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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/07/2017 TO 18/07/2017

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
2017/07/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	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
2017/07/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	2025	03/08/2017			Bond Future	126.9876	126.9876	126.9728	126.9728	(0.012)	0.0000	0.0000	2,414
2017/07/18	2025	03/08/2017	133.96	Put	Bond Future	6,972.3900	6.9724	6,987.1600	6.9872	0.212	0	0	0
2017/07/18	2025	03/08/2017	133.98	Put	Bond Future	6,992.3900	6.9924	7,007.1600	7.0072	0.211	0	0	0
2017/07/18	2025	03/08/2017	133.97	Put	Bond Future	6,982.3900	6.9824	6,997.1600	6.9972	0.212	0	0	0
2017/07/18	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	02/11/2017			Bond Future	129.4359	129.4359	129.4200	129.4200	(0.012)	0.0000	0.0000	0
2017/07/18	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	02/11/2017	132.96	Put	Bond Future	3,524.0900	3.5241	3,540.0500	3.5400	0.453	0	0	0
2017/07/18	2025	02/11/2017	132.98	Put	Bond Future	3,544.0900	3.5441	3,560.0500	3.5600	0.450	0	0	0
2017/07/18	2025	02/11/2017	132.97	Put	Bond Future	3,534.0900	3.5341	3,550.0500	3.5500	0.452	0	0	0
2017/07/18	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	01/02/2018	133.89	Put	Bond Future	3,257.0700	3.2571	3,275.2100	3.2752	0.557	0	0	0
2017/07/18	2025	01/02/2018			Bond Future	130.6329	130.6329	130.6148	130.6148	(0.014)	0.0000	0.0000	0
2017/07/18	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	01/02/2018	133.88	Put	Bond Future	3,247.0700	3.2471	3,265.2100	3.2652	0.559	0	0	0
2017/07/18	2025	01/02/2018	133.90	Put	Bond Future	3,267.0700	3.2671	3,285.2100	3.2852	0.555	0	0	0
2017/07/18	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	03/05/2018			Bond Future	133.2599	133.2599	133.2427	133.2427	(0.013)	0.0000	0.0000	0
2017/07/18	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	03/05/2018	133.20	Call	Bond Future	59.8700	0.0599	42.6600	0.0427	(28.746)	0	0	0
2017/07/18	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2025	03/05/2018	133.21	Call	Bond Future	49.8700	0.0499	32.6600	0.0327	(34.510)	0	0	0
2017/07/18	2025	03/05/2018	133.22	Call	Bond Future	39.8700	0.0399	22.6600	0.0227	(43.165)	0	0	0
2017/07/18	2029	03/08/2017			Bond Future	98.7732	98.7732	98.7627	98.7627	(0.011)	0.0000	0.0000	0
2017/07/18	2029	01/02/2018			Bond Future	101.6330	101.6330	101.6200	101.6200	(0.013)	0.0000	0.0000	0
2017/07/18	2029	03/05/2018			Bond Future	102.6483	102.6483	102.6362	102.6362	(0.012)	0.0000	0.0000	0
2017/07/18	2030	03/08/2017	9.33	Call	Bond Future	949.8700	0.9499	1,059.7600	1.0598	11.569	0	0	0
2017/07/18	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2030	03/08/2017			Bond Future	9.1911	91.4336	9.1752	91.5435	(0.173)	0.0000	0.0000	49,979
2017/07/18	2030	03/08/2017	9.34	Call	Bond Future	1,017.7400	1.0177	1,127.6300	1.1276	10.797	0	0	0
2017/07/18	2030	03/08/2017	9.35	Call	Bond Future	1,085.5300	1.0855	1,195.4200	1.1954	10.123	0	0	0
2017/07/18	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/18	2030	02/11/2017			Bond Future	9.2367	93.1776	9.2203	93.2894	(0.178)	0.0000	0.0000	2
2017/07/18	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2030	02/11/2017	9.34	Call	Bond Future	697.5700	0.6976	809.3000	0.8093	16.017	0	0	0
2017/07/18	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2030	02/11/2017	9.35	Call	Bond Future	764.7300	0.7647	876.4600	0.8765	14.610	0	0	0
2017/07/18	2030	02/11/2017	9.36	Call	Bond Future	831.8100	0.8318	943.5400	0.9435	13.432	0	0	0
2017/07/18	2030	01/02/2018			Bond Future	9.2817	90.9766	9.2648	91.0895	(0.182)	0.0000	0.0000	0
2017/07/18	2030	01/02/2018	9.38	Call	Bond Future	654.3300	0.6543	767.3300	0.7673	17.270	0	0	0
2017/07/18	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2030	01/02/2018	9.39	Call	Bond Future	720.5300	0.7205	833.5300	0.8335	15.683	0	0	0
2017/07/18	2030	01/02/2018	9.37	Call	Bond Future	588.0700	0.5881	701.0700	0.7011	19.215	0	0	0
2017/07/18	2030	03/05/2018	9.51	Call	Bond Future	1,170.7400	1.1707	1,286.6500	1.2866	9.901	0	0	0
2017/07/18	2030	03/05/2018			Bond Future	9.3307	92.7517	9.3131	92.8676	(0.188)	0.0000	0.0000	0
2017/07/18	2030	03/05/2018	9.49	Call	Bond Future	1,041.1700	1.0412	1,157.0800	1.1571	11.133	0	0	0
2017/07/18	2030	03/05/2018	9.50	Call	Bond Future	1,105.9900	1.1060	1,221.9000	1.2219	10.480	0	0	0
2017/07/18	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2032	03/08/2017	9.43	Put	Bond Future	713.1000	0.7131	654.1000	0.6541	(8.274)	0	0	0
2017/07/18	2032	03/08/2017			Bond Future	9.3864	93.9635	9.3758	94.0418	(0.113)	0.0000	0.0000	30,115
2017/07/18	2032	03/08/2017	9.45	Put	Bond Future	650.6000	0.6506	594.0400	0.5940	(8.694)	0	0	0
2017/07/18	2032	03/08/2017	9.44	Put	Bond Future	681.3500	0.6814	623.5600	0.6236	(8.482)	0	0	0
2017/07/18	2032	03/08/2017	9.44	Call	Bond Future	1,074.8500	1.0748	1,095.3900	1.0954	1.911	0	0	0
2017/07/18	2032	03/08/2017	9.43	Call	Bond Future	1,033.3700	1.0334	1,052.7000	1.0527	1.871	0	0	0
2017/07/18	2032	03/08/2017	9.45	Call	Bond Future	1,117.2400	1.1172	1,139.0100	1.1390	1.949	0	0	0
2017/07/18	2032	02/11/2017			Bond Future	9.4377	91.5978	9.4267	91.6775	(0.116)	0.0000	0.0000	0
2017/07/18	2032	02/11/2017	9.48	Put	Bond Future	2,060.0200	2.0600	2,012.8900	2.0129	(2.288)	0	0	0
2017/07/18	2032	02/11/2017	9.50	Put	Bond Future	1,992.1600	1.9922	1,945.8700	1.9459	(2.324)	0	0	0
2017/07/18	2032	02/11/2017	9.48	Call	Bond Future	2,366.9600	2.3670	2,399.5200	2.3995	1.376	0	0	0
2017/07/18	2032	02/11/2017	9.49	Put	Bond Future	2,025.9800	2.0260	1,979.2800	1.9793	(2.305)	0	0	0
2017/07/18	2032	02/11/2017	9.49	Call	Bond Future	2,405.1900	2.4052	2,438.1800	2.4382	1.372	0	0	0
2017/07/18	2032	02/11/2017	9.50	Call	Bond Future	2,443.5700	2.4436	2,476.9700	2.4770	1.367	0	0	0
2017/07/18	2032	01/02/2018	9.55	Put	Bond Future	2,773.5800	2.7736	2,729.2700	2.7293	(1.598)	0	0	0
2017/07/18	2032	01/02/2018			Bond Future	9.4881	93.3713	9.4769	93.4516	(0.118)	0.0000	0.0000	0
2017/07/18	2032	01/02/2018	9.57	Put	Bond Future	2,708.1400	2.7081	2,664.4500	2.6644	(1.613)	0	0	0
2017/07/18	2032	01/02/2018	9.55	Call	Bond Future	3,215.8800	3.2159	3,251.8700	3.2519	1.119	0	0	0
2017/07/18	2032	01/02/2018	9.56	Put	Bond Future	2,740.8500	2.7408	2,696.8400	2.6968	(1.606)	0	0	0
2017/07/18	2032	01/02/2018	9.56	Call	Bond Future	3,254.3300	3.2543	3,290.6200	3.2906	1.115	0	0	0
2017/07/18	2032	01/02/2018	9.57	Call	Bond Future	3,292.7200	3.2927	3,329.3300	3.3293	1.112	0	0	0
2017/07/18	2032	03/05/2018			Bond Future	9.5382	91.0347	9.5266	91.1172	(0.122)	0.0000	0.0000	0
2017/07/18	2032	03/05/2018	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2032	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2032	03/05/2018	9.70	Call	Bond Future	1,134.4100	1.1344	1,216.9000	1.2169	7.272	0	0	0
2017/07/18	2032	03/05/2018	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/18	2032	03/05/2018	9.71	Call	Bond Future	1,203.8700	1.2039	1,286.3600	1.2864	6.852	0	0	0
2017/07/18	2032	03/05/2018	9.72	Call	Bond Future	1,273.2600	1.2733	1,355.7500	1.3557	6.479	0	0	0
2017/07/18	2033	03/08/2017	113.14	Put	Bond Future	9,917.7900	9.9178	10,064.8900	10.0649	1.483	0	0	0
2017/07/18	2033	03/08/2017			Bond Future	103.2222	103.2222	103.0751	103.0751	(0.143)	0.0000	0.0000	6,534
2017/07/18	2033	03/08/2017	113.13	Put	Bond Future	9,907.7900	9.9078	10,054.8900	10.0549	1.485	0	0	0
2017/07/18	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	03/08/2017	113.12	Put	Bond Future	9,897.7900	9.8978	10,044.8900	10.0449	1.486	0	0	0
2017/07/18	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	02/11/2017			Bond Future	104.1399	104.1399	103.9892	103.9892	(0.145)	0.0000	0.0000	0
2017/07/18	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	02/11/2017	110.07	Put	Bond Future	5,930.1400	5.9301	6,080.8400	6.0808	2.541	0	0	0
2017/07/18	2033	02/11/2017	110.09	Put	Bond Future	5,950.1400	5.9501	6,100.8400	6.1008	2.533	0	0	0
2017/07/18	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	02/11/2017	110.08	Put	Bond Future	5,940.1400	5.9401	6,090.8400	6.0908	2.537	0	0	0
2017/07/18	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	01/02/2018			Bond Future	106.1908	106.1908	106.0357	106.0357	(0.146)	0.0000	0.0000	0
2017/07/18	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	01/02/2018	109.64	Put	Bond Future	3,449.2400	3.4492	3,604.3500	3.6044	4.497	0	0	0
2017/07/18	2033	01/02/2018	109.66	Put	Bond Future	3,469.2400	3.4692	3,624.3500	3.6244	4.471	0	0	0
2017/07/18	2033	01/02/2018	109.65	Put	Bond Future	3,459.2400	3.4592	3,614.3500	3.6144	4.484	0	0	0
2017/07/18	2033	03/05/2018	107.71	Put	Bond Future	483.0900	0.4831	640.2100	0.6402	32.524	0	0	0
2017/07/18	2033	03/05/2018			Bond Future	107.2269	107.2269	107.0698	107.0698	(0.147)	0.0000	0.0000	0
2017/07/18	2033	03/05/2018	107.70	Put	Bond Future	473.0900	0.4731	630.2100	0.6302	33.211	0	0	0
2017/07/18	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2033	03/05/2018	107.69	Put	Bond Future	463.0900	0.4631	620.2100	0.6202	33.929	0	0	0
2017/07/18	2037	03/08/2017	9.57	Call	Bond Future	650.2500	0.6503	640.9100	0.6409	(1.436)	0	0	0
2017/07/18	2037	03/08/2017			Bond Future	9.6621	90.0670	9.6562	90.1149	(0.062)	0.0000	0.0000	66,825
2017/07/18	2037	03/08/2017	9.58	Call	Bond Future	681.6700	0.6817	672.6900	0.6727	(1.317)	0	0	0
2017/07/18	2037	03/08/2017	9.56	Put	Bond Future	1,443.9100	1.4439	1,386.3900	1.3864	(3.984)	0	0	0
2017/07/18	2037	03/08/2017	9.57	Put	Bond Future	1,393.1500	1.3931	1,335.9500	1.3359	(4.106)	0	0	0
2017/07/18	2037	03/08/2017	9.58	Put	Bond Future	1,343.4700	1.3435	1,286.6300	1.2866	(4.231)	0	0	0
2017/07/18	2037	03/08/2017	9.56	Call	Bond Future	619.8000	0.6198	610.1400	0.6101	(1.559)	0	0	0
2017/07/18	2037	02/11/2017			Bond Future	9.7135	91.7850	9.7073	91.8335	(0.063)	0.0000	0.0000	233
2017/07/18	2037	02/11/2017	9.66	Call	Bond Future	2,298.6800	2.2987	2,310.7700	2.3108	0.526	0	0	0
2017/07/18	2037	02/11/2017	9.65	Put	Bond Future	2,766.4500	2.7664	2,729.7700	2.7298	(1.326)	0	0	0
2017/07/18	2037	02/11/2017	9.67	Put	Bond Future	2,682.1000	2.6821	2,645.9000	2.6459	(1.350)	0	0	0
2017/07/18	2037	02/11/2017	9.66	Put	Bond Future	2,724.0400	2.7240	2,687.6000	2.6876	(1.338)	0	0	0
2017/07/18	2037	02/11/2017	9.65	Call	Bond Future	2,261.1700	2.2612	2,273.0200	2.2730	0.524	0	0	0
2017/07/18	2037	02/11/2017	9.67	Call	Bond Future	2,336.5400	2.3365	2,348.8700	2.3489	0.528	0	0	0
2017/07/18	2037	01/02/2018			Bond Future	9.7646	89.3066	9.7584	89.3552	(0.063)	0.0000	0.0000	0
2017/07/18	2037	01/02/2018	9.81	Put	Bond Future	3,217.1800	3.2172	3,186.1700	3.1862	(0.964)	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
2017/07/18	2037	01/02/2018	9.83	Put	Bond Future	3,144.2800	3.1443	3,113.6300	3.1136	(0.975)	0	0	0
2017/07/18	2037	01/02/2018	9.82	Put	Bond Future	3,180.5600	3.1806	3,149.7300	3.1497	(0.969)	0	0	0
2017/07/18	2037	01/02/2018	9.82	Call	Bond Future	3,613.2300	3.6132	3,630.9500	3.6310	0.490	0	0	0
2017/07/18	2037	01/02/2018	9.81	Call	Bond Future	3,571.9900	3.5720	3,589.5300	3.5895	0.491	0	0	0
2017/07/18	2037	01/02/2018	9.83	Call	Bond Future	3,654.7000	3.6547	3,672.6000	3.6726	0.490	0	0	0
2017/07/18	2037	03/05/2018	9.99	Call	Bond Future	1,310.3100	1.3103	1,360.4900	1.3605	3.830	0	0	0
2017/07/18	2037	03/05/2018			Bond Future	9.8190	91.0492	9.8126	91.0993	(0.066)	0.0000	0.0000	0
2017/07/18	2037	03/05/2018	9.97	Call	Bond Future	1,158.5800	1.1586	1,208.7600	1.2088	4.331	0	0	0
2017/07/18	2037	03/05/2018	9.98	Call	Bond Future	1,234.5000	1.2345	1,284.6800	1.2847	4.065	0	0	0
2017/07/18	2037	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2037	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2037	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	03/08/2017			Bond Future	126.3831	126.3831	126.3680	126.3680	(0.012)	0.0000	0.0000	22,653
2017/07/18	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	03/08/2017	141.16	Put	Bond Future	14,776.8700	14.7769	14,792.0200	14.7920	0.103	0	0	0
2017/07/18	2038	03/08/2017	141.18	Put	Bond Future	14,796.8700	14.7969	14,812.0200	14.8120	0.102	0	0	0
2017/07/18	2038	03/08/2017	141.17	Put	Bond Future	14,786.8700	14.7869	14,802.0200	14.8020	0.102	0	0	0
2017/07/18	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	02/11/2017			Bond Future	128.8198	128.8198	128.8036	128.8036	(0.013)	0.0000	0.0000	0
2017/07/18	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	02/11/2017	136.80	Put	Bond Future	7,980.2000	7.9802	7,996.4200	7.9964	0.203	0	0	0
2017/07/18	2038	02/11/2017	136.82	Put	Bond Future	8,000.2000	8.0002	8,016.4200	8.0164	0.203	0	0	0
2017/07/18	2038	02/11/2017	136.81	Put	Bond Future	7,990.2000	7.9902	8,006.4200	8.0064	0.203	0	0	0
2017/07/18	2038	01/02/2018	136.95	Put	Bond Future	7,114.3800	7.1144	7,132.7600	7.1328	0.258	0	0	0
2017/07/18	2038	01/02/2018			Bond Future	129.8356	129.8356	129.8172	129.8172	(0.014)	0.0000	0.0000	0
2017/07/18	2038	01/02/2018	136.94	Put	Bond Future	7,104.3800	7.1044	7,122.7600	7.1228	0.259	0	0	0
2017/07/18	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	01/02/2018	136.93	Put	Bond Future	7,094.3800	7.0944	7,112.7600	7.1128	0.259	0	0	0
2017/07/18	2038	03/05/2018			Bond Future	132.4466	132.4466	132.4291	132.4291	(0.013)	0.0000	0.0000	0
2017/07/18	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	03/05/2018	132.27	Call	Bond Future	176.6400	0.1766	159.0500	0.1590	(9.958)	0	0	0
2017/07/18	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2038	03/05/2018	132.28	Call	Bond Future	166.6400	0.1666	149.0500	0.1490	(10.556)	0	0	0
2017/07/18	2038	03/05/2018	132.29	Call	Bond Future	156.6400	0.1566	139.0500	0.1390	(11.230)	0	0	0
2017/07/18	2040	03/08/2017			Bond Future	9.7674	93.2555	9.7664	93.2639	(0.010)	0.0000	0.0000	14,089
2017/07/18	2040	03/08/2017	9.61	Put	Bond Future	1,878.5900	1.8786	1,844.9700	1.8450	(1.790)	0	0	0
2017/07/18	2040	03/08/2017	9.63	Put	Bond Future	1,759.5200	1.7595	1,725.1900	1.7252	(1.951)	0	0	0
2017/07/18	2040	03/08/2017	9.61	Call	Bond Future	520.7100	0.5207	495.4500	0.4955	(4.851)	0	0	0
2017/07/18	2040	03/08/2017	9.62	Put	Bond Future	1,818.5100	1.8185	1,784.5200	1.7845	(1.869)	0	0	0
2017/07/18	2040	03/08/2017	9.62	Call	Bond Future	547.8500	0.5478	522.2200	0.5222	(4.678)	0	0	0

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2017/07/18	2040	03/08/2017	9.63	Call	Bond Future	575.9600	0.5760	549.9900	0.5500	(4.509)	0	0	0
2017/07/18	2040	02/11/2017			Bond Future	9.8201	95.0343	9.8191	95.0425	(0.010)	0.0000	0.0000	0
2017/07/18	2040	02/11/2017	9.66	Call	Bond Future	2,105.6000	2.1056	2,096.7300	2.0967	(0.421)	0	0	0
2017/07/18	2040	02/11/2017	9.65	Put	Bond Future	3,523.0300	3.5230	3,505.9500	3.5060	(0.485)	0	0	0
2017/07/18	2040	02/11/2017	9.67	Put	Bond Future	3,422.7900	3.4228	3,405.7400	3.4057	(0.498)	0	0	0
2017/07/18	2040	02/11/2017	9.66	Put	Bond Future	3,472.7600	3.4728	3,455.7000	3.4557	(0.491)	0	0	0
2017/07/18	2040	02/11/2017	9.67	Call	Bond Future	2,141.9700	2.1420	2,133.1100	2.1331	(0.414)	0	0	0
2017/07/18	2040	02/11/2017	9.65	Call	Bond Future	2,069.4000	2.0694	2,060.5100	2.0605	(0.430)	0	0	0
2017/07/18	2040	01/02/2018	9.89	Call	Bond Future	3,723.3200	3.7233	3,718.0600	3.7181	(0.141)	0	0	0
2017/07/18	2040	01/02/2018			Bond Future	9.8727	92.3685	9.8718	92.3759	(0.009)	0.0000	0.0000	0
2017/07/18	2040	01/02/2018	9.87	Call	Bond Future	3,639.5500	3.6395	3,634.2200	3.6342	(0.146)	0	0	0
2017/07/18	2040	01/02/2018	9.88	Call	Bond Future	3,681.3200	3.6813	3,676.0200	3.6760	(0.144)	0	0	0
2017/07/18	2040	01/02/2018	9.87	Put	Bond Future	3,662.4300	3.6624	3,649.6700	3.6497	(0.348)	0	0	0
2017/07/18	2040	01/02/2018	9.88	Put	Bond Future	3,620.7600	3.6208	3,608.0300	3.6080	(0.352)	0	0	0
2017/07/18	2040	01/02/2018	9.89	Put	Bond Future	3,579.4500	3.5794	3,566.7600	3.5668	(0.355)	0	0	0
2017/07/18	2040	03/05/2018	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2040	03/05/2018			Bond Future	9.9286	94.1708	9.9275	94.1790	(0.010)	0.0000	0.0000	0
2017/07/18	2040	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2040	03/05/2018	10.08	Call	Bond Future	1,236.8100	1.2368	1,245.0600	1.2451	0.667	0	0	0
2017/07/18	2040	03/05/2018	10.06	Call	Bond Future	1,075.0400	1.0750	1,083.2900	1.0833	0.767	0	0	0
2017/07/18	2040	03/05/2018	10.07	Call	Bond Future	1,155.9800	1.1560	1,164.2300	1.1642	0.714	0	0	0
2017/07/18	2040	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2044	03/08/2017			Bond Future	9.7971	90.3476	9.7961	90.3558	(0.010)	0.0000	0.0000	24,110
2017/07/18	2044	03/08/2017	9.62	Put	Bond Future	2,024.2400	2.0242	1,991.1400	1.9911	(1.635)	0	0	0
2017/07/18	2044	03/08/2017	9.64	Put	Bond Future	1,899.4500	1.8994	1,865.5400	1.8655	(1.785)	0	0	0
2017/07/18	2044	03/08/2017	9.63	Put	Bond Future	1,961.3000	1.9613	1,927.7800	1.9278	(1.709)	0	0	0
2017/07/18	2044	03/08/2017	9.64	Call	Bond Future	530.2000	0.5302	504.4600	0.5045	(4.855)	0	0	0
2017/07/18	2044	03/08/2017	9.62	Call	Bond Future	478.0900	0.4781	453.1600	0.4532	(5.214)	0	0	0
2017/07/18	2044	03/08/2017	9.63	Call	Bond Future	503.6700	0.5037	478.3200	0.4783	(5.033)	0	0	0
2017/07/18	2044	02/11/2017	9.68	Call	Bond Future	2,112.9000	2.1129	2,103.7900	2.1038	(0.431)	0	0	0
2017/07/18	2044	02/11/2017			Bond Future	9.8484	92.0709	9.8474	92.0790	(0.010)	0.0000	0.0000	200
2017/07/18	2044	02/11/2017	9.66	Call	Bond Future	2,040.7300	2.0407	2,031.6000	2.0316	(0.447)	0	0	0
2017/07/18	2044	02/11/2017	9.67	Call	Bond Future	2,076.6300	2.0766	2,067.5100	2.0675	(0.439)	0	0	0
2017/07/18	2044	02/11/2017	9.66	Put	Bond Future	3,671.0000	3.6710	3,653.7700	3.6538	(0.469)	0	0	0
2017/07/18	2044	02/11/2017	9.68	Put	Bond Future	3,567.6900	3.5677	3,550.4800	3.5505	(0.482)	0	0	0
2017/07/18	2044	02/11/2017	9.67	Put	Bond Future	3,619.0900	3.6191	3,601.8700	3.6019	(0.476)	0	0	0
2017/07/18	2044	01/02/2018			Bond Future	9.8995	89.4729	9.8987	89.4802	(0.009)	0.0000	0.0000	0
2017/07/18	2044	01/02/2018	9.89	Put	Bond Future	3,744.4400	3.7444	3,731.5800	3.7316	(0.343)	0	0	0
2017/07/18	2044	01/02/2018	9.91	Put	Bond Future	3,659.7700	3.6598	3,646.9700	3.6470	(0.350)	0	0	0
2017/07/18	2044	01/02/2018	9.89	Call	Bond Future	3,664.0500	3.6640	3,658.5400	3.6585	(0.150)	0	0	0
2017/07/18	2044	01/02/2018	9.90	Put	Bond Future	3,701.9100	3.7019	3,689.0800	3.6891	(0.347)	0	0	0
2017/07/18	2044	01/02/2018	9.90	Call	Bond Future	3,705.9600	3.7060	3,700.4800	3.7005	(0.148)	0	0	0
2017/07/18	2044	01/02/2018	9.91	Call	Bond Future	3,748.1100	3.7481	3,742.6600	3.7427	(0.145)	0	0	0
2017/07/18	2044	03/05/2018	10.10	Call	Bond Future	1,208.2300	1.2082	1,216.3300	1.2163	0.670	0	0	0
2017/07/18	2044	03/05/2018			Bond Future	9.9537	91.2187	9.9527	91.2268	(0.010)	0.0000	0.0000	0
2017/07/18	2044	03/05/2018	10.11	Call	Bond Future	1,289.7700	1.2898	1,297.8700	1.2979	0.628	0	0	0
2017/07/18	2044	03/05/2018	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/18	2044	03/05/2018	10.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2044	03/05/2018	10.09	Call	Bond Future	1,126.5700	1.1266	1,134.6700	1.1347	0.719	0	0	0
2017/07/18	2044	03/05/2018	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	03/08/2017	141.17	Put	Bond Future	17,970.1800	17.9702	17,485.8300	17.4858	(2.695)	0	0	0
2017/07/18	2046	03/08/2017			Bond Future	123.1998	123.1998	123.6842	123.6842	0.393	0.0000	0.0000	23,901
2017/07/18	2046	03/08/2017	141.19	Put	Bond Future	17,990.1800	17.9902	17,505.8300	17.5058	(2.692)	0	0	0
2017/07/18	2046	03/08/2017	141.18	Put	Bond Future	17,980.1800	17.9802	17,495.8300	17.4958	(2.694)	0	0	0
2017/07/18	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	02/11/2017			Bond Future	123.9921	123.9921	124.4849	124.4849	0.397	0.0000	0.0000	0
2017/07/18	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	02/11/2017	136.30	Put	Bond Future	12,307.9100	12.3079	11,815.1300	11.8151	(4.004)	0	0	0
2017/07/18	2046	02/11/2017	136.32	Put	Bond Future	12,327.9100	12.3279	11,835.1300	11.8351	(3.997)	0	0	0
2017/07/18	2046	02/11/2017	136.31	Put	Bond Future	12,317.9100	12.3179	11,825.1300	11.8251	(4.001)	0	0	0
2017/07/18	2046	01/02/2018	132.92	Put	Bond Future	6,486.1200	6.4861	5,985.3500	5.9853	(7.721)	0	0	0
2017/07/18	2046	01/02/2018			Bond Future	126.4339	126.4339	126.9347	126.9347	0.396	0.0000	0.0000	0
2017/07/18	2046	01/02/2018	132.91	Put	Bond Future	6,476.1200	6.4761	5,975.3500	5.9753	(7.733)	0	0	0
2017/07/18	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	01/02/2018	132.90	Put	Bond Future	6,466.1200	6.4661	5,965.3500	5.9653	(7.745)	0	0	0
2017/07/18	2046	03/05/2018			Bond Future	127.3606	127.3606	127.8725	127.8725	0.402	0.0000	0.0000	0
2017/07/18	2046	03/05/2018	127.93	Put	Bond Future	569.4500	0.5695	57.4500	0.0575	(89.911)	0	0	0
2017/07/18	2046	03/05/2018	127.95	Put	Bond Future	589.4500	0.5895	77.4500	0.0775	(86.861)	0	0	0
2017/07/18	2046	03/05/2018	127.94	Put	Bond Future	579.4500	0.5795	67.4500	0.0675	(88.360)	0	0	0
2017/07/18	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2050	03/08/2017			Bond Future	130.0742	130.0742	130.0605	130.0605	(0.011)	0.0000	0.0000	26,041
2017/07/18	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2050	03/08/2017	149.22	Put	Bond Future	19,145.8200	19.1458	19,159.5100	19.1595	0.072	0	0	0
2017/07/18	2050	03/08/2017	149.24	Put	Bond Future	19,165.8200	19.1658	19,179.5100	19.1795	0.071	0	0	0
2017/07/18	2050	03/08/2017	149.23	Put	Bond Future	19,155.8200	19.1558	19,169.5100	19.1695	0.071	0	0	0
2017/07/18	2050	02/11/2017	144.66	Put	Bond Future	12,078.0300	12.0780	12,092.9800	12.0930	0.124	0	0	0
2017/07/18	2050	02/11/2017	144.67	Put	Bond Future	12,088.0300	12.0880	12,102.9800	12.1030	0.124	0	0	0
2017/07/18	2050	02/11/2017			Bond Future	132.5820	132.5820	132.5670	132.5670	(0.011)	0.0000	0.0000	0
2017/07/18	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2050	02/11/2017	144.65	Put	Bond Future	12,068.0300	12.0680	12,082.9800	12.0830	0.124	0	0	0
2017/07/18	2050	01/02/2018	140.24	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
2017/07/18	2050	01/02/2018			Bond Future	133.5015	133.5015	133.4843	133.4843	(0.013)	0.0000	0.0000	0
2017/07/18	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2050	01/02/2018	140.23	Put	Bond Future	6,728.5400	6.7285	6,745.7200	6.7457	0.255	0	0	0
2017/07/18	2050	01/02/2018	140.25	Put	Bond Future	6,748.5400	6.7485	6,765.7200	6.7657	0.255	0	0	0
2017/07/18	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2050	01/02/2018	140.24	Put	Bond Future	6,738.5400	6.7385	6,755.7200	6.7557	0.255	0	0	0
2017/07/18	2050	03/05/2018	135.61	Call	Bond Future	575.9500	0.5759	559.7600	0.5598	(2.811)	0	0	0
2017/07/18	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2050	03/05/2018			Bond Future	136.1859	136.1859	136.1698	136.1698	(0.012)	0.0000	0.0000	0
2017/07/18	2050	03/05/2018	135.62	Call	Bond Future	565.9500	0.5659	549.7600	0.5498	(2.861)	0	0	0
2017/07/18	2050	03/05/2018	135.63	Call	Bond Future	555.9500	0.5559	539.7600	0.5398	(2.912)	0	0	0
2017/07/18	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	AL37	03/08/2017			Index Future	544.8470	544.8470	545.1890	545.1890	0.063	0.0000	0.0000	0
2017/07/18	AL37	02/11/2017			Index Future	555.2370	555.2370	555.5840	555.5840	0.062	0.0000	0.0000	0
2017/07/18	AL37	01/02/2018			Index Future	565.9880	565.9880	566.3360	566.3360	0.061	0.0000	0.0000	0
2017/07/18	AL37	03/05/2018			Index Future	577.0370	577.0370	577.3950	577.3950	0.062	0.0000	0.0000	0
2017/07/18	AL7T	03/08/2017			Index Future	627.9840	627.9840	628.1920	628.1920	0.033	0.0000	0.0000	0
2017/07/18	AL7T	02/11/2017			Index Future	639.9600	639.9600	640.1700	640.1700	0.033	0.0000	0.0000	0
2017/07/18	AL7T	01/02/2018			Index Future	652.3500	652.3500	652.5590	652.5590	0.032	0.0000	0.0000	0
2017/07/18	AL7T	03/05/2018			Index Future	665.0850	665.0850	665.3020	665.3020	0.033	0.0000	0.0000	0
2017/07/18	ALBI	03/08/2017			Index Future	564.5620	564.5620	564.8200	564.8200	0.046	0.0000	0.0000	596
2017/07/18	ALBI	02/11/2017			Index Future	575.3280	575.3280	575.5900	575.5900	0.046	0.0000	0.0000	0
2017/07/18	ALBI	01/02/2018			Index Future	586.4680	586.4680	586.7290	586.7290	0.045	0.0000	0.0000	0
2017/07/18	ALBI	03/05/2018			Index Future	597.9160	597.9160	598.1870	598.1870	0.045	0.0000	0.0000	0
2017/07/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/18	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	EL28	03/08/2017			Bond Future	127.2903	127.2903	127.2790	127.2790	(0.009)	0.0000	0.0000	0
2017/07/18	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	EL28	03/08/2017	135.16	Put	Bond Future	7,869.6900	7.8697	7,881.0500	7.8811	0.144	0	0	0
2017/07/18	EL28	03/08/2017	135.18	Put	Bond Future	7,889.6900	7.8897	7,901.0500	7.9011	0.144	0	0	0
2017/07/18	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	EL28	03/08/2017	135.17	Put	Bond Future	7,879.6900	7.8797	7,891.0500	7.8911	0.144	0	0	0
2017/07/18	EL28	02/11/2017			Bond Future	128.0006	128.0006	127.9882	127.9882	(0.010)	0.0000	0.0000	0
2017/07/18	EL28	02/11/2017	133.87	Put	Bond Future	5,869.4100	5.8694	5,881.8300	5.8818	0.212	0	0	0
2017/07/18	EL28	02/11/2017	133.89	Put	Bond Future	5,889.4100	5.8894	5,901.8300	5.9018	0.211	0	0	0
2017/07/18	EL28	02/11/2017	133.88	Put	Bond Future	5,879.4100	5.8794	5,891.8300	5.8918	0.211	0	0	0
2017/07/18	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	EL28	01/02/2018			Bond Future	130.5215	130.5215	130.5070	130.5070	(0.011)	0.0000	0.0000	0
2017/07/18	EL28	01/02/2018	132.29	Put	Bond Future	1,768.5200	1.7685	1,783.0300	1.7830	0.820	0	0	0
2017/07/18	EL28	01/02/2018	132.31	Put	Bond Future	1,788.5200	1.7885	1,803.0300	1.8030	0.811	0	0	0
2017/07/18	EL28	01/02/2018	132.30	Put	Bond Future	1,778.5200	1.7785	1,793.0300	1.7930	0.816	0	0	0
2017/07/18	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	EL28	03/05/2018			Bond Future	133.1461	133.1461	133.1326	133.1326	(0.010)	0.0000	0.0000	0
2017/07/18	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	EL28	03/05/2018	133.18	Put	Bond Future	33.8600	0.0339	47.4000	0.0474	39.988	0	0	0
2017/07/18	EL28	03/05/2018	133.20	Put	Bond Future	53.8600	0.0539	67.4000	0.0674	25.139	0	0	0
2017/07/18	EL28	03/05/2018	133.19	Put	Bond Future	43.8600	0.0439	57.4000	0.0574	30.871	0	0	0
2017/07/18	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	03/08/2017			Bond Future	10.7596	78.2677	10.7536	78.3047	(0.056)	0.0000	0.0000	9,466
2017/07/18	ES33	03/08/2017	10.53	Put	Bond Future	1,429.3100	1.4293	1,392.2900	1.3923	(2.590)	0	0	0
2017/07/18	ES33	03/08/2017	10.55	Put	Bond Future	1,303.2100	1.3032	1,266.1900	1.2662	(2.841)	0	0	0
2017/07/18	ES33	03/08/2017	10.54	Put	Bond Future	1,366.2200	1.3662	1,329.2000	1.3292	(2.710)	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
2017/07/18	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	02/11/2017	10.66	Put	Bond Future	1,178.6000	1.1786	1,140.9700	1.1410	(3.193)	0	0	0
2017/07/18	ES33	02/11/2017			Bond Future	10.8526	75.9689	10.8464	76.0065	(0.057)	0.0000	0.0000	0
2017/07/18	ES33	02/11/2017	10.68	Put	Bond Future	1,054.9600	1.0550	1,017.3300	1.0173	(3.567)	0	0	0
2017/07/18	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	02/11/2017	10.67	Put	Bond Future	1,116.7400	1.1167	1,079.1100	1.0791	(3.370)	0	0	0
2017/07/18	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	01/02/2018	10.99	Call	Bond Future	246.1800	0.2462	283.7200	0.2837	15.249	0	0	0
2017/07/18	ES33	01/02/2018			Bond Future	10.9486	77.4397	10.9423	77.4772	(0.058)	0.0000	0.0000	0
2017/07/18	ES33	01/02/2018	11.00	Call	Bond Future	305.4100	0.3054	342.9500	0.3430	12.292	0	0	0
2017/07/18	ES33	01/02/2018	11.01	Call	Bond Future	364.5600	0.3646	402.1000	0.4021	10.297	0	0	0
2017/07/18	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	03/05/2018			Bond Future	11.0428	75.1573	11.0361	75.1961	(0.060)	0.0000	0.0000	0
2017/07/18	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	ES33	03/05/2018	11.22	Call	Bond Future	1,029.2700	1.0293	1,068.1300	1.0681	3.775	0	0	0
2017/07/18	ES33	03/05/2018	11.20	Call	Bond Future	914.2000	0.9142	953.0600	0.9531	4.251	0	0	0
2017/07/18	ES33	03/05/2018	11.21	Call	Bond Future	971.7700	0.9718	1,010.6300	1.0106	3.999	0	0	0
2017/07/18	ES42	03/08/2017			Bond Future	10.9595	81.5753	10.9586	81.5822	(0.009)	0.0000	0.0000	7,957
2017/07/18	ES42	02/11/2017			Bond Future	11.0516	78.8696	11.0506	78.8765	(0.009)	0.0000	0.0000	0
2017/07/18	ES42	01/02/2018			Bond Future	11.1433	80.3965	11.1423	80.4027	(0.008)	0.0000	0.0000	0
2017/07/18	ES42	03/05/2018			Bond Future	11.2381	77.7036	11.2370	77.7105	(0.009)	0.0000	0.0000	0
2017/07/18	GOVI	03/08/2017			GOVI	563.2240	563.2240	563.5010	563.5010	0.049	0.0000	0.0000	415
2017/07/18	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	GOVI	03/08/2017	561.09	Call	GOVI	21,340.0000	2.1340	24,110.0000	2.4110	12.980	0	0	0
2017/07/18	GOVI	03/08/2017	561.10	Call	GOVI	21,240.0000	2.1240	24,010.0000	2.4010	13.041	0	0	0
2017/07/18	GOVI	03/08/2017	561.11	Call	GOVI	21,140.0000	2.1140	23,910.0000	2.3910	13.103	0	0	0
2017/07/18	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	GOVI	02/11/2017			GOVI	573.9640	573.9640	574.2460	574.2460	0.049	0.0000	0.0000	74
2017/07/18	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	GOVI	02/11/2017	572.44	Call	GOVI	15,240.0000	1.5240	18,060.0000	1.8060	18.504	0	0	0
2017/07/18	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	GOVI	02/11/2017	572.45	Call	GOVI	15,140.0000	1.5140	17,960.0000	1.7960	18.626	0	0	0
2017/07/18	GOVI	02/11/2017	572.46	Call	GOVI	15,040.0000	1.5040	17,860.0000	1.7860	18.750	0	0	0
2017/07/18	GOVI	01/02/2018			GOVI	585.0770	585.0770	585.3580	585.3580	0.048	0.0000	0.0000	0
2017/07/18	GOVI	01/02/2018	581.03	Call	GOVI	40,470.0000	4.0470	43,280.0000	4.3280	6.943	0	0	0
2017/07/18	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/18	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	GOVI	01/02/2018	581.04	Call	GOVI	40,370.0000	4.0370	43,180.0000	4.3180	6.961	0	0	0
2017/07/18	GOVI	01/02/2018	581.02	Call	GOVI	40,570.0000	4.0570	43,380.0000	4.3380	6.926	0	0	0
2017/07/18	GOVI	03/05/2018	590.29	Call	GOVI	62,090.0000	6.2090	64,990.0000	6.4990	4.671	0	0	0
2017/07/18	GOVI	03/05/2018	590.27	Call	GOVI	62,290.0000	6.2290	65,190.0000	6.5190	4.656	0	0	0
2017/07/18	GOVI	03/05/2018			GOVI	596.4990	596.4990	596.7890	596.7890	0.049	0.0000	0.0000	0
2017/07/18	GOVI	03/05/2018	590.28	Call	GOVI	62,190.0000	6.2190	65,090.0000	6.5090	4.663	0	0	0
2017/07/18	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/18	IGOV	03/08/2017			Index Future	245.4260	245.4260	245.4700	245.4700	0.018	0.0000	0.0000	1,319
2017/07/18	IGOV	02/11/2017			Index Future	250.1580	250.1580	250.2000	250.2000	0.017	0.0000	0.0000	0
2017/07/18	IGOV	01/02/2018			Index Future	255.0840	255.0840	255.1240	255.1240	0.016	0.0000	0.0000	0
2017/07/18	IGOV	03/05/2018			Index Future	260.2130	260.2130	260.2560	260.2560	0.017	0.0000	0.0000	0
2017/07/18	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/18	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/18	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/18	IS01	21/12/2017			Interest Rate Swap	99.8230	99.8230	99.8231	99.8231	0.000	0.0000	0.0000	0
2017/07/18	IS01	15/03/2018			Interest Rate Swap	99.7551	99.7551	99.7530	99.7530	(0.002)	0.0000	0.0000	0
2017/07/18	IS01	21/06/2018			Interest Rate Swap	99.8812	99.8812	99.8757	99.8757	(0.006)	0.0000	0.0000	0
2017/07/18	IS01	20/09/2018			Interest Rate Swap	99.9952	99.9952	99.9846	99.9846	(0.011)	0.0000	0.0000	0
2017/07/18	IS02	18/12/2017			Interest Rate Swap	99.8511	99.8511	99.8511	99.8511	0.000	0.0000	0.0000	0
2017/07/18	IS02	16/03/2018			Interest Rate Swap	99.0353	99.0353	99.0330	99.0330	(0.002)	0.0000	0.0000	0
2017/07/18	IS02	15/06/2018			Interest Rate Swap	98.5714	98.5714	98.5659	98.5659	(0.006)	0.0000	0.0000	0
2017/07/18	IS02	21/09/2018			Interest Rate Swap	98.4634	98.4634	98.4526	98.4526	(0.011)	0.0000	0.0000	0
2017/07/18	IS02	21/12/2018			Interest Rate Swap	98.8000	98.8000	98.7900	98.7900	(0.010)	0.0000	0.0000	0
2017/07/18	IS02	15/03/2019			Interest Rate Swap	99.1665	99.1665	99.1404	99.1404	(0.026)	0.0000	0.0000	0
2017/07/18	IS02	21/06/2019			Interest Rate Swap	99.5207	99.5207	99.4880	99.4880	(0.033)	0.0000	0.0000	0
2017/07/18	IS02	20/09/2019			Interest Rate Swap	99.9030	99.9030	99.8632	99.8632	(0.040)	0.0000	0.0000	0
2017/07/18	IS05	17/12/2020			Interest Rate Swap	96.0330	96.0330	95.9642	95.9642	(0.072)	0.0000	0.0000	0
2017/07/18	IS05	16/03/2021			Interest Rate Swap	95.2564	95.2564	95.1878	95.1878	(0.072)	0.0000	0.0000	0
2017/07/18	IS05	15/06/2021			Interest Rate Swap	94.4491	94.4491	94.3801	94.3801	(0.073)	0.0000	0.0000	0
2017/07/18	IS05	21/09/2021			Interest Rate Swap	94.6090	94.6090	94.5370	94.5370	(0.076)	0.0000	0.0000	0
2017/07/18	IS05	21/12/2021			Interest Rate Swap	96.7815	96.7815	96.7054	96.7054	(0.079)	0.0000	0.0000	51
2017/07/18	IS05	15/03/2022			Interest Rate Swap	96.9019	96.9019	96.8211	96.8211	(0.083)	0.0000	0.0000	0
2017/07/18	IS05	21/06/2022			Interest Rate Swap	98.0789	98.0789	97.9948	97.9948	(0.086)	0.0000	0.0000	0
2017/07/18	IS05	20/09/2022			Interest Rate Swap	100.2729	100.2729	100.1888	100.1888	(0.084)	0.0000	0.0000	0
2017/07/18	IS10	17/12/2025			Interest Rate Swap	94.8939	94.8939	94.8393	94.8393	(0.058)	0.0000	0.0000	0
2017/07/18	IS10	16/03/2026			Interest Rate Swap	91.9104	91.9104	91.8461	91.8461	(0.070)	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
2017/07/18	IS10	15/06/2026			Interest Rate Swap	90.6659	90.6659	90.5941	90.5941	(0.079)	0.0000	0.0000	0
2017/07/18	IS10	21/09/2026			Interest Rate Swap	92.8249	92.8249	92.7504	92.7504	(0.080)	0.0000	0.0000	0
2017/07/18	IS10	21/12/2026			Interest Rate Swap	96.6056	96.6056	96.5313	96.5313	(0.077)	0.0000	0.0000	0
2017/07/18	IS10	15/03/2027			Interest Rate Swap	95.1882	95.1882	95.1123	95.1123	(0.080)	0.0000	0.0000	0
2017/07/18	IS10	21/06/2027			Interest Rate Swap	97.2583	97.2583	97.1838	97.1838	(0.077)	0.0000	0.0000	0
2017/07/18	IS10	20/09/2027			Interest Rate Swap	100.9754	100.9754	100.9046	100.9046	(0.070)	0.0000	0.0000	0
2017/07/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/18	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/18	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/18	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/18	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/18	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/18	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/18	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/18	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/18	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/18	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/18	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/18	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/18	R023	03/08/2017	8.60	Put	Bond Future	6.9700	0.0070	4.4700	0.0045	(35.868)	0	0	0
2017/07/18	R023	03/08/2017			Bond Future	8.0448	102.0807	8.0244	102.1702	(0.254)	0.0000	0.0000	38,422
2017/07/18	R023	03/08/2017	8.59	Put	Bond Future	7.7000	0.0077	4.9800	0.0050	(35.325)	0	0	0
2017/07/18	R023	03/08/2017	8.60	Call	Bond Future	2,402.3300	2.4023	2,489.3200	2.4893	3.621	0	0	0
2017/07/18	R023	03/08/2017	8.58	Call	Bond Future	2,318.8300	2.3188	2,405.3500	2.4053	3.731	0	0	0
2017/07/18	R023	03/08/2017	8.59	Call	Bond Future	2,360.5500	2.3606	2,447.3200	2.4473	3.676	0	0	0
2017/07/18	R023	03/08/2017	8.58	Put	Bond Future	8.5200	0.0085	5.5500	0.0056	(34.859)	0	0	0
2017/07/18	R023	02/11/2017	8.56	Call	Bond Future	2,356.1500	2.3562	2,425.8500	2.4259	2.958	0	0	0
2017/07/18	R023	02/11/2017			Bond Future	8.0652	100.0975	8.0436	100.1886	(0.267)	0.0000	0.0000	0
2017/07/18	R023	02/11/2017	8.58	Call	Bond Future	2,422.1400	2.4221	2,492.7300	2.4927	2.914	0	0	0
2017/07/18	R023	02/11/2017	8.57	Call	Bond Future	2,389.1300	2.3891	2,459.2800	2.4593	2.936	0	0	0
2017/07/18	R023	02/11/2017	8.56	Put	Bond Future	295.0900	0.2951	273.7600	0.2738	(7.228)	0	0	0
2017/07/18	R023	02/11/2017	8.58	Put	Bond Future	278.8900	0.2789	258.4500	0.2584	(7.329)	0	0	0
2017/07/18	R023	02/11/2017	8.57	Put	Bond Future	286.9700	0.2870	266.0900	0.2661	(7.276)	0	0	0
2017/07/18	R023	01/02/2018			Bond Future	8.0828	102.0356	8.0602	102.1273	(0.280)	0.0000	0.0000	0
2017/07/18	R023	01/02/2018	8.32	Call	Bond Future	1,909.9300	1.9099	1,963.5400	1.9635	2.807	0	0	0
2017/07/18	R023	01/02/2018	8.33	Call	Bond Future	1,935.2900	1.9353	1,989.3100	1.9893	2.791	0	0	0
2017/07/18	R023	01/02/2018	8.31	Put	Bond Future	969.2500	0.9692	930.7000	0.9307	(3.977)	0	0	0
2017/07/18	R023	01/02/2018	8.33	Put	Bond Future	939.4000	0.9394	901.6700	0.9017	(4.016)	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
2017/07/18	R023	01/02/2018	8.32	Put	Bond Future	954.0900	0.9541	915.9500	0.9159	(3.998)	0	0	0
2017/07/18	R023	01/02/2018	8.31	Call	Bond Future	1,885.0200	1.8850	1,938.2200	1.9382	2.822	0	0	0
2017/07/18	R023	03/05/2018	8.27	Call	Bond Future	690.0800	0.6901	784.3100	0.7843	13.655	0	0	0
2017/07/18	R023	03/05/2018			Bond Future	8.0919	100.0943	8.0677	100.1885	(0.299)	0.0000	0.0000	0
2017/07/18	R023	03/05/2018	8.28	Call	Bond Future	728.6500	0.7286	822.8800	0.8229	12.932	0	0	0
2017/07/18	R023	03/05/2018	8.29	Call	Bond Future	767.2000	0.7672	861.4300	0.8614	12.282	0	0	0
2017/07/18	R023	03/05/2018	8.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R023	03/05/2018	8.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R023	03/05/2018	8.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	03/08/2017			Bond Future	9.5717	98.0019	9.5661	98.0471	(0.059)	0.0000	0.0000	11,141
2017/07/18	R035	03/08/2017	9.50	Put	Bond Future	579.5700	0.5796	534.4000	0.5344	(7.794)	0	0	0
2017/07/18	R035	03/08/2017	9.52	Put	Bond Future	417.3000	0.4173	372.1300	0.3721	(10.824)	0	0	0
2017/07/18	R035	03/08/2017	9.51	Put	Bond Future	498.3800	0.4984	453.2100	0.4532	(9.063)	0	0	0
2017/07/18	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	02/11/2017			Bond Future	9.6263	95.3705	9.6206	95.4164	(0.060)	0.0000	0.0000	0
2017/07/18	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	02/11/2017	9.59	Put	Bond Future	289.6600	0.2897	243.7600	0.2438	(15.846)	0	0	0
2017/07/18	R035	02/11/2017	9.61	Put	Bond Future	130.0800	0.1301	84.1800	0.0842	(35.286)	0	0	0
2017/07/18	R035	02/11/2017	9.60	Put	Bond Future	209.8200	0.2098	163.9200	0.1639	(21.876)	0	0	0
2017/07/18	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	01/02/2018			Bond Future	9.6815	97.2169	9.6756	97.2628	(0.060)	0.0000	0.0000	0
2017/07/18	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	01/02/2018	9.75	Call	Bond Future	535.8300	0.5358	581.7100	0.5817	8.562	0	0	0
2017/07/18	R035	01/02/2018	9.73	Call	Bond Future	379.9300	0.3799	425.8100	0.4258	12.076	0	0	0
2017/07/18	R035	01/02/2018	9.74	Call	Bond Future	457.9300	0.4579	503.8100	0.5038	10.019	0	0	0
2017/07/18	R035	03/05/2018			Bond Future	9.7326	94.6107	9.7265	94.6581	(0.063)	0.0000	0.0000	0
2017/07/18	R035	03/05/2018	9.90	Call	Bond Future	1,285.6100	1.2856	1,332.9800	1.3330	3.685	0	0	0
2017/07/18	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R035	03/05/2018	9.91	Call	Bond Future	1,361.5700	1.3616	1,408.9400	1.4089	3.479	0	0	0
2017/07/18	R035	03/05/2018	9.89	Call	Bond Future	1,209.5600	1.2096	1,256.9300	1.2569	3.916	0	0	0
2017/07/18	R186	03/08/2017	9.35	Call	Bond Future	4,756.1600	4.7562	4,792.2700	4.7923	0.759	0	0	0
2017/07/18	R186	03/08/2017	8.93	Put	Bond Future	136.5000	0.1365	119.2400	0.1192	(12.645)	0	0	0
2017/07/18	R186	03/08/2017			Bond Future	8.6336	113.1808	8.6282	113.2180	(0.063)	0.0000	0.0000	136,758
2017/07/18	R186	03/08/2017	9.50	Call	Bond Future	5,713.6900	5.7137	5,750.6400	5.7506	0.647	0	0	0
2017/07/18	R186	03/08/2017	8.92	Put	Bond Future	146.0700	0.1461	128.0500	0.1280	(12.337)	0	0	0
2017/07/18	R186	03/08/2017	8.90	Call	Bond Future	1,966.2400	1.9662	1,983.8600	1.9839	0.896	0	0	0
2017/07/18	R186	03/08/2017	8.85	Put	Bond Future	229.6800	0.2297	205.9500	0.2059	(10.332)	0	0	733
2017/07/18	R186	03/08/2017	8.80	Put	Bond Future	310.0900	0.3101	282.1000	0.2821	(9.026)	0	0	7,100
2017/07/18	R186	03/08/2017	8.91	Call	Bond Future	2,022.3400	2.0223	2,040.7600	2.0408	0.911	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
2017/07/18	R186	03/08/2017	8.93	Call	Bond Future	2,136.0800	2.1361	2,156.0400	2.1560	0.934	0	0	0
2017/07/18	R186	03/08/2017	8.75	Call	Bond Future	1,201.6400	1.2016	1,206.7100	1.2067	0.422	0	0	0
2017/07/18	R186	03/08/2017	8.65	Put	Bond Future	683.7500	0.6838	644.3300	0.6443	(5.765)	0	0	2,500
2017/07/18	R186	03/08/2017	9.00	Put	Bond Future	83.1100	0.0831	70.7500	0.0708	(14.872)	0	0	0
2017/07/18	R186	03/08/2017	9.35	Put	Bond Future	3.9300	0.0039	2.8200	0.0028	(28.244)	0	0	733
2017/07/18	R186	03/08/2017	9.50	Put	Bond Future	0.8000	0.0008	0.5300	0.0005	(33.750)	0	0	6,500
2017/07/18	R186	03/08/2017	8.92	Call	Bond Future	2,078.9600	2.0790	2,098.1600	2.0982	0.924	0	0	0
2017/07/18	R186	03/08/2017	8.90	Put	Bond Future	166.8800	0.1669	147.2800	0.1473	(11.745)	0	0	0
2017/07/18	R186	03/08/2017	8.85	Call	Bond Future	1,694.2400	1.6942	1,707.7300	1.7077	0.796	0	0	0
2017/07/18	R186	03/08/2017	8.75	Put	Bond Future	410.7500	0.4108	378.6000	0.3786	(7.827)	0	0	3,654
2017/07/18	R186	03/08/2017	8.80	Call	Bond Future	1,438.5000	1.4385	1,447.7300	1.4477	0.642	0	0	0
2017/07/18	R186	03/08/2017	8.91	Put	Bond Future	156.1900	0.1562	137.3900	0.1374	(12.037)	0	0	0
2017/07/18	R186	03/08/2017	8.65	Call	Bond Future	795.4600	0.7955	793.2600	0.7933	(0.277)	0	0	0
2017/07/18	R186	03/08/2017	9.00	Call	Bond Future	2,547.9900	2.5480	2,572.8500	2.5729	0.976	0	0	0
2017/07/18	R186	02/11/2017	8.89	Put	Bond Future	1,213.2200	1.2132	1,191.1900	1.1912	(1.816)	0	0	0
2017/07/18	R186	02/11/2017	8.88	Call	Bond Future	2,627.0000	2.6270	2,642.4800	2.6425	0.589	0	0	0
2017/07/18	R186	02/11/2017			Bond Future	8.6703	115.3394	8.6646	115.3772	(0.065)	0.0000	0.0000	5
2017/07/18	R186	02/11/2017	8.89	Call	Bond Future	2,667.9300	2.6679	2,683.6500	2.6837	0.589	0	0	0
2017/07/18	R186	02/11/2017	8.90	Call	Bond Future	2,709.4200	2.7094	2,725.3800	2.7254	0.589	0	0	0
2017/07/18	R186	02/11/2017	9.00	Put	Bond Future	966.7600	0.9668	947.3200	0.9473	(2.011)	0	0	5,000
2017/07/18	R186	02/11/2017	8.88	Put	Bond Future	1,237.9400	1.2379	1,215.6700	1.2157	(1.799)	0	0	0
2017/07/18	R186	02/11/2017	8.90	Put	Bond Future	1,189.1100	1.1891	1,167.3200	1.1673	(1.832)	0	0	0
2017/07/18	R186	02/11/2017	9.00	Call	Bond Future	3,140.2400	3.1402	3,158.5500	3.1586	0.583	0	0	0
2017/07/18	R186	01/02/2018	8.96	Call	Bond Future	3,450.4100	3.4504	3,467.1700	3.4672	0.486	0	0	0
2017/07/18	R186	01/02/2018			Bond Future	8.7052	112.2700	8.6995	112.3073	(0.066)	0.0000	0.0000	0
2017/07/18	R186	01/02/2018	8.97	Call	Bond Future	3,490.2400	3.4902	3,507.1500	3.5071	0.484	0	0	0
2017/07/18	R186	01/02/2018	8.98	Call	Bond Future	3,530.2800	3.5303	3,547.3500	3.5474	0.484	0	0	0
2017/07/18	R186	01/02/2018	8.96	Put	Bond Future	1,803.5000	1.8035	1,782.9100	1.7829	(1.142)	0	0	0
2017/07/18	R186	01/02/2018	8.97	Put	Bond Future	1,779.3500	1.7794	1,758.9100	1.7589	(1.149)	0	0	0
2017/07/18	R186	01/02/2018	8.98	Put	Bond Future	1,755.4500	1.7554	1,735.1700	1.7352	(1.155)	0	0	0
2017/07/18	R186	03/05/2018	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R186	03/05/2018			Bond Future	8.7407	114.4608	8.7346	114.4997	(0.070)	0.0000	0.0000	0
2017/07/18	R186	03/05/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R186	03/05/2018	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R186	03/05/2018	8.91	Call	Bond Future	1,072.8000	1.0728	1,111.6400	1.1116	3.620	0	0	0
2017/07/18	R186	03/05/2018	8.92	Call	Bond Future	1,135.7300	1.1357	1,174.5700	1.1746	3.420	0	0	0
2017/07/18	R186	03/05/2018	8.93	Call	Bond Future	1,198.6200	1.1986	1,237.4600	1.2375	3.240	0	0	0
2017/07/18	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R197	03/08/2017			Bond Future	293.6715	293.6715	293.6404	293.6404	(0.011)	0.0000	0.0000	2,350
2017/07/18	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R197	03/08/2017	308.05	Put	Bond Future	14,378.5100	14.3785	14,409.5900	14.4096	0.216	0	0	0
2017/07/18	R197	03/08/2017	308.07	Put	Bond Future	14,398.5100	14.3985	14,429.5900	14.4296	0.216	0	0	0
2017/07/18	R197	03/08/2017	308.06	Put	Bond Future	14,388.5100	14.3885	14,419.5900	14.4196	0.216	0	0	0
2017/07/18	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R197	02/11/2017			Bond Future	299.3334	299.3334	299.2998	299.2998	(0.011)	0.0000	0.0000	0
2017/07/18	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/18	R197	02/11/2017	305.15	Put	Bond Future	5,816.6100	5.8166	5,850.2200	5.8502	0.578	0	0	0
2017/07/18	R197	02/11/2017	305.17	Put	Bond Future	5,836.6100	5.8366	5,870.2200	5.8702	0.576	0	0	0
2017/07/18	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R197	02/11/2017	305.16	Put	Bond Future	5,826.6100	5.8266	5,860.2200	5.8602	0.577	0	0	0
2017/07/18	R197	01/02/2018			Bond Future	298.1754	298.1754	298.1370	298.1370	(0.013)	0.0000	0.0000	0
2017/07/18	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R197	01/02/2018	301.66	Put	Bond Future	3,484.5700	3.4846	3,522.9700	3.5230	1.102	0	0	0
2017/07/18	R197	01/02/2018	301.68	Put	Bond Future	3,504.5700	3.5046	3,542.9700	3.5430	1.096	0	0	0
2017/07/18	R197	01/02/2018	301.67	Put	Bond Future	3,494.5700	3.4946	3,532.9700	3.5330	1.099	0	0	0
2017/07/18	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R197	03/05/2018			Bond Future	304.1717	304.1717	304.1354	304.1354	(0.012)	0.0000	0.0000	0
2017/07/18	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R197	03/05/2018	304.44	Put	Bond Future	268.3400	0.2683	304.6100	0.3046	13.516	0	0	0
2017/07/18	R197	03/05/2018	304.46	Put	Bond Future	288.3400	0.2883	324.6100	0.3246	12.579	0	0	0
2017/07/18	R197	03/05/2018	304.45	Put	Bond Future	278.3400	0.2783	314.6100	0.3146	13.031	0	0	0
2017/07/18	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R202	03/08/2017			Bond Future	236.9363	236.9363	236.9112	236.9112	(0.011)	0.0000	0.0000	30,561
2017/07/18	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R202	03/08/2017	258.35	Put	Bond Future	21,413.6600	21.4137	21,438.8000	21.4388	0.117	0	0	0
2017/07/18	R202	03/08/2017	258.37	Put	Bond Future	21,433.6600	21.4337	21,458.8000	21.4588	0.117	0	0	0
2017/07/18	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R202	03/08/2017	258.36	Put	Bond Future	21,423.6600	21.4237	21,448.8000	21.4488	0.117	0	0	0
2017/07/18	R202	02/11/2017			Bond Future	241.5044	241.5044	241.4772	241.4772	(0.011)	0.0000	0.0000	0
2017/07/18	R202	02/11/2017	253.89	Put	Bond Future	12,385.6500	12.3857	12,412.8300	12.4128	0.219	0	0	0
2017/07/18	R202	02/11/2017	253.91	Put	Bond Future	12,405.6500	12.4057	12,432.8300	12.4328	0.219	0	0	0
2017/07/18	R202	02/11/2017	253.90	Put	Bond Future	12,395.6500	12.3957	12,422.8300	12.4228	0.219	0	0	0
2017/07/18	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R202	01/02/2018	249.06	Put	Bond Future	6,545.5400	6.5455	6,576.6500	6.5766	0.475	0	0	0
2017/07/18	R202	01/02/2018			Bond Future	242.5145	242.5145	242.4833	242.4833	(0.013)	0.0000	0.0000	0
2017/07/18	R202	01/02/2018	249.08	Put	Bond Future	6,565.5400	6.5655	6,596.6500	6.5966	0.474	0	0	0
2017/07/18	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R202	01/02/2018	249.07	Put	Bond Future	6,555.5400	6.5555	6,586.6500	6.5866	0.475	0	0	0
2017/07/18	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R202	03/05/2018			Bond Future	247.3912	247.3912	247.3618	247.3618	(0.012)	0.0000	0.0000	0
2017/07/18	R202	03/05/2018	247.47	Put	Bond Future	78.7700	0.0788	108.2000	0.1082	37.362	0	0	0
2017/07/18	R202	03/05/2018	247.49	Put	Bond Future	98.7700	0.0988	128.2000	0.1282	29.796	0	0	0
2017/07/18	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R202	03/05/2018	247.48	Put	Bond Future	88.7700	0.0888	118.2000	0.1182	33.153	0	0	0
2017/07/18	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R202	03/05/2018	247.49	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
2017/07/18	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R203	03/08/2017			Bond Future	7.3465	103.3347	7.3446	103.3349	(0.025)	0.0000	0.0000	0
2017/07/18	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R203	03/08/2017	4.87	Put	Bond Future	265.0800	0.2651	264.8900	0.2649	(0.072)	0	0	0
2017/07/18	R203	03/08/2017	4.89	Put	Bond Future	262.9300	0.2629	262.7400	0.2627	(0.072)	0	0	0
2017/07/18	R203	03/08/2017	4.88	Put	Bond Future	264.0000	0.2640	263.8100	0.2638	(0.072)	0	0	0
2017/07/18	R204	03/08/2017	7.77	Put	Bond Future	1.7200	0.0017	1.2000	0.0012	(30.233)	0	0	0
2017/07/18	R204	03/08/2017			Bond Future	7.3980	101.8053	7.3882	101.8180	(0.133)	0.0000	0.0000	42,165
2017/07/18	R204	03/08/2017	7.76	Put	Bond Future	1.9800	0.0020	1.4000	0.0014	(29.293)	0	0	0
2017/07/18	R204	03/08/2017	7.75	Call	Bond Future	454.2600	0.4543	466.2400	0.4662	2.637	0	0	0
2017/07/18	R204	03/08/2017	7.76	Call	Bond Future	466.7600	0.4668	478.8200	0.4788	2.584	0	0	0
2017/07/18	R204	03/08/2017	7.77	Call	Bond Future	479.2900	0.4793	491.4100	0.4914	2.529	0	0	0
2017/07/18	R204	03/08/2017	7.75	Put	Bond Future	2.2800	0.0023	1.6200	0.0016	(28.947)	0	0	0
2017/07/18	R204	02/11/2017	7.76	Put	Bond Future	10.2000	0.0102	9.1300	0.0091	(10.490)	0	0	0
2017/07/18	R204	02/11/2017			Bond Future	7.3170	103.7471	7.3050	103.7598	(0.163)	0.0000	0.0000	0
2017/07/18	R204	02/11/2017	7.75	Put	Bond Future	10.9800	0.0110	9.8500	0.0099	(10.291)	0	0	0
2017/07/18	R204	02/11/2017	7.76	Call	Bond Future	480.1700	0.4802	491.8000	0.4918	2.422	0	0	0
2017/07/18	R204	02/11/2017	7.74	Call	Bond Future	460.5500	0.4605	472.0600	0.4721	2.499	0	0	0
2017/07/18	R204	02/11/2017	7.75	Call	Bond Future	470.3800	0.4704	481.9500	0.4820	2.460	0	0	0
2017/07/18	R204	02/11/2017	7.74	Put	Bond Future	11.7300	0.0117	10.5400	0.0105	(10.145)	0	0	0
2017/07/18	R204	01/02/2018	7.27	Call	Bond Future	258.5500	0.2586	264.8600	0.2649	2.441	0	0	0
2017/07/18	R204	01/02/2018			Bond Future	7.1612	101.7157	7.1470	101.7276	(0.199)	0.0000	0.0000	0
2017/07/18	R204	01/02/2018	7.25	Call	Bond Future	248.8700	0.2489	255.0300	0.2550	2.475	0	0	0
2017/07/18	R204	01/02/2018	7.26	Call	Bond Future	253.5400	0.2535	259.7800	0.2598	2.461	0	0	0
2017/07/18	R204	01/02/2018	7.25	Put	Bond Future	174.6200	0.1746	168.8900	0.1689	(3.281)	0	0	0
2017/07/18	R204	01/02/2018	7.27	Put	Bond Future	167.5900	0.1676	162.0100	0.1620	(3.330)	0	0	0
2017/07/18	R204	01/02/2018	7.26	Put	Bond Future	170.9300	0.1709	165.2800	0.1653	(3.305)	0	0	0
2017/07/18	R204	03/05/2018	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R204	03/05/2018			Bond Future	6.8624	103.7007	6.8411	103.7135	(0.310)	0.0000	0.0000	0
2017/07/18	R204	03/05/2018	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R204	03/05/2018	7.10	Call	Bond Future	143.1800	0.1432	156.0000	0.1560	8.954	0	0	0
2017/07/18	R204	03/05/2018	7.08	Call	Bond Future	131.1400	0.1311	143.9600	0.1440	9.776	0	0	0
2017/07/18	R204	03/05/2018	7.09	Call	Bond Future	137.1600	0.1372	149.9800	0.1500	9.347	0	0	0
2017/07/18	R204	03/05/2018	7.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R207	03/08/2017	8.19	Call	Bond Future	1,508.4100	1.5084	1,530.1200	1.5301	1.439	0	0	51
2017/07/18	R207	03/08/2017			Bond Future	7.4921	99.9355	7.4821	99.9572	(0.133)	0.0000	0.0000	46,581
2017/07/18	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R207	03/08/2017	8.19	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017/07/18	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R207	03/08/2017	8.41	Call	Bond Future	1,977.8900	1.9779	1,999.6100	1.9996	1.098	0	0	0
2017/07/18	R207	03/08/2017	8.39	Call	Bond Future	1,935.3300	1.9353	1,957.0500	1.9571	1.122	0	0	0
2017/07/18	R207	03/08/2017	8.40	Call	Bond Future	1,956.6100	1.9566	1,978.3300	1.9783	1.110	0	0	0
2017/07/18	R207	02/11/2017			Bond Future	7.4558	101.8416	7.4447	101.8636	(0.149)	0.0000	0.0000	0
2017/07/18	R207	02/11/2017	8.03	Put	Bond Future	33.0100	0.0330	30.5900	0.0306	(7.331)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/18	R207	02/11/2017	8.05	Put	Bond Future	30.0000		0.0300	27.7500	0.0277	(7.500)	0	0	0
2017/07/18	R207	02/11/2017	8.03	Call	Bond Future	1,162.5000		1.1625	1,182.0400	1.1820	1.681	0	0	0
2017/07/18	R207	02/11/2017	8.04	Put	Bond Future	31.4300		0.0314	29.1000	0.0291	(7.413)	0	0	0
2017/07/18	R207	02/11/2017	8.04	Call	Bond Future	1,180.4500		1.1805	1,200.0800	1.2001	1.663	0	0	0
2017/07/18	R207	02/11/2017	8.05	Call	Bond Future	1,198.5400		1.1985	1,218.2500	1.2183	1.645	0	0	0
2017/07/18	R207	01/02/2018			Bond Future	7.3976		100.1714	7.3856	100.1927	(0.163)	0.0000	0.0000	0
2017/07/18	R207	01/02/2018	7.60	Put	Bond Future	305.8100		0.3058	296.7400	0.2967	(2.966)	0	0	0
2017/07/18	R207	01/02/2018	7.62	Put	Bond Future	293.1200		0.2931	284.3000	0.2843	(3.009)	0	0	0
2017/07/18	R207	01/02/2018	7.60	Call	Bond Future	664.0000		0.6640	676.2700	0.6763	1.848	0	0	0
2017/07/18	R207	01/02/2018	7.61	Put	Bond Future	299.4100		0.2994	290.4700	0.2905	(2.986)	0	0	0
2017/07/18	R207	01/02/2018	7.61	Call	Bond Future	675.2500		0.6753	687.6500	0.6877	1.836	0	0	0
2017/07/18	R207	01/02/2018	7.62	Call	Bond Future	686.6100		0.6866	699.1300	0.6991	1.823	0	0	0
2017/07/18	R207	03/05/2018	7.57	Call	Bond Future	377.1300		0.3771	399.5900	0.3996	5.956	0	0	0
2017/07/18	R207	03/05/2018			Bond Future	7.3279		102.1262	7.3135	102.1486	(0.196)	0.0000	0.0000	0
2017/07/18	R207	03/05/2018	7.58	Call	Bond Future	392.6700		0.3927	415.1300	0.4151	5.720	0	0	0
2017/07/18	R207	03/05/2018	7.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R207	03/05/2018	7.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R207	03/05/2018	7.56	Call	Bond Future	361.5900		0.3616	384.0500	0.3841	6.211	0	0	0
2017/07/18	R207	03/05/2018	7.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R208	03/08/2017	8.32	Call	Bond Future	2,110.1700		2.1102	2,141.2200	2.1412	1.471	0	0	0
2017/07/18	R208	03/08/2017			Bond Future	7.6257		99.6430	7.6156	99.6741	(0.133)	0.0000	0.0000	36,906
2017/07/18	R208	03/08/2017	8.30	Call	Bond Future	2,050.2500		2.0503	2,081.2800	2.0813	1.513	0	0	0
2017/07/18	R208	03/08/2017	8.31	Call	Bond Future	2,080.2100		2.0802	2,111.2500	2.1113	1.492	0	0	0
2017/07/18	R208	03/08/2017	8.30	Put	Bond Future	0.2800		0.0003	0.1700	0.0002	(39.286)	0	0	0
2017/07/18	R208	03/08/2017	8.32	Put	Bond Future	0.2100		0.0002	0.1200	0.0001	(42.857)	0	0	0
2017/07/18	R208	03/08/2017	8.31	Put	Bond Future	0.2400		0.0002	0.1400	0.0001	(41.667)	0	0	0
2017/07/18	R208	02/11/2017	8.18	Put	Bond Future	88.7800		0.0888	83.5900	0.0836	(5.846)	0	0	0
2017/07/18	R208	02/11/2017			Bond Future	7.6173		98.1416	7.6064	98.1732	(0.143)	0.0000	0.0000	0
2017/07/18	R208	02/11/2017	8.20	Put	Bond Future	82.1700		0.0822	77.2800	0.0773	(5.951)	0	0	0
2017/07/18	R208	02/11/2017	8.18	Call	Bond Future	1,703.0900		1.7031	1,729.4700	1.7295	1.549	0	0	0
2017/07/18	R208	02/11/2017	8.19	Put	Bond Future	85.4200		0.0854	80.3800	0.0804	(5.900)	0	0	0
2017/07/18	R208	02/11/2017	8.19	Call	Bond Future	1,728.1300		1.7281	1,754.6600	1.7547	1.535	0	0	0
2017/07/18	R208	02/11/2017	8.20	Call	Bond Future	1,753.2600		1.7533	1,779.9400	1.7799	1.522	0	0	0
2017/07/18	R208	01/02/2018	7.85	Put	Bond Future	491.6400		0.4916	478.6200	0.4786	(2.648)	0	0	0
2017/07/18	R208	01/02/2018			Bond Future	7.5994		100.0417	7.5879	100.0729	(0.151)	0.0000	0.0000	0
2017/07/18	R208	01/02/2018	7.84	Put	Bond Future	501.0800		0.5011	487.8900	0.4879	(2.632)	0	0	0
2017/07/18	R208	01/02/2018	7.85	Call	Bond Future	1,168.8400		1.1688	1,186.9800	1.1870	1.552	0	0	0
2017/07/18	R208	01/02/2018	7.83	Call	Bond Future	1,134.0300		1.1340	1,151.8400	1.1518	1.571	0	0	0
2017/07/18	R208	01/02/2018	7.84	Call	Bond Future	1,151.3700		1.1514	1,169.3400	1.1693	1.561	0	0	0
2017/07/18	R208	01/02/2018	7.83	Put	Bond Future	510.6600		0.5107	497.3100	0.4973	(2.614)	0	0	0
2017/07/18	R208	03/05/2018			Bond Future	7.5707		98.5916	7.5578	98.6240	(0.170)	0.0000	0.0000	0
2017/07/18	R208	03/05/2018	7.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R208	03/05/2018	7.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R208	03/05/2018	7.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R208	03/05/2018	7.77	Call	Bond Future	501.8500		0.5019	534.2800	0.5343	6.462	0	0	0
2017/07/18	R208	03/05/2018	7.78	Call	Bond Future	526.9400		0.5269	559.3700	0.5594	6.154	0	0	0
2017/07/18	R208	03/05/2018	7.79	Call	Bond Future	552.0200		0.5520	584.4500	0.5845	5.875	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
2017/07/18	R209	03/08/2017			Bond Future	9.5406	73.7820	9.5351	73.8195	(0.058)	0.0000	0.0000	74,564
2017/07/18	R209	03/08/2017	9.44	Call	Bond Future	499.5200	0.4995	491.0700	0.4911	(1.692)	0	0	0
2017/07/18	R209	03/08/2017	9.43	Put	Bond Future	1,226.3300	1.2263	1,180.1900	1.1802	(3.762)	0	0	0
2017/07/18	R209	03/08/2017	9.45	Put	Bond Future	1,139.6600	1.1397	1,093.9700	1.0940	(4.009)	0	0	0
2017/07/18	R209	03/08/2017	9.44	Put	Bond Future	1,182.5200	1.1825	1,136.5900	1.1366	(3.884)	0	0	0
2017/07/18	R209	03/08/2017	9.45	Call	Bond Future	524.9700	0.5250	516.7600	0.5168	(1.564)	0	0	0
2017/07/18	R209	03/08/2017	9.43	Call	Bond Future	474.9100	0.4749	466.2500	0.4663	(1.824)	0	0	0
2017/07/18	R209	02/11/2017	9.52	Put	Bond Future	2,326.6400	2.3266	2,297.2200	2.2972	(1.264)	0	0	0
2017/07/18	R209	02/11/2017	9.75	Call	Bond Future	2,664.4000	2.6644	2,677.6400	2.6776	0.497	0	0	0
2017/07/18	R209	02/11/2017	8.30	Put	Bond Future	9,521.5000	9.5215	9,482.9200	9.4829	(0.405)	0	0	0
2017/07/18	R209	02/11/2017			Bond Future	9.5885	72.0394	9.5828	72.0775	(0.059)	0.0000	0.0000	800
2017/07/18	R209	02/11/2017	9.54	Put	Bond Future	2,255.2500	2.2553	2,226.1900	2.2262	(1.289)	0	0	0
2017/07/18	R209	02/11/2017	10.00	Call	Bond Future	3,699.3000	3.6993	3,717.7300	3.7177	0.498	0	0	0
2017/07/18	R209	02/11/2017	9.75	Put	Bond Future	1,598.2100	1.5982	1,573.3700	1.5734	(1.554)	0	0	6,500
2017/07/18	R209	02/11/2017	9.53	Put	Bond Future	2,290.7500	2.2907	2,261.5100	2.2615	(1.276)	0	0	0
2017/07/18	R209	02/11/2017	9.00	Put	Bond Future	4,747.0900	4.7471	4,710.5400	4.7105	(0.770)	0	0	0
2017/07/18	R209	02/11/2017	9.54	Call	Bond Future	1,930.3200	1.9303	1,939.3400	1.9393	0.467	0	0	0
2017/07/18	R209	02/11/2017	10.60	Put	Bond Future	310.6000	0.3106	301.5300	0.3015	(2.920)	0	0	1,300
2017/07/18	R209	02/11/2017	9.52	Call	Bond Future	1,867.0800	1.8671	1,875.7400	1.8757	0.464	0	0	0
2017/07/18	R209	02/11/2017	10.00	Put	Bond Future	1,029.3100	1.0293	1,009.6600	1.0097	(1.909)	0	0	3,360
2017/07/18	R209	02/11/2017	9.00	Call	Bond Future	650.5700	0.6506	652.1000	0.6521	0.235	0	0	4,100
2017/07/18	R209	02/11/2017	8.30	Call	Bond Future	84.5700	0.0846	84.0700	0.0841	(0.591)	0	0	2,800
2017/07/18	R209	02/11/2017	10.60	Call	Bond Future	6,610.6800	6.6107	6,639.6900	6.6397	0.439	0	0	0
2017/07/18	R209	02/11/2017	9.53	Call	Bond Future	1,898.5500	1.8985	1,907.3900	1.9074	0.466	0	0	0
2017/07/18	R209	01/02/2018	9.72	Call	Bond Future	3,070.2900	3.0703	3,084.3500	3.0844	0.458	0	0	0
2017/07/18	R209	01/02/2018	9.73	Call	Bond Future	3,105.2000	3.1052	3,119.4000	3.1194	0.457	0	0	0
2017/07/18	R209	01/02/2018			Bond Future	9.6355	73.4341	9.6297	73.4722	(0.060)	0.0000	0.0000	0
2017/07/18	R209	01/02/2018	9.71	Call	Bond Future	3,035.5800	3.0356	3,049.4900	3.0495	0.458	0	0	0
2017/07/18	R209	01/02/2018	9.71	Put	Bond Future	2,545.2500	2.5453	2,521.0400	2.5210	(0.951)	0	0	0
2017/07/18	R209	01/02/2018	9.73	Put	Bond Future	2,484.1000	2.4841	2,460.1800	2.4602	(0.963)	0	0	0
2017/07/18	R209	01/02/2018	9.72	Put	Bond Future	2,514.5300	2.5145	2,490.4700	2.4905	(0.957)	0	0	0
2017/07/18	R209	03/05/2018	9.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R209	03/05/2018			Bond Future	9.6820	71.7167	9.6760	71.7560	(0.062)	0.0000	0.0000	0
2017/07/18	R209	03/05/2018	9.86	Call	Bond Future	1,152.5900	1.1526	1,191.9400	1.1919	3.414	0	0	0
2017/07/18	R209	03/05/2018	9.84	Call	Bond Future	1,024.4800	1.0245	1,063.8300	1.0638	3.841	0	0	0
2017/07/18	R209	03/05/2018	9.85	Call	Bond Future	1,088.5800	1.0886	1,127.9300	1.1279	3.615	0	0	0
2017/07/18	R209	03/05/2018	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R209	03/05/2018	9.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	03/08/2017	196.29	Put	Bond Future	11,126.0000	11.1260	11,146.0500	11.1461	0.180	0	0	0
2017/07/18	R210	03/08/2017			Bond Future	185.1640	185.1640	185.1440	185.1440	(0.011)	0.0000	0.0000	1,675
2017/07/18	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	03/08/2017	196.28	Put	Bond Future	11,116.0000	11.1160	11,136.0500	11.1361	0.180	0	0	0
2017/07/18	R210	03/08/2017	196.30	Put	Bond Future	11,136.0000	11.1360	11,156.0500	11.1561	0.180	0	0	0
2017/07/18	R210	02/11/2017	192.07	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
2017/07/18	R210	02/11/2017	192.08	Put	Bond Future	5,745.7600	5.7458	5,767.3300	5.7673	0.375	0	0	0
2017/07/18	R210	02/11/2017			Bond Future	186.3342	186.3342	186.3127	186.3127	(0.012)	0.0000	0.0000	0
2017/07/18	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	02/11/2017	192.07	Put	Bond Future	5,735.7600	5.7358	5,757.3300	5.7573	0.376	0	0	0
2017/07/18	R210	02/11/2017	192.09	Put	Bond Future	5,755.7600	5.7558	5,777.3300	5.7773	0.375	0	0	0
2017/07/18	R210	01/02/2018			Bond Future	190.0039	190.0039	189.9791	189.9791	(0.013)	0.0000	0.0000	0
2017/07/18	R210	01/02/2018	192.36	Put	Bond Future	2,356.1400	2.3561	2,380.9000	2.3809	1.051	0	0	0
2017/07/18	R210	01/02/2018	192.38	Put	Bond Future	2,376.1400	2.3761	2,400.9000	2.4009	1.042	0	0	0
2017/07/18	R210	01/02/2018	192.37	Put	Bond Future	2,366.1400	2.3661	2,390.9000	2.3909	1.046	0	0	0
2017/07/18	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	03/05/2018			Bond Future	191.3752	191.3752	191.3518	191.3518	(0.012)	0.0000	0.0000	0
2017/07/18	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	03/05/2018	191.44	Put	Bond Future	64.8200	0.0648	88.2400	0.0882	36.131	0	0	0
2017/07/18	R210	03/05/2018	191.46	Put	Bond Future	84.8200	0.0848	108.2400	0.1082	27.611	0	0	0
2017/07/18	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R210	03/05/2018	191.45	Put	Bond Future	74.8200	0.0748	98.2400	0.0982	31.302	0	0	0
2017/07/18	R212	03/08/2017			Bond Future	147.5084	147.5084	147.4906	147.4906	(0.012)	0.0000	0.0000	4,858
2017/07/18	R212	03/08/2017	153.34	Put	Bond Future	5,831.6200	5.8316	5,849.3600	5.8494	0.304	0	0	0
2017/07/18	R212	03/08/2017	153.36	Put	Bond Future	5,851.6200	5.8516	5,869.3600	5.8694	0.303	0	0	0
2017/07/18	R212	03/08/2017	153.35	Put	Bond Future	5,841.6200	5.8416	5,859.3600	5.8594	0.304	0	0	0
2017/07/18	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R212	02/11/2017			Bond Future	150.3523	150.3523	150.3333	150.3333	(0.013)	0.0000	0.0000	0
2017/07/18	R212	02/11/2017	152.40	Put	Bond Future	2,047.6600	2.0477	2,066.7400	2.0667	0.932	0	0	0
2017/07/18	R212	02/11/2017	152.42	Put	Bond Future	2,067.6600	2.0677	2,086.7400	2.0867	0.923	0	0	0
2017/07/18	R212	02/11/2017	152.41	Put	Bond Future	2,057.6600	2.0577	2,076.7400	2.0767	0.927	0	0	0
2017/07/18	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R212	01/02/2018	154.71	Put	Bond Future	3,456.7900	3.4568	3,478.4200	3.4784	0.626	0	0	0
2017/07/18	R212	01/02/2018			Bond Future	151.2532	151.2532	151.2316	151.2316	(0.014)	0.0000	0.0000	0
2017/07/18	R212	01/02/2018	154.70	Put	Bond Future	3,446.7900	3.4468	3,468.4200	3.4684	0.628	0	0	0
2017/07/18	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R212	01/02/2018	154.69	Put	Bond Future	3,436.7900	3.4368	3,458.4200	3.4584	0.629	0	0	0
2017/07/18	R212	03/05/2018			Bond Future	154.2948	154.2948	154.2743	154.2743	(0.013)	0.0000	0.0000	0
2017/07/18	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	5.7300	0.0057	100.000	0	0	0
2017/07/18	R212	03/05/2018	154.30	Put	Bond Future	5.2000	0.0052	25.7300	0.0257	394.808	0	0	0
2017/07/18	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	15.7300	0.0157	100.000	0	0	0
2017/07/18	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R212	03/05/2018	154.28	Call	Bond Future	14.8000	0.0148	0.0000	0.0000	(100.000)	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
2017/07/18	R212	03/05/2018	154.29	Call	Bond Future	4.8000	0.0048	0.0000	0.0000	(100.000)	0	0	0
2017/07/18	R213	03/08/2017	9.33	Put	Bond Future	572.2900	0.5723	508.7600	0.5088	(11.101)	0	0	0
2017/07/18	R213	03/08/2017			Bond Future	9.2653	85.7622	9.2498	85.8667	(0.168)	0.0000	0.0000	63,820
2017/07/18	R213	03/08/2017	9.35	Put	Bond Future	519.5600	0.5196	459.2500	0.4592	(11.608)	0	0	0
2017/07/18	R213	03/08/2017	9.33	Call	Bond Future	1,003.6000	1.0036	1,044.6100	1.0446	4.086	0	0	0
2017/07/18	R213	03/08/2017	9.34	Put	Bond Future	545.4700	0.5455	483.5500	0.4835	(11.352)	0	0	0
2017/07/18	R213	03/08/2017	9.34	Call	Bond Future	1,043.2100	1.0432	1,085.8300	1.0858	4.085	0	0	0
2017/07/18	R213	03/08/2017	9.35	Call	Bond Future	1,083.6700	1.0837	1,127.9000	1.1279	4.082	0	0	0
2017/07/18	R213	02/11/2017	9.36	Put	Bond Future	1,847.5500	1.8475	1,789.3900	1.7894	(3.148)	0	0	0
2017/07/18	R213	02/11/2017			Bond Future	9.3138	83.8481	9.2977	83.9546	(0.173)	0.0000	0.0000	0
2017/07/18	R213	02/11/2017	9.35	Put	Bond Future	1,878.9100	1.8789	1,820.1800	1.8202	(3.126)	0	0	0
2017/07/18	R213	02/11/2017	9.36	Call	Bond Future	2,152.4900	2.1525	2,200.7800	2.2008	2.243	0	0	0
2017/07/18	R213	02/11/2017	9.34	Call	Bond Future	2,083.9100	2.0839	2,131.0700	2.1311	2.263	0	0	0
2017/07/18	R213	02/11/2017	9.35	Call	Bond Future	2,118.0500	2.1181	2,165.7700	2.1658	2.253	0	0	0
2017/07/18	R213	02/11/2017	9.34	Put	Bond Future	1,910.6400	1.9106	1,851.3500	1.8513	(3.103)	0	0	0
2017/07/18	R213	01/02/2018	9.42	Call	Bond Future	2,864.5600	2.8646	2,916.1000	2.9161	1.799	0	0	0
2017/07/18	R213	01/02/2018			Bond Future	9.3623	85.4715	9.3458	85.5791	(0.176)	0.0000	0.0000	0
2017/07/18	R213	01/02/2018	9.43	Call	Bond Future	2,898.5000	2.8985	2,950.4600	2.9505	1.793	0	0	0
2017/07/18	R213	01/02/2018	9.41	Put	Bond Future	2,520.3200	2.5203	2,463.7900	2.4638	(2.243)	0	0	0
2017/07/18	R213	01/02/2018	9.43	Put	Bond Future	2,458.6100	2.4586	2,402.9200	2.4029	(2.265)	0	0	0
2017/07/18	R213	01/02/2018	9.41	Call	Bond Future	2,830.5700	2.8306	2,881.6900	2.8817	1.806	0	0	0
2017/07/18	R213	01/02/2018	9.42	Put	Bond Future	2,489.4500	2.4894	2,433.3400	2.4333	(2.254)	0	0	0
2017/07/18	R213	03/05/2018	9.56	Call	Bond Future	978.6500	0.9786	1,088.9500	1.0889	11.271	0	0	0
2017/07/18	R213	03/05/2018	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R213	03/05/2018			Bond Future	9.4068	83.5875	9.3897	83.6978	(0.182)	0.0000	0.0000	0
2017/07/18	R213	03/05/2018	9.57	Call	Bond Future	1,041.9800	1.0420	1,152.2800	1.1523	10.586	0	0	0
2017/07/18	R213	03/05/2018	9.58	Call	Bond Future	1,105.2300	1.1052	1,215.5300	1.2155	9.980	0	0	0
2017/07/18	R213	03/05/2018	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R213	03/05/2018	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R214	03/08/2017	9.51	Call	Bond Future	348.6300	0.3486	329.0100	0.3290	(5.628)	0	0	0
2017/07/18	R214	03/08/2017			Bond Future	9.6907	73.4510	9.6902	73.4547	(0.006)	0.0000	0.0000	37,026
2017/07/18	R214	03/08/2017	9.52	Call	Bond Future	368.5300	0.3685	348.5200	0.3485	(5.430)	0	0	0
2017/07/18	R214	03/08/2017	9.53	Call	Bond Future	389.1700	0.3892	368.7800	0.3688	(5.239)	0	0	0
2017/07/18	R214	03/08/2017	9.51	Put	Bond Future	1,627.4900	1.6275	1,604.1000	1.6041	(1.437)	0	0	0
2017/07/18	R214	03/08/2017	9.53	Put	Bond Future	1,524.6500	1.5247	1,500.4900	1.5005	(1.585)	0	0	0
2017/07/18	R214	03/08/2017	9.52	Put	Bond Future	1,575.6400	1.5756	1,551.8600	1.5519	(1.509)	0	0	0
2017/07/18	R214	02/11/2017	9.60	Call	Bond Future	1,729.6600	1.7297	1,721.3100	1.7213	(0.483)	0	0	0
2017/07/18	R214	02/11/2017			Bond Future	9.7409	71.5557	9.7403	71.5594	(0.005)	0.0000	0.0000	0
2017/07/18	R214	02/11/2017	9.58	Call	Bond Future	1,669.9300	1.6699	1,661.5900	1.6616	(0.499)	0	0	0
2017/07/18	R214	02/11/2017	9.59	Call	Bond Future	1,699.6400	1.6996	1,691.2900	1.6913	(0.491)	0	0	0
2017/07/18	R214	02/11/2017	9.58	Put	Bond Future	2,796.1100	2.7961	2,784.1000	2.7841	(0.430)	0	0	0
2017/07/18	R214	02/11/2017	9.60	Put	Bond Future	2,714.2300	2.7142	2,702.2100	2.7022	(0.443)	0	0	0
2017/07/18	R214	02/11/2017	9.59	Put	Bond Future	2,754.9600	2.7550	2,742.9400	2.7429	(0.436)	0	0	0
2017/07/18	R214	01/02/2018			Bond Future	9.7912	72.9411	9.7907	72.9441	(0.004)	0.0000	0.0000	0
2017/07/18	R214	01/02/2018	9.82	Put	Bond Future	2,842.5000	2.8425	2,833.7000	2.8337	(0.310)	0	0	0
2017/07/18	R214	01/02/2018	9.84	Put	Bond Future	2,777.9200	2.7779	2,769.1400	2.7691	(0.316)	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
2017/07/18	R214	01/02/2018	9.83	Put	Bond Future	2,810.0600	2.8101	2,801.2700	2.8013	(0.313)	0	0	0
2017/07/18	R214	01/02/2018	9.84	Call	Bond Future	3,110.9600	3.1110	3,105.2000	3.1052	(0.185)	0	0	0
2017/07/18	R214	01/02/2018	9.82	Call	Bond Future	3,039.4100	3.0394	3,033.6300	3.0336	(0.190)	0	0	0
2017/07/18	R214	01/02/2018	9.83	Call	Bond Future	3,075.0900	3.0751	3,069.3200	3.0693	(0.188)	0	0	0
2017/07/18	R214	03/05/2018			Bond Future	9.8378	71.0662	9.8373	71.0698	(0.005)	0.0000	0.0000	0
2017/07/18	R214	03/05/2018	9.98	Call	Bond Future	955.0200	0.9550	958.6200	0.9586	0.377	0	0	0
2017/07/18	R214	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R214	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R214	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R214	03/05/2018	9.99	Call	Bond Future	1,021.3800	1.0214	1,024.9800	1.0250	0.352	0	0	0
2017/07/18	R214	03/05/2018	9.97	Call	Bond Future	888.5500	0.8886	892.1500	0.8922	0.405	0	0	0
2017/07/18	R248	03/08/2017			Bond Future	9.7612	94.0203	9.7606	94.0253	(0.006)	0.0000	0.0000	77,431
2017/07/18	R248	03/08/2017	9.57	Call	Bond Future	453.0200	0.4530	427.2300	0.4272	(5.693)	0	0	0
2017/07/18	R248	03/08/2017	9.56	Put	Bond Future	2,240.9100	2.2409	2,210.6800	2.2107	(1.349)	0	0	0
2017/07/18	R248	03/08/2017	9.58	Put	Bond Future	2,106.8200	2.1068	2,075.5700	2.0756	(1.483)	0	0	0
2017/07/18	R248	03/08/2017	9.57	Put	Bond Future	2,173.3100	2.1733	2,142.5600	2.1426	(1.415)	0	0	0
2017/07/18	R248	03/08/2017	9.58	Call	Bond Future	477.9500	0.4780	451.6600	0.4517	(5.501)	0	0	0
2017/07/18	R248	03/08/2017	9.56	Call	Bond Future	429.0400	0.4290	403.7700	0.4038	(5.890)	0	0	0
2017/07/18	R248	02/11/2017	9.66	Put	Bond Future	3,586.1100	3.5861	3,570.3600	3.5704	(0.439)	0	0	0
2017/07/18	R248	02/11/2017			Bond Future	9.8135	91.3763	9.8129	91.3812	(0.006)	0.0000	0.0000	226
2017/07/18	R248	02/11/2017	9.65	Put	Bond Future	3,638.3500	3.6383	3,622.6100	3.6226	(0.433)	0	0	0
2017/07/18	R248	02/11/2017	9.64	Call	Bond Future	2,148.2300	2.1482	2,137.4100	2.1374	(0.504)	0	0	0
2017/07/18	R248	02/11/2017	9.65	Call	Bond Future	2,185.6700	2.1857	2,174.8400	2.1748	(0.496)	0	0	0
2017/07/18	R248	02/11/2017	9.66	Call	Bond Future	2,223.4900	2.2235	2,212.6500	2.2126	(0.488)	0	0	0
2017/07/18	R248	02/11/2017	9.64	Put	Bond Future	3,691.1300	3.6911	3,675.4000	3.6754	(0.426)	0	0	0
2017/07/18	R248	01/02/2018	9.89	Call	Bond Future	3,905.3500	3.9054	3,897.9500	3.8980	(0.189)	0	0	0
2017/07/18	R248	01/02/2018	9.90	Put	Bond Future	3,655.7900	3.6558	3,644.3300	3.6443	(0.313)	0	0	0
2017/07/18	R248	01/02/2018			Bond Future	9.8661	93.1454	9.8656	93.1494	(0.005)	0.0000	0.0000	0
2017/07/18	R248	01/02/2018	9.90	Call	Bond Future	3,949.2800	3.9493	3,941.9000	3.9419	(0.187)	0	0	0
2017/07/18	R248	01/02/2018	9.91	Call	Bond Future	3,993.4400	3.9934	3,986.0800	3.9861	(0.184)	0	0	0
2017/07/18	R248	01/02/2018	9.89	Put	Bond Future	3,698.1600	3.6982	3,686.6800	3.6867	(0.310)	0	0	0
2017/07/18	R248	01/02/2018	9.91	Put	Bond Future	3,613.8100	3.6138	3,602.3700	3.6024	(0.317)	0	0	0
2017/07/18	R248	03/05/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R248	03/05/2018			Bond Future	9.9149	90.5232	9.9143	90.5279	(0.006)	0.0000	0.0000	0
2017/07/18	R248	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R248	03/05/2018	10.05	Call	Bond Future	1,147.6000	1.1476	1,152.3200	1.1523	0.411	0	0	0
2017/07/18	R248	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/18	R248	03/05/2018	10.06	Call	Bond Future	1,231.5000	1.2315	1,236.2200	1.2362	0.383	0	0	0
2017/07/18	R248	03/05/2018	10.07	Call	Bond Future	1,315.2600	1.3153	1,319.9800	1.3200	0.359	0	0	0

Total

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