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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/06/2017 TO 02/06/2017

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
2017/06/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	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
2017/06/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	2025	03/08/2017			Bond Future	128.2714	128.2714	128.1879	128.1879	(0.065)	0.0000	0.0000	2,414
2017/06/02	2025	03/08/2017	133.96	Put	Bond Future	5,688.5800	5.6886	5,772.1100	5.7721	1.468	0	0	0
2017/06/02	2025	03/08/2017	133.98	Put	Bond Future	5,708.5800	5.7086	5,792.1100	5.7921	1.463	0	0	0
2017/06/02	2025	03/08/2017	133.97	Put	Bond Future	5,698.5800	5.6986	5,782.1100	5.7821	1.466	0	0	0
2017/06/02	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2025	02/11/2017			Bond Future	130.7584	130.7584	130.6725	130.6725	(0.066)	0.0000	0.0000	0
2017/06/02	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2025	02/11/2017	132.96	Put	Bond Future	2,201.6000	2.2016	2,287.5200	2.2875	3.903	0	0	0
2017/06/02	2025	02/11/2017	132.98	Put	Bond Future	2,221.6000	2.2216	2,307.5200	2.3075	3.867	0	0	0
2017/06/02	2025	02/11/2017	132.97	Put	Bond Future	2,211.6000	2.2116	2,297.5200	2.2975	3.885	0	0	0
2017/06/02	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2025	01/02/2018	133.89	Put	Bond Future	1,875.9500	1.8759	1,964.4500	1.9644	4.718	0	0	0
2017/06/02	2025	01/02/2018			Bond Future	132.0141	132.0141	131.9256	131.9256	(0.067)	0.0000	0.0000	0
2017/06/02	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2025	01/02/2018	133.88	Put	Bond Future	1,865.9500	1.8659	1,954.4500	1.9544	4.743	0	0	0
2017/06/02	2025	01/02/2018	133.90	Put	Bond Future	1,885.9500	1.8859	1,974.4500	1.9744	4.693	0	0	0
2017/06/02	2029	01/02/2018			Bond Future	103.7830	103.7830	103.7871	103.7871	0.004	0.0000	0.0000	0
2017/06/02	2030	03/08/2017	9.33	Call	Bond Future	1,802.3100	1.8023	2,451.5000	2.4515	36.020	0	0	0
2017/06/02	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2030	03/08/2017			Bond Future	9.0682	92.2861	8.9755	92.9353	(1.021)	0.0000	0.0000	32,390
2017/06/02	2030	03/08/2017	9.34	Call	Bond Future	1,870.1800	1.8702	2,519.3700	2.5194	34.713	0	0	0
2017/06/02	2030	03/08/2017	9.35	Call	Bond Future	1,937.9700	1.9380	2,587.1600	2.5872	33.498	0	0	0
2017/06/02	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2030	02/11/2017			Bond Future	9.1088	94.0518	9.0132	94.7133	(1.050)	0.0000	0.0000	0
2017/06/02	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2030	02/11/2017	9.34	Call	Bond Future	1,571.7000	1.5717	2,233.2000	2.2332	42.088	0	0	0
2017/06/02	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2030	02/11/2017	9.35	Call	Bond Future	1,638.8600	1.6389	2,300.3600	2.3004	40.363	0	0	0
2017/06/02	2030	02/11/2017	9.36	Call	Bond Future	1,705.9400	1.7059	2,367.4400	2.3674	38.776	0	0	0
2017/06/02	2030	01/02/2018			Bond Future	9.1478	91.8784	9.0488	92.5528	(1.082)	0.0000	0.0000	0
2017/06/02	2030	01/02/2018	9.38	Call	Bond Future	1,556.2300	1.5562	2,230.5600	2.2306	43.331	0	0	0

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2017/06/02	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2030	01/02/2018	9.39	Call	Bond Future	1,622.4300	1.6224	2,296.7600	2.2968	41.563	0	0	0
2017/06/02	2030	01/02/2018	9.37	Call	Bond Future	1,489.9700	1.4900	2,164.3000	2.1643	45.258	0	0	0
2017/06/02	2032	03/08/2017	9.43	Put	Bond Future	915.3200	0.9153	691.9000	0.6919	(24.409)	0	0	0
2017/06/02	2032	03/08/2017			Bond Future	9.2119	95.2617	9.1195	95.9600	(1.003)	0.0000	0.0000	26,589
2017/06/02	2032	03/08/2017	9.45	Put	Bond Future	867.2600	0.8673	652.8000	0.6528	(24.728)	0	0	0
2017/06/02	2032	03/08/2017	9.44	Put	Bond Future	891.0400	0.8910	672.1200	0.6721	(24.569)	0	0	0
2017/06/02	2032	03/08/2017	9.44	Call	Bond Future	2,582.7800	2.5828	3,062.1500	3.0621	18.560	0	0	0
2017/06/02	2032	03/08/2017	9.43	Call	Bond Future	2,533.8300	2.5338	3,008.7000	3.0087	18.741	0	0	0
2017/06/02	2032	03/08/2017	9.45	Call	Bond Future	2,632.1400	2.6321	3,115.9700	3.1160	18.382	0	0	0
2017/06/02	2032	02/11/2017			Bond Future	9.2567	92.9265	9.1613	93.6380	(1.030)	0.0000	0.0000	0
2017/06/02	2032	02/11/2017	9.48	Put	Bond Future	1,949.1300	1.9491	1,677.4800	1.6775	(13.937)	0	0	0
2017/06/02	2032	02/11/2017	9.50	Put	Bond Future	1,892.7600	1.8928	1,626.8600	1.6269	(14.048)	0	0	0
2017/06/02	2032	02/11/2017	9.48	Call	Bond Future	3,584.6900	3.5847	4,024.5200	4.0245	12.270	0	0	0
2017/06/02	2032	02/11/2017	9.49	Put	Bond Future	1,920.9000	1.9209	1,652.1300	1.6521	(13.992)	0	0	0
2017/06/02	2032	02/11/2017	9.49	Call	Bond Future	3,628.7300	3.6287	4,071.4400	4.0714	12.200	0	0	0
2017/06/02	2032	02/11/2017	9.50	Call	Bond Future	3,672.7900	3.6728	4,118.3700	4.1184	12.132	0	0	0
2017/06/02	2032	01/02/2018	9.55	Put	Bond Future	2,490.9800	2.4910	2,208.6500	2.2087	(11.334)	0	0	0
2017/06/02	2032	01/02/2018			Bond Future	9.2998	94.7363	9.2013	95.4616	(1.059)	0.0000	0.0000	0
2017/06/02	2032	01/02/2018	9.57	Put	Bond Future	2,434.5600	2.4346	2,156.9300	2.1569	(11.404)	0	0	0
2017/06/02	2032	01/02/2018	9.55	Call	Bond Future	4,298.3300	4.2983	4,741.3000	4.7413	10.306	0	0	0
2017/06/02	2032	01/02/2018	9.56	Put	Bond Future	2,462.7900	2.4628	2,182.8100	2.1828	(11.368)	0	0	0
2017/06/02	2032	01/02/2018	9.56	Call	Bond Future	4,341.3200	4.3413	4,786.6400	4.7866	10.258	0	0	0
2017/06/02	2032	01/02/2018	9.57	Call	Bond Future	4,384.1900	4.3842	4,831.8600	4.8319	10.211	0	0	0
2017/06/02	2033	03/08/2017	113.14	Put	Bond Future	7,771.3100	7.7713	7,906.4900	7.9065	1.739	0	0	0
2017/06/02	2033	03/08/2017			Bond Future	105.3687	105.3687	105.2335	105.2335	(0.128)	0.0000	0.0000	6,534
2017/06/02	2033	03/08/2017	113.13	Put	Bond Future	7,761.3100	7.7613	7,896.4900	7.8965	1.742	0	0	0
2017/06/02	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2033	03/08/2017	113.12	Put	Bond Future	7,751.3100	7.7513	7,886.4900	7.8865	1.744	0	0	0
2017/06/02	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2033	02/11/2017			Bond Future	106.3351	106.3351	106.1967	106.1967	(0.130)	0.0000	0.0000	0
2017/06/02	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2033	02/11/2017	110.07	Put	Bond Future	3,734.9300	3.7349	3,873.2900	3.8733	3.704	0	0	0
2017/06/02	2033	02/11/2017	110.09	Put	Bond Future	3,754.9300	3.7549	3,893.2900	3.8933	3.685	0	0	0
2017/06/02	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2033	02/11/2017	110.08	Put	Bond Future	3,744.9300	3.7449	3,883.2900	3.8833	3.695	0	0	0
2017/06/02	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2033	01/02/2018			Bond Future	108.4557	108.4557	108.3139	108.3139	(0.131)	0.0000	0.0000	0
2017/06/02	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2033	01/02/2018	109.64	Put	Bond Future	1,184.3100	1.1843	1,326.1000	1.3261	11.972	0	0	0
2017/06/02	2033	01/02/2018	109.66	Put	Bond Future	1,204.3100	1.2043	1,346.1000	1.3461	11.774	0	0	0

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2017/06/02	2033	01/02/2018	109.65	Put	Bond Future	1,194.3100	1.1943	1,336.1000	1.3361	11.872	0	0	0
2017/06/02	2037	03/08/2017	9.57	Call	Bond Future	1,947.6700	1.9477	2,363.1300	2.3631	21.331	0	0	0
2017/06/02	2037	03/08/2017			Bond Future	9.5370	91.0781	9.4446	91.8367	(0.969)	0.0000	0.0000	66,025
2017/06/02	2037	03/08/2017	9.58	Call	Bond Future	1,990.8100	1.9908	2,411.6300	2.4116	21.138	0	0	0
2017/06/02	2037	03/08/2017	9.56	Put	Bond Future	1,717.9200	1.7179	1,369.4800	1.3695	(20.283)	0	0	0
2017/06/02	2037	03/08/2017	9.57	Put	Bond Future	1,679.4900	1.6795	1,336.4200	1.3364	(20.427)	0	0	0
2017/06/02	2037	03/08/2017	9.58	Put	Bond Future	1,641.5300	1.6415	1,303.8200	1.3038	(20.573)	0	0	0
2017/06/02	2037	03/08/2017	9.56	Call	Bond Future	1,904.8900	1.9049	2,314.9800	2.3150	21.528	0	0	0
2017/06/02	2037	02/11/2017			Bond Future	9.5840	92.8207	9.4888	93.5936	(0.993)	0.0000	0.0000	233
2017/06/02	2037	02/11/2017	9.66	Call	Bond Future	3,392.4000	3.3924	3,821.2700	3.8213	12.642	0	0	0
2017/06/02	2037	02/11/2017	9.65	Put	Bond Future	2,818.8100	2.8188	2,471.6400	2.4716	(12.316)	0	0	0
2017/06/02	2037	02/11/2017	9.67	Put	Bond Future	2,745.6300	2.7456	2,404.7600	2.4048	(12.415)	0	0	0
2017/06/02	2037	02/11/2017	9.66	Put	Bond Future	2,782.0300	2.7820	2,438.0200	2.4380	(12.365)	0	0	0
2017/06/02	2037	02/11/2017	9.65	Call	Bond Future	3,349.2600	3.3493	3,774.9700	3.7750	12.711	0	0	0
2017/06/02	2037	02/11/2017	9.67	Call	Bond Future	3,435.8000	3.4358	3,867.8100	3.8678	12.574	0	0	0
2017/06/02	2037	01/02/2018			Bond Future	9.6298	90.3731	9.5318	91.1610	(1.018)	0.0000	0.0000	0
2017/06/02	2037	01/02/2018	9.81	Put	Bond Future	3,125.7900	3.1258	2,800.0200	2.8000	(10.422)	0	0	0
2017/06/02	2037	01/02/2018	9.83	Put	Bond Future	3,059.6500	3.0596	2,738.8700	2.7389	(10.484)	0	0	0
2017/06/02	2037	01/02/2018	9.82	Put	Bond Future	3,092.5700	3.0926	2,769.3000	2.7693	(10.453)	0	0	0
2017/06/02	2037	01/02/2018	9.82	Call	Bond Future	4,591.7300	4.5917	5,056.3100	5.0563	10.118	0	0	0
2017/06/02	2037	01/02/2018	9.81	Call	Bond Future	4,547.0900	4.5471	5,009.1700	5.0092	10.162	0	0	0
2017/06/02	2037	01/02/2018	9.83	Call	Bond Future	4,636.5600	4.6366	5,103.6300	5.1036	10.074	0	0	0
2017/06/02	2038	03/08/2017			Bond Future	129.8239	129.8239	129.8307	129.8307	0.005	0.0000	0.0000	22,539
2017/06/02	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2038	03/08/2017	141.16	Put	Bond Future	11,336.0900	11.3361	11,329.3300	11.3293	(0.060)	0	0	0
2017/06/02	2038	03/08/2017	141.18	Put	Bond Future	11,356.0900	11.3561	11,349.3300	11.3493	(0.060)	0	0	0
2017/06/02	2038	03/08/2017	141.17	Put	Bond Future	11,346.0900	11.3461	11,339.3300	11.3393	(0.060)	0	0	0
2017/06/02	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2038	02/11/2017			Bond Future	132.3410	132.3410	132.3470	132.3470	0.004	0.0000	0.0000	0
2017/06/02	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2038	02/11/2017	136.80	Put	Bond Future	4,458.9700	4.4590	4,453.0400	4.4530	(0.133)	0	0	0
2017/06/02	2038	02/11/2017	136.82	Put	Bond Future	4,478.9700	4.4790	4,473.0400	4.4730	(0.132)	0	0	0
2017/06/02	2038	02/11/2017	136.81	Put	Bond Future	4,468.9700	4.4690	4,463.0400	4.4630	(0.133)	0	0	0
2017/06/02	2038	01/02/2018	136.95	Put	Bond Future	3,490.8100	3.4908	3,485.4800	3.4855	(0.153)	0	0	0
2017/06/02	2038	01/02/2018			Bond Future	133.4592	133.4592	133.4645	133.4645	0.004	0.0000	0.0000	0
2017/06/02	2038	01/02/2018	136.94	Put	Bond Future	3,480.8100	3.4808	3,475.4800	3.4755	(0.153)	0	0	0
2017/06/02	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2038	01/02/2018	136.93	Put	Bond Future	3,470.8100	3.4708	3,465.4800	3.4655	(0.154)	0	0	0
2017/06/02	2040	03/08/2017			Bond Future	9.6328	94.4149	9.5403	95.2247	(0.960)	0.0000	0.0000	13,856
2017/06/02	2040	03/08/2017	9.61	Put	Bond Future	2,085.5200	2.0855	1,686.6800	1.6867	(19.124)	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
2017/06/02	2040	03/08/2017	9.63	Put	Bond Future	1,997.9500	1.9979	1,610.4100	1.6104	(19.397)	0	0	0
2017/06/02	2040	03/08/2017	9.61	Call	Bond Future	1,887.0100	1.8870	2,297.9500	2.2979	21.777	0	0	0
2017/06/02	2040	03/08/2017	9.62	Put	Bond Future	2,041.3300	2.0413	1,648.1400	1.6481	(19.261)	0	0	0
2017/06/02	2040	03/08/2017	9.62	Call	Bond Future	1,930.0400	1.9300	2,346.6300	2.3466	21.585	0	0	0
2017/06/02	2040	03/08/2017	9.63	Call	Bond Future	1,973.7600	1.9738	2,396.0000	2.3960	21.393	0	0	0
2017/06/02	2040	02/11/2017			Bond Future	9.6809	96.2213	9.5858	97.0464	(0.982)	0.0000	0.0000	0
2017/06/02	2040	02/11/2017	9.66	Call	Bond Future	3,236.5200	3.2365	3,661.5600	3.6616	13.133	0	0	0
2017/06/02	2040	02/11/2017	9.65	Put	Bond Future	3,460.8100	3.4608	3,057.4100	3.0574	(11.656)	0	0	0
2017/06/02	2040	02/11/2017	9.67	Put	Bond Future	3,372.6800	3.3727	2,976.0900	2.9761	(11.759)	0	0	0
2017/06/02	2040	02/11/2017	9.66	Put	Bond Future	3,416.6600	3.4167	3,016.6600	3.0167	(11.707)	0	0	0
2017/06/02	2040	02/11/2017	9.67	Call	Bond Future	3,278.8800	3.2789	3,707.3300	3.7073	13.067	0	0	0
2017/06/02	2040	02/11/2017	9.65	Call	Bond Future	3,194.2000	3.1942	3,615.8400	3.6158	13.200	0	0	0
2017/06/02	2040	01/02/2018	9.89	Call	Bond Future	4,807.8400	4.8078	5,296.3100	5.2963	10.160	0	0	0
2017/06/02	2040	01/02/2018			Bond Future	9.7280	93.5896	9.6301	94.4307	(1.007)	0.0000	0.0000	0
2017/06/02	2040	01/02/2018	9.87	Call	Bond Future	4,714.7100	4.7147	5,197.8400	5.1978	10.247	0	0	0
2017/06/02	2040	01/02/2018	9.88	Call	Bond Future	4,761.3300	4.7613	5,247.1300	5.2471	10.203	0	0	0
2017/06/02	2040	01/02/2018	9.87	Put	Bond Future	3,516.4500	3.5164	3,158.4900	3.1585	(10.180)	0	0	0
2017/06/02	2040	01/02/2018	9.88	Put	Bond Future	3,479.6300	3.4796	3,124.3400	3.1243	(10.211)	0	0	0
2017/06/02	2040	01/02/2018	9.89	Put	Bond Future	3,442.8300	3.4428	3,090.2100	3.0902	(10.242)	0	0	0
2017/06/02	2044	03/08/2017			Bond Future	9.6975	91.2118	9.6051	92.0262	(0.953)	0.0000	0.0000	23,797
2017/06/02	2044	03/08/2017	9.62	Put	Bond Future	2,348.1600	2.3482	1,916.0600	1.9161	(18.402)	0	0	0
2017/06/02	2044	03/08/2017	9.64	Put	Bond Future	2,251.2300	2.2512	1,830.6400	1.8306	(18.683)	0	0	0
2017/06/02	2044	03/08/2017	9.63	Put	Bond Future	2,299.3500	2.2994	1,873.0000	1.8730	(18.542)	0	0	0
2017/06/02	2044	03/08/2017	9.64	Call	Bond Future	1,746.2100	1.7462	2,139.9800	2.1400	22.550	0	0	0
2017/06/02	2044	03/08/2017	9.62	Call	Bond Future	1,666.2400	1.6662	2,048.5000	2.0485	22.941	0	0	0
2017/06/02	2044	03/08/2017	9.63	Call	Bond Future	1,705.9500	1.7059	2,093.9600	2.0940	22.745	0	0	0
2017/06/02	2044	02/11/2017	9.68	Call	Bond Future	3,112.2100	3.1122	3,525.1500	3.5251	13.268	0	0	0
2017/06/02	2044	02/11/2017			Bond Future	9.7453	92.9569	9.6503	93.7867	(0.975)	0.0000	0.0000	200
2017/06/02	2044	02/11/2017	9.66	Call	Bond Future	3,030.4000	3.0304	3,436.5000	3.4365	13.401	0	0	0
2017/06/02	2044	02/11/2017	9.67	Call	Bond Future	3,071.0400	3.0710	3,480.5600	3.4806	13.335	0	0	0
2017/06/02	2044	02/11/2017	9.66	Put	Bond Future	3,774.6000	3.7746	3,350.9200	3.3509	(11.225)	0	0	0
2017/06/02	2044	02/11/2017	9.68	Put	Bond Future	3,680.9300	3.6809	3,264.0900	3.2641	(11.324)	0	0	0
2017/06/02	2044	02/11/2017	9.67	Put	Bond Future	3,727.4300	3.7274	3,307.1700	3.3072	(11.275)	0	0	0
2017/06/02	2044	01/02/2018			Bond Future	9.7921	90.3868	9.6944	91.2327	(0.998)	0.0000	0.0000	0
2017/06/02	2044	01/02/2018	9.89	Put	Bond Future	3,759.6100	3.7596	3,387.9400	3.3879	(9.886)	0	0	0
2017/06/02	2044	01/02/2018	9.91	Put	Bond Future	3,682.8000	3.6828	3,316.5100	3.3165	(9.946)	0	0	0
2017/06/02	2044	01/02/2018	9.89	Call	Bond Future	4,593.0900	4.5931	5,067.4000	5.0674	10.327	0	0	0
2017/06/02	2044	01/02/2018	9.90	Put	Bond Future	3,720.8900	3.7209	3,351.9200	3.3519	(9.916)	0	0	0
2017/06/02	2044	01/02/2018	9.90	Call	Bond Future	4,638.8100	4.6388	5,115.8200	5.1158	10.283	0	0	0
2017/06/02	2044	01/02/2018	9.91	Call	Bond Future	4,685.0100	4.6850	5,164.7000	5.1647	10.239	0	0	0
2017/06/02	2046	03/08/2017	141.17	Put	Bond Future	13,041.8200	13.0418	13,035.3200	13.0353	(0.050)	0	0	0
2017/06/02	2046	03/08/2017			Bond Future	128.1282	128.1282	128.1347	128.1347	0.005	0.0000	0.0000	22,790
2017/06/02	2046	03/08/2017	141.19	Put	Bond Future	13,061.8200	13.0618	13,055.3200	13.0553	(0.050)	0	0	0
2017/06/02	2046	03/08/2017	141.18	Put	Bond Future	13,051.8200	13.0518	13,045.3200	13.0453	(0.050)	0	0	0
2017/06/02	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/02	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2046	02/11/2017	136.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2046	02/11/2017			Bond Future	129.0291		129.0291	129.0351	129.0351	0.005	0.0000	0.0000	0
2017/06/02	2046	02/11/2017	136.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2046	02/11/2017	136.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2046	02/11/2017	136.30	Put	Bond Future	7,270.8700		7.2709	7,264.8500	7.2649	(0.083)	0	0	0
2017/06/02	2046	02/11/2017	136.32	Put	Bond Future	7,290.8700		7.2909	7,284.8500	7.2849	(0.083)	0	0	0
2017/06/02	2046	02/11/2017	136.31	Put	Bond Future	7,280.8700		7.2809	7,274.8500	7.2749	(0.083)	0	0	0
2017/06/02	2046	01/02/2018	132.92	Put	Bond Future	1,317.5300		1.3175	1,312.2500	1.3122	(0.401)	0	0	0
2017/06/02	2046	01/02/2018			Bond Future	131.6025		131.6025	131.6077	131.6077	0.004	0.0000	0.0000	0
2017/06/02	2046	01/02/2018	132.91	Put	Bond Future	1,307.5300		1.3075	1,302.2500	1.3022	(0.404)	0	0	0
2017/06/02	2046	01/02/2018	132.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2046	01/02/2018	132.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2046	01/02/2018	132.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2046	01/02/2018	132.90	Put	Bond Future	1,297.5300		1.2975	1,292.2500	1.2922	(0.407)	0	0	0
2017/06/02	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2050	03/08/2017			Bond Future	135.5682		135.5682	135.5752	135.5752	0.005	0.0000	0.0000	26,059
2017/06/02	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2050	03/08/2017	149.22	Put	Bond Future	13,651.8200		13.6518	13,644.7600	13.6448	(0.052)	0	0	0
2017/06/02	2050	03/08/2017	149.24	Put	Bond Future	13,671.8200		13.6718	13,664.7600	13.6648	(0.052)	0	0	0
2017/06/02	2050	03/08/2017	149.23	Put	Bond Future	13,661.8200		13.6618	13,654.7600	13.6548	(0.052)	0	0	0
2017/06/02	2050	02/11/2017	144.66	Put	Bond Future	6,463.2900		6.4633	6,456.7900	6.4568	(0.101)	0	0	0
2017/06/02	2050	02/11/2017	144.67	Put	Bond Future	6,473.2900		6.4733	6,466.7900	6.4668	(0.100)	0	0	0
2017/06/02	2050	02/11/2017			Bond Future	138.1967		138.1967	138.2032	138.2032	0.005	0.0000	0.0000	0
2017/06/02	2050	02/11/2017	144.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2050	02/11/2017	144.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2050	02/11/2017	144.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2050	02/11/2017	144.65	Put	Bond Future	6,453.2900		6.4533	6,446.7900	6.4468	(0.101)	0	0	0
2017/06/02	2050	01/02/2018	140.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2050	01/02/2018			Bond Future	139.2608		139.2608	139.2664	139.2664	0.004	0.0000	0.0000	0
2017/06/02	2050	01/02/2018	140.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2050	01/02/2018	140.23	Put	Bond Future	969.1900		0.9692	963.5600	0.9636	(0.581)	0	0	0
2017/06/02	2050	01/02/2018	140.25	Put	Bond Future	989.1900		0.9892	983.5600	0.9836	(0.569)	0	0	0
2017/06/02	2050	01/02/2018	140.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	2050	01/02/2018	140.24	Put	Bond Future	979.1900		0.9792	973.5600	0.9736	(0.575)	0	0	0
2017/06/02	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	AL37	03/08/2017			Index Future	546.2670		546.2670	548.4320	548.4320	0.396	0.0000	0.0000	0
2017/06/02	AL37	02/11/2017			Index Future	556.7190		556.7190	558.9250	558.9250	0.396	0.0000	0.0000	0
2017/06/02	AL37	01/02/2018			Index Future	567.5620		567.5620	569.8110	569.8110	0.396	0.0000	0.0000	0

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2017/06/02	AL7T	03/08/2017			Index Future	630.4040	630.4040	634.3750	634.3750	0.630	0.0000	0.0000	0
2017/06/02	AL7T	02/11/2017			Index Future	642.4660	642.4660	646.5120	646.5120	0.630	0.0000	0.0000	0
2017/06/02	AL7T	01/02/2018			Index Future	654.9790	654.9790	659.1040	659.1040	0.630	0.0000	0.0000	0
2017/06/02	ALBI	03/08/2017			Index Future	568.8820	568.8820	572.6880	572.6880	0.669	0.0000	0.0000	600
2017/06/02	ALBI	02/11/2017			Index Future	579.7660	579.7660	583.6440	583.6440	0.669	0.0000	0.0000	0
2017/06/02	ALBI	01/02/2018			Index Future	591.0590	591.0590	595.0120	595.0120	0.669	0.0000	0.0000	0
2017/06/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/06/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/02	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	EL28	03/08/2017			Bond Future	127.9285	127.9285	127.9975	127.9975	0.054	0.0000	0.0000	0
2017/06/02	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	EL28	03/08/2017	135.16	Put	Bond Future	7,231.5000	7.2315	7,162.5000	7.1625	(0.954)	0	0	0
2017/06/02	EL28	03/08/2017	135.18	Put	Bond Future	7,251.5000	7.2515	7,182.5000	7.1825	(0.952)	0	0	0
2017/06/02	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	EL28	03/08/2017	135.17	Put	Bond Future	7,241.5000	7.2415	7,172.5000	7.1725	(0.953)	0	0	0
2017/06/02	EL28	02/11/2017			Bond Future	128.6650	128.6650	128.7346	128.7346	0.054	0.0000	0.0000	0
2017/06/02	EL28	02/11/2017	133.87	Put	Bond Future	5,205.0100	5.2050	5,135.4300	5.1354	(1.337)	0	0	0
2017/06/02	EL28	02/11/2017	133.89	Put	Bond Future	5,225.0100	5.2250	5,155.4300	5.1554	(1.332)	0	0	0
2017/06/02	EL28	02/11/2017	133.88	Put	Bond Future	5,215.0100	5.2150	5,145.4300	5.1454	(1.334)	0	0	0
2017/06/02	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017/06/02	EL28 02/11/2017	133.88	Call	Bond Future			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	EL28 01/02/2018			Bond Future			131.2311	131.2311	131.3012	131.3012	0.0000	0.0000	0	
2017/06/02	EL28 01/02/2018	132.29	Put	Bond Future			1,058.8500	1.0589	988.8300	0.9888	(6.613)	0	0	
2017/06/02	EL28 01/02/2018	132.31	Put	Bond Future			1,078.8500	1.0789	1,008.8300	1.0088	(6.490)	0	0	
2017/06/02	EL28 01/02/2018	132.30	Put	Bond Future			1,068.8500	1.0689	998.8300	0.9988	(6.551)	0	0	
2017/06/02	EL28 01/02/2018	132.31	Call	Bond Future			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	EL28 01/02/2018	132.29	Call	Bond Future			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	EL28 01/02/2018	132.30	Call	Bond Future			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	ES33 03/08/2017			Bond Future			10.6346	79.0406	10.5417	79.6233	(0.874)	0.0000	0.0000	9,466
2017/06/02	ES33 03/08/2017	10.53	Put	Bond Future			656.3700	0.6564	73.6800	0.0737	(88.775)	0	0	
2017/06/02	ES33 03/08/2017	10.55	Put	Bond Future			530.2700	0.5303	0.0000	0.0000	(100.000)	0	0	
2017/06/02	ES33 03/08/2017	10.54	Put	Bond Future			593.2800	0.5933	10.5900	0.0106	(98.215)	0	0	
2017/06/02	ES33 03/08/2017	10.55	Call	Bond Future			0.0000	0.0000	52.4200	0.0524	100.000	0	0	
2017/06/02	ES33 03/08/2017	10.53	Call	Bond Future			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	ES33 03/08/2017	10.54	Call	Bond Future			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	ES33 02/11/2017	10.66	Put	Bond Future			386.3800	0.3864	0.0000	0.0000	(100.000)	0	0	
2017/06/02	ES33 02/11/2017			Bond Future			10.7227	76.7611	10.6266	77.3548	(0.896)	0.0000	0.0000	0
2017/06/02	ES33 02/11/2017	10.68	Put	Bond Future			262.7400	0.2627	0.0000	0.0000	(100.000)	0	0	
2017/06/02	ES33 02/11/2017	10.66	Call	Bond Future			0.0000	0.0000	207.3500	0.2073	100.000	0	0	
2017/06/02	ES33 02/11/2017	10.67	Put	Bond Future			324.5200	0.3245	0.0000	0.0000	(100.000)	0	0	
2017/06/02	ES33 02/11/2017	10.67	Call	Bond Future			0.0000	0.0000	269.2100	0.2692	100.000	0	0	
2017/06/02	ES33 02/11/2017	10.68	Call	Bond Future			0.0000	0.0000	330.9900	0.3310	100.000	0	0	
2017/06/02	ES33 01/02/2018	10.99	Call	Bond Future			1,062.6000	1.0626	1,667.9200	1.6679	56.966	0	0	
2017/06/02	ES33 01/02/2018	11.00	Put	Bond Future			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	ES33 01/02/2018			Bond Future			10.8126	78.2561	10.7132	78.8614	(0.919)	0.0000	0.0000	0
2017/06/02	ES33 01/02/2018	11.00	Call	Bond Future			1,121.8300	1.1218	1,727.1500	1.7272	53.958	0	0	
2017/06/02	ES33 01/02/2018	11.01	Call	Bond Future			1,180.9800	1.1810	1,786.3000	1.7863	51.256	0	0	
2017/06/02	ES33 01/02/2018	10.99	Put	Bond Future			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	ES33 01/02/2018	11.01	Put	Bond Future			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	ES42 03/08/2017			Bond Future			10.8602	82.2708	10.7672	82.9312	(0.856)	0.0000	0.0000	7,957
2017/06/02	ES42 02/11/2017			Bond Future			10.9481	79.5833	10.8520	80.2561	(0.878)	0.0000	0.0000	0
2017/06/02	ES42 01/02/2018			Bond Future			11.0349	81.1332	10.9356	81.8193	(0.900)	0.0000	0.0000	0
2017/06/02	GOVI 03/08/2017			GOVI			567.2810	567.2810	571.1070	571.1070	0.674	0.0000	0.0000	404
2017/06/02	GOVI 03/08/2017	561.09	Put	GOVI			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	GOVI 03/08/2017	561.11	Put	GOVI			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	GOVI 03/08/2017	561.10	Put	GOVI			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	GOVI 03/08/2017	561.09	Call	GOVI			61,910.0000	6.1910	100,170.0000	10.0170	61.799	0	0	
2017/06/02	GOVI 03/08/2017	561.10	Call	GOVI			61,810.0000	6.1810	100,070.0000	10.0070	61.899	0	0	
2017/06/02	GOVI 03/08/2017	561.11	Call	GOVI			61,710.0000	6.1710	99,970.0000	9.9970	62.000	0	0	
2017/06/02	GOVI 02/11/2017	572.44	Put	GOVI			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	GOVI 02/11/2017	572.46	Put	GOVI			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	GOVI 02/11/2017			GOVI			578.1350	578.1350	582.0330	582.0330	0.674	0.0000	0.0000	0
2017/06/02	GOVI 02/11/2017	572.44	Call	GOVI			56,950.0000	5.6950	95,930.0000	9.5930	68.446	0	0	
2017/06/02	GOVI 02/11/2017	572.45	Put	GOVI			0.0000	0.0000	0.0000	0.0000	0	0	0	
2017/06/02	GOVI 02/11/2017	572.45	Call	GOVI			56,850.0000	5.6850	95,830.0000	9.5830	68.566	0	0	

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2017/06/02	GOVI	02/11/2017	572.46	Call	GOVI	56,750.0000		5.6750	95,730.0000	9.5730	68.687	0	0	0
2017/06/02	GOVI	01/02/2018			GOVI	589.3960		589.3960	593.3690	593.3690	0.674	0.0000	0.0000	0
2017/06/02	GOVI	01/02/2018	581.03	Call	GOVI	83,660.0000		8.3660	123,390.0000	12.3390	47.490	0	0	0
2017/06/02	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	GOVI	01/02/2018	581.04	Call	GOVI	83,560.0000		8.3560	123,290.0000	12.3290	47.547	0	0	0
2017/06/02	GOVI	01/02/2018	581.02	Call	GOVI	83,760.0000		8.3760	123,490.0000	12.3490	47.433	0	0	0
2017/06/02	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/02	IGOV	03/08/2017			Index Future	249.9680		249.9680	249.7330	249.7330	(0.094)	0.0000	0.0000	1,296
2017/06/02	IGOV	02/11/2017			Index Future	254.8150		254.8150	254.5740	254.5740	(0.095)	0.0000	0.0000	0
2017/06/02	IGOV	01/02/2018			Index Future	259.8960		259.8960	259.6490	259.6490	(0.095)	0.0000	0.0000	0
2017/06/02	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/02	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/02	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/06/02	IS01	21/09/2017			Interest Rate Swap	99.6148		99.6148	99.6162	99.6162	0.001	0.0000	0.0000	0
2017/06/02	IS01	21/12/2017			Interest Rate Swap	99.8132		99.8132	99.8146	99.8146	0.001	0.0000	0.0000	0
2017/06/02	IS01	15/03/2018			Interest Rate Swap	99.7591		99.7591	99.7565	99.7565	(0.003)	0.0000	0.0000	0
2017/06/02	IS01	21/06/2018			Interest Rate Swap	99.9156		99.9156	99.9038	99.9038	(0.012)	0.0000	0.0000	0
2017/06/02	IS02	18/12/2017			Interest Rate Swap	99.8436		99.8436	99.8453	99.8453	0.002	0.0000	0.0000	0
2017/06/02	IS02	16/03/2018			Interest Rate Swap	99.0381		99.0381	99.0351	99.0351	(0.003)	0.0000	0.0000	0
2017/06/02	IS02	15/06/2018			Interest Rate Swap	98.6021		98.6021	98.5907	98.5907	(0.012)	0.0000	0.0000	0
2017/06/02	IS02	21/09/2018			Interest Rate Swap	98.5285		98.5285	98.5104	98.5104	(0.018)	0.0000	0.0000	0
2017/06/02	IS02	21/12/2018			Interest Rate Swap	98.9100		98.9100	98.8800	98.8800	(0.030)	0.0000	0.0000	0
2017/06/02	IS02	15/03/2019			Interest Rate Swap	99.3007		99.3007	99.2686	99.2686	(0.032)	0.0000	0.0000	0
2017/06/02	IS02	21/06/2019			Interest Rate Swap	99.6992		99.6992	99.6492	99.6492	(0.050)	0.0000	0.0000	0
2017/06/02	IS05	17/12/2020			Interest Rate Swap	96.3462		96.3462	96.2308	96.2308	(0.120)	0.0000	0.0000	0
2017/06/02	IS05	16/03/2021			Interest Rate Swap	95.5740		95.5740	95.4558	95.4558	(0.124)	0.0000	0.0000	0
2017/06/02	IS05	15/06/2021			Interest Rate Swap	94.7711		94.7711	94.6442	94.6442	(0.134)	0.0000	0.0000	0
2017/06/02	IS05	21/09/2021			Interest Rate Swap	94.9349		94.9349	94.7897	94.7897	(0.153)	0.0000	0.0000	0
2017/06/02	IS05	21/12/2021			Interest Rate Swap	97.1029		97.1029	96.9377	96.9377	(0.170)	0.0000	0.0000	51
2017/06/02	IS05	15/03/2022			Interest Rate Swap	97.2201		97.2201	97.0356	97.0356	(0.190)	0.0000	0.0000	0
2017/06/02	IS05	21/06/2022			Interest Rate Swap	98.3993		98.3993	98.1985	98.1985	(0.204)	0.0000	0.0000	0
2017/06/02	IS10	17/12/2025			Interest Rate Swap	95.0401		95.0401	94.6819	94.6819	(0.377)	0.0000	0.0000	0
2017/06/02	IS10	16/03/2026			Interest Rate Swap	92.0443		92.0443	91.6721	91.6721	(0.404)	0.0000	0.0000	0
2017/06/02	IS10	15/06/2026			Interest Rate Swap	90.7882		90.7882	90.3994	90.3994	(0.428)	0.0000	0.0000	0
2017/06/02	IS10	21/09/2026			Interest Rate Swap	92.9325		92.9325	92.5236	92.5236	(0.440)	0.0000	0.0000	0
2017/06/02	IS10	21/12/2026			Interest Rate Swap	96.6920		96.6920	96.2647	96.2647	(0.442)	0.0000	0.0000	0
2017/06/02	IS10	15/03/2027			Interest Rate Swap	95.2637		95.2637	94.8108	94.8108	(0.475)	0.0000	0.0000	0
2017/06/02	IS10	21/06/2027			Interest Rate Swap	97.3179		97.3179	96.8512	96.8512	(0.480)	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
2017/06/02	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/02	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/02	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/02	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/02	JBAF	21/06/2017			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/02	JBAF	19/07/2017			Jibar Tradeable Future	7.2900		92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/02	JBAF	16/08/2017			Jibar Tradeable Future	7.2600		92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/02	JBAF	20/09/2017			Jibar Tradeable Future	7.2100		92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/02	JBAF	18/10/2017			Jibar Tradeable Future	7.1700		92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/02	JBAF	15/11/2017			Jibar Tradeable Future	7.1300		92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/02	JBAF	20/12/2017			Jibar Tradeable Future	7.0900		92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/02	JBAF	20/03/2018			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/02	JBAF	20/06/2018			Jibar Tradeable Future	6.9900		93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/02	JBAF	19/09/2018			Jibar Tradeable Future	7.0400		92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/02	JBAF	19/12/2018			Jibar Tradeable Future	7.0900		92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/02	JBAF	20/03/2019			Jibar Tradeable Future	7.1400		92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/02	R023	03/08/2017	8.60	Put	Bond Future	85.2900		0.0853	49.2300	0.0492	(42.279)	0	0	0
2017/06/02	R023	03/08/2017			Bond Future	7.9544		102.4776	7.8454	102.9590	(1.371)	0.0000	0.0000	38,317
2017/06/02	R023	03/08/2017	8.59	Put	Bond Future	88.9400		0.0889	51.5200	0.0515	(42.073)	0	0	0
2017/06/02	R023	03/08/2017	8.60	Call	Bond Future	2,877.5500		2.8775	3,322.9400	3.3229	15.478	0	0	0
2017/06/02	R023	03/08/2017	8.58	Call	Bond Future	2,800.0000		2.8000	3,242.6200	3.2426	15.808	0	0	0
2017/06/02	R023	03/08/2017	8.59	Call	Bond Future	2,838.6900		2.8387	3,282.7200	3.2827	15.642	0	0	0
2017/06/02	R023	03/08/2017	8.58	Put	Bond Future	92.7900		0.0928	53.9600	0.0540	(41.847)	0	0	0
2017/06/02	R023	02/11/2017	8.56	Call	Bond Future	2,809.1300		2.8091	3,210.4500	3.2105	14.286	0	0	0
2017/06/02	R023	02/11/2017			Bond Future	7.9682		100.5079	7.8529	100.9984	(1.447)	0.0000	0.0000	0
2017/06/02	R023	02/11/2017	8.57	Call	Bond Future	2,842.3400		2.8423	3,245.3900	3.2454	14.180	0	0	0
2017/06/02	R023	02/11/2017	8.58	Call	Bond Future	2,875.8700		2.8759	3,280.6000	3.2806	14.073	0	0	0
2017/06/02	R023	02/11/2017	8.56	Put	Bond Future	337.7300		0.3377	248.5700	0.2486	(26.400)	0	0	0
2017/06/02	R023	02/11/2017	8.58	Put	Bond Future	322.2800		0.3223	236.5300	0.2365	(26.607)	0	0	0
2017/06/02	R023	02/11/2017	8.57	Put	Bond Future	329.8400		0.3298	242.4100	0.2424	(26.507)	0	0	0
2017/06/02	R023	01/02/2018			Bond Future	7.9771		102.4654	7.8547	102.9655	(1.533)	0.0000	0.0000	0
2017/06/02	R023	01/02/2018	8.32	Call	Bond Future	2,297.4200		2.2974	2,631.8200	2.6318	14.555	0	0	0
2017/06/02	R023	01/02/2018	8.33	Call	Bond Future	2,324.2300		2.3242	2,660.4900	2.6605	14.468	0	0	0
2017/06/02	R023	01/02/2018	8.31	Put	Bond Future	925.4200		0.9254	757.8800	0.7579	(18.104)	0	0	0
2017/06/02	R023	01/02/2018	8.33	Put	Bond Future	898.4600		0.8985	734.6900	0.7347	(18.228)	0	0	0
2017/06/02	R023	01/02/2018	8.32	Put	Bond Future	911.7000		0.9117	746.0700	0.7461	(18.167)	0	0	0
2017/06/02	R023	01/02/2018	8.31	Call	Bond Future	2,271.0700		2.2711	2,603.5600	2.6036	14.640	0	0	0
2017/06/02	R035	03/08/2017			Bond Future	9.4338		99.1221	9.3414	99.8837	(0.979)	0.0000	0.0000	9,645
2017/06/02	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/02	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R035	03/08/2017	9.50	Call	Bond Future	540.5700	0.5406	1,302.1700	1.3022	140.888	0	0	0
2017/06/02	R035	03/08/2017	9.51	Call	Bond Future	621.7600	0.6218	1,383.3600	1.3834	122.491	0	0	0
2017/06/02	R035	03/08/2017	9.52	Call	Bond Future	702.8400	0.7028	1,464.4400	1.4644	108.360	0	0	0
2017/06/02	R035	02/11/2017			Bond Future	9.4834	96.5176	9.3882	97.2937	(1.004)	0.0000	0.0000	0
2017/06/02	R035	02/11/2017	9.60	Call	Bond Future	937.2800	0.9373	1,713.3600	1.7134	82.801	0	0	0
2017/06/02	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R035	02/11/2017	9.61	Call	Bond Future	1,017.0200	1.0170	1,793.1000	1.7931	76.309	0	0	0
2017/06/02	R035	02/11/2017	9.59	Call	Bond Future	857.4400	0.8574	1,633.5200	1.6335	90.511	0	0	0
2017/06/02	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R035	01/02/2018			Bond Future	9.5326	98.3974	9.4343	99.1886	(1.031)	0.0000	0.0000	0
2017/06/02	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R035	01/02/2018	9.75	Call	Bond Future	1,716.3500	1.7163	2,507.5100	2.5075	46.095	0	0	0
2017/06/02	R035	01/02/2018	9.73	Call	Bond Future	1,560.4500	1.5604	2,351.6100	2.3516	50.701	0	0	0
2017/06/02	R035	01/02/2018	9.74	Call	Bond Future	1,638.4500	1.6384	2,429.6100	2.4296	48.287	0	0	0
2017/06/02	R186	03/08/2017	9.35	Call	Bond Future	5,296.8900	5.2969	5,999.3000	5.9993	13.261	0	0	0
2017/06/02	R186	03/08/2017	8.93	Put	Bond Future	484.9700	0.4850	325.7900	0.3258	(32.823)	0	0	0
2017/06/02	R186	03/08/2017			Bond Future	8.5699	113.6168	8.4616	114.3634	(1.264)	0.0000	0.0000	109,191
2017/06/02	R186	03/08/2017	9.50	Call	Bond Future	6,208.0300	6.2080	6,929.0400	6.9290	11.614	0	0	0
2017/06/02	R186	03/08/2017	8.85	Put	Bond Future	621.6100	0.6216	427.3100	0.4273	(31.258)	0	0	750
2017/06/02	R186	03/08/2017	8.90	Call	Bond Future	2,768.4200	2.7684	3,343.1800	3.3432	20.761	0	0	0
2017/06/02	R186	03/08/2017	8.92	Put	Bond Future	500.5800	0.5006	337.2600	0.3373	(32.626)	0	0	0
2017/06/02	R186	03/08/2017	8.91	Call	Bond Future	2,818.7800	2.8188	3,397.8300	3.3978	20.543	0	0	0
2017/06/02	R186	03/08/2017	8.93	Call	Bond Future	2,920.5800	2.9206	3,507.9900	3.5080	20.113	0	0	0
2017/06/02	R186	03/08/2017	9.00	Put	Bond Future	386.4500	0.3865	254.3700	0.2544	(34.178)	0	0	0
2017/06/02	R186	03/08/2017	8.75	Call	Bond Future	2,060.3200	2.0603	2,562.8300	2.5628	24.390	0	0	0
2017/06/02	R186	03/08/2017	9.35	Put	Bond Future	108.6300	0.1086	64.4500	0.0645	(40.670)	0	0	750
2017/06/02	R186	03/08/2017	9.50	Put	Bond Future	59.1100	0.0591	33.5300	0.0335	(43.275)	0	0	6,500
2017/06/02	R186	03/08/2017	8.85	Call	Bond Future	2,522.2000	2.5222	3,074.4900	3.0745	21.897	0	0	0
2017/06/02	R186	03/08/2017	8.90	Put	Bond Future	533.0300	0.5330	361.2000	0.3612	(32.236)	0	0	0
2017/06/02	R186	03/08/2017	8.92	Call	Bond Future	2,869.5000	2.8695	3,452.7700	3.4528	20.327	0	0	0
2017/06/02	R186	03/08/2017	9.00	Call	Bond Future	3,287.3600	3.2874	3,901.8700	3.9019	18.693	0	0	0
2017/06/02	R186	03/08/2017	8.75	Put	Bond Future	833.4000	0.8334	589.3200	0.5893	(29.287)	0	0	3,654
2017/06/02	R186	03/08/2017	8.91	Put	Bond Future	516.6000	0.5166	349.0600	0.3491	(32.431)	0	0	0
2017/06/02	R186	02/11/2017	8.88	Call	Bond Future	3,255.9700	3.2560	3,754.4200	3.7544	15.309	0	0	0
2017/06/02	R186	02/11/2017	8.89	Put	Bond Future	1,392.3500	1.3924	1,133.4600	1.1335	(18.594)	0	0	0
2017/06/02	R186	02/11/2017			Bond Future	8.6029	115.7907	8.4901	116.5513	(1.311)	0.0000	0.0000	4
2017/06/02	R186	02/11/2017	8.89	Call	Bond Future	3,298.2700	3.2983	3,799.9800	3.8000	15.211	0	0	0
2017/06/02	R186	02/11/2017	8.90	Call	Bond Future	3,341.1000	3.3411	3,846.0300	3.8460	15.113	0	0	0
2017/06/02	R186	02/11/2017	8.88	Put	Bond Future	1,415.7000	1.4157	1,153.5500	1.1536	(18.517)	0	0	0
2017/06/02	R186	02/11/2017	8.90	Put	Bond Future	1,369.5800	1.3696	1,113.9100	1.1139	(18.668)	0	0	0
2017/06/02	R186	01/02/2018	8.96	Call	Bond Future	3,939.7100	3.9397	4,440.9700	4.4410	12.723	0	0	0
2017/06/02	R186	01/02/2018			Bond Future	8.6330	112.7430	8.5154	113.5184	(1.362)	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
2017/06/02	R186	01/02/2018	8.97	Call	Bond Future	3,980.8600	3.9809	4,484.7400	4.4847	12.658	0	0	0
2017/06/02	R186	01/02/2018	8.98	Call	Bond Future	4,022.2100	4.0222	4,528.6900	4.5287	12.592	0	0	0
2017/06/02	R186	01/02/2018	8.96	Put	Bond Future	1,819.7800	1.8198	1,545.6000	1.5456	(15.067)	0	0	0
2017/06/02	R186	01/02/2018	8.97	Put	Bond Future	1,796.9500	1.7969	1,525.3900	1.5254	(15.112)	0	0	0
2017/06/02	R186	01/02/2018	8.98	Put	Bond Future	1,774.3600	1.7744	1,505.4000	1.5054	(15.158)	0	0	0
2017/06/02	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R197	03/08/2017			Bond Future	296.3037	296.3037	296.3194	296.3194	0.005	0.0000	0.0000	2,350
2017/06/02	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R197	03/08/2017	308.05	Put	Bond Future	11,746.2700	11.7463	11,730.5600	11.7306	(0.134)	0	0	0
2017/06/02	R197	03/08/2017	308.07	Put	Bond Future	11,766.2700	11.7663	11,750.5600	11.7506	(0.134)	0	0	0
2017/06/02	R197	03/08/2017	308.06	Put	Bond Future	11,756.2700	11.7563	11,740.5600	11.7406	(0.134)	0	0	0
2017/06/02	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R197	02/11/2017			Bond Future	302.0485	302.0485	302.0625	302.0625	0.005	0.0000	0.0000	0
2017/06/02	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R197	02/11/2017	305.15	Put	Bond Future	3,101.4800	3.1015	3,087.4600	3.0875	(0.452)	0	0	0
2017/06/02	R197	02/11/2017	305.17	Put	Bond Future	3,121.4800	3.1215	3,107.4600	3.1075	(0.449)	0	0	0
2017/06/02	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R197	02/11/2017	305.16	Put	Bond Future	3,111.4800	3.1115	3,097.4600	3.0975	(0.451)	0	0	0
2017/06/02	R197	01/02/2018			Bond Future	301.0185	301.0185	301.0309	301.0309	0.004	0.0000	0.0000	0
2017/06/02	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R197	01/02/2018	301.66	Put	Bond Future	641.5300	0.6415	629.0900	0.6291	(1.939)	0	0	0
2017/06/02	R197	01/02/2018	301.68	Put	Bond Future	661.5300	0.6615	649.0900	0.6491	(1.880)	0	0	0
2017/06/02	R197	01/02/2018	301.67	Put	Bond Future	651.5300	0.6515	639.0900	0.6391	(1.909)	0	0	0
2017/06/02	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R202	03/08/2017			Bond Future	242.3007	242.3007	241.0716	241.0716	(0.507)	0.0000	0.0000	30,557
2017/06/02	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R202	03/08/2017	258.35	Put	Bond Future	16,049.3000	16.0493	17,278.4200	17.2784	7.658	0	0	0
2017/06/02	R202	03/08/2017	258.37	Put	Bond Future	16,069.3000	16.0693	17,298.4200	17.2984	7.649	0	0	0
2017/06/02	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R202	03/08/2017	258.36	Put	Bond Future	16,059.3000	16.0593	17,288.4200	17.2884	7.654	0	0	0
2017/06/02	R202	02/11/2017			Bond Future	246.9987	246.9987	245.7443	245.7443	(0.508)	0.0000	0.0000	0
2017/06/02	R202	02/11/2017	253.89	Put	Bond Future	6,891.3300	6.8913	8,145.7400	8.1457	18.203	0	0	0
2017/06/02	R202	02/11/2017	253.91	Put	Bond Future	6,911.3300	6.9113	8,165.7400	8.1657	18.150	0	0	0
2017/06/02	R202	02/11/2017	253.90	Put	Bond Future	6,901.3300	6.9013	8,155.7400	8.1557	18.176	0	0	0
2017/06/02	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R202	01/02/2018	249.06	Put	Bond Future	882.0800	0.8821	2,163.2800	2.1633	145.248	0	0	0
2017/06/02	R202	01/02/2018			Bond Future	248.1779	248.1779	246.8967	246.8967	(0.516)	0.0000	0.0000	0
2017/06/02	R202	01/02/2018	249.08	Put	Bond Future	902.0800	0.9021	2,183.2800	2.1833	142.027	0	0	0
2017/06/02	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R202	01/02/2018	249.07	Put	Bond Future	892.0800	0.8921	2,173.2800	2.1733	143.619	0	0	0
2017/06/02	R202	01/02/2018	249.07	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/02	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R203	03/08/2017			Bond Future	7.2832	103.3414	7.1604	103.3545	(1.686)	0.0000	0.0000	0
2017/06/02	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R203	03/08/2017	4.87	Put	Bond Future	258.3300	0.2583	245.2200	0.2452	(5.075)	0	0	0
2017/06/02	R203	03/08/2017	4.89	Put	Bond Future	256.1800	0.2562	243.0700	0.2431	(5.117)	0	0	0
2017/06/02	R203	03/08/2017	4.88	Put	Bond Future	257.2500	0.2573	244.1400	0.2441	(5.096)	0	0	0
2017/06/02	R204	03/08/2017	7.77	Put	Bond Future	21.9400	0.0219	13.3100	0.0133	(39.335)	0	0	0
2017/06/02	R204	03/08/2017			Bond Future	7.3448	101.8739	7.2721	101.9678	(0.990)	0.0000	0.0000	41,529
2017/06/02	R204	03/08/2017	7.76	Put	Bond Future	23.2500	0.0233	14.1700	0.0142	(39.054)	0	0	0
2017/06/02	R204	03/08/2017	7.75	Call	Bond Future	545.0900	0.5451	629.4100	0.6294	15.469	0	0	0
2017/06/02	R204	03/08/2017	7.76	Call	Bond Future	556.6000	0.5566	641.3600	0.6414	15.228	0	0	0
2017/06/02	R204	03/08/2017	7.77	Call	Bond Future	568.0800	0.5681	653.2900	0.6533	15.000	0	0	0
2017/06/02	R204	03/08/2017	7.75	Put	Bond Future	24.5400	0.0245	15.0200	0.0150	(38.794)	0	0	0
2017/06/02	R204	02/11/2017	7.76	Put	Bond Future	11.5400	0.0115	6.1900	0.0062	(46.360)	0	0	0
2017/06/02	R204	02/11/2017			Bond Future	7.2456	103.8231	7.1561	103.9185	(1.236)	0.0000	0.0000	0
2017/06/02	R204	02/11/2017	7.75	Put	Bond Future	12.2200	0.0122	6.5800	0.0066	(46.154)	0	0	0
2017/06/02	R204	02/11/2017	7.76	Call	Bond Future	557.4900	0.5575	647.6000	0.6476	16.164	0	0	0
2017/06/02	R204	02/11/2017	7.74	Call	Bond Future	537.7300	0.5377	627.2600	0.6273	16.650	0	0	0
2017/06/02	R204	02/11/2017	7.75	Call	Bond Future	547.6000	0.5476	637.4200	0.6374	16.402	0	0	0
2017/06/02	R204	02/11/2017	7.74	Put	Bond Future	12.9300	0.0129	7.0000	0.0070	(45.862)	0	0	0
2017/06/02	R204	01/02/2018	7.27	Call	Bond Future	328.1300	0.3281	391.6700	0.3917	19.364	0	0	0
2017/06/02	R204	01/02/2018			Bond Future	7.0546	101.8050	6.9385	101.9023	(1.646)	0.0000	0.0000	0
2017/06/02	R204	01/02/2018	7.25	Call	Bond Future	317.1700	0.3172	379.6900	0.3797	19.712	0	0	0
2017/06/02	R204	01/02/2018	7.26	Call	Bond Future	322.6300	0.3226	385.6600	0.3857	19.536	0	0	0
2017/06/02	R204	01/02/2018	7.25	Put	Bond Future	153.6900	0.1537	118.9000	0.1189	(22.636)	0	0	0
2017/06/02	R204	01/02/2018	7.27	Put	Bond Future	147.9400	0.1479	114.1700	0.1142	(22.827)	0	0	0
2017/06/02	R204	01/02/2018	7.26	Put	Bond Future	150.7900	0.1508	116.5100	0.1165	(22.734)	0	0	0
2017/06/02	R207	03/08/2017	8.19	Call	Bond Future	1,599.1900	1.5992	1,819.0800	1.8191	13.750	0	0	51
2017/06/02	R207	03/08/2017			Bond Future	7.4531	100.0207	7.3511	100.2438	(1.369)	0.0000	0.0000	45,633
2017/06/02	R207	03/08/2017	8.39	Put	Bond Future	1.2700	0.0013	0.4600	0.0005	(63.780)	0	0	0
2017/06/02	R207	03/08/2017	8.19	Put	Bond Future	5.6500	0.0056	2.3600	0.0024	(58.230)	0	0	0
2017/06/02	R207	03/08/2017	8.41	Put	Bond Future	1.0900	0.0011	0.3900	0.0004	(64.220)	0	0	0
2017/06/02	R207	03/08/2017	8.40	Put	Bond Future	1.1800	0.0012	0.4300	0.0004	(63.559)	0	0	0
2017/06/02	R207	03/08/2017	8.41	Call	Bond Future	2,064.1300	2.0641	2,286.6100	2.2866	10.778	0	0	0
2017/06/02	R207	03/08/2017	8.39	Call	Bond Future	2,021.7500	2.0218	2,244.1200	2.2441	10.999	0	0	0
2017/06/02	R207	03/08/2017	8.40	Call	Bond Future	2,042.9400	2.0429	2,265.3700	2.2654	10.888	0	0	0
2017/06/02	R207	02/11/2017			Bond Future	7.4090	101.9344	7.2946	102.1616	(1.544)	0.0000	0.0000	0
2017/06/02	R207	02/11/2017	8.03	Put	Bond Future	50.5900	0.0506	30.3600	0.0304	(39.988)	0	0	0
2017/06/02	R207	02/11/2017	8.05	Put	Bond Future	46.8600	0.0469	27.9600	0.0280	(40.333)	0	0	0
2017/06/02	R207	02/11/2017	8.03	Call	Bond Future	1,272.8300	1.2728	1,479.8700	1.4799	16.266	0	0	0
2017/06/02	R207	02/11/2017	8.04	Put	Bond Future	48.6300	0.0486	29.0900	0.0291	(40.181)	0	0	0
2017/06/02	R207	02/11/2017	8.04	Call	Bond Future	1,290.4000	1.2904	1,498.1300	1.4981	16.098	0	0	0
2017/06/02	R207	02/11/2017	8.05	Call	Bond Future	1,308.1500	1.3081	1,516.5200	1.5165	15.929	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
2017/06/02	R207	01/02/2018			Bond Future	7.3378	100.2776	7.2076	100.5093	(1.775)	0.0000	0.0000	0
2017/06/02	R207	01/02/2018	7.60	Put	Bond Future	313.0200	0.3130	237.1400	0.2371	(24.241)	0	0	0
2017/06/02	R207	01/02/2018	7.62	Put	Bond Future	301.3600	0.3014	227.6900	0.2277	(24.446)	0	0	0
2017/06/02	R207	01/02/2018	7.60	Call	Bond Future	777.4400	0.7774	933.2500	0.9333	20.041	0	0	0
2017/06/02	R207	01/02/2018	7.61	Put	Bond Future	307.3000	0.3073	232.5200	0.2325	(24.335)	0	0	0
2017/06/02	R207	01/02/2018	7.61	Call	Bond Future	789.3700	0.7894	946.2800	0.9463	19.878	0	0	0
2017/06/02	R207	01/02/2018	7.62	Call	Bond Future	801.0800	0.8011	959.1000	0.9591	19.726	0	0	0
2017/06/02	R208	03/08/2017	8.32	Call	Bond Future	2,266.0600	2.2661	2,581.4100	2.5814	13.916	0	0	0
2017/06/02	R208	03/08/2017			Bond Future	7.5812	99.7802	7.4761	100.1052	(1.387)	0.0000	0.0000	34,779
2017/06/02	R208	03/08/2017	8.30	Call	Bond Future	2,208.2800	2.2083	2,522.6100	2.5226	14.234	0	0	0
2017/06/02	R208	03/08/2017	8.31	Call	Bond Future	2,237.1300	2.2371	2,551.9900	2.5520	14.074	0	0	0
2017/06/02	R208	03/08/2017	8.30	Put	Bond Future	21.0500	0.0210	10.4200	0.0104	(50.499)	0	0	0
2017/06/02	R208	03/08/2017	8.32	Put	Bond Future	18.8400	0.0188	9.2300	0.0092	(51.008)	0	0	0
2017/06/02	R208	03/08/2017	8.31	Put	Bond Future	19.9000	0.0199	9.8000	0.0098	(50.754)	0	0	0
2017/06/02	R208	02/11/2017	8.18	Put	Bond Future	113.5400	0.1135	74.2800	0.0743	(34.578)	0	0	0
2017/06/02	R208	02/11/2017			Bond Future	7.5671	98.2874	7.4533	98.6183	(1.503)	0.0000	0.0000	0
2017/06/02	R208	02/11/2017	8.20	Put	Bond Future	106.3500	0.1063	69.2400	0.0692	(34.894)	0	0	0
2017/06/02	R208	02/11/2017	8.18	Call	Bond Future	1,873.6000	1.8736	2,165.3400	2.1653	15.571	0	0	0
2017/06/02	R208	02/11/2017	8.19	Put	Bond Future	109.8900	0.1099	71.7200	0.0717	(34.735)	0	0	0
2017/06/02	R208	02/11/2017	8.19	Call	Bond Future	1,898.3500	1.8984	2,191.1800	2.1912	15.426	0	0	0
2017/06/02	R208	02/11/2017	8.20	Call	Bond Future	1,923.1900	1.9232	2,217.0800	2.2171	15.281	0	0	0
2017/06/02	R208	01/02/2018	7.85	Put	Bond Future	486.4600	0.4865	379.4000	0.3794	(22.008)	0	0	0
2017/06/02	R208	01/02/2018			Bond Future	7.5405	100.2017	7.4167	100.5391	(1.642)	0.0000	0.0000	0
2017/06/02	R208	01/02/2018	7.84	Put	Bond Future	495.3200	0.4953	386.7500	0.3867	(21.919)	0	0	0
2017/06/02	R208	01/02/2018	7.85	Call	Bond Future	1,323.6100	1.3236	1,554.0000	1.5540	17.406	0	0	0
2017/06/02	R208	01/02/2018	7.83	Call	Bond Future	1,287.3200	1.2873	1,514.7100	1.5147	17.664	0	0	0
2017/06/02	R208	01/02/2018	7.84	Call	Bond Future	1,305.5600	1.3056	1,534.4400	1.5344	17.531	0	0	0
2017/06/02	R208	01/02/2018	7.83	Put	Bond Future	504.0000	0.5040	393.9400	0.3939	(21.837)	0	0	0
2017/06/02	R209	03/08/2017			Bond Future	9.3956	74.7692	9.3035	75.4075	(0.981)	0.0000	0.0000	74,085
2017/06/02	R209	03/08/2017	9.44	Call	Bond Future	1,642.5900	1.6426	1,998.7300	1.9987	21.682	0	0	0
2017/06/02	R209	03/08/2017	9.43	Put	Bond Future	1,370.0400	1.3700	1,083.2800	1.0833	(20.931)	0	0	0
2017/06/02	R209	03/08/2017	9.45	Put	Bond Future	1,307.1000	1.3071	1,029.5800	1.0296	(21.232)	0	0	0
2017/06/02	R209	03/08/2017	9.44	Put	Bond Future	1,338.3600	1.3384	1,056.2300	1.0562	(21.080)	0	0	0
2017/06/02	R209	03/08/2017	9.45	Call	Bond Future	1,679.6400	1.6796	2,040.3900	2.0404	21.478	0	0	0
2017/06/02	R209	03/08/2017	9.43	Call	Bond Future	1,605.8500	1.6059	1,957.3600	1.9574	21.889	0	0	0
2017/06/02	R209	02/11/2017	9.52	Put	Bond Future	2,246.8100	2.2468	1,960.5100	1.9605	(12.743)	0	0	0
2017/06/02	R209	02/11/2017	8.30	Put	Bond Future	8,702.8200	8.7028	8,120.0000	8.1200	(6.697)	0	0	0
2017/06/02	R209	02/11/2017			Bond Future	9.4388	73.0498	9.3440	73.7002	(1.004)	0.0000	0.0000	630
2017/06/02	R209	02/11/2017	10.00	Call	Bond Future	4,792.7500	4.7927	5,273.4400	5.2734	10.030	0	0	0
2017/06/02	R209	02/11/2017	9.54	Put	Bond Future	2,186.0000	2.1860	1,905.1500	1.9051	(12.848)	0	0	0
2017/06/02	R209	02/11/2017	9.53	Put	Bond Future	2,216.3400	2.2163	1,932.7600	1.9328	(12.795)	0	0	0
2017/06/02	R209	02/11/2017	9.00	Put	Bond Future	4,352.3500	4.3524	3,919.7300	3.9197	(9.940)	0	0	0
2017/06/02	R209	02/11/2017	10.60	Put	Bond Future	404.9400	0.4049	330.5100	0.3305	(18.381)	0	0	1,300
2017/06/02	R209	02/11/2017	9.54	Call	Bond Future	2,871.4800	2.8715	3,241.0100	3.2410	12.869	0	0	0
2017/06/02	R209	02/11/2017	9.52	Call	Bond Future	2,797.6600	2.7977	3,161.7400	3.1617	13.014	0	0	0
2017/06/02	R209	02/11/2017	10.00	Put	Bond Future	1,112.3500	1.1123	942.6600	0.9427	(15.255)	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
2017/06/02	R209	02/11/2017	8.30	Call	Bond Future	276.3000	0.2763	343.8600	0.3439	24.452	0	0	2,800
2017/06/02	R209	02/11/2017	9.00	Call	Bond Future	1,266.2400	1.2662	1,484.0000	1.4840	17.197	0	0	4,100
2017/06/02	R209	02/11/2017	10.60	Call	Bond Future	7,715.4300	7.7154	8,291.3800	8.2914	7.465	0	0	0
2017/06/02	R209	02/11/2017	9.53	Call	Bond Future	2,834.5500	2.8345	3,201.3500	3.2013	12.940	0	0	0
2017/06/02	R209	01/02/2018	9.73	Call	Bond Future	3,994.6900	3.9947	4,400.4500	4.4005	10.157	0	0	0
2017/06/02	R209	01/02/2018	9.72	Call	Bond Future	3,955.8200	3.9558	4,359.4500	4.3594	10.203	0	0	0
2017/06/02	R209	01/02/2018			Bond Future	9.4802	74.4726	9.3828	75.1356	(1.028)	0.0000	0.0000	0
2017/06/02	R209	01/02/2018	9.71	Call	Bond Future	3,916.8800	3.9169	4,318.3800	4.3184	10.251	0	0	0
2017/06/02	R209	01/02/2018	9.71	Put	Bond Future	2,388.0500	2.3881	2,126.5800	2.1266	(10.949)	0	0	0
2017/06/02	R209	01/02/2018	9.73	Put	Bond Future	2,335.0900	2.3351	2,077.8800	2.0779	(11.015)	0	0	0
2017/06/02	R209	01/02/2018	9.72	Put	Bond Future	2,361.5600	2.3616	2,102.2200	2.1022	(10.982)	0	0	0
2017/06/02	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R210	03/08/2017	196.29	Put	Bond Future	10,044.1400	10.0441	9,947.2800	9.9473	(0.964)	0	0	0
2017/06/02	R210	03/08/2017			Bond Future	186.2459	186.2459	186.3427	186.3427	0.052	0.0000	0.0000	1,675
2017/06/02	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R210	03/08/2017	196.28	Put	Bond Future	10,034.1400	10.0341	9,937.2800	9.9373	(0.965)	0	0	0
2017/06/02	R210	03/08/2017	196.30	Put	Bond Future	10,054.1400	10.0541	9,957.2800	9.9573	(0.963)	0	0	0
2017/06/02	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R210	02/11/2017	192.08	Put	Bond Future	4,623.2700	4.6233	4,525.6900	4.5257	(2.111)	0	0	0
2017/06/02	R210	02/11/2017			Bond Future	187.4567	187.4567	187.5543	187.5543	0.052	0.0000	0.0000	0
2017/06/02	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R210	02/11/2017	192.07	Put	Bond Future	4,613.2700	4.6133	4,515.6900	4.5157	(2.115)	0	0	0
2017/06/02	R210	02/11/2017	192.09	Put	Bond Future	4,633.2700	4.6333	4,535.6900	4.5357	(2.106)	0	0	0
2017/06/02	R210	01/02/2018			Bond Future	191.1951	191.1951	191.2936	191.2936	0.051	0.0000	0.0000	0
2017/06/02	R210	01/02/2018	192.36	Put	Bond Future	1,164.8500	1.1648	1,066.4100	1.0664	(8.451)	0	0	0
2017/06/02	R210	01/02/2018	192.38	Put	Bond Future	1,184.8500	1.1848	1,086.4100	1.0864	(8.308)	0	0	0
2017/06/02	R210	01/02/2018	192.37	Put	Bond Future	1,174.8500	1.1748	1,076.4100	1.0764	(8.379)	0	0	0
2017/06/02	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R212	03/08/2017			Bond Future	148.4901	148.4901	148.4982	148.4982	0.005	0.0000	0.0000	4,858
2017/06/02	R212	03/08/2017	153.34	Put	Bond Future	4,849.9200	4.8499	4,841.8300	4.8418	(0.167)	0	0	0
2017/06/02	R212	03/08/2017	153.36	Put	Bond Future	4,869.9200	4.8699	4,861.8300	4.8618	(0.166)	0	0	0
2017/06/02	R212	03/08/2017	153.35	Put	Bond Future	4,859.9200	4.8599	4,851.8300	4.8518	(0.166)	0	0	0
2017/06/02	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R212	02/11/2017			Bond Future	151.3691	151.3691	151.3764	151.3764	0.005	0.0000	0.0000	0
2017/06/02	R212	02/11/2017	152.40	Put	Bond Future	1,030.9200	1.0309	1,023.6300	1.0236	(0.707)	0	0	0
2017/06/02	R212	02/11/2017	152.42	Put	Bond Future	1,050.9200	1.0509	1,043.6300	1.0436	(0.694)	0	0	0
2017/06/02	R212	02/11/2017	152.41	Put	Bond Future	1,040.9200	1.0409	1,033.6300	1.0336	(0.700)	0	0	0
2017/06/02	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	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
2017/06/02	R212	01/02/2018	154.71	Put	Bond Future	2,382.2800	2.3823	2,375.8700	2.3759	(0.269)	0	0	0
2017/06/02	R212	01/02/2018			Bond Future	152.3277	152.3277	152.3341	152.3341	0.004	0.0000	0.0000	0
2017/06/02	R212	01/02/2018	154.70	Put	Bond Future	2,372.2800	2.3723	2,365.8700	2.3659	(0.270)	0	0	0
2017/06/02	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/02	R212	01/02/2018	154.69	Put	Bond Future	2,362.2800	2.3623	2,355.8700	2.3559	(0.271)	0	0	0
2017/06/02	R213	03/08/2017	9.33	Put	Bond Future	811.2900	0.8113	611.1700	0.6112	(24.667)	0	0	0
2017/06/02	R213	03/08/2017			Bond Future	9.1089	86.8190	9.0165	87.4515	(1.014)	0.0000	0.0000	55,673
2017/06/02	R213	03/08/2017	9.35	Put	Bond Future	768.1600	0.7682	576.1900	0.5762	(24.991)	0	0	0
2017/06/02	R213	03/08/2017	9.33	Call	Bond Future	2,299.3700	2.2994	2,731.8100	2.7318	18.807	0	0	0
2017/06/02	R213	03/08/2017	9.34	Put	Bond Future	789.5000	0.7895	593.4800	0.5935	(24.828)	0	0	0
2017/06/02	R213	03/08/2017	9.34	Call	Bond Future	2,344.0100	2.3440	2,780.5500	2.7806	18.624	0	0	0
2017/06/02	R213	03/08/2017	9.35	Call	Bond Future	2,389.0400	2.3890	2,829.6300	2.8296	18.442	0	0	0
2017/06/02	R213	02/11/2017	9.36	Put	Bond Future	1,759.5800	1.7596	1,510.8900	1.5109	(14.133)	0	0	0
2017/06/02	R213	02/11/2017			Bond Future	9.1515	84.9300	9.0563	85.5746	(1.041)	0.0000	0.0000	0
2017/06/02	R213	02/11/2017	9.35	Put	Bond Future	1,785.8100	1.7858	1,534.4300	1.5344	(14.077)	0	0	0
2017/06/02	R213	02/11/2017	9.36	Call	Bond Future	3,146.4200	3.1464	3,542.2800	3.5423	12.581	0	0	0
2017/06/02	R213	02/11/2017	9.34	Call	Bond Future	3,067.5100	3.0675	3,457.9800	3.4580	12.729	0	0	0
2017/06/02	R213	02/11/2017	9.35	Call	Bond Future	3,106.8500	3.1069	3,500.0200	3.5000	12.655	0	0	0
2017/06/02	R213	02/11/2017	9.34	Put	Bond Future	1,812.3400	1.8123	1,558.2600	1.5583	(14.019)	0	0	0
2017/06/02	R213	01/02/2018	9.42	Call	Bond Future	3,750.1100	3.7501	4,147.4400	4.1474	10.595	0	0	0
2017/06/02	R213	01/02/2018			Bond Future	9.1933	86.5841	9.0949	87.2413	(1.070)	0.0000	0.0000	0
2017/06/02	R213	01/02/2018	9.43	Call	Bond Future	3,788.8800	3.7889	4,188.4000	4.1884	10.545	0	0	0
2017/06/02	R213	01/02/2018	9.41	Put	Bond Future	2,288.6100	2.2886	2,026.5900	2.0266	(11.449)	0	0	0
2017/06/02	R213	01/02/2018	9.43	Put	Bond Future	2,236.3400	2.2363	1,978.7200	1.9787	(11.520)	0	0	0
2017/06/02	R213	01/02/2018	9.41	Call	Bond Future	3,711.5100	3.7115	4,106.6300	4.1066	10.646	0	0	0
2017/06/02	R213	01/02/2018	9.42	Put	Bond Future	2,262.3500	2.2624	2,002.5400	2.0025	(11.484)	0	0	0
2017/06/02	R214	03/08/2017	9.51	Call	Bond Future	1,340.9700	1.3410	1,658.0800	1.6581	23.648	0	0	0
2017/06/02	R214	03/08/2017			Bond Future	9.5715	74.2901	9.4794	74.9502	(0.963)	0.0000	0.0000	35,526
2017/06/02	R214	03/08/2017	9.52	Call	Bond Future	1,374.2500	1.3743	1,696.2100	1.6962	23.428	0	0	0
2017/06/02	R214	03/08/2017	9.53	Call	Bond Future	1,408.1100	1.4081	1,734.9300	1.7349	23.210	0	0	0
2017/06/02	R214	03/08/2017	9.51	Put	Bond Future	1,780.6600	1.7807	1,437.6700	1.4377	(19.262)	0	0	0
2017/06/02	R214	03/08/2017	9.53	Put	Bond Future	1,704.4200	1.7044	1,371.1400	1.3711	(19.554)	0	0	0
2017/06/02	R214	03/08/2017	9.52	Put	Bond Future	1,742.1900	1.7422	1,404.0500	1.4041	(19.409)	0	0	0
2017/06/02	R214	02/11/2017	9.60	Call	Bond Future	2,582.1100	2.5821	2,930.5500	2.9306	13.494	0	0	0
2017/06/02	R214	02/11/2017			Bond Future	9.6177	72.4150	9.5230	73.0876	(0.985)	0.0000	0.0000	0
2017/06/02	R214	02/11/2017	9.58	Call	Bond Future	2,513.1100	2.5131	2,855.8300	2.8558	13.637	0	0	0
2017/06/02	R214	02/11/2017	9.59	Call	Bond Future	2,547.3900	2.5474	2,892.9800	2.8930	13.566	0	0	0
2017/06/02	R214	02/11/2017	9.58	Put	Bond Future	2,779.9600	2.7800	2,450.0800	2.4501	(11.866)	0	0	0
2017/06/02	R214	02/11/2017	9.60	Put	Bond Future	2,707.3500	2.7074	2,383.1900	2.3832	(11.973)	0	0	0
2017/06/02	R214	02/11/2017	9.59	Put	Bond Future	2,743.3800	2.7434	2,416.3700	2.4164	(11.920)	0	0	0
2017/06/02	R214	01/02/2018			Bond Future	9.6634	73.8255	9.5660	74.5111	(1.007)	0.0000	0.0000	0
2017/06/02	R214	01/02/2018	9.82	Put	Bond Future	2,776.2400	2.7762	2,488.7600	2.4888	(10.355)	0	0	0
2017/06/02	R214	01/02/2018	9.84	Put	Bond Future	2,717.4100	2.7174	2,434.3300	2.4343	(10.417)	0	0	0
2017/06/02	R214	01/02/2018	9.83	Put	Bond Future	2,746.6900	2.7467	2,461.4100	2.4614	(10.386)	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
2017/06/02	R214	01/02/2018	9.84	Call	Bond Future	3,934.8200	3.9348	4,337.4200	4.3374	10.232	0	0	0
2017/06/02	R214	01/02/2018	9.82	Call	Bond Future	3,857.5200	3.8575	4,255.7200	4.2557	10.323	0	0	0
2017/06/02	R214	01/02/2018	9.83	Call	Bond Future	3,896.0900	3.8961	4,296.4900	4.2965	10.277	0	0	0
2017/06/02	R248	03/08/2017			Bond Future	9.6685	94.8474	9.5762	95.6838	(0.954)	0.0000	0.0000	77,986
2017/06/02	R248	03/08/2017	9.57	Call	Bond Future	1,661.6600	1.6617	2,042.0200	2.0420	22.890	0	0	0
2017/06/02	R248	03/08/2017	9.56	Put	Bond Future	2,606.7700	2.6068	2,144.9000	2.1449	(17.718)	0	0	0
2017/06/02	R248	03/08/2017	9.58	Put	Bond Future	2,503.8000	2.5038	2,053.6100	2.0536	(17.980)	0	0	0
2017/06/02	R248	03/08/2017	9.57	Put	Bond Future	2,554.8400	2.5548	2,098.8100	2.0988	(17.850)	0	0	0
2017/06/02	R248	03/08/2017	9.58	Call	Bond Future	1,702.0400	1.7020	2,088.2400	2.0882	22.690	0	0	0
2017/06/02	R248	03/08/2017	9.56	Call	Bond Future	1,622.0100	1.6220	1,996.5300	1.9965	23.090	0	0	0
2017/06/02	R248	02/11/2017	9.66	Put	Bond Future	3,752.6200	3.7526	3,327.7600	3.3278	(11.322)	0	0	0
2017/06/02	R248	02/11/2017			Bond Future	9.7174	92.2246	9.6226	93.0769	(0.976)	0.0000	0.0000	226
2017/06/02	R248	02/11/2017	9.65	Put	Bond Future	3,800.2100	3.8002	3,371.8500	3.3719	(11.272)	0	0	0
2017/06/02	R248	02/11/2017	9.64	Call	Bond Future	3,153.6800	3.1537	3,574.0900	3.5741	13.331	0	0	0
2017/06/02	R248	02/11/2017	9.65	Call	Bond Future	3,195.8700	3.1959	3,619.7800	3.6198	13.264	0	0	0
2017/06/02	R248	02/11/2017	9.66	Call	Bond Future	3,238.3400	3.2383	3,665.7500	3.6657	13.198	0	0	0
2017/06/02	R248	02/11/2017	9.64	Put	Bond Future	3,848.2400	3.8482	3,416.3800	3.4164	(11.222)	0	0	0
2017/06/02	R248	01/02/2018	9.89	Call	Bond Future	4,847.0300	4.8470	5,341.1100	5.3411	10.193	0	0	0
2017/06/02	R248	01/02/2018	9.90	Put	Bond Future	3,725.6000	3.7256	3,353.5300	3.3535	(9.987)	0	0	0
2017/06/02	R248	01/02/2018			Bond Future	9.7660	94.0208	9.6683	94.8897	(1.000)	0.0000	0.0000	0
2017/06/02	R248	01/02/2018	9.90	Call	Bond Future	4,894.5400	4.8945	5,391.3500	5.3913	10.150	0	0	0
2017/06/02	R248	01/02/2018	9.91	Call	Bond Future	4,942.2300	4.9422	5,441.7700	5.4418	10.108	0	0	0
2017/06/02	R248	01/02/2018	9.89	Put	Bond Future	3,764.3900	3.7644	3,389.5900	3.3896	(9.956)	0	0	0
2017/06/02	R248	01/02/2018	9.91	Put	Bond Future	3,687.1500	3.6871	3,317.8100	3.3178	(10.017)	0	0	0

Total

851629