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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2017/06/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	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
2017/06/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	2025	03/08/2017			Bond Future	128.2022	128.2022	128.1790	128.1790	(0.018)	0.0000	0.0000	2,414
2017/06/07	2025	03/08/2017	133.96	Put	Bond Future	5,757.8100	5.7578	5,781.0300	5.7810	0.403	0	0	0
2017/06/07	2025	03/08/2017	133.98	Put	Bond Future	5,777.8100	5.7778	5,801.0300	5.8010	0.402	0	0	0
2017/06/07	2025	03/08/2017	133.97	Put	Bond Future	5,767.8100	5.7678	5,791.0300	5.7910	0.403	0	0	0
2017/06/07	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2025	02/11/2017			Bond Future	130.6856	130.6856	130.6620	130.6620	(0.018)	0.0000	0.0000	0
2017/06/07	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2025	02/11/2017	132.96	Put	Bond Future	2,274.4200	2.2744	2,298.0200	2.2980	1.038	0	0	0
2017/06/07	2025	02/11/2017	132.98	Put	Bond Future	2,294.4200	2.2944	2,318.0200	2.3180	1.029	0	0	0
2017/06/07	2025	02/11/2017	132.97	Put	Bond Future	2,284.4200	2.2844	2,308.0200	2.3080	1.033	0	0	0
2017/06/07	2025	01/02/2018	133.89	Put	Bond Future	1,952.0000	1.9520	1,978.0200	1.9780	1.333	0	0	0
2017/06/07	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2025	01/02/2018			Bond Future	131.9380	131.9380	131.9120	131.9120	(0.020)	0.0000	0.0000	0
2017/06/07	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2025	01/02/2018	133.88	Put	Bond Future	1,942.0000	1.9420	1,968.0200	1.9680	1.340	0	0	0
2017/06/07	2025	01/02/2018	133.90	Put	Bond Future	1,962.0000	1.9620	1,988.0200	1.9880	1.326	0	0	0
2017/06/07	2029	01/02/2018			Bond Future	103.7964	103.7964	103.7027	103.7027	(0.090)	0.0000	0.0000	0
2017/06/07	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2030	03/08/2017	9.33	Call	Bond Future	2,206.5100	2.2065	2,109.9300	2.1099	(4.377)	0	0	0
2017/06/07	2030	03/08/2017			Bond Future	9.0104	92.6903	9.0242	92.5937	0.153	0.0000	0.0000	32,390
2017/06/07	2030	03/08/2017	9.34	Call	Bond Future	2,274.3800	2.2744	2,177.8000	2.1778	(4.246)	0	0	0
2017/06/07	2030	03/08/2017	9.35	Call	Bond Future	2,342.1700	2.3422	2,245.5900	2.2456	(4.124)	0	0	0
2017/06/07	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2030	02/11/2017			Bond Future	9.0493	94.4623	9.0635	94.3642	0.157	0.0000	0.0000	0
2017/06/07	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2030	02/11/2017	9.34	Call	Bond Future	1,982.2300	1.9822	1,884.1500	1.8841	(4.948)	0	0	0
2017/06/07	2030	02/11/2017	9.35	Call	Bond Future	2,049.3900	2.0494	1,951.3100	1.9513	(4.786)	0	0	0
2017/06/07	2030	02/11/2017	9.36	Call	Bond Future	2,116.4700	2.1165	2,018.3900	2.0184	(4.634)	0	0	0
2017/06/07	2030	01/02/2018			Bond Future	9.0863	92.2966	9.1010	92.1960	0.162	0.0000	0.0000	0
2017/06/07	2030	01/02/2018	9.38	Call	Bond Future	1,974.3300	1.9743	1,873.7800	1.8738	(5.093)	0	0	0

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2017/06/07	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2030	01/02/2018	9.39	Call	Bond Future	2,040.5300	2.0405	1,939.9800	1.9400	(4.928)	0	0	0
2017/06/07	2030	01/02/2018	9.37	Call	Bond Future	1,908.0700	1.9081	1,807.5200	1.8075	(5.270)	0	0	0
2017/06/07	2032	03/08/2017	9.43	Put	Bond Future	744.3000	0.7443	805.5500	0.8056	8.229	0	0	0
2017/06/07	2032	03/08/2017			Bond Future	9.1645	95.6188	9.1987	95.3607	0.373	0.0000	0.0000	26,589
2017/06/07	2032	03/08/2017	9.45	Put	Bond Future	701.8500	0.7019	759.9000	0.7599	8.271	0	0	0
2017/06/07	2032	03/08/2017	9.44	Put	Bond Future	722.8300	0.7228	782.5300	0.7825	8.259	0	0	0
2017/06/07	2032	03/08/2017	9.44	Call	Bond Future	2,771.6200	2.7716	2,573.2400	2.5732	(7.158)	0	0	0
2017/06/07	2032	03/08/2017	9.45	Call	Bond Future	2,823.7800	2.8238	2,623.7500	2.6238	(7.084)	0	0	0
2017/06/07	2032	03/08/2017	9.43	Call	Bond Future	2,719.8600	2.7199	2,523.0300	2.5230	(7.237)	0	0	0
2017/06/07	2032	02/11/2017			Bond Future	9.2080	93.2889	9.2433	93.0263	0.383	0.0000	0.0000	0
2017/06/07	2032	02/11/2017	9.48	Put	Bond Future	1,769.3200	1.7693	1,843.3200	1.8433	4.182	0	0	0
2017/06/07	2032	02/11/2017	9.50	Put	Bond Future	1,716.1300	1.7161	1,788.3500	1.7884	4.208	0	0	0
2017/06/07	2032	02/11/2017	9.49	Put	Bond Future	1,742.6800	1.7427	1,815.6700	1.8157	4.188	0	0	0
2017/06/07	2032	02/11/2017	9.48	Call	Bond Future	3,767.2900	3.7673	3,578.6700	3.5787	(5.007)	0	0	0
2017/06/07	2032	02/11/2017	9.49	Call	Bond Future	3,812.9200	3.8129	3,623.2900	3.6233	(4.973)	0	0	0
2017/06/07	2032	02/11/2017	9.50	Call	Bond Future	3,858.5700	3.8586	3,668.1700	3.6682	(4.934)	0	0	0
2017/06/07	2032	01/02/2018	9.55	Put	Bond Future	2,314.7500	2.3147	2,394.3600	2.3944	3.439	0	0	0
2017/06/07	2032	01/02/2018			Bond Future	9.2496	95.1054	9.2861	94.8371	0.395	0.0000	0.0000	0
2017/06/07	2032	01/02/2018	9.57	Put	Bond Future	2,260.8600	2.2609	2,339.1200	2.3391	3.462	0	0	0
2017/06/07	2032	01/02/2018	9.56	Put	Bond Future	2,287.8200	2.2878	2,366.6100	2.3666	3.444	0	0	0
2017/06/07	2032	01/02/2018	9.55	Call	Bond Future	4,491.1400	4.4911	4,302.4500	4.3025	(4.201)	0	0	0
2017/06/07	2032	01/02/2018	9.56	Call	Bond Future	4,535.3900	4.5354	4,345.8800	4.3459	(4.178)	0	0	0
2017/06/07	2032	01/02/2018	9.57	Call	Bond Future	4,579.5300	4.5795	4,389.4900	4.3895	(4.150)	0	0	0
2017/06/07	2033	03/08/2017	113.14	Put	Bond Future	7,754.4900	7.7545	7,737.1100	7.7371	(0.224)	0	0	0
2017/06/07	2033	03/08/2017			Bond Future	105.3855	105.3855	105.4029	105.4029	0.016	0.0000	0.0000	6,534
2017/06/07	2033	03/08/2017	113.13	Put	Bond Future	7,744.4900	7.7445	7,727.1100	7.7271	(0.224)	0	0	0
2017/06/07	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2033	03/08/2017	113.12	Put	Bond Future	7,734.4900	7.7345	7,717.1100	7.7171	(0.225)	0	0	0
2017/06/07	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2033	02/11/2017			Bond Future	106.3504	106.3504	106.3682	106.3682	0.017	0.0000	0.0000	0
2017/06/07	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2033	02/11/2017	110.07	Put	Bond Future	3,719.6400	3.7196	3,701.8400	3.7018	(0.479)	0	0	0
2017/06/07	2033	02/11/2017	110.09	Put	Bond Future	3,739.6400	3.7396	3,721.8400	3.7218	(0.476)	0	0	0
2017/06/07	2033	02/11/2017	110.08	Put	Bond Future	3,729.6400	3.7296	3,711.8400	3.7118	(0.477)	0	0	0
2017/06/07	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2033	01/02/2018			Bond Future	108.4699	108.4699	108.4865	108.4865	0.015	0.0000	0.0000	0
2017/06/07	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2033	01/02/2018	109.64	Put	Bond Future	1,170.1100	1.1701	1,153.5400	1.1535	(1.416)	0	0	0
2017/06/07	2033	01/02/2018	109.66	Put	Bond Future	1,190.1100	1.1901	1,173.5400	1.1735	(1.392)	0	0	0

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2017/06/07	2033	01/02/2018	109.65	Put	Bond Future	1,180.1100	1.1801	1,163.5400	1.1635	(1.404)	0	0	0
2017/06/07	2037	03/08/2017	9.57	Call	Bond Future	2,018.7000	2.0187	1,721.4100	1.7214	(14.727)	0	0	0
2017/06/07	2037	03/08/2017			Bond Future	9.5047	91.3422	9.5692	90.8164	0.679	0.0000	0.0000	66,025
2017/06/07	2037	03/08/2017	9.58	Call	Bond Future	2,063.8600	2.0639	1,762.6900	1.7627	(14.593)	0	0	0
2017/06/07	2037	03/08/2017	9.56	Put	Bond Future	1,522.8600	1.5229	1,755.2600	1.7553	15.261	0	0	0
2017/06/07	2037	03/08/2017	9.57	Put	Bond Future	1,486.4300	1.4864	1,714.9200	1.7149	15.372	0	0	0
2017/06/07	2037	03/08/2017	9.58	Put	Bond Future	1,450.4900	1.4505	1,675.1000	1.6751	15.485	0	0	0
2017/06/07	2037	03/08/2017	9.56	Call	Bond Future	1,973.9200	1.9739	1,680.5400	1.6805	(14.863)	0	0	0
2017/06/07	2037	02/11/2017			Bond Future	9.5509	93.0885	9.6172	92.5531	0.695	0.0000	0.0000	233
2017/06/07	2037	02/11/2017	9.66	Call	Bond Future	3,490.8800	3.4909	3,182.5000	3.1825	(8.834)	0	0	0
2017/06/07	2037	02/11/2017	9.65	Put	Bond Future	2,648.4100	2.6484	2,877.6500	2.8776	8.656	0	0	0
2017/06/07	2037	02/11/2017	9.67	Put	Bond Future	2,577.5100	2.5775	2,802.2900	2.8023	8.721	0	0	0
2017/06/07	2037	02/11/2017	9.66	Put	Bond Future	2,612.7700	2.6128	2,839.7700	2.8398	8.688	0	0	0
2017/06/07	2037	02/11/2017	9.67	Call	Bond Future	3,535.4200	3.5354	3,224.8200	3.2248	(8.785)	0	0	0
2017/06/07	2037	02/11/2017	9.65	Call	Bond Future	3,446.6000	3.4466	3,140.4600	3.1405	(8.882)	0	0	0
2017/06/07	2037	01/02/2018			Bond Future	9.5958	90.6456	9.6642	90.0992	0.713	0.0000	0.0000	0
2017/06/07	2037	01/02/2018	9.81	Put	Bond Future	2,974.6000	2.9746	3,190.2800	3.1903	7.251	0	0	0
2017/06/07	2037	01/02/2018	9.83	Put	Bond Future	2,910.2900	2.9103	3,122.4800	3.1225	7.291	0	0	0
2017/06/07	2037	01/02/2018	9.82	Put	Bond Future	2,942.3000	2.9423	3,156.2300	3.1562	7.271	0	0	0
2017/06/07	2037	01/02/2018	9.82	Call	Bond Future	4,713.9200	4.7139	4,381.5000	4.3815	(7.052)	0	0	0
2017/06/07	2037	01/02/2018	9.83	Call	Bond Future	4,759.6600	4.7597	4,425.5000	4.4255	(7.021)	0	0	0
2017/06/07	2037	01/02/2018	9.81	Call	Bond Future	4,668.3600	4.6684	4,337.6900	4.3377	(7.083)	0	0	0
2017/06/07	2038	03/08/2017			Bond Future	129.8444	129.8444	129.8656	129.8656	0.016	0.0000	0.0000	22,539
2017/06/07	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2038	03/08/2017	141.16	Put	Bond Future	11,315.5900	11.3156	11,294.4500	11.2944	(0.187)	0	0	0
2017/06/07	2038	03/08/2017	141.18	Put	Bond Future	11,335.5900	11.3356	11,314.4500	11.3144	(0.186)	0	0	0
2017/06/07	2038	03/08/2017	141.17	Put	Bond Future	11,325.5900	11.3256	11,304.4500	11.3044	(0.187)	0	0	0
2017/06/07	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2038	02/11/2017			Bond Future	132.3597	132.3597	132.3813	132.3813	0.016	0.0000	0.0000	0
2017/06/07	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2038	02/11/2017	136.82	Put	Bond Future	4,460.3100	4.4603	4,438.6800	4.4387	(0.485)	0	0	0
2017/06/07	2038	02/11/2017	136.80	Put	Bond Future	4,440.3100	4.4403	4,418.6800	4,4187	(0.487)	0	0	0
2017/06/07	2038	02/11/2017	136.81	Put	Bond Future	4,450.3100	4.4503	4,428.6800	4,4287	(0.486)	0	0	0
2017/06/07	2038	01/02/2018	136.95	Put	Bond Future	3,473.7500	3.4738	3,453.4800	3,4535	(0.584)	0	0	0
2017/06/07	2038	01/02/2018			Bond Future	133.4763	133.4763	133.4965	133.4965	0.015	0.0000	0.0000	0
2017/06/07	2038	01/02/2018	136.94	Put	Bond Future	3,463.7500	3.4638	3,443.4800	3,4435	(0.585)	0	0	0
2017/06/07	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2038	01/02/2018	136.93	Put	Bond Future	3,453.7500	3.4538	3,433.4800	3,4335	(0.587)	0	0	0
2017/06/07	2040	03/08/2017			Bond Future	9.6106	94.6080	9.6598	94.1806	0.511	0.0000	0.0000	13,856
2017/06/07	2040	03/08/2017	9.61	Put	Bond Future	1,908.9800	1.9090	2,108.3200	2.1083	10.442	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
2017/06/07	2040	03/08/2017	9.63	Put	Bond Future	1,824.1000	1.8241	2,017.1600	2.0172	10.584	0	0	0
2017/06/07	2040	03/08/2017	9.62	Put	Bond Future	1,866.1200	1.8661	2,062.3200	2.0623	10.514	0	0	0
2017/06/07	2040	03/08/2017	9.61	Call	Bond Future	1,903.5700	1.9036	1,675.4900	1.6755	(11.982)	0	0	0
2017/06/07	2040	03/08/2017	9.62	Call	Bond Future	1,947.9300	1.9479	1,716.7100	1.7167	(11.870)	0	0	0
2017/06/07	2040	03/08/2017	9.63	Call	Bond Future	1,993.0100	1.9930	1,758.6500	1.7587	(11.759)	0	0	0
2017/06/07	2040	02/11/2017			Bond Future	9.6583	96.4166	9.7088	95.9815	0.523	0.0000	0.0000	0
2017/06/07	2040	02/11/2017	9.66	Call	Bond Future	3,282.2900	3.2823	3,048.2300	3.0482	(7.131)	0	0	0
2017/06/07	2040	02/11/2017	9.65	Put	Bond Future	3,310.5200	3.3105	3,513.3900	3.5134	6.128	0	0	0
2017/06/07	2040	02/11/2017	9.67	Put	Bond Future	3,224.0100	3.2240	3,423.2100	3.4232	6.179	0	0	0
2017/06/07	2040	02/11/2017	9.66	Put	Bond Future	3,267.1700	3.2672	3,468.2100	3.4682	6.153	0	0	0
2017/06/07	2040	02/11/2017	9.67	Call	Bond Future	3,325.4700	3.3255	3,089.5700	3.0896	(7.094)	0	0	0
2017/06/07	2040	02/11/2017	9.65	Call	Bond Future	3,239.1700	3.2392	3,006.9400	3.0069	(7.169)	0	0	0
2017/06/07	2040	01/02/2018	9.89	Call	Bond Future	4,881.2500	4.8813	4,614.9400	4.6149	(5.456)	0	0	0
2017/06/07	2040	01/02/2018			Bond Future	9.7047	93.7882	9.7568	93.3441	0.537	0.0000	0.0000	0
2017/06/07	2040	01/02/2018	9.87	Call	Bond Future	4,786.7700	4.7868	4,523.3100	4.5233	(5.504)	0	0	0
2017/06/07	2040	01/02/2018	9.88	Call	Bond Future	4,834.0600	4.8341	4,569.1700	4.5692	(5.480)	0	0	0
2017/06/07	2040	01/02/2018	9.87	Put	Bond Future	3,389.9300	3.3899	3,570.6100	3.5706	5.330	0	0	0
2017/06/07	2040	01/02/2018	9.88	Put	Bond Future	3,353.7800	3.3538	3,533.0300	3.5330	5.345	0	0	0
2017/06/07	2040	01/02/2018	9.89	Put	Bond Future	3,317.6600	3.3177	3,495.4900	3.4955	5.360	0	0	0
2017/06/07	2044	03/08/2017			Bond Future	9.6906	91.2716	9.7499	90.7547	0.612	0.0000	0.0000	23,797
2017/06/07	2044	03/08/2017	9.62	Put	Bond Future	2,235.9000	2.2359	2,511.5200	2.5115	12.327	0	0	0
2017/06/07	2044	03/08/2017	9.64	Put	Bond Future	2,139.5100	2.1395	2,407.4300	2.4074	12.522	0	0	0
2017/06/07	2044	03/08/2017	9.63	Put	Bond Future	2,187.3400	2.1873	2,459.1100	2.4591	12.425	0	0	0
2017/06/07	2044	03/08/2017	9.64	Call	Bond Future	1,694.2700	1.6943	1,445.2900	1.4453	(14.695)	0	0	0
2017/06/07	2044	03/08/2017	9.62	Call	Bond Future	1,613.7600	1.6138	1,372.4800	1.3725	(14.951)	0	0	0
2017/06/07	2044	03/08/2017	9.63	Call	Bond Future	1,653.7200	1.6537	1,408.5900	1.4086	(14.823)	0	0	0
2017/06/07	2044	02/11/2017	9.68	Call	Bond Future	3,086.2300	3.0862	2,821.9400	2.8219	(8.564)	0	0	0
2017/06/07	2044	02/11/2017			Bond Future	9.7384	93.0165	9.7994	92.4901	0.626	0.0000	0.0000	200
2017/06/07	2044	02/11/2017	9.66	Call	Bond Future	3,004.0000	3.0040	2,744.1500	2.7442	(8.650)	0	0	0
2017/06/07	2044	02/11/2017	9.67	Call	Bond Future	3,044.8500	3.0449	2,782.7800	2.7828	(8.607)	0	0	0
2017/06/07	2044	02/11/2017	9.66	Put	Bond Future	3,688.6200	3.6886	3,955.1900	3.9552	7.227	0	0	0
2017/06/07	2044	02/11/2017	9.68	Put	Bond Future	3,595.3700	3.5954	3,857.5000	3.8575	7.291	0	0	0
2017/06/07	2044	02/11/2017	9.67	Put	Bond Future	3,641.6600	3.6417	3,906.0100	3.9060	7.259	0	0	0
2017/06/07	2044	01/02/2018			Bond Future	9.7851	90.4471	9.8479	89.9098	0.642	0.0000	0.0000	0
2017/06/07	2044	01/02/2018	9.89	Put	Bond Future	3,690.3200	3.6903	3,925.1800	3.9252	6.364	0	0	0
2017/06/07	2044	01/02/2018	9.91	Put	Bond Future	3,613.9500	3.6139	3,845.3200	3.8453	6.402	0	0	0
2017/06/07	2044	01/02/2018	9.90	Put	Bond Future	3,651.8200	3.6518	3,884.9300	3.8849	6.383	0	0	0
2017/06/07	2044	01/02/2018	9.89	Call	Bond Future	4,584.1000	4.5841	4,281.7100	4.2817	(6.596)	0	0	0
2017/06/07	2044	01/02/2018	9.90	Call	Bond Future	4,630.0400	4.6300	4,325.9000	4.3259	(6.569)	0	0	0
2017/06/07	2044	01/02/2018	9.91	Call	Bond Future	4,676.4600	4.6765	4,370.5800	4.3706	(6.541)	0	0	0
2017/06/07	2046	03/08/2017	141.17	Put	Bond Future	13,021.8000	13.0218	13,262.3200	13.2623	1.847	0	0	0
2017/06/07	2046	03/08/2017			Bond Future	128.1482	128.1482	127.9077	127.9077	(0.188)	0.0000	0.0000	22,790
2017/06/07	2046	03/08/2017	141.19	Put	Bond Future	13,041.8000	13.0418	13,282.3200	13.2823	1.844	0	0	0
2017/06/07	2046	03/08/2017	141.18	Put	Bond Future	13,031.8000	13.0318	13,272.3200	13.2723	1.846	0	0	0
2017/06/07	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	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
2017/06/07	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2046	02/11/2017			Bond Future	129.0475	129.0475	128.8020	128.8020	(0.190)	0.0000	0.0000	0
2017/06/07	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2046	02/11/2017	136.30	Put	Bond Future	7,252.5500	7.2525	7,497.9600	7.4980	3.384	0	0	0
2017/06/07	2046	02/11/2017	136.32	Put	Bond Future	7,272.5500	7.2725	7,517.9600	7.5180	3.374	0	0	0
2017/06/07	2046	02/11/2017	136.31	Put	Bond Future	7,262.5500	7.2625	7,507.9600	7.5080	3.379	0	0	0
2017/06/07	2046	01/02/2018	132.92	Put	Bond Future	1,300.6300	1.3006	1,552.8600	1.5529	19.393	0	0	0
2017/06/07	2046	01/02/2018			Bond Future	131.6194	131.6194	131.3671	131.3671	(0.192)	0.0000	0.0000	0
2017/06/07	2046	01/02/2018	132.91	Put	Bond Future	1,290.6300	1.2906	1,542.8600	1.5429	19.543	0	0	0
2017/06/07	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2046	01/02/2018	132.90	Put	Bond Future	1,280.6300	1.2806	1,532.8600	1.5329	19.696	0	0	0
2017/06/07	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2050	03/08/2017			Bond Future	135.5900	135.5900	135.6124	135.6124	0.017	0.0000	0.0000	26,059
2017/06/07	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2050	03/08/2017	149.22	Put	Bond Future	13,630.0200	13.6300	13,607.6000	13.6076	(0.164)	0	0	0
2017/06/07	2050	03/08/2017	149.24	Put	Bond Future	13,650.0200	13.6500	13,627.6000	13.6276	(0.164)	0	0	0
2017/06/07	2050	03/08/2017	149.23	Put	Bond Future	13,640.0200	13.6400	13,617.6000	13.6176	(0.164)	0	0	0
2017/06/07	2050	02/11/2017	144.66	Put	Bond Future	6,443.4900	6.4435	6,420.6000	6.4206	(0.355)	0	0	0
2017/06/07	2050	02/11/2017	144.67	Put	Bond Future	6,453.4900	6.4535	6,430.6000	6.4306	(0.355)	0	0	0
2017/06/07	2050	02/11/2017			Bond Future	138.2165	138.2165	138.2394	138.2394	0.017	0.0000	0.0000	0
2017/06/07	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2050	02/11/2017	144.65	Put	Bond Future	6,433.4900	6.4335	6,410.6000	6.4106	(0.356)	0	0	0
2017/06/07	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2050	01/02/2018			Bond Future	139.2793	139.2793	139.3005	139.3005	0.015	0.0000	0.0000	0
2017/06/07	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	2050	01/02/2018	140.23	Put	Bond Future	950.7300	0.9507	929.4600	0.9295	(2.237)	0	0	0
2017/06/07	2050	01/02/2018	140.25	Put	Bond Future	970.7300	0.9707	949.4600	0.9495	(2.191)	0	0	0
2017/06/07	2050	01/02/2018	140.24	Put	Bond Future	960.7300	0.9607	939.4600	0.9395	(2.214)	0	0	0
2017/06/07	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	AL37	03/08/2017			Index Future	548.4390	548.4390	548.5460	548.5460	0.020	0.0000	0.0000	0
2017/06/07	AL37	02/11/2017			Index Future	558.9240	558.9240	559.0350	559.0350	0.020	0.0000	0.0000	0
2017/06/07	AL37	01/02/2018			Index Future	569.8080	569.8080	569.9170	569.9170	0.019	0.0000	0.0000	0

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2017/06/07	AL7T	03/08/2017			Index Future	633.3050	633.3050	633.5080	633.5080	0.032	0.0000	0.0000	0
2017/06/07	AL7T	02/11/2017			Index Future	645.4130	645.4130	645.6230	645.6230	0.033	0.0000	0.0000	0
2017/06/07	AL7T	01/02/2018			Index Future	657.9800	657.9800	658.1900	658.1900	0.032	0.0000	0.0000	0
2017/06/07	ALBI	03/08/2017			Index Future	570.6670	570.6670	569.2630	569.2630	(0.246)	0.0000	0.0000	600
2017/06/07	ALBI	02/11/2017			Index Future	581.5770	581.5770	580.1490	580.1490	(0.246)	0.0000	0.0000	0
2017/06/07	ALBI	01/02/2018			Index Future	592.9020	592.9020	591.4420	591.4420	(0.246)	0.0000	0.0000	0
2017/06/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	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
2017/06/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/07	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	EL28	03/08/2017			Bond Future	128.0161	128.0161	128.0444	128.0444	0.022	0.0000	0.0000	0
2017/06/07	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	EL28	03/08/2017	135.16	Put	Bond Future	7,143.8900	7.1439	7,115.6100	7.1156	(0.396)	0	0	0
2017/06/07	EL28	03/08/2017	135.18	Put	Bond Future	7,163.8900	7.1639	7,135.6100	7.1356	(0.395)	0	0	0
2017/06/07	EL28	03/08/2017	135.17	Put	Bond Future	7,153.8900	7.1539	7,125.6100	7.1256	(0.395)	0	0	0
2017/06/07	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	EL28	02/11/2017			Bond Future	128.7521	128.7521	128.7809	128.7809	0.022	0.0000	0.0000	0
2017/06/07	EL28	02/11/2017	133.87	Put	Bond Future	5,117.9100	5.1179	5,089.0500	5.0890	(0.564)	0	0	0
2017/06/07	EL28	02/11/2017	133.89	Put	Bond Future	5,137.9100	5.1379	5,109.0500	5.1090	(0.562)	0	0	0
2017/06/07	EL28	02/11/2017	133.88	Put	Bond Future	5,127.9100	5.1279	5,099.0500	5.0990	(0.563)	0	0	0
2017/06/07	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/07	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	EL28	01/02/2018			Bond Future	131.3181	131.3181	131.3457	131.3457	0.021	0.0000	0.0000	0
2017/06/07	EL28	01/02/2018	132.29	Put	Bond Future	971.8900	0.9719	944.2900	0.9443	(2.840)	0	0	0
2017/06/07	EL28	01/02/2018	132.31	Put	Bond Future	991.8900	0.9919	964.2900	0.9643	(2.783)	0	0	0
2017/06/07	EL28	01/02/2018	132.30	Put	Bond Future	981.8900	0.9819	954.2900	0.9543	(2.811)	0	0	0
2017/06/07	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	ES33	03/08/2017			Bond Future	10.5961	79.2813	10.6495	78.9483	0.503	0.0000	0.0000	9,466
2017/06/07	ES33	03/08/2017	10.53	Put	Bond Future	415.6600	0.4157	748.6500	0.7486	80.111	0	0	0
2017/06/07	ES33	03/08/2017	10.55	Put	Bond Future	289.5600	0.2896	622.5500	0.6226	114.999	0	0	0
2017/06/07	ES33	03/08/2017	10.54	Put	Bond Future	352.5700	0.3526	685.5600	0.6856	94.446	0	0	0
2017/06/07	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	ES33	02/11/2017	10.66	Put	Bond Future	142.2200	0.1422	481.2600	0.4813	238.391	0	0	0
2017/06/07	ES33	02/11/2017			Bond Future	10.6830	77.0053	10.7381	76.6662	0.516	0.0000	0.0000	0
2017/06/07	ES33	02/11/2017	10.68	Put	Bond Future	18.5800	0.0186	357.6200	0.3576	1824.758	0	0	0
2017/06/07	ES33	02/11/2017	10.67	Put	Bond Future	80.3600	0.0804	419.4000	0.4194	421.901	0	0	0
2017/06/07	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	ES33	01/02/2018	10.99	Call	Bond Future	1,311.1400	1.3111	965.0700	0.9651	(26.395)	0	0	0
2017/06/07	ES33	01/02/2018			Bond Future	10.7716	78.5046	10.8287	78.1586	0.530	0.0000	0.0000	0
2017/06/07	ES33	01/02/2018	11.00	Call	Bond Future	1,370.3700	1.3704	1,024.3000	1.0243	(25.254)	0	0	0
2017/06/07	ES33	01/02/2018	11.01	Call	Bond Future	1,429.5200	1.4295	1,083.4500	1.0834	(24.209)	0	0	0
2017/06/07	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	ES42	03/08/2017			Bond Future	10.8319	82.4712	10.8852	82.0950	0.492	0.0000	0.0000	7,957
2017/06/07	ES42	02/11/2017			Bond Future	10.9190	79.7862	10.9740	79.4033	0.504	0.0000	0.0000	0
2017/06/07	ES42	01/02/2018			Bond Future	11.0049	81.3398	11.0619	80.9489	0.518	0.0000	0.0000	0
2017/06/07	GOVI	03/08/2017			GOVI	569.1110	569.1110	567.8490	567.8490	(0.222)	0.0000	0.0000	404
2017/06/07	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	GOVI	03/08/2017	561.09	Call	GOVI	80,210.0000	8.0210	67,590.0000	6.7590	(15.734)	0	0	0
2017/06/07	GOVI	03/08/2017	561.10	Call	GOVI	80,110.0000	8.0110	67,490.0000	6.7490	(15.753)	0	0	0
2017/06/07	GOVI	03/08/2017	561.11	Call	GOVI	80,010.0000	8.0010	67,390.0000	6.7390	(15.773)	0	0	0
2017/06/07	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	GOVI	02/11/2017			GOVI	579.9910	579.9910	578.7080	578.7080	(0.221)	0.0000	0.0000	0
2017/06/07	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	GOVI	02/11/2017	572.44	Call	GOVI	75,510.0000	7.5510	62,680.0000	6.2680	(16.991)	0	0	0
2017/06/07	GOVI	02/11/2017	572.45	Call	GOVI	75,410.0000	7.5410	62,580.0000	6.2580	(17.014)	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
2017/06/07	GOVI	02/11/2017	572.46	Call	GOVI	75,310.0000	7.5310	62,480.0000	6.2480	(17.036)	0	0	0
2017/06/07	GOVI	01/02/2018			GOVI	591.2850	591.2850	589.9730	589.9730	(0.222)	0.0000	0.0000	0
2017/06/07	GOVI	01/02/2018	581.03	Call	GOVI	102,550.0000	10.2550	89,430.0000	8.9430	(12.794)	0	0	0
2017/06/07	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	GOVI	01/02/2018	581.04	Call	GOVI	102,450.0000	10.2450	89,330.0000	8.9330	(12.806)	0	0	0
2017/06/07	GOVI	01/02/2018	581.02	Call	GOVI	102,650.0000	10.2650	89,530.0000	8.9530	(12.781)	0	0	0
2017/06/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/07	IGOV	03/08/2017			Index Future	249.7710	249.7710	249.7470	249.7470	(0.010)	0.0000	0.0000	1,296
2017/06/07	IGOV	02/11/2017			Index Future	254.6090	254.6090	254.5850	254.5850	(0.009)	0.0000	0.0000	0
2017/06/07	IGOV	01/02/2018			Index Future	259.6830	259.6830	259.6550	259.6550	(0.011)	0.0000	0.0000	0
2017/06/07	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/07	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/07	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/06/07	IS01	21/09/2017			Interest Rate Swap	99.6138	99.6138	99.6150	99.6150	0.001	0.0000	0.0000	0
2017/06/07	IS01	21/12/2017			Interest Rate Swap	99.8095	99.8095	99.8090	99.8090	0.000	0.0000	0.0000	0
2017/06/07	IS01	15/03/2018			Interest Rate Swap	99.7423	99.7423	99.7354	99.7354	(0.007)	0.0000	0.0000	0
2017/06/07	IS01	21/06/2018			Interest Rate Swap	99.8768	99.8768	99.8671	99.8671	(0.010)	0.0000	0.0000	0
2017/06/07	IS02	18/12/2017			Interest Rate Swap	99.8397	99.8397	99.8393	99.8393	0.000	0.0000	0.0000	0
2017/06/07	IS02	16/03/2018			Interest Rate Swap	99.0223	99.0223	99.0156	99.0156	(0.007)	0.0000	0.0000	0
2017/06/07	IS02	15/06/2018			Interest Rate Swap	98.5631	98.5631	98.5531	98.5531	(0.010)	0.0000	0.0000	0
2017/06/07	IS02	21/09/2018			Interest Rate Swap	98.4728	98.4728	98.4582	98.4582	(0.015)	0.0000	0.0000	0
2017/06/07	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8100	98.8100	(0.020)	0.0000	0.0000	0
2017/06/07	IS02	15/03/2019			Interest Rate Swap	99.2007	99.2007	99.1779	99.1779	(0.023)	0.0000	0.0000	0
2017/06/07	IS02	21/06/2019			Interest Rate Swap	99.5782	99.5782	99.5516	99.5516	(0.027)	0.0000	0.0000	0
2017/06/07	IS05	17/12/2020			Interest Rate Swap	96.1470	96.1470	96.0776	96.0776	(0.072)	0.0000	0.0000	0
2017/06/07	IS05	16/03/2021			Interest Rate Swap	95.3709	95.3709	95.2883	95.2883	(0.087)	0.0000	0.0000	0
2017/06/07	IS05	15/06/2021			Interest Rate Swap	94.5619	94.5619	94.4671	94.4671	(0.100)	0.0000	0.0000	0
2017/06/07	IS05	21/09/2021			Interest Rate Swap	94.7220	94.7220	94.6162	94.6162	(0.112)	0.0000	0.0000	0
2017/06/07	IS05	21/12/2021			Interest Rate Swap	96.8880	96.8880	96.7733	96.7733	(0.118)	0.0000	0.0000	51
2017/06/07	IS05	15/03/2022			Interest Rate Swap	96.9988	96.9988	96.8761	96.8761	(0.126)	0.0000	0.0000	0
2017/06/07	IS05	21/06/2022			Interest Rate Swap	98.1718	98.1718	98.0433	98.0433	(0.131)	0.0000	0.0000	0
2017/06/07	IS10	17/12/2025			Interest Rate Swap	94.6524	94.6524	94.4842	94.4842	(0.178)	0.0000	0.0000	0
2017/06/07	IS10	16/03/2026			Interest Rate Swap	91.6231	91.6231	91.4543	91.4543	(0.184)	0.0000	0.0000	0
2017/06/07	IS10	15/06/2026			Interest Rate Swap	90.3416	90.3416	90.1699	90.1699	(0.190)	0.0000	0.0000	0
2017/06/07	IS10	21/09/2026			Interest Rate Swap	92.4765	92.4765	92.3009	92.3009	(0.190)	0.0000	0.0000	0
2017/06/07	IS10	21/12/2026			Interest Rate Swap	96.2356	96.2356	96.0556	96.0556	(0.187)	0.0000	0.0000	0
2017/06/07	IS10	15/03/2027			Interest Rate Swap	94.7955	94.7955	94.6063	94.6063	(0.200)	0.0000	0.0000	0
2017/06/07	IS10	21/06/2027			Interest Rate Swap	96.8498	96.8498	96.6575	96.6575	(0.198)	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
2017/06/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/07	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/07	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/07	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/07	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/07	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/07	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/07	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/07	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/07	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/07	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/07	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/07	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/07	R023	03/08/2017	8.60	Put	Bond Future	41.8900	0.0419	39.7900	0.0398	(5.013)	0	0	0
2017/06/07	R023	03/08/2017			Bond Future	7.8453	102.9594	7.8399	102.9835	(0.069)	0.0000	0.0000	38,317
2017/06/07	R023	03/08/2017	8.59	Put	Bond Future	43.9500	0.0439	41.7600	0.0418	(4.983)	0	0	0
2017/06/07	R023	03/08/2017	8.60	Call	Bond Future	3,315.9500	3.3160	3,337.9500	3.3380	0.663	0	0	0
2017/06/07	R023	03/08/2017	8.58	Call	Bond Future	3,235.1500	3.2351	3,256.9800	3.2570	0.675	0	0	0
2017/06/07	R023	03/08/2017	8.59	Call	Bond Future	3,275.5000	3.2755	3,297.4100	3.2974	0.669	0	0	0
2017/06/07	R023	03/08/2017	8.58	Put	Bond Future	46.1400	0.0461	43.8700	0.0439	(4.920)	0	0	0
2017/06/07	R023	02/11/2017	8.56	Call	Bond Future	3,200.2100	3.2002	3,219.0800	3.2191	0.590	0	0	0
2017/06/07	R023	02/11/2017			Bond Future	7.8531	100.9974	7.8473	101.0224	(0.075)	0.0000	0.0000	0
2017/06/07	R023	02/11/2017	8.57	Call	Bond Future	3,235.2600	3.2353	3,254.2500	3.2543	0.587	0	0	0
2017/06/07	R023	02/11/2017	8.58	Call	Bond Future	3,270.5900	3.2706	3,289.6800	3.2897	0.584	0	0	0
2017/06/07	R023	02/11/2017	8.56	Put	Bond Future	239.3100	0.2393	233.1800	0.2332	(2.562)	0	0	0
2017/06/07	R023	02/11/2017	8.58	Put	Bond Future	227.5000	0.2275	221.5900	0.2216	(2.598)	0	0	0
2017/06/07	R023	02/11/2017	8.57	Put	Bond Future	233.2600	0.2333	227.2500	0.2273	(2.577)	0	0	0
2017/06/07	R023	01/02/2018			Bond Future	7.8551	102.9640	7.8490	102.9888	(0.077)	0.0000	0.0000	0
2017/06/07	R023	01/02/2018	8.32	Call	Bond Future	2,619.8600	2.6199	2,640.3200	2.6403	0.781	0	0	0
2017/06/07	R023	01/02/2018	8.33	Call	Bond Future	2,648.5800	2.6486	2,669.1100	2.6691	0.775	0	0	0
2017/06/07	R023	01/02/2018	8.31	Put	Bond Future	747.3600	0.7474	742.9000	0.7429	(0.597)	0	0	0
2017/06/07	R023	01/02/2018	8.33	Put	Bond Future	724.2600	0.7243	719.9400	0.7199	(0.596)	0	0	0
2017/06/07	R023	01/02/2018	8.32	Put	Bond Future	735.5900	0.7356	731.2000	0.7312	(0.597)	0	0	0
2017/06/07	R023	01/02/2018	8.31	Call	Bond Future	2,591.5600	2.5916	2,611.9500	2.6119	0.787	0	0	0
2017/06/07	R035	03/08/2017			Bond Future	9.3965	99.4279	9.4612	98.8975	0.688	0.0000	0.0000	9,645
2017/06/07	R035	03/08/2017	9.52	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
2017/06/07	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R035	03/08/2017	9.50	Call	Bond Future	846.4000	0.8464	316.0200	0.3160	(62.663)	0	0	0
2017/06/07	R035	03/08/2017	9.51	Call	Bond Future	927.5900	0.9276	397.2100	0.3972	(57.178)	0	0	0
2017/06/07	R035	03/08/2017	9.52	Call	Bond Future	1,008.6700	1.0087	478.2900	0.4783	(52.582)	0	0	0
2017/06/07	R035	02/11/2017			Bond Future	9.4452	96.8278	9.5118	96.2878	0.705	0.0000	0.0000	0
2017/06/07	R035	02/11/2017	9.60	Call	Bond Future	1,247.5300	1.2475	707.5100	0.7075	(43.287)	0	0	0
2017/06/07	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R035	02/11/2017	9.61	Call	Bond Future	1,327.2700	1.3273	787.2500	0.7872	(40.687)	0	0	0
2017/06/07	R035	02/11/2017	9.59	Call	Bond Future	1,167.6900	1.1677	627.6700	0.6277	(46.247)	0	0	0
2017/06/07	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R035	01/02/2018			Bond Future	9.4932	98.7133	9.5620	98.1620	0.725	0.0000	0.0000	0
2017/06/07	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R035	01/02/2018	9.75	Call	Bond Future	2,032.2200	2.0322	1,480.9400	1.4809	(27.127)	0	0	0
2017/06/07	R035	01/02/2018	9.73	Call	Bond Future	1,876.3200	1.8763	1,325.0400	1.3250	(29.381)	0	0	0
2017/06/07	R035	01/02/2018	9.74	Call	Bond Future	1,954.3200	1.9543	1,403.0400	1.4030	(28.208)	0	0	0
2017/06/07	R186	03/08/2017	8.93	Put	Bond Future	333.0500	0.3330	308.2800	0.3083	(7.437)	0	0	0
2017/06/07	R186	03/08/2017	9.35	Call	Bond Future	5,789.2500	5.7892	5,826.2200	5.8262	0.639	0	0	0
2017/06/07	R186	03/08/2017			Bond Future	8.4918	114.1551	8.4853	114.1998	(0.076)	0.0000	0.0000	119,216
2017/06/07	R186	03/08/2017	8.90	Call	Bond Future	3,143.9000	3.1439	3,162.2200	3.1622	0.583	0	0	0
2017/06/07	R186	03/08/2017	8.92	Put	Bond Future	345.0600	0.3451	319.7600	0.3198	(7.332)	0	0	0
2017/06/07	R186	03/08/2017	9.50	Call	Bond Future	6,719.0600	6.7191	6,759.2100	6.7592	0.598	0	0	0
2017/06/07	R186	03/08/2017	8.85	Put	Bond Future	439.6200	0.4396	410.4500	0.4105	(6.635)	0	0	750
2017/06/07	R186	03/08/2017	8.93	Call	Bond Future	3,307.0000	3.3070	3,326.9400	3.3269	0.603	0	0	0
2017/06/07	R186	03/08/2017	8.91	Call	Bond Future	3,197.9600	3.1980	3,216.8200	3.2168	0.590	0	0	0
2017/06/07	R186	03/08/2017	9.00	Put	Bond Future	258.3800	0.2584	237.2500	0.2373	(8.178)	0	0	0
2017/06/07	R186	03/08/2017	8.75	Call	Bond Future	2,375.5200	2.3755	2,385.4400	2.3854	0.418	0	0	0
2017/06/07	R186	03/08/2017	8.90	Put	Bond Future	370.1700	0.3702	343.7800	0.3438	(7.129)	0	0	0
2017/06/07	R186	03/08/2017	8.92	Call	Bond Future	3,252.3200	3.2523	3,271.7300	3.2717	0.597	0	0	0
2017/06/07	R186	03/08/2017	9.50	Put	Bond Future	31.8000	0.0318	27.2400	0.0272	(14.340)	0	0	6,500
2017/06/07	R186	03/08/2017	9.35	Put	Bond Future	62.6500	0.0626	54.9100	0.0549	(12.354)	0	0	750
2017/06/07	R186	03/08/2017	8.85	Call	Bond Future	2,878.5500	2.8786	2,894.0900	2.8941	0.540	0	0	0
2017/06/07	R186	03/08/2017	9.00	Call	Bond Future	3,697.6300	3.6976	3,721.2100	3.7212	0.638	0	0	0
2017/06/07	R186	03/08/2017	8.75	Put	Bond Future	610.2600	0.6103	575.4700	0.5755	(5.701)	0	0	3,654
2017/06/07	R186	03/08/2017	8.91	Put	Bond Future	357.4400	0.3574	331.5900	0.3316	(7.232)	0	0	0
2017/06/07	R186	02/11/2017	8.89	Put	Bond Future	1,174.1600	1.1742	1,163.4800	1.1635	(0.910)	0	0	0
2017/06/07	R186	02/11/2017	8.88	Call	Bond Future	3,582.1300	3.5821	3,617.3200	3.6173	0.982	0	0	0
2017/06/07	R186	02/11/2017			Bond Future	8.5217	116.3375	8.5149	116.3835	(0.080)	0.0000	0.0000	4
2017/06/07	R186	02/11/2017	8.89	Call	Bond Future	3,626.9300	3.6269	3,662.2800	3.6623	0.975	0	0	0
2017/06/07	R186	02/11/2017	8.90	Call	Bond Future	3,672.2300	3.6722	3,707.7400	3.7077	0.967	0	0	0
2017/06/07	R186	02/11/2017	8.88	Put	Bond Future	1,195.0100	1.1950	1,184.1700	1.1842	(0.907)	0	0	0
2017/06/07	R186	02/11/2017	8.90	Put	Bond Future	1,153.8600	1.1539	1,143.3400	1.1433	(0.912)	0	0	0
2017/06/07	R186	01/02/2018	8.96	Call	Bond Future	4,274.0700	4.2741	4,319.2600	4.3193	1.057	0	0	0
2017/06/07	R186	01/02/2018			Bond Future	8.5484	113.3000	8.5414	113.3463	(0.082)	0.0000	0.0000	0

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2017/06/07	R186	01/02/2018	8.97	Call	Bond Future	4,317.1800	4.3172	4,362.4700	4.3625	1.049	0	0	0
2017/06/07	R186	01/02/2018	8.98	Call	Bond Future	4,360.4900	4.3605	4,405.8700	4.4059	1.041	0	0	0
2017/06/07	R186	01/02/2018	8.96	Put	Bond Future	1,597.1300	1.5971	1,596.0500	1.5960	(0.068)	0	0	0
2017/06/07	R186	01/02/2018	8.97	Put	Bond Future	1,576.2600	1.5763	1,575.2800	1.5753	(0.062)	0	0	0
2017/06/07	R186	01/02/2018	8.98	Put	Bond Future	1,555.6300	1.5556	1,554.7400	1.5547	(0.057)	0	0	0
2017/06/07	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R197	03/08/2017			Bond Future	296.1861	296.1861	296.2355	296.2355	0.017	0.0000	0.0000	2,350
2017/06/07	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R197	03/08/2017	308.05	Put	Bond Future	11,863.8800	11.8639	11,814.5300	11.8145	(0.416)	0	0	0
2017/06/07	R197	03/08/2017	308.07	Put	Bond Future	11,883.8800	11.8839	11,834.5300	11.8345	(0.415)	0	0	0
2017/06/07	R197	03/08/2017	308.06	Put	Bond Future	11,873.8800	11.8739	11,824.5300	11.8245	(0.416)	0	0	0
2017/06/07	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R197	02/11/2017			Bond Future	301.9237	301.9237	301.9737	301.9737	0.017	0.0000	0.0000	0
2017/06/07	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R197	02/11/2017	305.15	Put	Bond Future	3,226.2800	3.2263	3,176.2700	3.1763	(1.550)	0	0	0
2017/06/07	R197	02/11/2017	305.17	Put	Bond Future	3,246.2800	3.2463	3,196.2700	3.1963	(1.541)	0	0	0
2017/06/07	R197	02/11/2017	305.16	Put	Bond Future	3,236.2800	3.2363	3,186.2700	3.1863	(1.545)	0	0	0
2017/06/07	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R197	01/02/2018			Bond Future	300.8870	300.8870	300.9338	300.9338	0.016	0.0000	0.0000	0
2017/06/07	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R197	01/02/2018	301.66	Put	Bond Future	773.0300	0.7730	726.1700	0.7262	(6.062)	0	0	0
2017/06/07	R197	01/02/2018	301.68	Put	Bond Future	793.0300	0.7930	746.1700	0.7462	(5.909)	0	0	0
2017/06/07	R197	01/02/2018	301.67	Put	Bond Future	783.0300	0.7830	736.1700	0.7362	(5.984)	0	0	0
2017/06/07	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R202	03/08/2017			Bond Future	241.0976	241.0976	241.1376	241.1376	0.017	0.0000	0.0000	30,547
2017/06/07	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R202	03/08/2017	258.35	Put	Bond Future	17,252.4500	17.2524	17,212.4200	17.2124	(0.232)	0	0	0
2017/06/07	R202	03/08/2017	258.37	Put	Bond Future	17,272.4500	17.2724	17,232.4200	17.2324	(0.232)	0	0	0
2017/06/07	R202	03/08/2017	258.36	Put	Bond Future	17,262.4500	17.2624	17,222.4200	17.2224	(0.232)	0	0	0
2017/06/07	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R202	02/11/2017			Bond Future	245.7681	245.7681	245.8087	245.8087	0.017	0.0000	0.0000	0
2017/06/07	R202	02/11/2017	253.89	Put	Bond Future	8,121.9400	8.1219	8,081.3400	8.0813	(0.500)	0	0	0
2017/06/07	R202	02/11/2017	253.91	Put	Bond Future	8,141.9400	8.1419	8,101.3400	8.1013	(0.499)	0	0	0
2017/06/07	R202	02/11/2017	253.90	Put	Bond Future	8,131.9400	8.1319	8,091.3400	8.0913	(0.499)	0	0	0
2017/06/07	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R202	01/02/2018	249.06	Put	Bond Future	2,140.6600	2.1407	2,102.7600	2.1028	(1.770)	0	0	0
2017/06/07	R202	01/02/2018			Bond Future	246.9193	246.9193	246.9572	246.9572	0.015	0.0000	0.0000	0
2017/06/07	R202	01/02/2018	249.08	Put	Bond Future	2,160.6600	2.1607	2,122.7600	2.1228	(1.754)	0	0	0
2017/06/07	R202	01/02/2018	249.07	Put	Bond Future	2,150.6600	2.1507	2,112.7600	2.1128	(1.762)	0	0	0
2017/06/07	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	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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2017/06/07	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R203	03/08/2017			Bond Future	7.2262	103.3475	7.2905	103.3406	0.889	0.0000	0.0000	0
2017/06/07	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R203	03/08/2017	4.87	Put	Bond Future	252.2400	0.2522	259.1000	0.2591	2.720	0	0	0
2017/06/07	R203	03/08/2017	4.89	Put	Bond Future	250.0900	0.2501	256.9500	0.2570	2.743	0	0	0
2017/06/07	R203	03/08/2017	4.88	Put	Bond Future	251.1600	0.2512	258.0200	0.2580	2.731	0	0	0
2017/06/07	R204	03/08/2017	7.77	Put	Bond Future	11.6100	0.0116	10.8400	0.0108	(6.632)	0	0	0
2017/06/07	R204	03/08/2017			Bond Future	7.2737	101.9657	7.2758	101.9630	0.029	0.0000	0.0000	41,529
2017/06/07	R204	03/08/2017	7.76	Put	Bond Future	12.4000	0.0124	11.6000	0.0116	(6.452)	0	0	0
2017/06/07	R204	03/08/2017	7.75	Call	Bond Future	625.5000	0.6255	621.9300	0.6219	(0.571)	0	0	0
2017/06/07	R204	03/08/2017	7.76	Call	Bond Future	637.5200	0.6375	633.9800	0.6340	(0.555)	0	0	0
2017/06/07	R204	03/08/2017	7.77	Call	Bond Future	649.5200	0.6495	646.0100	0.6460	(0.540)	0	0	0
2017/06/07	R204	03/08/2017	7.75	Put	Bond Future	13.1800	0.0132	12.3500	0.0124	(6.297)	0	0	0
2017/06/07	R204	02/11/2017	7.76	Put	Bond Future	5.9100	0.0059	5.3400	0.0053	(9.645)	0	0	0
2017/06/07	R204	02/11/2017			Bond Future	7.1594	103.9151	7.1616	103.9127	0.031	0.0000	0.0000	0
2017/06/07	R204	02/11/2017	7.75	Put	Bond Future	6.2900	0.0063	5.7000	0.0057	(9.380)	0	0	0
2017/06/07	R204	02/11/2017	7.76	Call	Bond Future	643.8300	0.6438	640.9200	0.6409	(0.452)	0	0	0
2017/06/07	R204	02/11/2017	7.74	Call	Bond Future	623.4600	0.6235	620.5000	0.6205	(0.475)	0	0	0
2017/06/07	R204	02/11/2017	7.75	Call	Bond Future	633.6400	0.6336	630.7100	0.6307	(0.462)	0	0	0
2017/06/07	R204	02/11/2017	7.74	Put	Bond Future	6.6900	0.0067	6.0700	0.0061	(9.268)	0	0	0
2017/06/07	R204	01/02/2018	7.27	Call	Bond Future	387.2400	0.3872	381.8500	0.3819	(1.392)	0	0	0
2017/06/07	R204	01/02/2018			Bond Future	6.9433	101.8982	6.9468	101.8952	0.052	0.0000	0.0000	0
2017/06/07	R204	01/02/2018	7.25	Call	Bond Future	375.2800	0.3753	369.8700	0.3699	(1.442)	0	0	0
2017/06/07	R204	01/02/2018	7.26	Call	Bond Future	381.2500	0.3813	375.8400	0.3758	(1.419)	0	0	0
2017/06/07	R204	01/02/2018	7.25	Put	Bond Future	118.5200	0.1185	116.1100	0.1161	(2.033)	0	0	0
2017/06/07	R204	01/02/2018	7.27	Put	Bond Future	113.7700	0.1138	111.3800	0.1114	(2.101)	0	0	0
2017/06/07	R204	01/02/2018	7.26	Put	Bond Future	116.1300	0.1161	113.7200	0.1137	(2.075)	0	0	0
2017/06/07	R207	03/08/2017	8.19	Call	Bond Future	1,805.3300	1.8053	1,815.1700	1.8152	0.545	0	0	51
2017/06/07	R207	03/08/2017			Bond Future	7.3571	100.2306	7.3525	100.2407	(0.063)	0.0000	0.0000	45,633
2017/06/07	R207	03/08/2017	8.39	Put	Bond Future	0.3400	0.0003	0.2800	0.0003	(17.647)	0	0	0
2017/06/07	R207	03/08/2017	8.41	Put	Bond Future	0.2900	0.0003	0.2300	0.0002	(20.690)	0	0	0
2017/06/07	R207	03/08/2017	8.19	Put	Bond Future	1.8900	0.0019	1.6100	0.0016	(14.815)	0	0	0
2017/06/07	R207	03/08/2017	8.40	Put	Bond Future	0.3100	0.0003	0.2500	0.0003	(19.355)	0	0	0
2017/06/07	R207	03/08/2017	8.41	Call	Bond Future	2,273.2300	2.2732	2,283.2900	2.2833	0.443	0	0	0
2017/06/07	R207	03/08/2017	8.39	Call	Bond Future	2,230.7200	2.2307	2,240.7800	2.2408	0.451	0	0	0
2017/06/07	R207	03/08/2017	8.40	Call	Bond Future	2,251.9700	2.2520	2,262.0300	2.2620	0.447	0	0	0
2017/06/07	R207	02/11/2017			Bond Future	7.3021	102.1467	7.2967	102.1575	(0.074)	0.0000	0.0000	0
2017/06/07	R207	02/11/2017	8.03	Put	Bond Future	29.6600	0.0297	26.8500	0.0269	(9.474)	0	0	0
2017/06/07	R207	02/11/2017	8.05	Put	Bond Future	27.2800	0.0273	24.6300	0.0246	(9.714)	0	0	0
2017/06/07	R207	02/11/2017	8.03	Call	Bond Future	1,464.2900	1.4643	1,472.2500	1.4722	0.544	0	0	0
2017/06/07	R207	02/11/2017	8.04	Put	Bond Future	28.4000	0.0284	25.6800	0.0257	(9.577)	0	0	0
2017/06/07	R207	02/11/2017	8.04	Call	Bond Future	1,482.5600	1.4826	1,490.6100	1.4906	0.543	0	0	0
2017/06/07	R207	02/11/2017	8.05	Call	Bond Future	1,500.9600	1.5010	1,509.0800	1.5091	0.541	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
2017/06/07	R207	01/02/2018			Bond Future	7.2163	100.4937	7.2105	100.5040	(0.081)	0.0000	0.0000	0
2017/06/07	R207	01/02/2018	7.60	Put	Bond Future	238.0700	0.2381	228.5700	0.2286	(3.990)	0	0	0
2017/06/07	R207	01/02/2018	7.62	Put	Bond Future	228.5400	0.2285	219.2200	0.2192	(4.078)	0	0	0
2017/06/07	R207	01/02/2018	7.60	Call	Bond Future	918.5400	0.9185	919.3900	0.9194	0.093	0	0	0
2017/06/07	R207	01/02/2018	7.61	Put	Bond Future	233.4000	0.2334	223.9900	0.2240	(4.032)	0	0	0
2017/06/07	R207	01/02/2018	7.61	Call	Bond Future	931.5200	0.9315	932.4600	0.9325	0.101	0	0	0
2017/06/07	R207	01/02/2018	7.62	Call	Bond Future	944.3100	0.9443	945.3400	0.9453	0.109	0	0	0
2017/06/07	R208	03/08/2017	8.32	Call	Bond Future	2,578.2600	2.5783	2,592.0800	2.5921	0.536	0	0	0
2017/06/07	R208	03/08/2017			Bond Future	7.4765	100.1039	7.4717	100.1188	(0.064)	0.0000	0.0000	34,779
2017/06/07	R208	03/08/2017	8.30	Call	Bond Future	2,519.2800	2.5193	2,532.9800	2.5330	0.544	0	0	0
2017/06/07	R208	03/08/2017	8.31	Call	Bond Future	2,548.7500	2.5488	2,562.5200	2.5625	0.540	0	0	0
2017/06/07	R208	03/08/2017	8.30	Put	Bond Future	8.4000	0.0084	7.1600	0.0072	(14.762)	0	0	0
2017/06/07	R208	03/08/2017	8.32	Put	Bond Future	7.3900	0.0074	6.2700	0.0063	(15.156)	0	0	0
2017/06/07	R208	03/08/2017	8.31	Put	Bond Future	7.8700	0.0079	6.7000	0.0067	(14.867)	0	0	0
2017/06/07	R208	02/11/2017	8.18	Put	Bond Future	70.9100	0.0709	65.5000	0.0655	(7.629)	0	0	0
2017/06/07	R208	02/11/2017			Bond Future	7.4542	98.6157	7.4489	98.6313	(0.072)	0.0000	0.0000	0
2017/06/07	R208	02/11/2017	8.20	Put	Bond Future	66.0100	0.0660	60.8700	0.0609	(7.787)	0	0	0
2017/06/07	R208	02/11/2017	8.19	Put	Bond Future	68.4200	0.0684	63.1500	0.0632	(7.702)	0	0	0
2017/06/07	R208	02/11/2017	8.18	Call	Bond Future	2,159.3200	2.1593	2,169.5400	2.1695	0.473	0	0	0
2017/06/07	R208	02/11/2017	8.19	Call	Bond Future	2,185.2300	2.1852	2,195.5900	2.1956	0.474	0	0	0
2017/06/07	R208	02/11/2017	8.20	Call	Bond Future	2,211.2000	2.2112	2,221.6900	2.2217	0.474	0	0	0
2017/06/07	R208	01/02/2018	7.85	Put	Bond Future	374.4000	0.3744	362.0300	0.3620	(3.304)	0	0	0
2017/06/07	R208	01/02/2018			Bond Future	7.4179	100.5359	7.4123	100.5512	(0.076)	0.0000	0.0000	0
2017/06/07	R208	01/02/2018	7.84	Put	Bond Future	381.7300	0.3817	369.2300	0.3692	(3.275)	0	0	0
2017/06/07	R208	01/02/2018	7.85	Call	Bond Future	1,545.8000	1.5458	1,548.7600	1.5488	0.191	0	0	0
2017/06/07	R208	01/02/2018	7.83	Call	Bond Future	1,506.4700	1.5065	1,509.4500	1.5094	0.198	0	0	0
2017/06/07	R208	01/02/2018	7.84	Call	Bond Future	1,526.2200	1.5262	1,529.0500	1.5291	0.185	0	0	0
2017/06/07	R208	01/02/2018	7.83	Put	Bond Future	388.9000	0.3889	376.5500	0.3766	(3.176)	0	0	0
2017/06/07	R209	03/08/2017			Bond Future	9.3586	75.0247	9.4131	74.6490	0.583	0.0000	0.0000	74,115
2017/06/07	R209	03/08/2017	9.44	Call	Bond Future	1,725.0400	1.7250	1,501.3300	1.5013	(12.968)	0	0	0
2017/06/07	R209	03/08/2017	9.43	Put	Bond Future	1,195.0800	1.1951	1,349.9900	1.3500	12.962	0	0	0
2017/06/07	R209	03/08/2017	9.45	Put	Bond Future	1,136.1500	1.1361	1,285.2800	1.2853	13.126	0	0	0
2017/06/07	R209	03/08/2017	9.44	Put	Bond Future	1,165.3900	1.1654	1,317.3500	1.3174	13.039	0	0	0
2017/06/07	R209	03/08/2017	9.45	Call	Bond Future	1,764.1100	1.7641	1,537.5700	1.5376	(12.842)	0	0	0
2017/06/07	R209	03/08/2017	9.43	Call	Bond Future	1,686.3100	1.6863	1,465.5500	1.4656	(13.091)	0	0	0
2017/06/07	R209	02/11/2017	9.52	Put	Bond Future	2,091.9300	2.0919	2,244.0900	2.2441	7.274	0	0	0
2017/06/07	R209	02/11/2017	8.30	Put	Bond Future	8,452.4000	8.4524	8,790.3100	8.7903	3.998	0	0	0
2017/06/07	R209	02/11/2017			Bond Future	9.4008	73.3091	9.4569	72.9265	0.596	0.0000	0.0000	630
2017/06/07	R209	02/11/2017	10.00	Call	Bond Future	4,950.2500	4.9502	4,652.5100	4.6525	(6.015)	0	0	0
2017/06/07	R209	02/11/2017	9.54	Put	Bond Future	2,033.4000	2.0334	2,182.3100	2.1823	7.323	0	0	0
2017/06/07	R209	02/11/2017	9.53	Put	Bond Future	2,062.6000	2.0626	2,213.1300	2.2131	7.298	0	0	0
2017/06/07	R209	02/11/2017	9.54	Call	Bond Future	2,978.1300	2.9781	2,744.4700	2.7445	(7.846)	0	0	0
2017/06/07	R209	02/11/2017	10.60	Put	Bond Future	354.7700	0.3548	388.7300	0.3887	9.572	0	0	1,300
2017/06/07	R209	02/11/2017	9.00	Put	Bond Future	4,142.7300	4.1427	4,384.2400	4.3842	5.830	0	0	0
2017/06/07	R209	02/11/2017	9.52	Call	Bond Future	2,902.0300	2.9020	2,671.6200	2.6716	(7.940)	0	0	0
2017/06/07	R209	02/11/2017	10.00	Put	Bond Future	1,010.6000	1.0106	1,095.4300	1.0954	8.394	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
2017/06/07	R209	02/11/2017	10.60	Call	Bond Future	7,924.5100	7.9245	7,575.9000	7.5759	(4.399)	0	0	0
2017/06/07	R209	02/11/2017	8.30	Call	Bond Future	285.1300	0.2851	240.4700	0.2405	(15.663)	0	0	2,800
2017/06/07	R209	02/11/2017	9.00	Call	Bond Future	1,315.8700	1.3159	1,174.8100	1.1748	(10.720)	0	0	4,100
2017/06/07	R209	02/11/2017	9.53	Call	Bond Future	2,940.0600	2.9401	2,708.0200	2.7080	(7.892)	0	0	0
2017/06/07	R209	01/02/2018	9.72	Call	Bond Future	4,085.5000	4.0855	3,831.2600	3.8313	(6.223)	0	0	0
2017/06/07	R209	01/02/2018	9.73	Call	Bond Future	4,125.2600	4.1253	3,869.7800	3.8698	(6.193)	0	0	0
2017/06/07	R209	01/02/2018			Bond Future	9.4413	74.7365	9.4990	74.3460	0.611	0.0000	0.0000	0
2017/06/07	R209	01/02/2018	9.71	Call	Bond Future	4,045.6500	4.0456	3,792.8900	3.7929	(6.248)	0	0	0
2017/06/07	R209	01/02/2018	9.71	Put	Bond Future	2,252.9400	2.2529	2,390.6400	2.3906	6.112	0	0	0
2017/06/07	R209	01/02/2018	9.73	Put	Bond Future	2,201.7800	2.2018	2,336.7600	2.3368	6.130	0	0	0
2017/06/07	R209	01/02/2018	9.72	Put	Bond Future	2,227.3600	2.2274	2,363.5800	2.3636	6.116	0	0	0
2017/06/07	R210	03/08/2017	196.29	Put	Bond Future	9,927.4300	9.9274	9,896.7800	9.8968	(0.309)	0	0	0
2017/06/07	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R210	03/08/2017			Bond Future	186.3626	186.3626	186.3932	186.3932	0.016	0.0000	0.0000	1,675
2017/06/07	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R210	03/08/2017	196.28	Put	Bond Future	9,917.4300	9.9174	9,886.7800	9.8868	(0.309)	0	0	0
2017/06/07	R210	03/08/2017	196.30	Put	Bond Future	9,937.4300	9.9374	9,906.7800	9.9068	(0.308)	0	0	0
2017/06/07	R210	02/11/2017	192.08	Put	Bond Future	4,507.5200	4.5075	4,476.2800	4.4763	(0.693)	0	0	0
2017/06/07	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R210	02/11/2017			Bond Future	187.5725	187.5725	187.6037	187.6037	0.017	0.0000	0.0000	0
2017/06/07	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R210	02/11/2017	192.07	Put	Bond Future	4,497.5200	4.4975	4,466.2800	4.4663	(0.695)	0	0	0
2017/06/07	R210	02/11/2017	192.09	Put	Bond Future	4,517.5200	4.5175	4,486.2800	4.4863	(0.692)	0	0	0
2017/06/07	R210	01/02/2018			Bond Future	191.3108	191.3108	191.3400	191.3400	0.015	0.0000	0.0000	0
2017/06/07	R210	01/02/2018	192.36	Put	Bond Future	1,049.2100	1.0492	1,020.0400	1.0200	(2.780)	0	0	0
2017/06/07	R210	01/02/2018	192.38	Put	Bond Future	1,069.2100	1.0692	1,040.0400	1.0400	(2.728)	0	0	0
2017/06/07	R210	01/02/2018	192.37	Put	Bond Future	1,059.2100	1.0592	1,030.0400	1.0300	(2.754)	0	0	0
2017/06/07	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R212	03/08/2017			Bond Future	148.5147	148.5147	148.6371	148.6371	0.082	0.0000	0.0000	4,858
2017/06/07	R212	03/08/2017	153.34	Put	Bond Future	4,825.2600	4.8253	4,702.9000	4.7029	(2.536)	0	0	0
2017/06/07	R212	03/08/2017	153.36	Put	Bond Future	4,845.2600	4.8453	4,722.9000	4.7229	(2.525)	0	0	0
2017/06/07	R212	03/08/2017	153.35	Put	Bond Future	4,835.2600	4.8353	4,712.9000	4.7129	(2.531)	0	0	0
2017/06/07	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R212	02/11/2017			Bond Future	151.3917	151.3917	151.5164	151.5164	0.082	0.0000	0.0000	0
2017/06/07	R212	02/11/2017	152.40	Put	Bond Future	1,008.3400	1.0083	883.6500	0.8836	(12.366)	0	0	0
2017/06/07	R212	02/11/2017	152.42	Put	Bond Future	1,028.3400	1.0283	903.6500	0.9036	(12.125)	0	0	0
2017/06/07	R212	02/11/2017	152.41	Put	Bond Future	1,018.3400	1.0183	893.6500	0.8936	(12.244)	0	0	0
2017/06/07	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	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
2017/06/07	R212	01/02/2018	154.71	Put	Bond Future	2,361.3900	2.3614	2,236.3100	2.2363	(5.297)	0	0	0
2017/06/07	R212	01/02/2018			Bond Future	152.3486	152.3486	152.4737	152.4737	0.082	0.0000	0.0000	0
2017/06/07	R212	01/02/2018	154.70	Put	Bond Future	2,351.3900	2.3514	2,226.3100	2.2263	(5.319)	0	0	0
2017/06/07	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/07	R212	01/02/2018	154.69	Put	Bond Future	2,341.3900	2.3414	2,216.3100	2.2163	(5.342)	0	0	0
2017/06/07	R213	03/08/2017	9.33	Put	Bond Future	658.3300	0.6583	691.4800	0.6915	5.035	0	0	0
2017/06/07	R213	03/08/2017			Bond Future	9.0617	87.1416	9.0858	86.9764	0.267	0.0000	0.0000	55,673
2017/06/07	R213	03/08/2017	9.35	Put	Bond Future	620.3100	0.6203	651.6100	0.6516	5.046	0	0	0
2017/06/07	R213	03/08/2017	9.34	Put	Bond Future	639.1000	0.6391	671.3100	0.6713	5.040	0	0	0
2017/06/07	R213	03/08/2017	9.33	Call	Bond Future	2,469.1000	2.4691	2,336.9600	2.3370	(5.352)	0	0	0
2017/06/07	R213	03/08/2017	9.34	Call	Bond Future	2,516.3000	2.5163	2,383.2200	2.3832	(5.289)	0	0	0
2017/06/07	R213	03/08/2017	9.35	Call	Bond Future	2,563.8800	2.5639	2,429.8900	2.4299	(5.226)	0	0	0
2017/06/07	R213	02/11/2017	9.36	Put	Bond Future	1,596.1200	1.5961	1,638.7700	1.6388	2.672	0	0	0
2017/06/07	R213	02/11/2017			Bond Future	9.1030	85.2576	9.1279	85.0895	0.273	0.0000	0.0000	0
2017/06/07	R213	02/11/2017	9.35	Put	Bond Future	1,620.8800	1.6209	1,664.1700	1.6642	2.671	0	0	0
2017/06/07	R213	02/11/2017	9.36	Call	Bond Future	3,310.5100	3.3105	3,185.0500	3.1850	(3.790)	0	0	0
2017/06/07	R213	02/11/2017	9.34	Call	Bond Future	3,228.6600	3.2287	3,104.4900	3.1045	(3.846)	0	0	0
2017/06/07	R213	02/11/2017	9.35	Call	Bond Future	3,269.4700	3.2695	3,144.6500	3.1446	(3.818)	0	0	0
2017/06/07	R213	02/11/2017	9.34	Put	Bond Future	1,645.9400	1.6459	1,689.8800	1.6899	2.670	0	0	0
2017/06/07	R213	01/02/2018	9.42	Call	Bond Future	3,922.6200	3.9226	3,847.7500	3.8477	(1.909)	0	0	0
2017/06/07	R213	01/02/2018			Bond Future	9.1432	86.9177	9.1690	86.7458	0.282	0.0000	0.0000	0
2017/06/07	R213	01/02/2018	9.43	Call	Bond Future	3,962.5600	3.9626	3,887.0400	3.8870	(1.906)	0	0	0
2017/06/07	R213	01/02/2018	9.41	Put	Bond Future	2,126.3800	2.1264	2,224.0700	2.2241	4.594	0	0	0
2017/06/07	R213	01/02/2018	9.43	Put	Bond Future	2,076.4500	2.0765	2,172.8400	2.1728	4.642	0	0	0
2017/06/07	R213	01/02/2018	9.42	Put	Bond Future	2,101.2900	2.1013	2,198.3300	2.1983	4.618	0	0	0
2017/06/07	R213	01/02/2018	9.41	Call	Bond Future	3,882.8500	3.8829	3,808.6300	3.8086	(1.911)	0	0	0
2017/06/07	R214	03/08/2017	9.51	Call	Bond Future	1,369.2600	1.3693	1,177.3400	1.1773	(14.016)	0	0	0
2017/06/07	R214	03/08/2017			Bond Future	9.5447	74.4817	9.5991	74.0944	0.571	0.0000	0.0000	35,526
2017/06/07	R214	03/08/2017	9.52	Call	Bond Future	1,403.8600	1.4039	1,208.9300	1.2089	(13.885)	0	0	0
2017/06/07	R214	03/08/2017	9.53	Call	Bond Future	1,439.0800	1.4391	1,241.1400	1.2411	(13.755)	0	0	0
2017/06/07	R214	03/08/2017	9.51	Put	Bond Future	1,617.3600	1.6174	1,812.7300	1.8127	12.080	0	0	0
2017/06/07	R214	03/08/2017	9.53	Put	Bond Future	1,543.8000	1.5438	1,733.1500	1.7331	12.265	0	0	0
2017/06/07	R214	03/08/2017	9.52	Put	Bond Future	1,580.2100	1.5802	1,772.5700	1.7726	12.173	0	0	0
2017/06/07	R214	02/11/2017	9.60	Call	Bond Future	2,639.0900	2.6391	2,425.5700	2.4256	(8.091)	0	0	0
2017/06/07	R214	02/11/2017			Bond Future	9.5903	72.6092	9.6462	72.2149	0.583	0.0000	0.0000	0
2017/06/07	R214	02/11/2017	9.58	Call	Bond Future	2,568.4400	2.5684	2,358.3500	2.3584	(8.180)	0	0	0
2017/06/07	R214	02/11/2017	9.59	Call	Bond Future	2,603.5500	2.6036	2,391.7400	2.3917	(8.135)	0	0	0
2017/06/07	R214	02/11/2017	9.60	Put	Bond Future	2,570.1800	2.5702	2,750.9700	2.7510	7.034	0	0	0
2017/06/07	R214	02/11/2017	9.58	Put	Bond Future	2,641.1400	2.6411	2,825.3600	2.8254	6.975	0	0	0
2017/06/07	R214	02/11/2017	9.59	Put	Bond Future	2,605.3900	2.6054	2,787.8900	2.7879	7.005	0	0	0
2017/06/07	R214	01/02/2018			Bond Future	9.6351	74.0230	9.6927	73.6205	0.598	0.0000	0.0000	0
2017/06/07	R214	01/02/2018	9.82	Put	Bond Future	2,659.7400	2.6597	2,821.9300	2.8219	6.098	0	0	0
2017/06/07	R214	01/02/2018	9.84	Put	Bond Future	2,602.2500	2.6023	2,761.8400	2.7618	6.133	0	0	0
2017/06/07	R214	01/02/2018	9.83	Put	Bond Future	2,630.8600	2.6309	2,791.7500	2.7918	6.115	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
2017/06/07	R214	01/02/2018	9.84	Call	Bond Future	4,017.1900	4.0172	3,774.3300	3.7743	(6.046)	0	0	0
2017/06/07	R214	01/02/2018	9.82	Call	Bond Future	3,938.5500	3.9386	3,698.2900	3.6983	(6.100)	0	0	0
2017/06/07	R214	01/02/2018	9.83	Call	Bond Future	3,977.7900	3.9778	3,736.2300	3.7362	(6.073)	0	0	0
2017/06/07	R248	03/08/2017			Bond Future	9.6567	94.9528	9.7061	94.5104	0.511	0.0000	0.0000	77,986
2017/06/07	R248	03/08/2017	9.57	Call	Bond Future	1,625.5700	1.6256	1,394.5200	1.3945	(14.213)	0	0	0
2017/06/07	R248	03/08/2017	9.56	Put	Bond Future	2,464.7800	2.4648	2,680.0200	2.6800	8.733	0	0	0
2017/06/07	R248	03/08/2017	9.58	Put	Bond Future	2,362.7800	2.3628	2,570.2500	2.5702	8.781	0	0	0
2017/06/07	R248	03/08/2017	9.57	Put	Bond Future	2,413.3300	2.4133	2,624.7600	2.6248	8.761	0	0	0
2017/06/07	R248	03/08/2017	9.58	Call	Bond Future	1,666.4400	1.6664	1,431.4300	1.4314	(14.103)	0	0	0
2017/06/07	R248	03/08/2017	9.56	Call	Bond Future	1,585.4400	1.5854	1,358.2000	1.3582	(14.333)	0	0	0
2017/06/07	R248	02/11/2017	9.66	Put	Bond Future	3,642.3400	3.6423	3,861.0200	3.8610	6.004	0	0	0
2017/06/07	R248	02/11/2017			Bond Future	9.7055	92.3307	9.7562	91.8801	0.522	0.0000	0.0000	226
2017/06/07	R248	02/11/2017	9.65	Put	Bond Future	3,689.5100	3.6895	3,910.0900	3.9101	5.979	0	0	0
2017/06/07	R248	02/11/2017	9.64	Call	Bond Future	3,148.6200	3.1486	2,920.5600	2.9206	(7.243)	0	0	0
2017/06/07	R248	02/11/2017	9.65	Call	Bond Future	3,191.2100	3.1912	2,961.2500	2.9613	(7.206)	0	0	0
2017/06/07	R248	02/11/2017	9.66	Call	Bond Future	3,234.1000	3.2341	3,002.2400	3.0022	(7.169)	0	0	0
2017/06/07	R248	02/11/2017	9.64	Put	Bond Future	3,737.1400	3.7371	3,959.6200	3.9596	5.953	0	0	0
2017/06/07	R248	01/02/2018	9.90	Put	Bond Future	3,635.4800	3.6355	3,828.2500	3.8282	5.302	0	0	0
2017/06/07	R248	01/02/2018	9.89	Call	Bond Future	4,864.2000	4.8642	4,598.5400	4.5985	(5.462)	0	0	0
2017/06/07	R248	01/02/2018			Bond Future	9.7538	94.1285	9.8060	93.6686	0.536	0.0000	0.0000	0
2017/06/07	R248	01/02/2018	9.90	Call	Bond Future	4,912.0800	4.9121	4,644.9500	4.6450	(5.438)	0	0	0
2017/06/07	R248	01/02/2018	9.91	Call	Bond Future	4,960.1400	4.9601	4,691.5500	4.6915	(5.415)	0	0	0
2017/06/07	R248	01/02/2018	9.89	Put	Bond Future	3,673.9000	3.6739	3,868.1400	3.8681	5.287	0	0	0
2017/06/07	R248	01/02/2018	9.91	Put	Bond Future	3,597.4000	3.5974	3,788.7100	3.7887	5.318	0	0	0

Total

861674