373.5100	1.3735	(11.104)	0	0	0
2017/07/06	R213	02/11/2017	9.34	Put	Bond Future	2,740.2600	2.7403	2,970.0000	2.9700	8.384	0	0	0
2017/07/06	R213	01/02/2018	9.42	Call	Bond Future	2,221.3300	2.2213	2,034.7600	2.0348	(8.399)	0	0	0
2017/07/06	R213	01/02/2018			Bond Future	9.5825	84.0526	9.6466	83.6455	0.669	0.0000	0.0000	0
2017/07/06	R213	01/02/2018	9.43	Call	Bond Future	2,249.8800	2.2499	2,061.7600	2.0618	(8.361)	0	0	0
2017/07/06	R213	01/02/2018	9.41	Put	Bond Future	3,301.3700	3.3014	3,523.4100	3.5234	6.726	0	0	0
2017/07/06	R213	01/02/2018	9.43	Put	Bond Future	3,228.8800	3.2289	3,447.8100	3.4478	6.780	0	0	0
2017/07/06	R213	01/02/2018	9.42	Put	Bond Future	3,265.1100	3.2651	3,485.5900	3.4856	6.753	0	0	0
2017/07/06	R213	01/02/2018	9.41	Call	Bond Future	2,192.7300	2.1927	2,007.7200	2.0077	(8.437)	0	0	0
2017/07/06	R214	03/08/2017	9.51	Call	Bond Future	323.6900	0.3237	215.9000	0.2159	(33.300)	0	0	0
2017/07/06	R214	03/08/2017			Bond Future	9.8221	72.5441	9.8972	72.0346	0.764	0.0000	0.0000	37,026
2017/07/06	R214	03/08/2017	9.52	Call	Bond Future	339.0500	0.3391	227.2700	0.2273	(32.969)	0	0	0
2017/07/06	R214	03/08/2017	9.53	Call	Bond Future	354.9400	0.3549	239.0900	0.2391	(32.639)	0	0	0
2017/07/06	R214	03/08/2017	9.51	Put	Bond Future	2,509.4300	2.5094	2,911.1500	2.9112	16.008	0	0	0
2017/07/06	R214	03/08/2017	9.53	Put	Bond Future	2,397.3000	2.3973	2,790.9600	2.7910	16.421	0	0	0
2017/07/06	R214	03/08/2017	9.52	Put	Bond Future	2,453.0400	2.4530	2,850.7700	2.8508	16.214	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/06	R214	02/11/2017	9.60	Call	Bond Future	1,452.2400	1.4522	1,252.8300	1.2528	(13.731)	0	0	0
2017/07/06	R214	02/11/2017			Bond Future	9.8759	70.6324	9.9532	70.1126	0.783	0.0000	0.0000	0
2017/07/06	R214	02/11/2017	9.58	Call	Bond Future	1,400.8600	1.4009	1,206.3800	1.2064	(13.883)	0	0	0
2017/07/06	R214	02/11/2017	9.59	Call	Bond Future	1,426.4000	1.4264	1,229.4700	1.2295	(13.806)	0	0	0
2017/07/06	R214	02/11/2017	9.60	Put	Bond Future	3,360.1100	3.3601	3,680.4600	3.6805	9.534	0	0	0
2017/07/06	R214	02/11/2017	9.58	Put	Bond Future	3,450.3400	3.4503	3,775.6200	3.7756	9.427	0	0	0
2017/07/06	R214	02/11/2017	9.59	Put	Bond Future	3,405.0200	3.4050	3,727.8500	3.7279	9.481	0	0	0
2017/07/06	R214	01/02/2018			Bond Future	9.9297	72.0031	10.0092	71.4732	0.802	0.0000	0.0000	0
2017/07/06	R214	01/02/2018	9.82	Put	Bond Future	3,381.3800	3.3814	3,656.7200	3.6567	8.143	0	0	0
2017/07/06	R214	01/02/2018	9.84	Put	Bond Future	3,309.5800	3.3096	3,581.0500	3.5811	8.203	0	0	0
2017/07/06	R214	01/02/2018	9.83	Put	Bond Future	3,345.3300	3.3453	3,618.7300	3.6187	8.173	0	0	0
2017/07/06	R214	01/02/2018	9.84	Call	Bond Future	2,704.6000	2.7046	2,446.1600	2.4462	(9.556)	0	0	0
2017/07/06	R214	01/02/2018	9.82	Call	Bond Future	2,640.2700	2.6403	2,385.7000	2.3857	(9.642)	0	0	0
2017/07/06	R214	01/02/2018	9.83	Call	Bond Future	2,672.3400	2.6723	2,415.8300	2.4158	(9.599)	0	0	0
2017/07/06	R248	03/08/2017			Bond Future	9.8828	92.9553	9.9629	92.2658	0.811	0.0000	0.0000	77,296
2017/07/06	R248	03/08/2017	9.57	Call	Bond Future	458.1600	0.4582	305.6300	0.3056	(33.292)	0	0	0
2017/07/06	R248	03/08/2017	9.56	Put	Bond Future	3,315.2300	3.3152	3,857.3800	3.8574	16.353	0	0	0
2017/07/06	R248	03/08/2017	9.58	Put	Bond Future	3,172.5200	3.1725	3,704.1800	3.7042	16.758	0	0	0
2017/07/06	R248	03/08/2017	9.57	Put	Bond Future	3,243.4700	3.2435	3,780.4300	3.7804	16.555	0	0	0
2017/07/06	R248	03/08/2017	9.58	Call	Bond Future	478.6300	0.4786	320.8000	0.3208	(32.975)	0	0	0
2017/07/06	R248	03/08/2017	9.56	Call	Bond Future	438.3400	0.4383	291.0000	0.2910	(33.613)	0	0	0
2017/07/06	R248	02/11/2017	9.66	Put	Bond Future	4,378.8000	4.3788	4,810.5500	4.8106	9.860	0	0	0
2017/07/06	R248	02/11/2017			Bond Future	9.9385	90.2922	10.0211	89.5888	0.831	0.0000	0.0000	226
2017/07/06	R248	02/11/2017	9.65	Put	Bond Future	4,435.7200	4.4357	4,870.7100	4.8707	9.807	0	0	0
2017/07/06	R248	02/11/2017	9.64	Call	Bond Future	1,866.2100	1.8662	1,601.0100	1.6010	(14.211)	0	0	0
2017/07/06	R248	02/11/2017	9.65	Call	Bond Future	1,899.0000	1.8990	1,630.5700	1.6306	(14.135)	0	0	0
2017/07/06	R248	02/11/2017	9.66	Call	Bond Future	1,932.1400	1.9321	1,660.4700	1.6605	(14.061)	0	0	0
2017/07/06	R248	02/11/2017	9.64	Put	Bond Future	4,493.1500	4.4931	4,931.3700	4.9314	9.753	0	0	0
2017/07/06	R248	01/02/2018	9.90	Put	Bond Future	4,372.7100	4.3727	4,740.3200	4.7403	8.407	0	0	0
2017/07/06	R248	01/02/2018	9.89	Call	Bond Future	3,524.3600	3.5244	3,177.4600	3.1775	(9.843)	0	0	0
2017/07/06	R248	01/02/2018			Bond Future	9.9944	92.0444	10.0795	91.3274	0.852	0.0000	0.0000	0
2017/07/06	R248	01/02/2018	9.90	Call	Bond Future	3,565.2400	3.5652	3,215.8200	3.2158	(9.801)	0	0	0
2017/07/06	R248	01/02/2018	9.91	Call	Bond Future	3,606.6300	3.6066	3,254.6900	3.2547	(9.758)	0	0	0
2017/07/06	R248	01/02/2018	9.89	Put	Bond Future	4,418.1300	4.4181	4,788.2600	4.7883	8.378	0	0	0
2017/07/06	R248	01/02/2018	9.91	Put	Bond Future	4,327.9600	4.3280	4,693.0500	4.6931	8.436	0	0	0

Total

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