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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/05/2017 TO 31/05/2017

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	2025	03/08/2017			Bond Future	128.6423	128.6423	128.2559	128.2559	(0.300)	0.0000	0.0000	2,414
2017/05/31	2025	03/08/2017	133.96	Put	Bond Future	5,317.7500	5.3177	5,704.1300	5.7041	7.266	0	0	0
2017/05/31	2025	03/08/2017	133.98	Put	Bond Future	5,337.7500	5.3377	5,724.1300	5.7241	7.239	0	0	0
2017/05/31	2025	03/08/2017	133.97	Put	Bond Future	5,327.7500	5.3277	5,714.1300	5.7141	7.252	0	0	0
2017/05/31	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2025	02/11/2017			Bond Future	131.1367	131.1367	130.7416	130.7416	(0.301)	0.0000	0.0000	0
2017/05/31	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2025	02/11/2017	132.96	Put	Bond Future	1,823.3300	1.8233	2,218.4400	2.2184	21.670	0	0	0
2017/05/31	2025	02/11/2017	132.98	Put	Bond Future	1,843.3300	1.8433	2,238.4400	2.2384	21.435	0	0	0
2017/05/31	2025	02/11/2017	132.97	Put	Bond Future	1,833.3300	1.8333	2,228.4400	2.2284	21.551	0	0	0
2017/05/31	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2025	01/02/2018	133.89	Put	Bond Future	1,489.8400	1.4898	1,891.7400	1.8917	26.976	0	0	0
2017/05/31	2025	01/02/2018			Bond Future	132.4002	132.4002	131.9983	131.9983	(0.304)	0.0000	0.0000	0
2017/05/31	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2025	01/02/2018	133.88	Put	Bond Future	1,479.8400	1.4798	1,881.7400	1.8817	27.158	0	0	0
2017/05/31	2025	01/02/2018	133.90	Put	Bond Future	1,499.8400	1.4998	1,901.7400	1.9017	26.796	0	0	0
2017/05/31	2029	01/02/2018			Bond Future	103.7609	103.7609	103.7783	103.7783	0.017	0.0000	0.0000	0
2017/05/31	2030	03/08/2017	9.33	Call	Bond Future	1,395.3900	1.3954	1,584.9700	1.5850	13.586	0	0	0
2017/05/31	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2030	03/08/2017			Bond Future	9.1266	91.8792	9.0993	92.0687	(0.299)	0.0000	0.0000	32,390
2017/05/31	2030	03/08/2017	9.34	Call	Bond Future	1,463.2600	1.4633	1,652.8400	1.6528	12.956	0	0	0
2017/05/31	2030	03/08/2017	9.35	Call	Bond Future	1,531.0500	1.5310	1,720.6300	1.7206	12.382	0	0	0
2017/05/31	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2030	02/11/2017			Bond Future	9.1693	93.6371	9.1412	93.8297	(0.307)	0.0000	0.0000	0
2017/05/31	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2030	02/11/2017	9.34	Call	Bond Future	1,157.0300	1.1570	1,349.5700	1.3496	16.641	0	0	0
2017/05/31	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2030	02/11/2017	9.35	Call	Bond Future	1,224.1900	1.2242	1,416.7300	1.4167	15.728	0	0	0
2017/05/31	2030	02/11/2017	9.36	Call	Bond Future	1,291.2700	1.2913	1,483.8100	1.4838	14.911	0	0	0
2017/05/31	2030	01/02/2018			Bond Future	9.2103	91.4556	9.1811	91.6529	(0.318)	0.0000	0.0000	0
2017/05/31	2030	01/02/2018	9.38	Call	Bond Future	1,133.3600	1.1334	1,330.7100	1.3307	17.413	0	0	0

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2017/05/31	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2030	01/02/2018	9.39	Call	Bond Future	1,199.5600	1.1996	1,396.9100	1.3969	16.452	0	0	0
2017/05/31	2030	01/02/2018	9.37	Call	Bond Future	1,067.1000	1.0671	1,264.4500	1.2644	18.494	0	0	0
2017/05/31	2032	03/08/2017	9.43	Put	Bond Future	1,269.8600	1.2699	1,021.6500	1.0217	(19.546)	0	0	0
2017/05/31	2032	03/08/2017			Bond Future	9.2753	94.7871	9.2481	94.9900	(0.293)	0.0000	0.0000	26,589
2017/05/31	2032	03/08/2017	9.45	Put	Bond Future	1,213.3200	1.2133	969.8200	0.9698	(20.069)	0	0	0
2017/05/31	2032	03/08/2017	9.44	Put	Bond Future	1,241.4200	1.2414	995.4700	0.9955	(19.812)	0	0	0
2017/05/31	2032	03/08/2017	9.44	Call	Bond Future	2,458.5300	2.4585	2,415.5100	2.4155	(1.750)	0	0	0
2017/05/31	2032	03/08/2017	9.43	Call	Bond Future	2,413.7400	2.4137	2,368.4600	2.3685	(1.876)	0	0	0
2017/05/31	2032	03/08/2017	9.45	Call	Bond Future	2,503.5700	2.5036	2,463.0000	2.4630	(1.620)	0	0	0
2017/05/31	2032	02/11/2017			Bond Future	9.3222	92.4428	9.2942	92.6489	(0.300)	0.0000	0.0000	0
2017/05/31	2032	02/11/2017	9.48	Put	Bond Future	2,257.1600	2.2572	2,068.0900	2.0681	(8.376)	0	0	0
2017/05/31	2032	02/11/2017	9.50	Put	Bond Future	2,195.1200	2.1951	2,009.4000	2.0094	(8.461)	0	0	0
2017/05/31	2032	02/11/2017	9.48	Call	Bond Future	3,409.0100	3.4090	3,426.0900	3.4261	0.501	0	0	0
2017/05/31	2032	02/11/2017	9.49	Put	Bond Future	2,225.9800	2.2260	2,038.7000	2.0387	(8.413)	0	0	0
2017/05/31	2032	02/11/2017	9.49	Call	Bond Future	3,450.1000	3.4501	3,468.9700	3.4690	0.547	0	0	0
2017/05/31	2032	02/11/2017	9.50	Call	Bond Future	3,491.4400	3.4914	3,511.8700	3.5119	0.585	0	0	0
2017/05/31	2032	01/02/2018	9.55	Put	Bond Future	2,984.6600	2.9847	2,611.3500	2.6113	(12.508)	0	0	0
2017/05/31	2032	01/02/2018			Bond Future	9.3674	94.2430	9.3384	94.4543	(0.310)	0.0000	0.0000	0
2017/05/31	2032	01/02/2018	9.57	Put	Bond Future	2,924.0100	2.9240	2,553.0600	2.5531	(12.686)	0	0	0
2017/05/31	2032	01/02/2018	9.55	Call	Bond Future	4,298.7300	4.2987	4,136.6800	4.1367	(3.770)	0	0	0
2017/05/31	2032	01/02/2018	9.56	Put	Bond Future	2,954.3600	2.9544	2,582.2200	2.5822	(12.596)	0	0	0
2017/05/31	2032	01/02/2018	9.56	Call	Bond Future	4,339.6100	4.3396	4,178.7300	4.1787	(3.707)	0	0	0
2017/05/31	2032	01/02/2018	9.57	Call	Bond Future	4,380.3600	4.3804	4,220.6700	4.2207	(3.646)	0	0	0
2017/05/31	2033	03/08/2017	113.14	Put	Bond Future	7,794.1800	7.7942	7,776.5400	7.7765	(0.226)	0	0	0
2017/05/31	2033	03/08/2017			Bond Future	105.3458	105.3458	105.3635	105.3635	0.017	0.0000	0.0000	6,134
2017/05/31	2033	03/08/2017	113.13	Put	Bond Future	7,784.1800	7.7842	7,766.5400	7.7665	(0.227)	0	0	0
2017/05/31	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2033	03/08/2017	113.12	Put	Bond Future	7,774.1800	7.7742	7,756.5400	7.7565	(0.227)	0	0	0
2017/05/31	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2033	02/11/2017			Bond Future	106.3116	106.3116	106.3287	106.3287	0.016	0.0000	0.0000	0
2017/05/31	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2033	02/11/2017	110.07	Put	Bond Future	3,758.4200	3.7584	3,741.3300	3.7413	(0.455)	0	0	0
2017/05/31	2033	02/11/2017	110.09	Put	Bond Future	3,778.4200	3.7784	3,761.3300	3.7613	(0.452)	0	0	0
2017/05/31	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2033	02/11/2017	110.08	Put	Bond Future	3,768.4200	3.7684	3,751.3300	3.7513	(0.454)	0	0	0
2017/05/31	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2033	01/02/2018			Bond Future	108.4320	108.4320	108.4504	108.4504	0.017	0.0000	0.0000	0
2017/05/31	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2033	01/02/2018	109.64	Put	Bond Future	1,207.9800	1.2080	1,189.6100	1.1896	(1.521)	0	0	0
2017/05/31	2033	01/02/2018	109.66	Put	Bond Future	1,227.9800	1.2280	1,209.6100	1.2096	(1.496)	0	0	0

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2017/05/31	2033	01/02/2018	109.65	Put	Bond Future	1,217.9800	1.2180	1,199.6100	1.1996	(1.508)	0	0	0
2017/05/31	2037	03/08/2017	9.57	Call	Bond Future	1,901.2200	1.9012	1,766.5400	1.7665	(7.084)	0	0	0
2017/05/31	2037	03/08/2017			Bond Future	9.6007	90.5610	9.5836	90.7001	(0.179)	0.0000	0.0000	57,059
2017/05/31	2037	03/08/2017	9.58	Call	Bond Future	1,941.0600	1.9411	1,807.0000	1.8070	(6.907)	0	0	0
2017/05/31	2037	03/08/2017	9.56	Put	Bond Future	2,192.1300	2.1921	1,917.5200	1.9175	(12.527)	0	0	0
2017/05/31	2037	03/08/2017	9.57	Put	Bond Future	2,150.1500	2.1501	1,876.4000	1.8764	(12.732)	0	0	0
2017/05/31	2037	03/08/2017	9.58	Put	Bond Future	2,108.8900	2.1089	1,835.7600	1.8358	(12.951)	0	0	0
2017/05/31	2037	03/08/2017	9.56	Call	Bond Future	1,861.9900	1.8620	1,726.4500	1.7265	(7.279)	0	0	0
2017/05/31	2037	02/11/2017			Bond Future	9.6496	92.2937	9.6319	92.4349	(0.183)	0.0000	0.0000	233
2017/05/31	2037	02/11/2017	9.66	Call	Bond Future	3,248.8100	3.2488	3,194.7000	3.1947	(1.666)	0	0	0
2017/05/31	2037	02/11/2017	9.65	Put	Bond Future	3,205.4300	3.2054	3,008.5500	3.0086	(6.142)	0	0	0
2017/05/31	2037	02/11/2017	9.67	Put	Bond Future	3,125.8600	3.1259	2,932.1900	2.9322	(6.196)	0	0	0
2017/05/31	2037	02/11/2017	9.66	Put	Bond Future	3,165.4600	3.1655	2,970.1800	2.9702	(6.169)	0	0	0
2017/05/31	2037	02/11/2017	9.65	Call	Bond Future	3,208.8600	3.2089	3,153.1500	3.1531	(1.736)	0	0	0
2017/05/31	2037	02/11/2017	9.67	Call	Bond Future	3,289.0100	3.2890	3,236.5100	3.2365	(1.596)	0	0	0
2017/05/31	2037	01/02/2018			Bond Future	9.6974	89.8357	9.6791	89.9806	(0.189)	0.0000	0.0000	0
2017/05/31	2037	01/02/2018	9.81	Put	Bond Future	3,623.5300	3.6235	3,301.3800	3.3014	(8.891)	0	0	0
2017/05/31	2037	01/02/2018	9.83	Put	Bond Future	3,553.3200	3.5533	3,232.7100	3.2327	(9.023)	0	0	0
2017/05/31	2037	01/02/2018	9.82	Put	Bond Future	3,588.2800	3.5883	3,266.9000	3.2669	(8.956)	0	0	0
2017/05/31	2037	01/02/2018	9.82	Call	Bond Future	4,550.0400	4.5500	4,373.5500	4.3736	(3.879)	0	0	0
2017/05/31	2037	01/02/2018	9.81	Call	Bond Future	4,507.4300	4.5074	4,330.1700	4.3302	(3.933)	0	0	0
2017/05/31	2037	01/02/2018	9.83	Call	Bond Future	4,592.8300	4.5928	4,417.1100	4.4171	(3.826)	0	0	0
2017/05/31	2038	03/08/2017			Bond Future	130.4283	130.4283	129.8073	129.8073	(0.476)	0.0000	0.0000	22,539
2017/05/31	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2038	03/08/2017	141.16	Put	Bond Future	10,731.6600	10.7317	11,352.7000	11.3527	5.787	0	0	0
2017/05/31	2038	03/08/2017	141.18	Put	Bond Future	10,751.6600	10.7517	11,372.7000	11.3727	5.776	0	0	0
2017/05/31	2038	03/08/2017	141.17	Put	Bond Future	10,741.6600	10.7417	11,362.7000	11.3627	5.782	0	0	0
2017/05/31	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2038	02/11/2017			Bond Future	132.9574	132.9574	132.3232	132.3232	(0.477)	0.0000	0.0000	0
2017/05/31	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2038	02/11/2017	136.80	Put	Bond Future	3,842.5600	3.8426	4,476.7800	4.4768	16.505	0	0	0
2017/05/31	2038	02/11/2017	136.82	Put	Bond Future	3,862.5600	3.8626	4,496.7800	4.4968	16.420	0	0	0
2017/05/31	2038	02/11/2017	136.81	Put	Bond Future	3,852.5600	3.8526	4,486.7800	4.4868	16.462	0	0	0
2017/05/31	2038	01/02/2018	136.95	Put	Bond Future	2,861.7700	2.8618	3,507.6600	3.5077	22.570	0	0	0
2017/05/31	2038	01/02/2018			Bond Future	134.0882	134.0882	133.4423	133.4423	(0.482)	0.0000	0.0000	0
2017/05/31	2038	01/02/2018	136.94	Put	Bond Future	2,851.7700	2.8518	3,497.6600	3.4977	22.649	0	0	0
2017/05/31	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2038	01/02/2018	136.93	Put	Bond Future	2,841.7700	2.8418	3,487.6600	3.4877	22.728	0	0	0
2017/05/31	2040	03/08/2017			Bond Future	9.6761	94.0394	9.6640	94.1441	(0.125)	0.0000	0.0000	13,856
2017/05/31	2040	03/08/2017	9.61	Put	Bond Future	2,487.8600	2.4879	2,240.9100	2.2409	(9.926)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	2040	03/08/2017	9.63	Put	Bond Future	2,394.4300	2.3944	2,149.6000	2.1496	(10.225)	0	0	0
2017/05/31	2040	03/08/2017	9.61	Call	Bond Future	1,913.8900	1.9139	1,771.6200	1.7716	(7.434)	0	0	0
2017/05/31	2040	03/08/2017	9.62	Put	Bond Future	2,440.8400	2.4408	2,194.8400	2.1948	(10.078)	0	0	0
2017/05/31	2040	03/08/2017	9.62	Call	Bond Future	1,954.0900	1.9541	1,812.7700	1.8128	(7.232)	0	0	0
2017/05/31	2040	03/08/2017	9.63	Call	Bond Future	1,994.7800	1.9948	1,854.6300	1.8546	(7.026)	0	0	0
2017/05/31	2040	02/11/2017			Bond Future	9.7254	95.8387	9.7131	95.9448	(0.127)	0.0000	0.0000	0
2017/05/31	2040	02/11/2017	9.66	Call	Bond Future	3,246.7700	3.2468	3,108.4200	3.1084	(4.261)	0	0	0
2017/05/31	2040	02/11/2017	9.65	Put	Bond Future	3,855.1600	3.8552	3,610.3900	3.6104	(6.349)	0	0	0
2017/05/31	2040	02/11/2017	9.67	Put	Bond Future	3,763.9700	3.7640	3,519.9800	3.5200	(6.482)	0	0	0
2017/05/31	2040	02/11/2017	9.66	Put	Bond Future	3,809.4900	3.8095	3,565.1000	3.5651	(6.415)	0	0	0
2017/05/31	2040	02/11/2017	9.67	Call	Bond Future	3,287.5900	3.2876	3,149.6400	3.1496	(4.196)	0	0	0
2017/05/31	2040	02/11/2017	9.65	Call	Bond Future	3,205.9700	3.2060	3,067.2400	3.0672	(4.327)	0	0	0
2017/05/31	2040	01/02/2018	9.89	Call	Bond Future	4,949.6800	4.9497	4,656.1100	4.6561	(5.931)	0	0	0
2017/05/31	2040	01/02/2018			Bond Future	9.7739	93.1994	9.7610	93.3086	(0.132)	0.0000	0.0000	0
2017/05/31	2040	01/02/2018	9.87	Call	Bond Future	4,859.5400	4.8595	4,564.8000	4.5648	(6.065)	0	0	0
2017/05/31	2040	01/02/2018	9.88	Call	Bond Future	4,904.5200	4.9045	4,610.5100	4.6105	(5.995)	0	0	0
2017/05/31	2040	01/02/2018	9.87	Put	Bond Future	4,051.5000	4.0515	3,647.5700	3.6476	(9.970)	0	0	0
2017/05/31	2040	01/02/2018	9.88	Put	Bond Future	4,013.0400	4.0130	3,609.8400	3.6098	(10.047)	0	0	0
2017/05/31	2040	01/02/2018	9.89	Put	Bond Future	3,974.8900	3.9749	3,572.1300	3.5721	(10.133)	0	0	0
2017/05/31	2044	03/08/2017			Bond Future	9.7407	90.8346	9.7338	90.8952	(0.072)	0.0000	0.0000	21,797
2017/05/31	2044	03/08/2017	9.62	Put	Bond Future	2,796.6700	2.7967	2,539.6500	2.5397	(9.190)	0	0	0
2017/05/31	2044	03/08/2017	9.64	Put	Bond Future	2,695.7100	2.6957	2,438.3700	2.4384	(9.546)	0	0	0
2017/05/31	2044	03/08/2017	9.63	Put	Bond Future	2,745.8700	2.7459	2,488.6600	2.4887	(9.367)	0	0	0
2017/05/31	2044	03/08/2017	9.64	Call	Bond Future	1,813.5100	1.8135	1,616.7400	1.6167	(10.850)	0	0	0
2017/05/31	2044	03/08/2017	9.62	Call	Bond Future	1,737.5700	1.7376	1,541.1200	1.5411	(11.306)	0	0	0
2017/05/31	2044	03/08/2017	9.63	Call	Bond Future	1,775.2900	1.7753	1,578.6500	1.5787	(11.077)	0	0	0
2017/05/31	2044	02/11/2017	9.68	Call	Bond Future	3,130.9700	3.1310	2,966.7400	2.9667	(5.245)	0	0	0
2017/05/31	2044	02/11/2017			Bond Future	9.7898	92.5726	9.7827	92.6338	(0.073)	0.0000	0.0000	200
2017/05/31	2044	02/11/2017	9.66	Call	Bond Future	3,051.7700	3.0518	2,887.5600	2.8876	(5.381)	0	0	0
2017/05/31	2044	02/11/2017	9.67	Call	Bond Future	3,091.2300	3.0912	2,926.8800	2.9269	(5.317)	0	0	0
2017/05/31	2044	02/11/2017	9.66	Put	Bond Future	4,180.2700	4.1803	3,954.9300	3.9549	(5.391)	0	0	0
2017/05/31	2044	02/11/2017	9.68	Put	Bond Future	4,083.9900	4.0840	3,858.6300	3.8586	(5.518)	0	0	0
2017/05/31	2044	02/11/2017	9.67	Put	Bond Future	4,131.9200	4.1319	3,906.4400	3.9064	(5.457)	0	0	0
2017/05/31	2044	01/02/2018			Bond Future	9.8380	89.9949	9.8305	90.0582	(0.076)	0.0000	0.0000	0
2017/05/31	2044	01/02/2018	9.89	Put	Bond Future	4,306.4700	4.3065	3,916.3600	3.9164	(9.059)	0	0	0
2017/05/31	2044	01/02/2018	9.91	Put	Bond Future	4,226.5400	4.2265	3,837.4400	3.8374	(9.206)	0	0	0
2017/05/31	2044	01/02/2018	9.89	Call	Bond Future	4,748.0600	4.7481	4,421.3000	4.4213	(6.882)	0	0	0
2017/05/31	2044	01/02/2018	9.90	Put	Bond Future	4,266.2000	4.2662	3,876.5900	3.8766	(9.132)	0	0	0
2017/05/31	2044	01/02/2018	9.90	Call	Bond Future	4,792.2300	4.7922	4,465.9700	4.4660	(6.808)	0	0	0
2017/05/31	2044	01/02/2018	9.91	Call	Bond Future	4,836.8600	4.8369	4,511.1100	4.5111	(6.735)	0	0	0
2017/05/31	2046	03/08/2017	141.17	Put	Bond Future	13,069.4200	13.0694	13,048.1400	13.0481	(0.163)	0	0	0
2017/05/31	2046	03/08/2017			Bond Future	128.1006	128.1006	128.1219	128.1219	0.017	0.0000	0.0000	22,790
2017/05/31	2046	03/08/2017	141.19	Put	Bond Future	13,089.4200	13.0894	13,068.1400	13.0681	(0.163)	0	0	0
2017/05/31	2046	03/08/2017	141.18	Put	Bond Future	13,079.4200	13.0794	13,058.1400	13.0581	(0.163)	0	0	0
2017/05/31	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2046	02/11/2017			Bond Future	129.0011	129.0011	129.0218	129.0218	0.016	0.0000	0.0000	0
2017/05/31	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2046	02/11/2017	136.30	Put	Bond Future	7,298.8600	7.2989	7,278.1900	7.2782	(0.283)	0	0	0
2017/05/31	2046	02/11/2017	136.32	Put	Bond Future	7,318.8600	7.3189	7,298.1900	7.2982	(0.282)	0	0	0
2017/05/31	2046	02/11/2017	136.31	Put	Bond Future	7,308.8600	7.3089	7,288.1900	7.2882	(0.283)	0	0	0
2017/05/31	2046	01/02/2018	132.92	Put	Bond Future	1,345.7900	1.3458	1,323.6100	1.3236	(1.648)	0	0	0
2017/05/31	2046	01/02/2018			Bond Future	131.5742	131.5742	131.5964	131.5964	0.017	0.0000	0.0000	0
2017/05/31	2046	01/02/2018	132.91	Put	Bond Future	1,335.7900	1.3358	1,313.6100	1.3136	(1.660)	0	0	0
2017/05/31	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2046	01/02/2018	132.90	Put	Bond Future	1,325.7900	1.3258	1,303.6100	1.3036	(1.673)	0	0	0
2017/05/31	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2050	03/08/2017			Bond Future	135.5384	135.5384	135.5614	135.5614	0.017	0.0000	0.0000	26,059
2017/05/31	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2050	03/08/2017	149.22	Put	Bond Future	13,681.5800	13.6816	13,658.5900	13.6586	(0.168)	0	0	0
2017/05/31	2050	03/08/2017	149.24	Put	Bond Future	13,701.5800	13.7016	13,678.5900	13.6786	(0.168)	0	0	0
2017/05/31	2050	03/08/2017	149.23	Put	Bond Future	13,691.5800	13.6916	13,668.5900	13.6686	(0.168)	0	0	0
2017/05/31	2050	02/11/2017	144.66	Put	Bond Future	6,493.2900	6.4933	6,471.3300	6.4713	(0.338)	0	0	0
2017/05/31	2050	02/11/2017	144.67	Put	Bond Future	6,503.2900	6.5033	6,481.3300	6.4813	(0.338)	0	0	0
2017/05/31	2050	02/11/2017			Bond Future	138.1667	138.1667	138.1887	138.1887	0.016	0.0000	0.0000	0
2017/05/31	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2050	02/11/2017	144.65	Put	Bond Future	6,483.2900	6.4833	6,461.3300	6.4613	(0.339)	0	0	0
2017/05/31	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2050	01/02/2018			Bond Future	139.2305	139.2305	139.2542	139.2542	0.017	0.0000	0.0000	0
2017/05/31	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2050	01/02/2018	140.23	Put	Bond Future	999.5200	0.9995	975.7600	0.9758	(2.377)	0	0	0
2017/05/31	2050	01/02/2018	140.25	Put	Bond Future	1,019.5200	1.0195	995.7600	0.9958	(2.331)	0	0	0
2017/05/31	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	2050	01/02/2018	140.24	Put	Bond Future	1,009.5200	1.0095	985.7600	0.9858	(2.354)	0	0	0
2017/05/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	AL37	03/08/2017			Index Future	544.9560	544.9560	545.6980	545.6980	0.136	0.0000	0.0000	0
2017/05/31	AL37	02/11/2017			Index Future	555.3830	555.3830	556.1360	556.1360	0.136	0.0000	0.0000	0
2017/05/31	AL37	01/02/2018			Index Future	566.2000	566.2000	566.9730	566.9730	0.137	0.0000	0.0000	0

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2017/05/31	AL7T	03/08/2017			Index Future	628.0480	628.0480	629.1320	629.1320	0.173	0.0000	0.0000	0
2017/05/31	AL7T	02/11/2017			Index Future	640.0660	640.0660	641.1660	641.1660	0.172	0.0000	0.0000	0
2017/05/31	AL7T	01/02/2018			Index Future	652.5320	652.5320	653.6600	653.6600	0.173	0.0000	0.0000	0
2017/05/31	ALBI	03/08/2017			Index Future	566.7490	566.7490	567.4750	567.4750	0.128	0.0000	0.0000	600
2017/05/31	ALBI	02/11/2017			Index Future	577.5930	577.5930	578.3290	578.3290	0.127	0.0000	0.0000	0
2017/05/31	ALBI	01/02/2018			Index Future	588.8420	588.8420	589.5990	589.5990	0.129	0.0000	0.0000	0
2017/05/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/31	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	EL28	03/08/2017			Bond Future	128.5528	128.5528	127.9197	127.9197	(0.492)	0.0000	0.0000	0
2017/05/31	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	EL28	03/08/2017	135.16	Put	Bond Future	6,607.2000	6.6072	7,240.3100	7.2403	9.582	0	0	0
2017/05/31	EL28	03/08/2017	135.18	Put	Bond Future	6,627.2000	6.6272	7,260.3100	7.2603	9.553	0	0	0
2017/05/31	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	EL28	03/08/2017	135.17	Put	Bond Future	6,617.2000	6.6172	7,250.3100	7.2503	9.568	0	0	0
2017/05/31	EL28	02/11/2017			Bond Future	129.3016	129.3016	128.6552	128.6552	(0.500)	0.0000	0.0000	0
2017/05/31	EL28	02/11/2017	133.87	Put	Bond Future	4,568.3800	4.5684	5,214.8200	5.2148	14.150	0	0	0
2017/05/31	EL28	02/11/2017	133.89	Put	Bond Future	4,588.3800	4.5884	5,234.8200	5.2348	14.089	0	0	0
2017/05/31	EL28	02/11/2017	133.88	Put	Bond Future	4,578.3800	4.5784	5,224.8200	5.2248	14.119	0	0	0
2017/05/31	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	EL28	01/02/2018			Bond Future	131.8806	131.8806	131.2225	131.2225	(0.499)	0.0000	0.0000	0
2017/05/31	EL28	01/02/2018	132.29	Put	Bond Future	409.3600	0.4094	1,067.5500	1.0675	160.785	0	0	0
2017/05/31	EL28	01/02/2018	132.31	Put	Bond Future	429.3600	0.4294	1,087.5500	1.0875	153.296	0	0	0
2017/05/31	EL28	01/02/2018	132.30	Put	Bond Future	419.3600	0.4194	1,077.5500	1.0775	156.951	0	0	0
2017/05/31	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	ES33	03/08/2017			Bond Future	10.6742	78.7943	10.6560	78.9076	(0.171)	0.0000	0.0000	9,466
2017/05/31	ES33	03/08/2017	10.53	Put	Bond Future	902.6400	0.9026	789.3200	0.7893	(12.554)	0	0	0
2017/05/31	ES33	03/08/2017	10.55	Put	Bond Future	776.5400	0.7765	663.2200	0.6632	(14.593)	0	0	0
2017/05/31	ES33	03/08/2017	10.54	Put	Bond Future	839.5500	0.8395	726.2300	0.7262	(13.498)	0	0	0
2017/05/31	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	ES33	02/11/2017	10.66	Put	Bond Future	637.3700	0.6374	522.3900	0.5224	(18.040)	0	0	0
2017/05/31	ES33	02/11/2017			Bond Future	10.7636	76.5101	10.7448	76.6251	(0.175)	0.0000	0.0000	0
2017/05/31	ES33	02/11/2017	10.68	Put	Bond Future	513.7300	0.5137	398.7500	0.3988	(22.381)	0	0	0
2017/05/31	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	ES33	02/11/2017	10.67	Put	Bond Future	575.5100	0.5755	460.5300	0.4605	(19.979)	0	0	0
2017/05/31	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	ES33	01/02/2018	10.99	Call	Bond Future	806.6700	0.8067	924.7300	0.9247	14.635	0	0	0
2017/05/31	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	ES33	01/02/2018			Bond Future	10.8550	78.0002	10.8354	78.1182	(0.180)	0.0000	0.0000	0
2017/05/31	ES33	01/02/2018	11.00	Call	Bond Future	865.9000	0.8659	983.9600	0.9840	13.634	0	0	0
2017/05/31	ES33	01/02/2018	11.01	Call	Bond Future	925.0500	0.9250	1,043.1100	1.0431	12.763	0	0	0
2017/05/31	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	ES42	03/08/2017			Bond Future	10.9050	81.9560	10.8969	82.0125	(0.074)	0.0000	0.0000	7,957
2017/05/31	ES42	02/11/2017			Bond Future	10.9944	79.2625	10.9862	79.3195	(0.075)	0.0000	0.0000	0
2017/05/31	ES42	01/02/2018			Bond Future	11.0828	80.8061	11.0742	80.8651	(0.078)	0.0000	0.0000	0
2017/05/31	GOVI	03/08/2017			GOVI	565.0860	565.0860	565.8390	565.8390	0.133	0.0000	0.0000	404
2017/05/31	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	GOVI	03/08/2017	561.09	Call	GOVI	39,960.0000	3.9960	47,490.0000	4.7490	18.844	0	0	0
2017/05/31	GOVI	03/08/2017	561.10	Call	GOVI	39,860.0000	3.9860	47,390.0000	4.7390	18.891	0	0	0
2017/05/31	GOVI	03/08/2017	561.11	Call	GOVI	39,760.0000	3.9760	47,290.0000	4.7290	18.939	0	0	0
2017/05/31	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	GOVI	02/11/2017			GOVI	575.8990	575.8990	576.6620	576.6620	0.132	0.0000	0.0000	0
2017/05/31	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	GOVI	02/11/2017	572.44	Call	GOVI	34,590.0000	3.4590	42,220.0000	4.2220	22.058	0	0	0
2017/05/31	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	GOVI	02/11/2017	572.45	Call	GOVI	34,490.0000	3.4490	42,120.0000	4.2120	22.122	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	GOVI	02/11/2017	572.46	Call	GOVI	34,390.0000	3.4390	42,020.0000	4.2020	22.187	0	0	0
2017/05/31	GOVI	01/02/2018			GOVI	587.1150	587.1150	587.8990	587.8990	0.134	0.0000	0.0000	0
2017/05/31	GOVI	01/02/2018	581.03	Call	GOVI	60,850.0000	6.0850	68,690.0000	6.8690	12.884	0	0	0
2017/05/31	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	GOVI	01/02/2018	581.04	Call	GOVI	60,750.0000	6.0750	68,590.0000	6.8590	12.905	0	0	0
2017/05/31	GOVI	01/02/2018	581.02	Call	GOVI	60,950.0000	6.0950	68,790.0000	6.8790	12.863	0	0	0
2017/05/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/31	IGOV	03/08/2017			Index Future	250.3770	250.3770	249.9180	249.9180	(0.183)	0.0000	0.0000	1,296
2017/05/31	IGOV	02/11/2017			Index Future	255.2320	255.2320	254.7610	254.7610	(0.185)	0.0000	0.0000	0
2017/05/31	IGOV	01/02/2018			Index Future	260.3220	260.3220	259.8450	259.8450	(0.183)	0.0000	0.0000	0
2017/05/31	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/31	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/31	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/31	IS01	21/09/2017			Interest Rate Swap	99.6135	99.6135	99.6130	99.6130	(0.001)	0.0000	0.0000	0
2017/05/31	IS01	21/12/2017			Interest Rate Swap	99.8129	99.8129	99.8092	99.8092	(0.004)	0.0000	0.0000	0
2017/05/31	IS01	15/03/2018			Interest Rate Swap	99.7621	99.7621	99.7539	99.7539	(0.008)	0.0000	0.0000	0
2017/05/31	IS01	21/06/2018			Interest Rate Swap	99.9273	99.9273	99.9141	99.9141	(0.013)	0.0000	0.0000	0
2017/05/31	IS02	18/12/2017			Interest Rate Swap	99.8432	99.8432	99.8397	99.8397	(0.004)	0.0000	0.0000	0
2017/05/31	IS02	16/03/2018			Interest Rate Swap	99.0409	99.0409	99.0324	99.0324	(0.009)	0.0000	0.0000	0
2017/05/31	IS02	15/06/2018			Interest Rate Swap	98.6140	98.6140	98.6011	98.6011	(0.013)	0.0000	0.0000	0
2017/05/31	IS02	21/09/2018			Interest Rate Swap	98.5496	98.5496	98.5299	98.5299	(0.020)	0.0000	0.0000	0
2017/05/31	IS02	21/12/2018			Interest Rate Swap	98.9400	98.9400	98.9100	98.9100	(0.030)	0.0000	0.0000	0
2017/05/31	IS02	15/03/2019			Interest Rate Swap	99.3428	99.3428	99.3070	99.3070	(0.036)	0.0000	0.0000	0
2017/05/31	IS02	21/06/2019			Interest Rate Swap	99.7550	99.7550	99.7046	99.7046	(0.050)	0.0000	0.0000	0
2017/05/31	IS05	17/12/2020			Interest Rate Swap	96.4938	96.4938	96.3649	96.3649	(0.134)	0.0000	0.0000	0
2017/05/31	IS05	16/03/2021			Interest Rate Swap	95.7330	95.7330	95.5966	95.5966	(0.143)	0.0000	0.0000	0
2017/05/31	IS05	15/06/2021			Interest Rate Swap	94.9448	94.9448	94.7980	94.7980	(0.155)	0.0000	0.0000	0
2017/05/31	IS05	21/09/2021			Interest Rate Swap	95.1258	95.1258	94.9651	94.9651	(0.169)	0.0000	0.0000	0
2017/05/31	IS05	21/12/2021			Interest Rate Swap	97.3102	97.3102	97.1364	97.1364	(0.179)	0.0000	0.0000	51
2017/05/31	IS05	15/03/2022			Interest Rate Swap	97.4455	97.4455	97.2582	97.2582	(0.192)	0.0000	0.0000	0
2017/05/31	IS05	21/06/2022			Interest Rate Swap	98.6446	98.6446	98.4436	98.4436	(0.204)	0.0000	0.0000	0
2017/05/31	IS10	17/12/2025			Interest Rate Swap	95.5186	95.5186	95.2087	95.2087	(0.324)	0.0000	0.0000	0
2017/05/31	IS10	16/03/2026			Interest Rate Swap	92.5343	92.5343	92.2014	92.2014	(0.360)	0.0000	0.0000	0
2017/05/31	IS10	15/06/2026			Interest Rate Swap	91.2869	91.2869	90.9406	90.9406	(0.379)	0.0000	0.0000	0
2017/05/31	IS10	21/09/2026			Interest Rate Swap	93.4305	93.4305	93.0859	93.0859	(0.369)	0.0000	0.0000	0
2017/05/31	IS10	21/12/2026			Interest Rate Swap	97.1836	97.1836	96.8490	96.8490	(0.344)	0.0000	0.0000	0
2017/05/31	IS10	15/03/2027			Interest Rate Swap	95.7637	95.7637	95.4286	95.4286	(0.350)	0.0000	0.0000	0
2017/05/31	IS10	21/06/2027			Interest Rate Swap	97.8189	97.8189	97.4860	97.4860	(0.340)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/31	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/31	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/31	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/31	JBAF	21/06/2017			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/05/31	JBAF	19/07/2017			Jibar Tradeable Future	7.2900		92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/05/31	JBAF	16/08/2017			Jibar Tradeable Future	7.2600		92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/05/31	JBAF	20/09/2017			Jibar Tradeable Future	7.2100		92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/05/31	JBAF	18/10/2017			Jibar Tradeable Future	7.1700		92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/31	JBAF	15/11/2017			Jibar Tradeable Future	7.1300		92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/31	JBAF	20/12/2017			Jibar Tradeable Future	7.0900		92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/05/31	JBAF	20/03/2018			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/05/31	JBAF	20/06/2018			Jibar Tradeable Future	6.9900		93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/05/31	JBAF	19/09/2018			Jibar Tradeable Future	7.0400		92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/05/31	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/31	JBAF	19/12/2018			Jibar Tradeable Future	7.0900		92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/05/31	JBAF	20/03/2019			Jibar Tradeable Future	7.1400		92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/05/31	R023	03/08/2017	8.60	Put	Bond Future	170.4700		0.1705	100.9000	0.1009	(40.811)	0	0	0
2017/05/31	R023	03/08/2017			Bond Future	8.0278		102.1552	7.9857	102.3403	(0.525)	0.0000	0.0000	38,317
2017/05/31	R023	03/08/2017	8.59	Put	Bond Future	176.3800		0.1764	105.0800	0.1051	(40.424)	0	0	0
2017/05/31	R023	03/08/2017	8.60	Call	Bond Future	2,640.3700		2.6404	2,755.9000	2.7559	4.376	0	0	0
2017/05/31	R023	03/08/2017	8.58	Call	Bond Future	2,567.4100		2.5674	2,679.4300	2.6794	4.363	0	0	0
2017/05/31	R023	03/08/2017	8.59	Call	Bond Future	2,603.7700		2.6038	2,717.5700	2.7176	4.371	0	0	0
2017/05/31	R023	03/08/2017	8.58	Put	Bond Future	182.5600		0.1826	109.4800	0.1095	(40.031)	0	0	0
2017/05/31	R023	02/11/2017	8.56	Call	Bond Future	2,615.3800		2.6154	2,700.2500	2.7002	3.245	0	0	0
2017/05/31	R023	02/11/2017			Bond Future	8.0458		100.1794	8.0014	100.3673	(0.552)	0.0000	0.0000	0
2017/05/31	R023	02/11/2017	8.57	Call	Bond Future	2,646.7000		2.6467	2,732.9000	2.7329	3.257	0	0	0
2017/05/31	R023	02/11/2017	8.58	Call	Bond Future	2,677.9800		2.6780	2,765.8800	2.7659	3.282	0	0	0
2017/05/31	R023	02/11/2017	8.56	Put	Bond Future	472.4600		0.4725	369.4000	0.3694	(21.813)	0	0	0
2017/05/31	R023	02/11/2017	8.58	Put	Bond Future	452.8700		0.4529	352.8400	0.3528	(22.088)	0	0	0
2017/05/31	R023	02/11/2017	8.57	Put	Bond Future	462.6800		0.4627	360.9500	0.3609	(21.987)	0	0	0
2017/05/31	R023	01/02/2018			Bond Future	8.0594		102.1304	8.0120	102.3231	(0.589)	0.0000	0.0000	0
2017/05/31	R023	01/02/2018	8.32	Call	Bond Future	2,239.0400		2.2390	2,208.7800	2.2088	(1.351)	0	0	0
2017/05/31	R023	01/02/2018	8.33	Call	Bond Future	2,264.1000		2.2641	2,235.0300	2.2350	(1.284)	0	0	0
2017/05/31	R023	01/02/2018	8.31	Put	Bond Future	1,203.8400		1.2038	979.6500	0.9797	(18.623)	0	0	0
2017/05/31	R023	01/02/2018	8.33	Put	Bond Future	1,173.3800		1.1734	951.5700	0.9516	(18.904)	0	0	0
2017/05/31	R023	01/02/2018	8.32	Put	Bond Future	1,188.3700		1.1884	965.3700	0.9654	(18.765)	0	0	0
2017/05/31	R023	01/02/2018	8.31	Call	Bond Future	2,214.4400		2.2144	2,182.9900	2.1830	(1.420)	0	0	0
2017/05/31	R035	03/08/2017			Bond Future	9.4921		98.6457	9.4700	98.8258	(0.233)	0.0000	0.0000	9,645
2017/05/31	R035	03/08/2017	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R035	03/08/2017	9.50	Call	Bond Future	64.1400	0.0641	244.2900	0.2443	280.870	0	0	0
2017/05/31	R035	03/08/2017	9.51	Call	Bond Future	145.3300	0.1453	325.4800	0.3255	123.959	0	0	0
2017/05/31	R035	03/08/2017	9.52	Call	Bond Future	226.4100	0.2264	406.5600	0.4066	79.568	0	0	0
2017/05/31	R035	02/11/2017			Bond Future	9.5436	96.0321	9.5209	96.2150	(0.238)	0.0000	0.0000	0
2017/05/31	R035	02/11/2017	9.60	Call	Bond Future	451.8100	0.4518	634.6800	0.6347	40.475	0	0	0
2017/05/31	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R035	02/11/2017	9.61	Call	Bond Future	531.5500	0.5316	714.4200	0.7144	34.403	0	0	0
2017/05/31	R035	02/11/2017	9.59	Call	Bond Future	371.9700	0.3720	554.8400	0.5548	49.163	0	0	0
2017/05/31	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R035	01/02/2018			Bond Future	9.5947	97.9023	9.5711	98.0898	(0.246)	0.0000	0.0000	0
2017/05/31	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R035	01/02/2018	9.75	Call	Bond Future	1,221.2300	1.2212	1,408.7400	1.4087	15.354	0	0	0
2017/05/31	R035	01/02/2018	9.73	Call	Bond Future	1,065.3300	1.0653	1,252.8400	1.2528	17.601	0	0	0
2017/05/31	R035	01/02/2018	9.74	Call	Bond Future	1,143.3300	1.1433	1,330.8400	1.3308	16.400	0	0	0
2017/05/31	R186	03/08/2017	9.35	Call	Bond Future	4,921.7200	4.9217	5,069.9600	5.0700	3.012	0	0	0
2017/05/31	R186	03/08/2017	8.93	Put	Bond Future	721.4400	0.7214	555.1100	0.5551	(23.055)	0	0	0
2017/05/31	R186	03/08/2017			Bond Future	8.6386	113.1472	8.6063	113.3676	(0.373)	8.5550	8.5550	98,947
2017/05/31	R186	03/08/2017	9.50	Call	Bond Future	5,800.3800	5.8004	5,972.3700	5.9724	2.965	0	0	0
2017/05/31	R186	03/08/2017	8.85	Put	Bond Future	890.9500	0.8909	705.1600	0.7052	(20.853)	0	0	750
2017/05/31	R186	03/08/2017	8.90	Call	Bond Future	2,547.5200	2.5475	2,594.3100	2.5943	1.837	0	0	0
2017/05/31	R186	03/08/2017	8.92	Put	Bond Future	741.1200	0.7411	572.3300	0.5723	(22.775)	0	0	0
2017/05/31	R186	03/08/2017	8.91	Call	Bond Future	2,593.7800	2.5938	2,643.0200	2.6430	1.898	0	0	0
2017/05/31	R186	03/08/2017	8.93	Call	Bond Future	2,687.4300	2.6874	2,741.5800	2.7416	2.015	0	0	0
2017/05/31	R186	03/08/2017	9.00	Put	Bond Future	595.0000	0.5950	445.9300	0.4459	(25.054)	0	0	0
2017/05/31	R186	03/08/2017	8.75	Call	Bond Future	1,901.2700	1.9013	1,913.0300	1.9130	0.619	0	0	0
2017/05/31	R186	03/08/2017	9.35	Put	Bond Future	203.0800	0.2031	130.8400	0.1308	(35.572)	0	0	750
2017/05/31	R186	03/08/2017	9.50	Put	Bond Future	121.0800	0.1211	72.5900	0.0726	(40.048)	0	0	6,500
2017/05/31	R186	03/08/2017	8.85	Call	Bond Future	2,321.9200	2.3219	2,356.6100	2.3566	1.494	0	0	0
2017/05/31	R186	03/08/2017	8.90	Put	Bond Future	781.7500	0.7817	608.0600	0.6081	(22.218)	0	0	1,050
2017/05/31	R186	03/08/2017	8.92	Call	Bond Future	2,640.4200	2.6404	2,692.1100	2.6921	1.958	0	0	0
2017/05/31	R186	03/08/2017	9.00	Call	Bond Future	3,026.2900	3.0263	3,097.7000	3.0977	2.360	0	0	0
2017/05/31	R186	03/08/2017	8.75	Put	Bond Future	1,143.9700	1.1440	935.2500	0.9353	(18.245)	0	0	2,604
2017/05/31	R186	03/08/2017	8.91	Put	Bond Future	761.2200	0.7612	589.9800	0.5900	(22.495)	0	0	0
2017/05/31	R186	02/11/2017	8.88	Call	Bond Future	3,085.1700	3.0852	3,102.3500	3.1024	0.557	0	0	0
2017/05/31	R186	02/11/2017	8.89	Put	Bond Future	1,697.5500	1.6975	1,492.2100	1.4922	(12.096)	0	0	0
2017/05/31	R186	02/11/2017			Bond Future	8.6744	115.3121	8.6409	115.5360	(0.386)	0.0000	0.0000	4
2017/05/31	R186	02/11/2017	8.89	Call	Bond Future	3,124.9500	3.1250	3,143.5000	3.1435	0.594	0	0	0
2017/05/31	R186	02/11/2017	8.90	Call	Bond Future	3,165.2800	3.1653	3,185.2000	3.1852	0.629	0	0	0
2017/05/31	R186	02/11/2017	8.88	Put	Bond Future	1,723.4200	1.7234	1,516.7100	1.5167	(11.994)	0	0	0
2017/05/31	R186	02/11/2017	8.90	Put	Bond Future	1,672.2800	1.6723	1,468.3100	1.4683	(12.197)	0	0	0
2017/05/31	R186	01/02/2018	8.96	Call	Bond Future	3,879.6300	3.8796	3,783.4500	3.7835	(2.479)	0	0	0
2017/05/31	R186	01/02/2018			Bond Future	8.7075	112.2550	8.6724	112.4845	(0.403)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	R186	01/02/2018	8.97	Call	Bond Future	3,918.5300	3.9185	3,823.7000	3.8237	(2.420)	0	0	0
2017/05/31	R186	01/02/2018	8.98	Call	Bond Future	3,957.6200	3.9576	3,864.1500	3.8642	(2.362)	0	0	0
2017/05/31	R186	01/02/2018	8.96	Put	Bond Future	2,247.7400	2.2477	1,922.0000	1.9220	(14.492)	0	0	0
2017/05/31	R186	01/02/2018	8.97	Put	Bond Future	2,222.6600	2.2227	1,898.2700	1.8983	(14.595)	0	0	0
2017/05/31	R186	01/02/2018	8.98	Put	Bond Future	2,197.8100	2.1978	1,874.7800	1.8748	(14.698)	0	0	0
2017/05/31	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R197	03/08/2017			Bond Future	297.2339	297.2339	296.2889	296.2889	(0.318)	0.0000	0.0000	2,350
2017/05/31	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R197	03/08/2017	308.05	Put	Bond Future	10,816.0900	10.8161	11,761.1400	11.7611	8.737	0	0	0
2017/05/31	R197	03/08/2017	308.07	Put	Bond Future	10,836.0900	10.8361	11,781.1400	11.7811	8.721	0	0	0
2017/05/31	R197	03/08/2017	308.06	Put	Bond Future	10,826.0900	10.8261	11,771.1400	11.7711	8.729	0	0	0
2017/05/31	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R197	02/11/2017			Bond Future	302.9974	302.9974	302.0314	302.0314	(0.319)	0.0000	0.0000	0
2017/05/31	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R197	02/11/2017	305.15	Put	Bond Future	2,152.6400	2.1526	3,118.6200	3.1186	44.874	0	0	0
2017/05/31	R197	02/11/2017	305.17	Put	Bond Future	2,172.6400	2.1726	3,138.6200	3.1386	44.461	0	0	0
2017/05/31	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R197	02/11/2017	305.16	Put	Bond Future	2,162.6400	2.1626	3,128.6200	3.1286	44.667	0	0	0
2017/05/31	R197	01/02/2018			Bond Future	301.9869	301.9869	301.0042	301.0042	(0.325)	0.0000	0.0000	0
2017/05/31	R197	01/02/2018	301.67	Call	Bond Future	316.9000	0.3169	0.0000	0.0000	(100.000)	0	0	0
2017/05/31	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	655.7900	0.6558	100.000	0	0	0
2017/05/31	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	675.7900	0.6758	100.000	0	0	0
2017/05/31	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	665.7900	0.6658	100.000	0	0	0
2017/05/31	R197	01/02/2018	301.68	Call	Bond Future	306.9000	0.3069	0.0000	0.0000	(100.000)	0	0	0
2017/05/31	R197	01/02/2018	301.66	Call	Bond Future	326.9000	0.3269	0.0000	0.0000	(100.000)	0	0	0
2017/05/31	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R202	03/08/2017			Bond Future	242.2486	242.2486	242.2888	242.2888	0.017	0.0000	0.0000	30,557
2017/05/31	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R202	03/08/2017	258.35	Put	Bond Future	16,101.3600	16.1014	16,061.1500	16.0612	(0.250)	0	0	0
2017/05/31	R202	03/08/2017	258.37	Put	Bond Future	16,121.3600	16.1214	16,081.1500	16.0812	(0.249)	0	0	0
2017/05/31	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R202	03/08/2017	258.36	Put	Bond Future	16,111.3600	16.1114	16,071.1500	16.0712	(0.250)	0	0	0
2017/05/31	R202	02/11/2017			Bond Future	246.9459	246.9459	246.9849	246.9849	0.016	0.0000	0.0000	0
2017/05/31	R202	02/11/2017	253.89	Put	Bond Future	6,944.1400	6.9441	6,905.1500	6.9051	(0.561)	0	0	0
2017/05/31	R202	02/11/2017	253.91	Put	Bond Future	6,964.1400	6.9641	6,925.1500	6.9251	(0.560)	0	0	0
2017/05/31	R202	02/11/2017	253.90	Put	Bond Future	6,954.1400	6.9541	6,915.1500	6.9151	(0.561)	0	0	0
2017/05/31	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R202	01/02/2018	249.06	Put	Bond Future	935.2800	0.9353	893.7700	0.8938	(4.438)	0	0	0
2017/05/31	R202	01/02/2018			Bond Future	248.1247	248.1247	248.1662	248.1662	0.017	0.0000	0.0000	0
2017/05/31	R202	01/02/2018	249.08	Put	Bond Future	955.2800	0.9553	913.7700	0.9138	(4.345)	0	0	0
2017/05/31	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R202	01/02/2018	249.07	Put	Bond Future	945.2800	0.9453	903.7700	0.9038	(4.391)	0	0	0
2017/05/31	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/05/31	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R203	03/08/2017			Bond Future	7.3575	103.3335	7.3140	103.3381	(0.592)	0.0000	0.0000	0
2017/05/31	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R203	03/08/2017	4.87	Put	Bond Future	266.2600	0.2663	261.6100	0.2616	(1.746)	0	0	0
2017/05/31	R203	03/08/2017	4.89	Put	Bond Future	264.1100	0.2641	259.4600	0.2595	(1.761)	0	0	0
2017/05/31	R203	03/08/2017	4.88	Put	Bond Future	265.1800	0.2652	260.5300	0.2605	(1.754)	0	0	0
2017/05/31	R204	03/08/2017	7.77	Put	Bond Future	39.0900	0.0391	26.6200	0.0266	(31.901)	0	0	0
2017/05/31	R204	03/08/2017			Bond Future	7.4110	101.7886	7.3723	101.8385	(0.522)	0.0000	0.0000	41,529
2017/05/31	R204	03/08/2017	7.76	Put	Bond Future	41.0800	0.0411	28.1400	0.0281	(31.500)	0	0	0
2017/05/31	R204	03/08/2017	7.75	Call	Bond Future	478.4400	0.4784	514.7700	0.5148	7.593	0	0	0
2017/05/31	R204	03/08/2017	7.76	Call	Bond Future	489.1600	0.4892	526.0600	0.5261	7.544	0	0	0
2017/05/31	R204	03/08/2017	7.77	Call	Bond Future	499.9600	0.5000	537.3300	0.5373	7.475	0	0	0
2017/05/31	R204	03/08/2017	7.75	Put	Bond Future	43.1600	0.0432	29.6500	0.0296	(31.302)	0	0	0
2017/05/31	R204	02/11/2017	7.76	Put	Bond Future	24.8000	0.0248	14.5700	0.0146	(41.250)	0	0	0
2017/05/31	R204	02/11/2017			Bond Future	7.3272	103.7363	7.2801	103.7863	(0.642)	0.0000	0.0000	0
2017/05/31	R204	02/11/2017	7.75	Put	Bond Future	26.1500	0.0262	15.3900	0.0154	(41.147)	0	0	0
2017/05/31	R204	02/11/2017	7.76	Call	Bond Future	483.9200	0.4839	523.7600	0.5238	8.233	0	0	0
2017/05/31	R204	02/11/2017	7.74	Call	Bond Future	465.3900	0.4654	504.2900	0.5043	8.359	0	0	0
2017/05/31	R204	02/11/2017	7.75	Call	Bond Future	474.7000	0.4747	514.0100	0.5140	8.281	0	0	0
2017/05/31	R204	02/11/2017	7.74	Put	Bond Future	27.4200	0.0274	16.2500	0.0163	(40.737)	0	0	0
2017/05/31	R204	01/02/2018	7.27	Call	Bond Future	309.2300	0.3092	306.2100	0.3062	(0.977)	0	0	0
2017/05/31	R204	01/02/2018			Bond Future	7.1605	101.7163	7.0981	101.7685	(0.871)	0.0000	0.0000	0
2017/05/31	R204	01/02/2018	7.25	Call	Bond Future	299.3900	0.2994	295.6500	0.2957	(1.249)	0	0	0
2017/05/31	R204	01/02/2018	7.26	Call	Bond Future	304.2900	0.3043	300.9100	0.3009	(1.111)	0	0	0
2017/05/31	R204	01/02/2018	7.25	Put	Bond Future	224.5900	0.2246	168.6500	0.1686	(24.908)	0	0	0
2017/05/31	R204	01/02/2018	7.27	Put	Bond Future	217.7200	0.2177	162.5000	0.1625	(25.363)	0	0	0
2017/05/31	R204	01/02/2018	7.26	Put	Bond Future	221.1300	0.2211	165.5500	0.1655	(25.135)	0	0	0
2017/05/31	R207	03/08/2017	8.19	Call	Bond Future	1,479.2100	1.4792	1,542.6400	1.5426	4.288	0	0	51
2017/05/31	R207	03/08/2017			Bond Future	7.5120	99.8922	7.4797	99.9625	(0.429)	0.0000	0.0000	45,633
2017/05/31	R207	03/08/2017	8.39	Put	Bond Future	4.0900	0.0041	1.7100	0.0017	(58.191)	0	0	0
2017/05/31	R207	03/08/2017	8.19	Put	Bond Future	14.1700	0.0142	7.2500	0.0073	(48.836)	0	0	0
2017/05/31	R207	03/08/2017	8.41	Put	Bond Future	3.5900	0.0036	1.4700	0.0015	(59.053)	0	0	0
2017/05/31	R207	03/08/2017	8.40	Put	Bond Future	3.8300	0.0038	1.5900	0.0016	(58.486)	0	0	0
2017/05/31	R207	03/08/2017	8.41	Call	Bond Future	1,938.1300	1.9381	2,006.3600	2.0064	3.520	0	0	0
2017/05/31	R207	03/08/2017	8.39	Call	Bond Future	1,896.0700	1.8961	1,964.0400	1.9640	3.585	0	0	0
2017/05/31	R207	03/08/2017	8.40	Call	Bond Future	1,917.0900	1.9171	1,985.2000	1.9852	3.553	0	0	0
2017/05/31	R207	02/11/2017			Bond Future	7.4751	101.8035	7.4392	101.8744	(0.479)	0.0000	0.0000	0
2017/05/31	R207	02/11/2017	8.03	Put	Bond Future	82.6300	0.0826	57.9200	0.0579	(29.904)	0	0	0
2017/05/31	R207	02/11/2017	8.05	Put	Bond Future	77.4600	0.0775	53.7500	0.0538	(30.609)	0	0	0
2017/05/31	R207	02/11/2017	8.03	Call	Bond Future	1,173.9700	1.1740	1,220.2500	1.2203	3.942	0	0	0
2017/05/31	R207	02/11/2017	8.04	Put	Bond Future	80.0100	0.0800	55.7400	0.0557	(30.334)	0	0	0
2017/05/31	R207	02/11/2017	8.04	Call	Bond Future	1,190.8800	1.1909	1,237.6000	1.2376	3.923	0	0	0
2017/05/31	R207	02/11/2017	8.05	Call	Bond Future	1,207.8500	1.2078	1,255.1300	1.2551	3.914	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	R207	01/02/2018			Bond Future	7.4131	100.1440	7.3716	100.2175	(0.559)	0.0000	0.0000	0
2017/05/31	R207	01/02/2018	7.60	Put	Bond Future	422.6000	0.4226	335.9500	0.3359	(20.504)	0	0	0
2017/05/31	R207	01/02/2018	7.62	Put	Bond Future	409.1900	0.4092	323.6800	0.3237	(20.897)	0	0	0
2017/05/31	R207	01/02/2018	7.60	Call	Bond Future	753.4200	0.7534	740.2800	0.7403	(1.744)	0	0	0
2017/05/31	R207	01/02/2018	7.61	Put	Bond Future	416.0100	0.4160	329.9300	0.3299	(20.692)	0	0	0
2017/05/31	R207	01/02/2018	7.61	Call	Bond Future	764.4800	0.7645	751.9100	0.7519	(1.644)	0	0	0
2017/05/31	R207	01/02/2018	7.62	Call	Bond Future	775.3100	0.7753	763.3100	0.7633	(1.548)	0	0	0
2017/05/31	R208	03/08/2017	8.32	Call	Bond Future	2,110.7000	2.1107	2,189.5500	2.1896	3.736	0	0	0
2017/05/31	R208	03/08/2017			Bond Future	7.6390	99.6022	7.6073	99.6996	(0.414)	0.0000	0.0000	32,933
2017/05/31	R208	03/08/2017	8.30	Call	Bond Future	2,054.7300	2.0547	2,132.1700	2.1322	3.769	0	0	0
2017/05/31	R208	03/08/2017	8.31	Call	Bond Future	2,082.6500	2.0826	2,160.8200	2.1608	3.753	0	0	0
2017/05/31	R208	03/08/2017	8.30	Put	Bond Future	45.5600	0.0456	25.5500	0.0256	(43.920)	0	0	0
2017/05/31	R208	03/08/2017	8.32	Put	Bond Future	41.5400	0.0415	22.9400	0.0229	(44.776)	0	0	0
2017/05/31	R208	03/08/2017	8.31	Put	Bond Future	43.4800	0.0435	24.2000	0.0242	(44.342)	0	0	0
2017/05/31	R208	02/11/2017	8.18	Put	Bond Future	172.5900	0.1726	126.5300	0.1265	(26.688)	0	0	0
2017/05/31	R208	02/11/2017			Bond Future	7.6296	98.1060	7.5956	98.2045	(0.446)	0.0000	0.0000	0
2017/05/31	R208	02/11/2017	8.20	Put	Bond Future	163.0100	0.1630	118.6700	0.1187	(27.201)	0	0	0
2017/05/31	R208	02/11/2017	8.18	Call	Bond Future	1,751.2600	1.7513	1,803.7900	1.8038	3.000	0	0	0
2017/05/31	R208	02/11/2017	8.19	Put	Bond Future	167.7400	0.1677	122.5500	0.1226	(26.941)	0	0	0
2017/05/31	R208	02/11/2017	8.19	Call	Bond Future	1,774.8100	1.7748	1,828.2100	1.8282	3.009	0	0	0
2017/05/31	R208	02/11/2017	8.20	Call	Bond Future	1,798.4600	1.7985	1,852.7100	1.8527	3.016	0	0	0
2017/05/31	R208	01/02/2018	7.85	Put	Bond Future	664.4700	0.6645	517.1700	0.5172	(22.168)	0	0	0
2017/05/31	R208	01/02/2018			Bond Future	7.6087	100.0166	7.5712	100.1182	(0.492)	0.0000	0.0000	0
2017/05/31	R208	01/02/2018	7.84	Put	Bond Future	674.5900	0.6746	526.4300	0.5264	(21.963)	0	0	0
2017/05/31	R208	01/02/2018	7.85	Call	Bond Future	1,316.5200	1.3165	1,270.8600	1.2709	(3.468)	0	0	0
2017/05/31	R208	01/02/2018	7.83	Call	Bond Future	1,283.0400	1.2830	1,235.3600	1.2354	(3.716)	0	0	0
2017/05/31	R208	01/02/2018	7.84	Call	Bond Future	1,299.7300	1.2997	1,253.2100	1.2532	(3.579)	0	0	0
2017/05/31	R208	01/02/2018	7.83	Put	Bond Future	684.8200	0.6848	535.5000	0.5355	(21.804)	0	0	0
2017/05/31	R209	03/08/2017			Bond Future	9.4537	74.3716	9.4369	74.4865	(0.178)	0.0000	0.0000	72,235
2017/05/31	R209	03/08/2017	9.44	Call	Bond Future	1,587.7300	1.5877	1,505.2000	1.5052	(5.198)	0	0	0
2017/05/31	R209	03/08/2017	9.43	Put	Bond Future	1,716.2200	1.7162	1,517.4600	1.5175	(11.581)	0	0	0
2017/05/31	R209	03/08/2017	9.45	Put	Bond Future	1,646.6100	1.6466	1,450.4000	1.4504	(11.916)	0	0	0
2017/05/31	R209	03/08/2017	9.44	Put	Bond Future	1,681.1600	1.6812	1,483.7200	1.4837	(11.744)	0	0	0
2017/05/31	R209	03/08/2017	9.45	Call	Bond Future	1,621.4900	1.6215	1,540.1900	1.5402	(5.014)	0	0	0
2017/05/31	R209	03/08/2017	9.43	Call	Bond Future	1,554.3700	1.5544	1,470.5200	1.4705	(5.394)	0	0	0
2017/05/31	R209	02/11/2017	9.52	Put	Bond Future	2,580.1600	2.5802	2,386.8700	2.3869	(7.491)	0	0	0
2017/05/31	R209	02/11/2017	8.30	Put	Bond Future	9,132.9600	9.1330	8,966.9900	8.9670	(1.817)	0	0	0
2017/05/31	R209	02/11/2017			Bond Future	9.4984	72.6446	9.4812	72.7612	(0.181)	0.0000	0.0000	630
2017/05/31	R209	02/11/2017	10.00	Call	Bond Future	4,626.7800	4.6268	4,590.3400	4.5903	(0.788)	0	0	0
2017/05/31	R209	02/11/2017	9.54	Put	Bond Future	2,515.6900	2.5157	2,323.6000	2.3236	(7.636)	0	0	0
2017/05/31	R209	02/11/2017	9.53	Put	Bond Future	2,547.8600	2.5479	2,355.1600	2.3552	(7.563)	0	0	0
2017/05/31	R209	02/11/2017	9.00	Put	Bond Future	4,759.3200	4.7593	4,555.9900	4.5560	(4.272)	0	0	0
2017/05/31	R209	02/11/2017	10.60	Put	Bond Future	535.9800	0.5360	444.6600	0.4447	(17.038)	0	0	1,300
2017/05/31	R209	02/11/2017	9.54	Call	Bond Future	2,795.9500	2.7960	2,720.4300	2.7204	(2.701)	0	0	0
2017/05/31	R209	02/11/2017	9.52	Call	Bond Future	2,725.7900	2.7258	2,649.0700	2.6491	(2.815)	0	0	0
2017/05/31	R209	02/11/2017	10.00	Put	Bond Future	1,351.6000	1.3516	1,198.5900	1.1986	(11.321)	0	0	3,360

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	R209	02/11/2017	8.30	Call	Bond Future	301.2200	0.3012	251.8200	0.2518	(16.400)	0	0	2,800
2017/05/31	R209	02/11/2017	9.00	Call	Bond Future	1,267.9900	1.2680	1,181.2300	1.1812	(6.842)	0	0	4,100
2017/05/31	R209	02/11/2017	10.60	Call	Bond Future	7,441.2500	7.4413	7,466.5000	7.4665	0.339	0	0	0
2017/05/31	R209	02/11/2017	9.53	Call	Bond Future	2,760.8500	2.7608	2,684.7200	2.6847	(2.757)	0	0	0
2017/05/31	R209	01/02/2018	9.73	Call	Bond Future	4,018.2700	4.0183	3,825.3200	3.8253	(4.802)	0	0	0
2017/05/31	R209	01/02/2018	9.72	Call	Bond Future	3,981.1900	3.9812	3,787.4200	3.7874	(4.867)	0	0	0
2017/05/31	R209	01/02/2018			Bond Future	9.5416	74.0593	9.5238	74.1790	(0.187)	0.0000	0.0000	0
2017/05/31	R209	01/02/2018	9.71	Call	Bond Future	3,944.2700	3.9443	3,749.4500	3.7494	(4.939)	0	0	0
2017/05/31	R209	01/02/2018	9.71	Put	Bond Future	2,828.7300	2.8287	2,514.2600	2.5143	(11.117)	0	0	0
2017/05/31	R209	01/02/2018	9.73	Put	Bond Future	2,771.9600	2.7720	2,459.3600	2.4594	(11.277)	0	0	0
2017/05/31	R209	01/02/2018	9.72	Put	Bond Future	2,800.2200	2.8002	2,486.8000	2.4868	(11.193)	0	0	0
2017/05/31	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R210	03/08/2017	196.29	Put	Bond Future	9,122.8600	9.1229	10,053.4900	10.0535	10.201	0	0	0
2017/05/31	R210	03/08/2017			Bond Future	187.1671	187.1671	186.2365	186.2365	(0.497)	0.0000	0.0000	1,675
2017/05/31	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R210	03/08/2017	196.28	Put	Bond Future	9,112.8600	9.1129	10,043.4900	10.0435	10.212	0	0	0
2017/05/31	R210	03/08/2017	196.30	Put	Bond Future	9,132.8600	9.1329	10,063.4900	10.0635	10.190	0	0	0
2017/05/31	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R210	02/11/2017	192.08	Put	Bond Future	3,683.7600	3.6838	4,633.9600	4.6340	25.794	0	0	0
2017/05/31	R210	02/11/2017			Bond Future	188.3962	188.3962	187.4460	187.4460	(0.504)	0.0000	0.0000	0
2017/05/31	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R210	02/11/2017	192.07	Put	Bond Future	3,673.7600	3.6738	4,623.9600	4.6240	25.865	0	0	0
2017/05/31	R210	02/11/2017	192.09	Put	Bond Future	3,693.7600	3.6938	4,643.9600	4.6440	25.724	0	0	0
2017/05/31	R210	01/02/2018			Bond Future	192.1538	192.1538	191.1862	191.1862	(0.504)	0.0000	0.0000	0
2017/05/31	R210	01/02/2018	192.36	Put	Bond Future	206.1700	0.2062	1,173.7800	1.1738	469.326	0	0	0
2017/05/31	R210	01/02/2018	192.38	Put	Bond Future	226.1700	0.2262	1,193.7800	1.1938	427.824	0	0	0
2017/05/31	R210	01/02/2018	192.37	Put	Bond Future	216.1700	0.2162	1,183.7800	1.1838	447.615	0	0	0
2017/05/31	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R212	03/08/2017			Bond Future	148.6378	148.6378	148.4687	148.4687	(0.114)	0.0000	0.0000	4,858
2017/05/31	R212	03/08/2017	153.34	Put	Bond Future	4,702.1500	4.7021	4,871.3100	4.8713	3.598	0	0	0
2017/05/31	R212	03/08/2017	153.36	Put	Bond Future	4,722.1500	4.7221	4,891.3100	4.8913	3.582	0	0	0
2017/05/31	R212	03/08/2017	153.35	Put	Bond Future	4,712.1500	4.7121	4,881.3100	4.8813	3.590	0	0	0
2017/05/31	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R212	02/11/2017			Bond Future	151.5199	151.5199	151.3462	151.3462	(0.115)	0.0000	0.0000	0
2017/05/31	R212	02/11/2017	152.40	Put	Bond Future	880.0700	0.8801	1,053.8000	1.0538	19.740	0	0	0
2017/05/31	R212	02/11/2017	152.42	Put	Bond Future	900.0700	0.9001	1,073.8000	1.0738	19.302	0	0	0
2017/05/31	R212	02/11/2017	152.41	Put	Bond Future	890.0700	0.8901	1,063.8000	1.0638	19.519	0	0	0
2017/05/31	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R212	02/11/2017	152.41	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
2017/05/31	R212	01/02/2018	154.71	Put	Bond Future	2,228.1200	2.2281	2,404.0200	2.4040	7.895	0	0	0
2017/05/31	R212	01/02/2018			Bond Future	152.4819	152.4819	152.3060	152.3060	(0.115)	0.0000	0.0000	0
2017/05/31	R212	01/02/2018	154.70	Put	Bond Future	2,218.1200	2.2181	2,394.0200	2.3940	7.930	0	0	0
2017/05/31	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/31	R212	01/02/2018	154.69	Put	Bond Future	2,208.1200	2.2081	2,384.0200	2.3840	7.966	0	0	0
2017/05/31	R213	03/08/2017	9.33	Put	Bond Future	1,086.2800	1.0863	906.6500	0.9067	(16.536)	0	0	0
2017/05/31	R213	03/08/2017			Bond Future	9.1670	86.4245	9.1451	86.5730	(0.239)	0.0000	0.0000	55,673
2017/05/31	R213	03/08/2017	9.35	Put	Bond Future	1,036.1500	1.0361	860.0900	0.8601	(16.992)	0	0	0
2017/05/31	R213	03/08/2017	9.33	Call	Bond Future	2,179.9400	2.1799	2,148.7600	2.1488	(1.430)	0	0	0
2017/05/31	R213	03/08/2017	9.34	Put	Bond Future	1,060.9200	1.0609	883.1300	0.8831	(16.758)	0	0	0
2017/05/31	R213	03/08/2017	9.34	Call	Bond Future	2,221.0100	2.2210	2,191.6700	2.1917	(1.321)	0	0	0
2017/05/31	R213	03/08/2017	9.35	Call	Bond Future	2,262.6100	2.2626	2,235.0000	2.2350	(1.220)	0	0	0
2017/05/31	R213	02/11/2017	9.36	Put	Bond Future	2,061.0100	2.0610	1,868.3900	1.8684	(9.346)	0	0	0
2017/05/31	R213	02/11/2017			Bond Future	9.2115	84.5281	9.1890	84.6787	(0.244)	0.0000	0.0000	0
2017/05/31	R213	02/11/2017	9.35	Put	Bond Future	2,089.2200	2.0892	1,895.6900	1.8957	(9.263)	0	0	0
2017/05/31	R213	02/11/2017	9.36	Call	Bond Future	3,045.9400	3.0459	3,003.9300	3.0039	(1.379)	0	0	0
2017/05/31	R213	02/11/2017	9.34	Call	Bond Future	2,970.9900	2.9710	2,927.1800	2.9272	(1.475)	0	0	0
2017/05/31	R213	02/11/2017	9.35	Call	Bond Future	3,008.3500	3.0083	2,965.4300	2.9654	(1.427)	0	0	0
2017/05/31	R213	02/11/2017	9.34	Put	Bond Future	2,117.7300	2.1177	1,923.3100	1.9233	(9.181)	0	0	0
2017/05/31	R213	01/02/2018	9.42	Call	Bond Future	3,770.1100	3.7701	3,605.4200	3.6054	(4.368)	0	0	0
2017/05/31	R213	01/02/2018			Bond Future	9.2552	86.1743	9.2318	86.3288	(0.253)	0.0000	0.0000	0
2017/05/31	R213	01/02/2018	9.43	Call	Bond Future	3,807.0800	3.8071	3,643.3200	3.6433	(4.301)	0	0	0
2017/05/31	R213	01/02/2018	9.41	Put	Bond Future	2,720.5400	2.7205	2,400.1100	2.4001	(11.778)	0	0	0
2017/05/31	R213	01/02/2018	9.43	Put	Bond Future	2,664.4000	2.6644	2,346.0900	2.3461	(11.947)	0	0	0
2017/05/31	R213	01/02/2018	9.41	Call	Bond Future	3,733.5800	3.7336	3,567.7000	3.5677	(4.443)	0	0	0
2017/05/31	R213	01/02/2018	9.42	Put	Bond Future	2,692.2100	2.6922	2,372.9700	2.3730	(11.858)	0	0	0
2017/05/31	R214	03/08/2017	9.51	Call	Bond Future	1,393.5600	1.3936	1,237.1700	1.2372	(11.222)	0	0	0
2017/05/31	R214	03/08/2017			Bond Future	9.6143	73.9870	9.6077	74.0340	(0.069)	0.0000	0.0000	35,526
2017/05/31	R214	03/08/2017	9.52	Call	Bond Future	1,425.1000	1.4251	1,268.6000	1.2686	(10.982)	0	0	0
2017/05/31	R214	03/08/2017	9.53	Call	Bond Future	1,457.1700	1.4572	1,300.6200	1.3006	(10.743)	0	0	0
2017/05/31	R214	03/08/2017	9.51	Put	Bond Future	2,136.4000	2.1364	1,933.0300	1.9330	(9.519)	0	0	0
2017/05/31	R214	03/08/2017	9.53	Put	Bond Future	2,056.6300	2.0566	1,853.1000	1.8531	(9.896)	0	0	0
2017/05/31	R214	03/08/2017	9.52	Put	Bond Future	2,096.1900	2.0962	1,892.7100	1.8927	(9.707)	0	0	0
2017/05/31	R214	02/11/2017	9.60	Call	Bond Future	2,585.3000	2.5853	2,459.1400	2.4591	(4.880)	0	0	0
2017/05/31	R214	02/11/2017			Bond Future	9.6617	72.1062	9.6550	72.1535	(0.070)	0.0000	0.0000	0
2017/05/31	R214	02/11/2017	9.58	Call	Bond Future	2,518.8300	2.5188	2,392.3600	2.3924	(5.021)	0	0	0
2017/05/31	R214	02/11/2017	9.59	Call	Bond Future	2,551.8600	2.5519	2,425.5300	2.4255	(4.951)	0	0	0
2017/05/31	R214	02/11/2017	9.58	Put	Bond Future	3,094.5400	3.0945	2,920.7300	2.9207	(5.617)	0	0	0
2017/05/31	R214	02/11/2017	9.60	Put	Bond Future	3,019.4000	3.0194	2,845.9000	2.8459	(5.746)	0	0	0
2017/05/31	R214	02/11/2017	9.59	Put	Bond Future	3,056.7100	3.0567	2,883.0400	2.8830	(5.682)	0	0	0
2017/05/31	R214	01/02/2018			Bond Future	9.7086	73.5104	9.7015	73.5596	(0.073)	0.0000	0.0000	0
2017/05/31	R214	01/02/2018	9.82	Put	Bond Future	3,145.5200	3.1455	2,897.7500	2.8977	(7.877)	0	0	0
2017/05/31	R214	01/02/2018	9.84	Put	Bond Future	3,084.0800	3.0841	2,837.1900	2.8372	(8.005)	0	0	0
2017/05/31	R214	01/02/2018	9.83	Put	Bond Future	3,114.6700	3.1147	2,867.3300	2.8673	(7.941)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/31	R214	01/02/2018	9.84	Call	Bond Future	3,986.4500	3.9864	3,788.7100	3.7887	(4.960)	0	0	0
2017/05/31	R214	01/02/2018	9.82	Call	Bond Future	3,911.7600	3.9118	3,713.1400	3.7131	(5.078)	0	0	0
2017/05/31	R214	01/02/2018	9.83	Call	Bond Future	3,949.0300	3.9490	3,750.8400	3.7508	(5.019)	0	0	0
2017/05/31	R248	03/08/2017			Bond Future	9.7114	94.4627	9.7047	94.5230	(0.070)	0.0000	0.0000	73,986
2017/05/31	R248	03/08/2017	9.57	Call	Bond Future	1,714.8300	1.7148	1,537.9800	1.5380	(10.313)	0	0	0
2017/05/31	R248	03/08/2017	9.56	Put	Bond Future	3,047.0100	3.0470	2,809.7200	2.8097	(7.788)	0	0	0
2017/05/31	R248	03/08/2017	9.58	Put	Bond Future	2,939.1600	2.9392	2,702.4000	2.7024	(8.055)	0	0	0
2017/05/31	R248	03/08/2017	9.57	Put	Bond Future	2,992.7600	2.9928	2,755.6200	2.7556	(7.924)	0	0	0
2017/05/31	R248	03/08/2017	9.58	Call	Bond Future	1,752.6500	1.7526	1,576.1800	1.5762	(10.069)	0	0	0
2017/05/31	R248	03/08/2017	9.56	Call	Bond Future	1,677.5000	1.6775	1,500.5000	1.5005	(10.551)	0	0	0
2017/05/31	R248	02/11/2017	9.66	Put	Bond Future	4,165.3300	4.1653	3,933.5300	3.9335	(5.565)	0	0	0
2017/05/31	R248	02/11/2017			Bond Future	9.7616	91.8325	9.7548	91.8933	(0.070)	0.0000	0.0000	226
2017/05/31	R248	02/11/2017	9.65	Put	Bond Future	4,214.4000	4.2144	3,982.4600	3.9825	(5.504)	0	0	0
2017/05/31	R248	02/11/2017	9.64	Call	Bond Future	3,177.2600	3.1773	3,005.9800	3.0060	(5.391)	0	0	0
2017/05/31	R248	02/11/2017	9.65	Call	Bond Future	3,217.9800	3.2180	3,046.8100	3.0468	(5.319)	0	0	0
2017/05/31	R248	02/11/2017	9.66	Call	Bond Future	3,258.9700	3.2590	3,087.9400	3.0879	(5.248)	0	0	0
2017/05/31	R248	02/11/2017	9.64	Put	Bond Future	4,263.9000	4.2639	4,031.8500	4.0319	(5.442)	0	0	0
2017/05/31	R248	01/02/2018	9.89	Call	Bond Future	5,007.0300	5.0070	4,668.1700	4.6682	(6.768)	0	0	0
2017/05/31	R248	01/02/2018	9.90	Put	Bond Future	4,283.8500	4.2838	3,882.5600	3.8826	(9.368)	0	0	0
2017/05/31	R248	01/02/2018			Bond Future	9.8115	93.6209	9.8043	93.6839	(0.073)	0.0000	0.0000	0
2017/05/31	R248	01/02/2018	9.90	Call	Bond Future	5,052.9100	5.0529	4,714.6000	4.7146	(6.695)	0	0	0
2017/05/31	R248	01/02/2018	9.91	Call	Bond Future	5,099.2500	5.0993	4,761.2200	4.7612	(6.629)	0	0	0
2017/05/31	R248	01/02/2018	9.89	Put	Bond Future	4,324.2700	4.3243	3,922.4300	3.9224	(9.293)	0	0	0
2017/05/31	R248	01/02/2018	9.91	Put	Bond Future	4,244.0500	4.2440	3,843.0400	3.8430	(9.449)	0	0	0

**Total**

**822323**