



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/06/2017 TO 09/06/2017

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
2017/06/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	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
2017/06/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	2025	03/08/2017			Bond Future	128.1860	128.1860	128.1028	128.1028	(0.065)	0.0000	0.0000	2,414
2017/06/09	2025	03/08/2017	133.96	Put	Bond Future	5,773.9700	5.7740	5,857.1800	5.8572	1.441	0	0	0
2017/06/09	2025	03/08/2017	133.98	Put	Bond Future	5,793.9700	5.7940	5,877.1800	5.8772	1.436	0	0	0
2017/06/09	2025	03/08/2017	133.97	Put	Bond Future	5,783.9700	5.7840	5,867.1800	5.8672	1.439	0	0	0
2017/06/09	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2025	02/11/2017			Bond Future	130.6696	130.6696	130.5840	130.5840	(0.066)	0.0000	0.0000	0
2017/06/09	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2025	02/11/2017	132.96	Put	Bond Future	2,290.3800	2.2904	2,375.9800	2.3760	3.737	0	0	0
2017/06/09	2025	02/11/2017	132.98	Put	Bond Future	2,310.3800	2.3104	2,395.9800	2.3960	3.705	0	0	0
2017/06/09	2025	02/11/2017	132.97	Put	Bond Future	2,300.3800	2.3004	2,385.9800	2.3860	3.721	0	0	0
2017/06/09	2025	01/02/2018	133.89	Put	Bond Future	1,971.5400	1.9715	2,059.6300	2.0596	4.468	0	0	0
2017/06/09	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2025	01/02/2018			Bond Future	131.9185	131.9185	131.8304	131.8304	(0.067)	0.0000	0.0000	0
2017/06/09	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2025	01/02/2018	133.88	Put	Bond Future	1,961.5400	1.9615	2,049.6300	2.0496	4.491	0	0	0
2017/06/09	2025	01/02/2018	133.90	Put	Bond Future	1,981.5400	1.9815	2,069.6300	2.0696	4.446	0	0	0
2017/06/09	2029	01/02/2018			Bond Future	103.7075	103.7075	103.3846	103.3846	(0.311)	0.0000	0.0000	0
2017/06/09	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2030	03/08/2017	9.33	Call	Bond Future	1,756.3400	1.7563	2,152.4900	2.1525	22.555	0	0	0
2017/06/09	2030	03/08/2017			Bond Future	9.0747	92.2401	9.0181	92.6363	(0.624)	0.0000	0.0000	34,665
2017/06/09	2030	03/08/2017	9.34	Call	Bond Future	1,824.2100	1.8242	2,220.3600	2.2204	21.716	0	0	0
2017/06/09	2030	03/08/2017	9.35	Call	Bond Future	1,892.0000	1.8920	2,288.1500	2.2881	20.938	0	0	0
2017/06/09	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2030	02/11/2017			Bond Future	9.1157	94.0043	9.0573	94.4075	(0.641)	0.0000	0.0000	0
2017/06/09	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2030	02/11/2017	9.34	Call	Bond Future	1,524.2500	1.5243	1,927.4300	1.9274	26.451	0	0	0
2017/06/09	2030	02/11/2017	9.35	Call	Bond Future	1,591.4100	1.5914	1,994.5900	1.9946	25.335	0	0	0
2017/06/09	2030	02/11/2017	9.36	Call	Bond Future	1,658.4900	1.6585	2,061.6700	2.0617	24.310	0	0	0
2017/06/09	2030	01/02/2018			Bond Future	9.1552	91.8282	9.0946	92.2395	(0.661)	0.0000	0.0000	0
2017/06/09	2030	01/02/2018	9.38	Call	Bond Future	1,506.0100	1.5060	1,917.3200	1.9173	27.311	0	0	0

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2017/06/09	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2030	01/02/2018	9.39	Call	Bond Future	1,572.2100	1.5722	1,983.5200	1.9835	26.161	0	0	0
2017/06/09	2030	01/02/2018	9.37	Call	Bond Future	1,439.7500	1.4397	1,851.0600	1.8511	28.568	0	0	0
2017/06/09	2032	03/08/2017	9.43	Put	Bond Future	933.9600	0.9340	779.2200	0.7792	(16.568)	0	0	0
2017/06/09	2032	03/08/2017			Bond Future	9.2543	94.9435	9.1978	95.3678	(0.611)	0.0000	0.0000	26,589
2017/06/09	2032	03/08/2017	9.45	Put	Bond Future	882.6800	0.8827	734.0900	0.7341	(16.834)	0	0	0
2017/06/09	2032	03/08/2017	9.44	Put	Bond Future	908.1100	0.9081	756.4600	0.7565	(16.700)	0	0	0
2017/06/09	2032	03/08/2017	9.44	Call	Bond Future	2,281.6200	2.2816	2,554.2500	2.5543	11.949	0	0	0
2017/06/09	2032	03/08/2017	9.45	Call	Bond Future	2,329.3300	2.3293	2,605.0200	2.6050	11.836	0	0	0
2017/06/09	2032	03/08/2017	9.43	Call	Bond Future	2,234.2400	2.2342	2,503.7800	2.5038	12.064	0	0	0
2017/06/09	2032	02/11/2017			Bond Future	9.3006	92.6015	9.2423	93.0333	(0.627)	0.0000	0.0000	0
2017/06/09	2032	02/11/2017	9.48	Put	Bond Future	2,002.2000	2.0022	1,823.4800	1.8235	(8.926)	0	0	0
2017/06/09	2032	02/11/2017	9.50	Put	Bond Future	1,943.7000	1.9437	1,768.6700	1.7687	(9.005)	0	0	0
2017/06/09	2032	02/11/2017	9.49	Put	Bond Future	1,972.7800	1.9728	1,795.9100	1.7959	(8.966)	0	0	0
2017/06/09	2032	02/11/2017	9.48	Call	Bond Future	3,312.7900	3.3128	3,565.8900	3.5659	7.640	0	0	0
2017/06/09	2032	02/11/2017	9.49	Call	Bond Future	3,355.6400	3.3556	3,610.5900	3.6106	7.598	0	0	0
2017/06/09	2032	02/11/2017	9.50	Call	Bond Future	3,398.7600	3.3988	3,655.5500	3.6556	7.555	0	0	0
2017/06/09	2032	01/02/2018	9.55	Put	Bond Future	2,561.7000	2.5617	2,378.4700	2.3785	(7.153)	0	0	0
2017/06/09	2032	01/02/2018			Bond Future	9.3454	94.4031	9.2851	94.8437	(0.645)	0.0000	0.0000	0
2017/06/09	2032	01/02/2018	9.57	Put	Bond Future	2,503.5800	2.5036	2,323.3100	2.3233	(7.200)	0	0	0
2017/06/09	2032	01/02/2018	9.56	Put	Bond Future	2,532.5000	2.5325	2,350.7600	2.3508	(7.176)	0	0	0
2017/06/09	2032	01/02/2018	9.55	Call	Bond Future	4,035.8400	4.0358	4,293.2400	4.2932	6.378	0	0	0
2017/06/09	2032	01/02/2018	9.56	Call	Bond Future	4,077.8200	4.0778	4,336.7100	4.3367	6.349	0	0	0
2017/06/09	2032	01/02/2018	9.57	Call	Bond Future	4,120.0000	4.1200	4,380.3600	4.3804	6.319	0	0	0
2017/06/09	2033	03/08/2017	113.14	Put	Bond Future	7,731.5400	7.7315	7,725.9800	7.7260	(0.072)	0	0	0
2017/06/09	2033	03/08/2017			Bond Future	105.4085	105.4085	105.4140	105.4140	0.005	0.0000	0.0000	6,534
2017/06/09	2033	03/08/2017	113.13	Put	Bond Future	7,721.5400	7.7215	7,715.9800	7.7160	(0.072)	0	0	0
2017/06/09	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2033	03/08/2017	113.12	Put	Bond Future	7,711.5400	7.7115	7,705.9800	7.7060	(0.072)	0	0	0
2017/06/09	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2033	02/11/2017			Bond Future	106.3741	106.3741	106.3792	106.3792	0.005	0.0000	0.0000	0
2017/06/09	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2033	02/11/2017	110.07	Put	Bond Future	3,695.8600	3.6959	3,690.8500	3.6908	(0.136)	0	0	0
2017/06/09	2033	02/11/2017	110.09	Put	Bond Future	3,715.8600	3.7159	3,710.8500	3.7108	(0.135)	0	0	0
2017/06/09	2033	02/11/2017	110.08	Put	Bond Future	3,705.8600	3.7059	3,700.8500	3.7008	(0.135)	0	0	0
2017/06/09	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2033	01/02/2018			Bond Future	108.4915	108.4915	108.4959	108.4959	0.004	0.0000	0.0000	0
2017/06/09	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2033	01/02/2018	109.64	Put	Bond Future	1,148.5200	1.1485	1,144.0600	1.1441	(0.388)	0	0	0
2017/06/09	2033	01/02/2018	109.66	Put	Bond Future	1,168.5200	1.1685	1,164.0600	1.1641	(0.382)	0	0	0

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2017/06/09	2033	01/02/2018	109.65	Put	Bond Future	1,158.5200	1.1585	1,154.0600	1.1541	(0.385)	0	0	0
2017/06/09	2037	03/08/2017	9.57	Call	Bond Future	1,525.7500	1.5257	1,781.7200	1.7817	16.777	0	0	0
2017/06/09	2037	03/08/2017			Bond Future	9.6145	90.4502	9.5477	90.9915	(0.695)	0.0000	0.0000	66,025
2017/06/09	2037	03/08/2017	9.58	Call	Bond Future	1,564.2500	1.5643	1,824.3400	1.8243	16.627	0	0	0
2017/06/09	2037	03/08/2017	9.56	Put	Bond Future	1,928.6600	1.9287	1,639.1600	1.6392	(15.010)	0	0	0
2017/06/09	2037	03/08/2017	9.57	Put	Bond Future	1,885.5300	1.8855	1,600.1400	1.6001	(15.136)	0	0	0
2017/06/09	2037	03/08/2017	9.58	Put	Bond Future	1,842.9300	1.8429	1,561.6600	1.5617	(15.262)	0	0	0
2017/06/09	2037	03/08/2017	9.56	Call	Bond Future	1,487.6700	1.4877	1,739.5300	1.7395	16.930	0	0	0
2017/06/09	2037	02/11/2017			Bond Future	9.6638	92.1802	9.5951	92.7313	(0.711)	0.0000	0.0000	233
2017/06/09	2037	02/11/2017	9.66	Call	Bond Future	2,976.7500	2.9768	3,258.2100	3.2582	9.455	0	0	0
2017/06/09	2037	02/11/2017	9.65	Put	Bond Future	3,046.3800	3.0464	2,774.3800	2.7744	(8.929)	0	0	0
2017/06/09	2037	02/11/2017	9.67	Put	Bond Future	2,967.8700	2.9679	2,700.5500	2.7006	(9.007)	0	0	0
2017/06/09	2037	02/11/2017	9.66	Put	Bond Future	3,006.9300	3.0069	2,737.2700	2.7373	(8.968)	0	0	0
2017/06/09	2037	02/11/2017	9.67	Call	Bond Future	3,017.4900	3.0175	3,301.2900	3.3013	9.405	0	0	0
2017/06/09	2037	02/11/2017	9.65	Call	Bond Future	2,936.2800	2.9363	3,215.4000	3.2154	9.506	0	0	0
2017/06/09	2037	01/02/2018			Bond Future	9.7123	89.7182	9.6414	90.2804	(0.730)	0.0000	0.0000	0
2017/06/09	2037	01/02/2018	9.81	Put	Bond Future	3,349.6300	3.3496	3,097.4300	3.0974	(7.529)	0	0	0
2017/06/09	2037	01/02/2018	9.83	Put	Bond Future	3,279.3400	3.2793	3,030.8400	3.0308	(7.578)	0	0	0
2017/06/09	2037	01/02/2018	9.82	Put	Bond Future	3,314.3300	3.3143	3,063.9900	3.0640	(7.553)	0	0	0
2017/06/09	2037	01/02/2018	9.82	Call	Bond Future	4,158.5600	4.1586	4,470.4400	4.4704	7.500	0	0	0
2017/06/09	2037	01/02/2018	9.83	Call	Bond Future	4,201.3200	4.2013	4,515.0400	4.5150	7.467	0	0	0
2017/06/09	2037	01/02/2018	9.81	Call	Bond Future	4,116.0000	4.1160	4,426.0200	4.4260	7.532	0	0	0
2017/06/09	2038	03/08/2017			Bond Future	129.8723	129.8723	130.3065	130.3065	0.334	0.0000	0.0000	22,539
2017/06/09	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2038	03/08/2017	141.16	Put	Bond Future	11,287.6900	11.2877	10,853.4600	10.8535	(3.847)	0	0	0
2017/06/09	2038	03/08/2017	141.18	Put	Bond Future	11,307.6900	11.3077	10,873.4600	10.8735	(3.840)	0	0	0
2017/06/09	2038	03/08/2017	141.17	Put	Bond Future	11,297.6900	11.2977	10,863.4600	10.8635	(3.844)	0	0	0
2017/06/09	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2038	02/11/2017			Bond Future	132.3885	132.3885	132.8304	132.8304	0.334	0.0000	0.0000	0
2017/06/09	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2038	02/11/2017	136.82	Put	Bond Future	4,431.4700	4.4315	3,989.5700	3.9896	(9.972)	0	0	0
2017/06/09	2038	02/11/2017	136.80	Put	Bond Future	4,411.4700	4.4115	3,969.5700	3.9696	(10.017)	0	0	0
2017/06/09	2038	02/11/2017	136.81	Put	Bond Future	4,421.4700	4.4215	3,979.5700	3.9796	(9.994)	0	0	0
2017/06/09	2038	01/02/2018	136.95	Put	Bond Future	3,447.2900	3.4473	2,997.6700	2.9977	(13.043)	0	0	0
2017/06/09	2038	01/02/2018			Bond Future	133.5027	133.5027	133.9523	133.9523	0.337	0.0000	0.0000	0
2017/06/09	2038	01/02/2018	136.94	Put	Bond Future	3,437.2900	3.4373	2,987.6700	2.9877	(13.081)	0	0	0
2017/06/09	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2038	01/02/2018	136.93	Put	Bond Future	3,427.2900	3.4273	2,977.6700	2.9777	(13.119)	0	0	0
2017/06/09	2040	03/08/2017			Bond Future	9.6948	93.8775	9.6128	94.5893	(0.847)	0.0000	0.0000	13,856
2017/06/09	2040	03/08/2017	9.61	Put	Bond Future	2,255.4000	2.2554	1,866.7400	1.8667	(17.232)	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
2017/06/09	2040	03/08/2017	9.63	Put	Bond Future	2,159.6900	2.1597	1,781.5900	1.7816	(17.507)	0	0	0
2017/06/09	2040	03/08/2017	9.62	Put	Bond Future	2,207.1200	2.2071	1,823.7400	1.8237	(17.370)	0	0	0
2017/06/09	2040	03/08/2017	9.61	Call	Bond Future	1,519.5200	1.5195	1,842.6600	1.8427	21.266	0	0	0
2017/06/09	2040	03/08/2017	9.62	Call	Bond Future	1,558.4600	1.5585	1,886.8800	1.8869	21.073	0	0	0
2017/06/09	2040	03/08/2017	9.63	Call	Bond Future	1,598.1300	1.5981	1,931.8300	1.9318	20.881	0	0	0
2017/06/09	2040	02/11/2017			Bond Future	9.7448	95.6731	9.6604	96.3979	(0.866)	0.0000	0.0000	0
2017/06/09	2040	02/11/2017	9.66	Call	Bond Future	2,886.5200	2.8865	3,237.1000	3.2371	12.145	0	0	0
2017/06/09	2040	02/11/2017	9.65	Put	Bond Future	3,661.4200	3.6614	3,284.0600	3.2841	(10.306)	0	0	0
2017/06/09	2040	02/11/2017	9.67	Put	Bond Future	3,568.6100	3.5686	3,197.4000	3.1974	(10.402)	0	0	0
2017/06/09	2040	02/11/2017	9.66	Put	Bond Future	3,614.9200	3.6149	3,240.6400	3.2406	(10.354)	0	0	0
2017/06/09	2040	02/11/2017	9.67	Call	Bond Future	2,926.5500	2.9265	3,280.2000	3.2802	12.084	0	0	0
2017/06/09	2040	02/11/2017	9.65	Call	Bond Future	2,846.5500	2.8465	3,194.0500	3.1940	12.208	0	0	0
2017/06/09	2040	01/02/2018	9.89	Call	Bond Future	4,430.1400	4.4301	4,841.4700	4.8415	9.285	0	0	0
2017/06/09	2040	01/02/2018			Bond Future	9.7941	93.0288	9.7071	93.7680	(0.888)	0.0000	0.0000	0
2017/06/09	2040	01/02/2018	9.87	Call	Bond Future	4,340.5600	4.3406	4,747.0500	4.7470	9.365	0	0	0
2017/06/09	2040	01/02/2018	9.88	Call	Bond Future	4,385.4000	4.3854	4,794.3100	4.7943	9.324	0	0	0
2017/06/09	2040	01/02/2018	9.87	Put	Bond Future	3,703.1700	3.7032	3,370.4000	3.3704	(8.986)	0	0	0
2017/06/09	2040	01/02/2018	9.88	Put	Bond Future	3,664.5700	3.6646	3,334.2200	3.3342	(9.015)	0	0	0
2017/06/09	2040	01/02/2018	9.89	Put	Bond Future	3,626.0000	3.6260	3,298.0700	3.2981	(9.044)	0	0	0
2017/06/09	2044	03/08/2017			Bond Future	9.7748	90.5394	9.6877	91.2975	(0.891)	0.0000	0.0000	23,797
2017/06/09	2044	03/08/2017	9.62	Put	Bond Future	2,623.4400	2.6234	2,172.9800	2.1730	(17.171)	0	0	0
2017/06/09	2044	03/08/2017	9.64	Put	Bond Future	2,516.0600	2.5161	2,076.7700	2.0768	(17.459)	0	0	0
2017/06/09	2044	03/08/2017	9.63	Put	Bond Future	2,569.3900	2.5694	2,124.5000	2.1245	(17.315)	0	0	0
2017/06/09	2044	03/08/2017	9.64	Call	Bond Future	1,338.6500	1.3387	1,657.4600	1.6575	23.816	0	0	0
2017/06/09	2044	03/08/2017	9.62	Call	Bond Future	1,269.1300	1.2691	1,576.7700	1.5768	24.240	0	0	0
2017/06/09	2044	03/08/2017	9.63	Call	Bond Future	1,303.6000	1.3036	1,616.8100	1.6168	24.027	0	0	0
2017/06/09	2044	02/11/2017	9.68	Call	Bond Future	2,709.5200	2.7095	3,065.7800	3.0658	13.148	0	0	0
2017/06/09	2044	02/11/2017			Bond Future	9.8249	92.2711	9.7353	93.0432	(0.912)	0.0000	0.0000	200
2017/06/09	2044	02/11/2017	9.66	Call	Bond Future	2,633.6000	2.6336	2,983.3600	2.9834	13.281	0	0	0
2017/06/09	2044	02/11/2017	9.67	Call	Bond Future	2,671.2900	2.6713	3,024.3000	3.0243	13.215	0	0	0
2017/06/09	2044	02/11/2017	9.66	Put	Bond Future	4,063.6100	4.0636	3,641.2500	3.6413	(10.394)	0	0	0
2017/06/09	2044	02/11/2017	9.68	Put	Bond Future	3,964.0500	3.9640	3,548.1900	3.5482	(10.491)	0	0	0
2017/06/09	2044	02/11/2017	9.67	Put	Bond Future	4,013.4900	4.0135	3,594.3800	3.5944	(10.443)	0	0	0
2017/06/09	2044	01/02/2018			Bond Future	9.8743	89.6858	9.7821	90.4732	(0.934)	0.0000	0.0000	0
2017/06/09	2044	01/02/2018	9.89	Put	Bond Future	4,021.3900	4.0214	3,653.0500	3.6531	(9.160)	0	0	0
2017/06/09	2044	01/02/2018	9.91	Put	Bond Future	3,940.0700	3.9401	3,576.8700	3.5769	(9.218)	0	0	0
2017/06/09	2044	01/02/2018	9.90	Put	Bond Future	3,980.4100	3.9804	3,614.6500	3.6146	(9.189)	0	0	0
2017/06/09	2044	01/02/2018	9.89	Call	Bond Future	4,153.8800	4.1539	4,572.9600	4.5730	10.089	0	0	0
2017/06/09	2044	01/02/2018	9.90	Call	Bond Future	4,197.3400	4.1973	4,619.0000	4.6190	10.046	0	0	0
2017/06/09	2044	01/02/2018	9.91	Call	Bond Future	4,241.2900	4.2413	4,665.5100	4.6655	10.002	0	0	0
2017/06/09	2046	03/08/2017	141.17	Put	Bond Future	13,255.8400	13.2558	13,249.0900	13.2491	(0.051)	0	0	0
2017/06/09	2046	03/08/2017			Bond Future	127.9142	127.9142	127.9209	127.9209	0.005	0.0000	0.0000	23,790
2017/06/09	2046	03/08/2017	141.19	Put	Bond Future	13,275.8400	13.2758	13,269.0900	13.2691	(0.051)	0	0	0
2017/06/09	2046	03/08/2017	141.18	Put	Bond Future	13,265.8400	13.2658	13,259.0900	13.2591	(0.051)	0	0	0
2017/06/09	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	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
2017/06/09	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2046	02/11/2017			Bond Future	128.8093	128.8093	128.8153	128.8153	0.005	0.0000	0.0000	0
2017/06/09	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2046	02/11/2017	136.30	Put	Bond Future	7,490.6500	7.4907	7,484.6500	7.4847	(0.080)	0	0	0
2017/06/09	2046	02/11/2017	136.32	Put	Bond Future	7,510.6500	7.5107	7,504.6500	7.5047	(0.080)	0	0	0
2017/06/09	2046	02/11/2017	136.31	Put	Bond Future	7,500.6500	7.5007	7,494.6500	7.4947	(0.080)	0	0	0
2017/06/09	2046	01/02/2018	132.92	Put	Bond Future	1,546.7900	1.5468	1,541.5200	1.5415	(0.341)	0	0	0
2017/06/09	2046	01/02/2018			Bond Future	131.3732	131.3732	131.3785	131.3785	0.004	0.0000	0.0000	0
2017/06/09	2046	01/02/2018	132.91	Put	Bond Future	1,536.7900	1.5368	1,531.5200	1.5315	(0.343)	0	0	0
2017/06/09	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2046	01/02/2018	132.90	Put	Bond Future	1,526.7900	1.5268	1,521.5200	1.5215	(0.345)	0	0	0
2017/06/09	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2050	03/08/2017			Bond Future	135.6198	135.6198	135.6268	135.6268	0.005	0.0000	0.0000	26,059
2017/06/09	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2050	03/08/2017	149.22	Put	Bond Future	13,600.2300	13.6002	13,593.1600	13.5932	(0.052)	0	0	0
2017/06/09	2050	03/08/2017	149.24	Put	Bond Future	13,620.2300	13.6202	13,613.1600	13.6132	(0.052)	0	0	0
2017/06/09	2050	03/08/2017	149.23	Put	Bond Future	13,610.2300	13.6102	13,603.1600	13.6032	(0.052)	0	0	0
2017/06/09	2050	02/11/2017	144.66	Put	Bond Future	6,412.5500	6.4125	6,406.3600	6.4064	(0.097)	0	0	0
2017/06/09	2050	02/11/2017	144.67	Put	Bond Future	6,422.5500	6.4225	6,416.3600	6.4164	(0.096)	0	0	0
2017/06/09	2050	02/11/2017			Bond Future	138.2475	138.2475	138.2536	138.2536	0.004	0.0000	0.0000	0
2017/06/09	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2050	02/11/2017	144.65	Put	Bond Future	6,402.5500	6.4025	6,396.3600	6.3964	(0.097)	0	0	0
2017/06/09	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2050	01/02/2018			Bond Future	139.3071	139.3071	139.3127	139.3127	0.004	0.0000	0.0000	0
2017/06/09	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	2050	01/02/2018	140.23	Put	Bond Future	922.8900	0.9229	917.2600	0.9173	(0.610)	0	0	0
2017/06/09	2050	01/02/2018	140.25	Put	Bond Future	942.8900	0.9429	937.2600	0.9373	(0.597)	0	0	0
2017/06/09	2050	01/02/2018	140.24	Put	Bond Future	932.8900	0.9329	927.2600	0.9273	(0.604)	0	0	0
2017/06/09	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	AL37	03/08/2017			Index Future	547.3230	547.3230	548.1360	548.1360	0.149	0.0000	0.0000	0
2017/06/09	AL37	02/11/2017			Index Future	557.7910	557.7910	558.6160	558.6160	0.148	0.0000	0.0000	0
2017/06/09	AL37	01/02/2018			Index Future	568.6440	568.6440	569.4870	569.4870	0.148	0.0000	0.0000	0

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2017/06/09	AL7T	03/08/2017			Index Future	631.6430	631.6430	633.1600	633.1600	0.240	0.0000	0.0000	0
2017/06/09	AL7T	02/11/2017			Index Future	643.7240	643.7240	645.2660	645.2660	0.240	0.0000	0.0000	0
2017/06/09	AL7T	01/02/2018			Index Future	656.2490	656.2490	657.8240	657.8240	0.240	0.0000	0.0000	0
2017/06/09	ALBI	03/08/2017			Index Future	567.6220	567.6220	570.1360	570.1360	0.443	0.0000	0.0000	600
2017/06/09	ALBI	02/11/2017			Index Future	578.4780	578.4780	581.0380	581.0380	0.443	0.0000	0.0000	0
2017/06/09	ALBI	01/02/2018			Index Future	589.7340	589.7340	592.3450	592.3450	0.443	0.0000	0.0000	0
2017/06/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	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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2017/06/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/09	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	EL28	03/08/2017			Bond Future	128.0536	128.0536	128.0626	128.0626	0.007	0.0000	0.0000	0
2017/06/09	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	EL28	03/08/2017	135.16	Put	Bond Future	7,106.4200	7.1064	7,097.3500	7.0974	(0.128)	0	0	0
2017/06/09	EL28	03/08/2017	135.18	Put	Bond Future	7,126.4200	7.1264	7,117.3500	7.1174	(0.127)	0	0	0
2017/06/09	EL28	03/08/2017	135.17	Put	Bond Future	7,116.4200	7.1164	7,107.3500	7.1074	(0.127)	0	0	0
2017/06/09	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	EL28	02/11/2017			Bond Future	128.7908	128.7908	128.7992	128.7992	0.007	0.0000	0.0000	0
2017/06/09	EL28	02/11/2017	133.87	Put	Bond Future	5,079.2400	5.0792	5,070.8200	5.0708	(0.166)	0	0	0
2017/06/09	EL28	02/11/2017	133.89	Put	Bond Future	5,099.2400	5.0992	5,090.8200	5.0908	(0.165)	0	0	0
2017/06/09	EL28	02/11/2017	133.88	Put	Bond Future	5,089.2400	5.0892	5,080.8200	5.0808	(0.165)	0	0	0
2017/06/09	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	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
2017/06/09	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	EL28	01/02/2018			Bond Future	131.3544	131.3544	131.3622	131.3622	0.006	0.0000	0.0000	0
2017/06/09	EL28	01/02/2018	132.29	Put	Bond Future	935.5800	0.9356	927.8100	0.9278	(0.831)	0	0	0
2017/06/09	EL28	01/02/2018	132.31	Put	Bond Future	955.5800	0.9556	947.8100	0.9478	(0.813)	0	0	0
2017/06/09	EL28	01/02/2018	132.30	Put	Bond Future	945.5800	0.9456	937.8100	0.9378	(0.822)	0	0	0
2017/06/09	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	ES33	03/08/2017			Bond Future	10.6894	78.7007	10.6221	79.1188	(0.629)	0.0000	0.0000	9,466
2017/06/09	ES33	03/08/2017	10.53	Put	Bond Future	996.2700	0.9963	578.1500	0.5781	(41.969)	0	0	0
2017/06/09	ES33	03/08/2017	10.55	Put	Bond Future	870.1700	0.8702	452.0500	0.4520	(48.050)	0	0	0
2017/06/09	ES33	03/08/2017	10.54	Put	Bond Future	933.1800	0.9332	515.0600	0.5151	(44.806)	0	0	0
2017/06/09	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	ES33	02/11/2017	10.66	Put	Bond Future	733.3100	0.7333	307.6900	0.3077	(58.041)	0	0	0
2017/06/09	ES33	02/11/2017			Bond Future	10.7793	76.4142	10.7099	76.8398	(0.644)	0.0000	0.0000	0
2017/06/09	ES33	02/11/2017	10.68	Put	Bond Future	609.6700	0.6097	184.0500	0.1841	(69.812)	0	0	0
2017/06/09	ES33	02/11/2017	10.67	Put	Bond Future	671.4500	0.6714	245.8300	0.2458	(63.388)	0	0	0
2017/06/09	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	ES33	01/02/2018	10.99	Call	Bond Future	707.3400	0.7073	1,141.6000	1.1416	61.393	0	0	0
2017/06/09	ES33	01/02/2018			Bond Future	10.8715	77.9008	10.7995	78.3351	(0.662)	0.0000	0.0000	0
2017/06/09	ES33	01/02/2018	11.00	Call	Bond Future	766.5700	0.7666	1,200.8300	1.2008	56.650	0	0	0
2017/06/09	ES33	01/02/2018	11.01	Call	Bond Future	825.7200	0.8257	1,259.9800	1.2600	52.592	0	0	0
2017/06/09	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	ES42	03/08/2017			Bond Future	10.9097	81.9227	10.8272	82.5044	(0.757)	0.0000	0.0000	7,957
2017/06/09	ES42	02/11/2017			Bond Future	10.9994	79.2280	10.9141	79.8202	(0.776)	0.0000	0.0000	0
2017/06/09	ES42	01/02/2018			Bond Future	11.0882	80.7694	11.0000	81.3735	(0.796)	0.0000	0.0000	0
2017/06/09	GOVI	03/08/2017			GOVI	566.2060	566.2060	568.6500	568.6500	0.432	0.0000	0.0000	404
2017/06/09	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	GOVI	03/08/2017	561.09	Call	GOVI	51,160.0000	5.1160	75,600.0000	7.5600	47.772	0	0	0
2017/06/09	GOVI	03/08/2017	561.10	Call	GOVI	51,060.0000	5.1060	75,500.0000	7.5500	47.865	0	0	0
2017/06/09	GOVI	03/08/2017	561.11	Call	GOVI	50,960.0000	5.0960	75,400.0000	7.5400	47.959	0	0	0
2017/06/09	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	GOVI	02/11/2017			GOVI	577.0350	577.0350	579.5230	579.5230	0.431	0.0000	0.0000	0
2017/06/09	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	GOVI	02/11/2017	572.44	Call	GOVI	45,950.0000	4.5950	70,830.0000	7.0830	54.146	0	0	0
2017/06/09	GOVI	02/11/2017	572.45	Call	GOVI	45,850.0000	4.5850	70,730.0000	7.0730	54.264	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
2017/06/09	GOVI	02/11/2017	572.46	Call	GOVI	45,750.0000	4.5750	70,630.0000	7.0630	54.383	0	0	0
2017/06/09	GOVI	01/02/2018			GOVI	588.2620	588.2620	590.8000	590.8000	0.431	0.0000	0.0000	0
2017/06/09	GOVI	01/02/2018	581.03	Call	GOVI	72,320.0000	7.2320	97,700.0000	9.7700	35.094	0	0	0
2017/06/09	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	GOVI	01/02/2018	581.04	Call	GOVI	72,220.0000	7.2220	97,600.0000	9.7600	35.143	0	0	0
2017/06/09	GOVI	01/02/2018	581.02	Call	GOVI	72,420.0000	7.2420	97,800.0000	9.7800	35.046	0	0	0
2017/06/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/09	IGOV	03/08/2017			Index Future	249.7610	249.7610	249.8740	249.8740	0.045	0.0000	0.0000	1,296
2017/06/09	IGOV	02/11/2017			Index Future	254.6000	254.6000	254.7140	254.7140	0.045	0.0000	0.0000	0
2017/06/09	IGOV	01/02/2018			Index Future	259.6670	259.6670	259.7820	259.7820	0.044	0.0000	0.0000	0
2017/06/09	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/09	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/09	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/06/09	IS01	21/09/2017			Interest Rate Swap	99.6163	99.6163	99.6168	99.6168	0.001	0.0000	0.0000	0
2017/06/09	IS01	21/12/2017			Interest Rate Swap	99.8150	99.8150	99.8172	99.8172	0.002	0.0000	0.0000	0
2017/06/09	IS01	15/03/2018			Interest Rate Swap	99.7466	99.7466	99.7494	99.7494	0.003	0.0000	0.0000	0
2017/06/09	IS01	21/06/2018			Interest Rate Swap	99.8854	99.8854	99.8870	99.8870	0.002	0.0000	0.0000	0
2017/06/09	IS02	18/12/2017			Interest Rate Swap	99.8453	99.8453	99.8475	99.8475	0.002	0.0000	0.0000	0
2017/06/09	IS02	16/03/2018			Interest Rate Swap	99.0270	99.0270	99.0300	99.0300	0.003	0.0000	0.0000	0
2017/06/09	IS02	15/06/2018			Interest Rate Swap	98.5702	98.5702	98.5714	98.5714	0.001	0.0000	0.0000	0
2017/06/09	IS02	21/09/2018			Interest Rate Swap	98.4820	98.4820	98.4846	98.4846	0.003	0.0000	0.0000	0
2017/06/09	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8400	98.8400	0.000	0.0000	0.0000	0
2017/06/09	IS02	15/03/2019			Interest Rate Swap	99.2108	99.2108	99.2130	99.2130	0.002	0.0000	0.0000	0
2017/06/09	IS02	21/06/2019			Interest Rate Swap	99.5854	99.5854	99.5856	99.5856	0.000	0.0000	0.0000	0
2017/06/09	IS05	17/12/2020			Interest Rate Swap	96.1589	96.1589	96.1578	96.1578	(0.001)	0.0000	0.0000	0
2017/06/09	IS05	16/03/2021			Interest Rate Swap	95.3752	95.3752	95.3738	95.3738	(0.001)	0.0000	0.0000	0
2017/06/09	IS05	15/06/2021			Interest Rate Swap	94.5606	94.5606	94.5590	94.5590	(0.002)	0.0000	0.0000	0
2017/06/09	IS05	21/09/2021			Interest Rate Swap	94.7200	94.7200	94.7186	94.7186	(0.001)	0.0000	0.0000	0
2017/06/09	IS05	21/12/2021			Interest Rate Swap	96.8857	96.8857	96.8842	96.8842	(0.002)	0.0000	0.0000	51
2017/06/09	IS05	15/03/2022			Interest Rate Swap	96.9957	96.9957	96.9937	96.9937	(0.002)	0.0000	0.0000	0
2017/06/09	IS05	21/06/2022			Interest Rate Swap	98.1693	98.1693	98.1674	98.1674	(0.002)	0.0000	0.0000	0
2017/06/09	IS10	17/12/2025			Interest Rate Swap	94.6578	94.6578	94.6554	94.6554	(0.002)	0.0000	0.0000	0
2017/06/09	IS10	16/03/2026			Interest Rate Swap	91.6353	91.6353	91.6323	91.6323	(0.003)	0.0000	0.0000	0
2017/06/09	IS10	15/06/2026			Interest Rate Swap	90.3560	90.3560	90.3524	90.3524	(0.004)	0.0000	0.0000	0
2017/06/09	IS10	21/09/2026			Interest Rate Swap	92.4894	92.4894	92.4859	92.4859	(0.004)	0.0000	0.0000	0
2017/06/09	IS10	21/12/2026			Interest Rate Swap	96.2429	96.2429	96.2395	96.2395	(0.003)	0.0000	0.0000	0
2017/06/09	IS10	15/03/2027			Interest Rate Swap	94.7958	94.7958	94.7921	94.7921	(0.004)	0.0000	0.0000	0
2017/06/09	IS10	21/06/2027			Interest Rate Swap	96.8451	96.8451	96.8417	96.8417	(0.004)	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
2017/06/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/09	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/09	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/09	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/09	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/09	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/09	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/09	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/09	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/09	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/09	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/09	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/09	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/09	R023	03/08/2017	8.60	Put	Bond Future	52.5900	0.0526	41.7400	0.0417	(20.631)	0	0	0
2017/06/09	R023	03/08/2017			Bond Future	7.9019	102.7092	7.8657	102.8693	(0.459)	0.0000	0.0000	38,317
2017/06/09	R023	03/08/2017	8.59	Put	Bond Future	55.1300	0.0551	43.8400	0.0438	(20.479)	0	0	0
2017/06/09	R023	03/08/2017	8.60	Call	Bond Future	3,076.4500	3.0764	3,225.7400	3.2257	4.853	0	0	0
2017/06/09	R023	03/08/2017	8.58	Call	Bond Future	2,996.6400	2.9966	3,145.0200	3.1450	4.952	0	0	0
2017/06/09	R023	03/08/2017	8.59	Call	Bond Future	3,036.4800	3.0365	3,185.3300	3.1853	4.902	0	0	0
2017/06/09	R023	03/08/2017	8.58	Put	Bond Future	57.8300	0.0578	46.0700	0.0461	(20.335)	0	0	0
2017/06/09	R023	02/11/2017	8.56	Call	Bond Future	2,982.4000	2.9824	3,115.7100	3.1157	4.470	0	0	0
2017/06/09	R023	02/11/2017			Bond Future	7.9128	100.7433	7.8746	100.9059	(0.483)	0.0000	0.0000	0
2017/06/09	R023	02/11/2017	8.57	Call	Bond Future	3,016.6800	3.0167	3,150.5700	3.1506	4.438	0	0	0
2017/06/09	R023	02/11/2017	8.58	Call	Bond Future	3,051.2400	3.0512	3,185.7000	3.1857	4.407	0	0	0
2017/06/09	R023	02/11/2017	8.56	Put	Bond Future	275.6200	0.2756	246.3300	0.2463	(10.627)	0	0	0
2017/06/09	R023	02/11/2017	8.58	Put	Bond Future	262.2700	0.2623	234.1300	0.2341	(10.729)	0	0	0
2017/06/09	R023	02/11/2017	8.57	Put	Bond Future	268.8000	0.2688	240.0900	0.2401	(10.681)	0	0	0
2017/06/09	R023	01/02/2018			Bond Future	7.9188	102.7033	7.8782	102.8695	(0.513)	0.0000	0.0000	0
2017/06/09	R023	01/02/2018	8.32	Call	Bond Future	2,441.1200	2.4411	2,551.7100	2.5517	4.530	0	0	0
2017/06/09	R023	01/02/2018	8.33	Call	Bond Future	2,468.8700	2.4689	2,580.0900	2.5801	4.505	0	0	0
2017/06/09	R023	01/02/2018	8.31	Put	Bond Future	830.2300	0.8302	774.0600	0.7741	(6.766)	0	0	0
2017/06/09	R023	01/02/2018	8.33	Put	Bond Future	805.1800	0.8052	750.2800	0.7503	(6.818)	0	0	0
2017/06/09	R023	01/02/2018	8.32	Put	Bond Future	817.4800	0.8175	761.9500	0.7619	(6.793)	0	0	0
2017/06/09	R023	01/02/2018	8.31	Call	Bond Future	2,413.8000	2.4138	2,523.7500	2.5238	4.555	0	0	0
2017/06/09	R035	03/08/2017			Bond Future	9.5065	98.5284	9.4398	99.0726	(0.702)	0.0000	0.0000	10,106
2017/06/09	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
2017/06/09	R035	03/08/2017	9.50	Put	Bond Future	53.1100	0.0531	0.0000	0.0000	(100.000)	0	0	0
2017/06/09	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	491.0900	0.4911	100.000	0	0	0
2017/06/09	R035	03/08/2017	9.51	Call	Bond Future	28.0800	0.0281	572.2800	0.5723	1938.034	0	0	0
2017/06/09	R035	03/08/2017	9.52	Call	Bond Future	109.1600	0.1092	653.3600	0.6534	498.534	0	0	0
2017/06/09	R035	02/11/2017			Bond Future	9.5586	95.9119	9.4898	96.4660	(0.719)	0.0000	0.0000	0
2017/06/09	R035	02/11/2017	9.60	Call	Bond Future	331.6100	0.3316	885.7100	0.8857	167.094	0	0	0
2017/06/09	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R035	02/11/2017	9.61	Call	Bond Future	411.3500	0.4113	965.4500	0.9655	134.703	0	0	0
2017/06/09	R035	02/11/2017	9.59	Call	Bond Future	251.7700	0.2518	805.8700	0.8059	220.082	0	0	0
2017/06/09	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R035	01/02/2018			Bond Future	9.6103	97.7780	9.5393	98.3432	(0.739)	0.0000	0.0000	0
2017/06/09	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R035	01/02/2018	9.75	Call	Bond Future	1,096.9400	1.0969	1,662.1100	1.6621	51.522	0	0	0
2017/06/09	R035	01/02/2018	9.73	Call	Bond Future	941.0400	0.9410	1,506.2100	1.5062	60.058	0	0	0
2017/06/09	R035	01/02/2018	9.74	Call	Bond Future	1,019.0400	1.0190	1,584.2100	1.5842	55.461	0	0	0
2017/06/09	R186	03/08/2017	8.93	Put	Bond Future	365.7000	0.3657	304.8500	0.3048	(16.639)	0	0	0
2017/06/09	R186	03/08/2017	9.35	Call	Bond Future	5,487.6200	5.4876	5,757.4500	5.7575	4.917	0	0	0
2017/06/09	R186	03/08/2017			Bond Future	8.5362	113.8487	8.4949	114.1336	(0.484)	0.0000	0.0000	128,836
2017/06/09	R186	03/08/2017	8.90	Call	Bond Future	2,873.9500	2.8739	3,092.7800	3.0928	7.614	0	0	0
2017/06/09	R186	03/08/2017	8.92	Put	Bond Future	378.9500	0.3790	316.4000	0.3164	(16.506)	0	0	0
2017/06/09	R186	03/08/2017	9.50	Call	Bond Future	6,414.6300	6.4146	6,691.2800	6.6913	4.313	0	0	0
2017/06/09	R186	03/08/2017	8.85	Put	Bond Future	483.2100	0.4832	407.8700	0.4079	(15.592)	0	0	750
2017/06/09	R186	03/08/2017	8.93	Call	Bond Future	3,033.2200	3.0332	3,257.2500	3.2573	7.386	0	0	0
2017/06/09	R186	03/08/2017	8.91	Call	Bond Future	2,926.6900	2.9267	3,147.2900	3.1473	7.538	0	0	0
2017/06/09	R186	03/08/2017	9.00	Put	Bond Future	283.2500	0.2832	233.4900	0.2335	(17.568)	0	0	0
2017/06/09	R186	03/08/2017	8.75	Call	Bond Future	2,129.6800	2.1297	2,318.5500	2.3185	8.868	0	0	0
2017/06/09	R186	03/08/2017	8.90	Put	Bond Future	406.6500	0.4066	340.6000	0.3406	(16.242)	0	0	0
2017/06/09	R186	03/08/2017	8.92	Call	Bond Future	2,979.7800	2.9798	3,202.1100	3.2021	7.461	0	0	0
2017/06/09	R186	03/08/2017	9.50	Put	Bond Future	33.8000	0.0338	25.5700	0.0256	(24.349)	0	0	6,500
2017/06/09	R186	03/08/2017	9.35	Put	Bond Future	67.4500	0.0675	52.4000	0.0524	(22.313)	0	0	750
2017/06/09	R186	03/08/2017	8.85	Call	Bond Future	2,615.7100	2.6157	2,825.2500	2.8252	8.011	0	0	0
2017/06/09	R186	03/08/2017	9.00	Call	Bond Future	3,416.0700	3.4161	3,651.1900	3.6512	6.883	0	0	0
2017/06/09	R186	03/08/2017	8.75	Put	Bond Future	670.8500	0.6708	574.8400	0.5748	(14.312)	0	0	3,654
2017/06/09	R186	03/08/2017	8.91	Put	Bond Future	392.6000	0.3926	328.3200	0.3283	(16.373)	0	0	0
2017/06/09	R186	02/11/2017	8.89	Put	Bond Future	1,273.6700	1.2737	1,171.5600	1.1716	(8.017)	0	0	0
2017/06/09	R186	02/11/2017	8.88	Call	Bond Future	3,371.6700	3.3717	3,557.9700	3.5580	5.525	0	0	0
2017/06/09	R186	02/11/2017			Bond Future	8.5679	116.0262	8.5249	116.3159	(0.501)	0.0000	0.0000	4
2017/06/09	R186	02/11/2017	8.89	Call	Bond Future	3,415.1300	3.4151	3,602.7100	3.6027	5.493	0	0	0
2017/06/09	R186	02/11/2017	8.90	Call	Bond Future	3,459.1100	3.4591	3,647.9500	3.6480	5.459	0	0	0
2017/06/09	R186	02/11/2017	8.88	Put	Bond Future	1,295.8600	1.2959	1,192.4700	1.1925	(7.978)	0	0	0
2017/06/09	R186	02/11/2017	8.90	Put	Bond Future	1,252.0500	1.2520	1,151.2000	1.1512	(8.055)	0	0	0
2017/06/09	R186	01/02/2018	8.96	Call	Bond Future	4,074.3400	4.0743	4,262.3800	4.2624	4.615	0	0	0
2017/06/09	R186	01/02/2018			Bond Future	8.5968	112.9809	8.5520	113.2766	(0.522)	0.0000	0.0000	0

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2017/06/09	R186	01/02/2018	8.97	Call	Bond Future	4,116.3400	4.1163	4,305.3900	4.3054	4.593	0	0	0
2017/06/09	R186	01/02/2018	8.98	Call	Bond Future	4,158.5300	4.1585	4,348.5800	4.3486	4.570	0	0	0
2017/06/09	R186	01/02/2018	8.96	Put	Bond Future	1,716.5400	1.7165	1,608.8400	1.6088	(6.274)	0	0	0
2017/06/09	R186	01/02/2018	8.97	Put	Bond Future	1,694.5600	1.6946	1,587.8700	1.5879	(6.296)	0	0	0
2017/06/09	R186	01/02/2018	8.98	Put	Bond Future	1,672.8100	1.6728	1,567.1200	1.5671	(6.318)	0	0	0
2017/06/09	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R197	03/08/2017			Bond Future	296.2510	296.2510	296.2667	296.2667	0.005	0.0000	0.0000	2,350
2017/06/09	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R197	03/08/2017	308.05	Put	Bond Future	11,798.9900	11.7990	11,783.2900	11.7833	(0.133)	0	0	0
2017/06/09	R197	03/08/2017	308.07	Put	Bond Future	11,818.9900	11.8190	11,803.2900	11.8033	(0.133)	0	0	0
2017/06/09	R197	03/08/2017	308.06	Put	Bond Future	11,808.9900	11.8090	11,793.2900	11.7933	(0.133)	0	0	0
2017/06/09	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R197	02/11/2017			Bond Future	301.9907	301.9907	302.0049	302.0049	0.005	0.0000	0.0000	0
2017/06/09	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R197	02/11/2017	305.15	Put	Bond Future	3,159.2900	3.1593	3,145.1100	3.1451	(0.449)	0	0	0
2017/06/09	R197	02/11/2017	305.17	Put	Bond Future	3,179.2900	3.1793	3,165.1100	3.1651	(0.446)	0	0	0
2017/06/09	R197	02/11/2017	305.16	Put	Bond Future	3,169.2900	3.1693	3,155.1100	3.1551	(0.447)	0	0	0
2017/06/09	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R197	01/02/2018			Bond Future	300.9482	300.9482	300.9607	300.9607	0.004	0.0000	0.0000	0
2017/06/09	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R197	01/02/2018	301.66	Put	Bond Future	711.7600	0.7118	699.3300	0.6993	(1.746)	0	0	0
2017/06/09	R197	01/02/2018	301.68	Put	Bond Future	731.7600	0.7318	719.3300	0.7193	(1.699)	0	0	0
2017/06/09	R197	01/02/2018	301.67	Put	Bond Future	721.7600	0.7218	709.3300	0.7093	(1.722)	0	0	0
2017/06/09	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R202	03/08/2017			Bond Future	241.1501	241.1501	241.4722	241.4722	0.134	0.0000	0.0000	30,547
2017/06/09	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R202	03/08/2017	258.35	Put	Bond Future	17,199.8900	17.1999	16,877.8100	16.8778	(1.873)	0	0	0
2017/06/09	R202	03/08/2017	258.37	Put	Bond Future	17,219.8900	17.2199	16,897.8100	16.8978	(1.870)	0	0	0
2017/06/09	R202	03/08/2017	258.36	Put	Bond Future	17,209.8900	17.2099	16,887.8100	16.8878	(1.871)	0	0	0
2017/06/09	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R202	02/11/2017			Bond Future	245.8224	245.8224	246.1490	246.1490	0.133	0.0000	0.0000	0
2017/06/09	R202	02/11/2017	253.89	Put	Bond Future	8,067.6100	8.0676	7,741.0000	7.7410	(4.048)	0	0	0
2017/06/09	R202	02/11/2017	253.91	Put	Bond Future	8,087.6100	8.0876	7,761.0000	7.7610	(4.038)	0	0	0
2017/06/09	R202	02/11/2017	253.90	Put	Bond Future	8,077.6100	8.0776	7,751.0000	7.7510	(4.043)	0	0	0
2017/06/09	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R202	01/02/2018	249.06	Put	Bond Future	2,091.1400	2.0911	1,759.4500	1.7594	(15.862)	0	0	0
2017/06/09	R202	01/02/2018			Bond Future	246.9689	246.9689	247.3006	247.3006	0.134	0.0000	0.0000	0
2017/06/09	R202	01/02/2018	249.08	Put	Bond Future	2,111.1400	2.1111	1,779.4500	1.7794	(15.711)	0	0	0
2017/06/09	R202	01/02/2018	249.07	Put	Bond Future	2,101.1400	2.1011	1,769.4500	1.7694	(15.786)	0	0	0
2017/06/09	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	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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2017/06/09	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R203	03/08/2017			Bond Future	7.3095	103.3386	7.2676	103.3431	(0.573)	0.0000	0.0000	0
2017/06/09	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R203	03/08/2017	4.87	Put	Bond Future	261.1400	0.2611	256.6600	0.2567	(1.716)	0	0	0
2017/06/09	R203	03/08/2017	4.89	Put	Bond Future	258.9900	0.2590	254.5100	0.2545	(1.730)	0	0	0
2017/06/09	R203	03/08/2017	4.88	Put	Bond Future	260.0600	0.2601	255.5800	0.2556	(1.723)	0	0	0
2017/06/09	R204	03/08/2017	7.77	Put	Bond Future	15.5800	0.0156	11.4300	0.0114	(26.637)	0	0	0
2017/06/09	R204	03/08/2017			Bond Future	7.3325	101.8899	7.2942	101.9392	(0.522)	0.0000	0.0000	41,697
2017/06/09	R204	03/08/2017	7.76	Put	Bond Future	16.6200	0.0166	12.2300	0.0122	(26.414)	0	0	0
2017/06/09	R204	03/08/2017	7.75	Call	Bond Future	554.1400	0.5541	598.9200	0.5989	8.081	0	0	0
2017/06/09	R204	03/08/2017	7.76	Call	Bond Future	565.9000	0.5659	610.9100	0.6109	7.954	0	0	0
2017/06/09	R204	03/08/2017	7.77	Call	Bond Future	577.6500	0.5777	622.9000	0.6229	7.833	0	0	0
2017/06/09	R204	03/08/2017	7.75	Put	Bond Future	17.6600	0.0177	13.0400	0.0130	(26.161)	0	0	0
2017/06/09	R204	02/11/2017	7.76	Put	Bond Future	8.6800	0.0087	6.1000	0.0061	(29.724)	0	0	0
2017/06/09	R204	02/11/2017			Bond Future	7.2310	103.8386	7.1844	103.8884	(0.645)	0.0000	0.0000	0
2017/06/09	R204	02/11/2017	7.75	Put	Bond Future	9.2200	0.0092	6.5000	0.0065	(29.501)	0	0	0
2017/06/09	R204	02/11/2017	7.76	Call	Bond Future	570.1900	0.5702	617.3500	0.6173	8.271	0	0	0
2017/06/09	R204	02/11/2017	7.74	Call	Bond Future	550.1600	0.5502	597.0300	0.5970	8.519	0	0	0
2017/06/09	R204	02/11/2017	7.75	Call	Bond Future	560.1600	0.5602	607.1800	0.6072	8.394	0	0	0
2017/06/09	R204	02/11/2017	7.74	Put	Bond Future	9.8000	0.0098	6.9300	0.0069	(29.286)	0	0	0
2017/06/09	R204	01/02/2018	7.27	Call	Bond Future	330.6600	0.3307	363.7300	0.3637	10.001	0	0	0
2017/06/09	R204	01/02/2018			Bond Future	7.0381	101.8188	6.9771	101.8698	(0.866)	0.0000	0.0000	0
2017/06/09	R204	01/02/2018	7.25	Call	Bond Future	319.5000	0.3195	352.0100	0.3520	10.175	0	0	0
2017/06/09	R204	01/02/2018	7.26	Call	Bond Future	325.0600	0.3251	357.8500	0.3578	10.087	0	0	0
2017/06/09	R204	01/02/2018	7.25	Put	Bond Future	142.2300	0.1422	123.6500	0.1237	(13.063)	0	0	0
2017/06/09	R204	01/02/2018	7.27	Put	Bond Future	136.6800	0.1367	118.6600	0.1187	(13.184)	0	0	0
2017/06/09	R204	01/02/2018	7.26	Put	Bond Future	139.4300	0.1394	121.1300	0.1211	(13.125)	0	0	0
2017/06/09	R207	03/08/2017	8.19	Call	Bond Future	1,686.5900	1.6866	1,790.0800	1.7901	6.136	0	0	51
2017/06/09	R207	03/08/2017			Bond Future	7.4117	100.1112	7.3639	100.2157	(0.644)	0.0000	0.0000	45,633
2017/06/09	R207	03/08/2017	8.39	Put	Bond Future	0.4600	0.0005	0.2500	0.0003	(45.652)	0	0	0
2017/06/09	R207	03/08/2017	8.41	Put	Bond Future	0.3800	0.0004	0.2100	0.0002	(44.737)	0	0	0
2017/06/09	R207	03/08/2017	8.19	Put	Bond Future	2.5400	0.0025	1.5300	0.0015	(39.764)	0	0	0
2017/06/09	R207	03/08/2017	8.40	Put	Bond Future	0.4200	0.0004	0.2300	0.0002	(45.238)	0	0	0
2017/06/09	R207	03/08/2017	8.41	Call	Bond Future	2,153.9300	2.1539	2,258.2600	2.2583	4.844	0	0	0
2017/06/09	R207	03/08/2017	8.39	Call	Bond Future	2,111.4500	2.1115	2,215.7400	2.2157	4.939	0	0	0
2017/06/09	R207	03/08/2017	8.40	Call	Bond Future	2,132.6900	2.1327	2,237.0000	2.2370	4.891	0	0	0
2017/06/09	R207	02/11/2017			Bond Future	7.3629	102.0259	7.3096	102.1318	(0.724)	0.0000	0.0000	0
2017/06/09	R207	02/11/2017	8.03	Put	Bond Future	35.9900	0.0360	27.6900	0.0277	(23.062)	0	0	0
2017/06/09	R207	02/11/2017	8.05	Put	Bond Future	33.1200	0.0331	25.4000	0.0254	(23.309)	0	0	0
2017/06/09	R207	02/11/2017	8.03	Call	Bond Future	1,349.7900	1.3498	1,447.4100	1.4474	7.232	0	0	0
2017/06/09	R207	02/11/2017	8.04	Put	Bond Future	34.4800	0.0345	26.4800	0.0265	(23.202)	0	0	0
2017/06/09	R207	02/11/2017	8.04	Call	Bond Future	1,367.8100	1.3678	1,465.7300	1.4657	7.159	0	0	0
2017/06/09	R207	02/11/2017	8.05	Call	Bond Future	1,385.9700	1.3860	1,484.1700	1.4842	7.085	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
2017/06/09	R207	01/02/2018			Bond Future	7.2864	100.3689	7.2256	100.4773	(0.835)	0.0000	0.0000	0
2017/06/09	R207	01/02/2018	7.60	Put	Bond Future	269.1300	0.2691	234.5700	0.2346	(12.841)	0	0	0
2017/06/09	R207	01/02/2018	7.62	Put	Bond Future	258.5100	0.2585	224.9900	0.2250	(12.967)	0	0	0
2017/06/09	R207	01/02/2018	7.60	Call	Bond Future	824.8500	0.8248	898.6300	0.8986	8.945	0	0	0
2017/06/09	R207	01/02/2018	7.61	Put	Bond Future	263.9200	0.2639	229.8800	0.2299	(12.898)	0	0	0
2017/06/09	R207	01/02/2018	7.61	Call	Bond Future	837.2900	0.8373	911.5900	0.9116	8.874	0	0	0
2017/06/09	R207	01/02/2018	7.62	Call	Bond Future	849.5300	0.8495	924.3500	0.9244	8.807	0	0	0
2017/06/09	R208	03/08/2017	8.32	Call	Bond Future	2,415.6700	2.4157	2,557.9300	2.5579	5.889	0	0	0
2017/06/09	R208	03/08/2017			Bond Future	7.5295	99.9398	7.4826	100.0850	(0.623)	0.0000	0.0000	35,029
2017/06/09	R208	03/08/2017	8.30	Call	Bond Future	2,356.9100	2.3569	2,498.8100	2.4988	6.021	0	0	0
2017/06/09	R208	03/08/2017	8.31	Call	Bond Future	2,386.2700	2.3863	2,528.3500	2.5284	5.954	0	0	0
2017/06/09	R208	03/08/2017	8.30	Put	Bond Future	10.1500	0.0101	6.8500	0.0069	(32.512)	0	0	0
2017/06/09	R208	03/08/2017	8.32	Put	Bond Future	8.9200	0.0089	5.9800	0.0060	(32.960)	0	0	0
2017/06/09	R208	03/08/2017	8.31	Put	Bond Future	9.5100	0.0095	6.3900	0.0064	(32.808)	0	0	0
2017/06/09	R208	02/11/2017	8.18	Put	Bond Future	82.4300	0.0824	66.8800	0.0669	(18.864)	0	0	0
2017/06/09	R208	02/11/2017			Bond Future	7.5114	98.4493	7.4608	98.5966	(0.674)	0.0000	0.0000	0
2017/06/09	R208	02/11/2017	8.20	Put	Bond Future	76.7700	0.0768	62.1300	0.0621	(19.070)	0	0	0
2017/06/09	R208	02/11/2017	8.19	Put	Bond Future	79.5500	0.0796	64.4600	0.0645	(18.969)	0	0	0
2017/06/09	R208	02/11/2017	8.18	Call	Bond Future	2,004.4200	2.0044	2,136.2200	2.1362	6.575	0	0	0
2017/06/09	R208	02/11/2017	8.19	Call	Bond Future	2,029.9400	2.0299	2,162.2000	2.1622	6.515	0	0	0
2017/06/09	R208	02/11/2017	8.20	Call	Bond Future	2,055.5400	2.0555	2,188.2500	2.1882	6.456	0	0	0
2017/06/09	R208	01/02/2018	7.85	Put	Bond Future	415.4100	0.4154	369.2000	0.3692	(11.124)	0	0	0
2017/06/09	R208	01/02/2018			Bond Future	7.4806	100.3647	7.4254	100.5153	(0.738)	0.0000	0.0000	0
2017/06/09	R208	01/02/2018	7.84	Put	Bond Future	423.4300	0.4234	376.5400	0.3765	(11.074)	0	0	0
2017/06/09	R208	01/02/2018	7.85	Call	Bond Future	1,415.6200	1.4156	1,520.0200	1.5200	7.375	0	0	0
2017/06/09	R208	01/02/2018	7.83	Call	Bond Future	1,377.9500	1.3779	1,480.9900	1.4810	7.478	0	0	0
2017/06/09	R208	01/02/2018	7.84	Call	Bond Future	1,396.7300	1.3967	1,500.4500	1.5004	7.426	0	0	0
2017/06/09	R208	01/02/2018	7.83	Put	Bond Future	431.5700	0.4316	384.0000	0.3840	(11.023)	0	0	0
2017/06/09	R209	03/08/2017			Bond Future	9.4534	74.3737	9.3868	74.8302	(0.704)	0.0000	0.0000	74,115
2017/06/09	R209	03/08/2017	9.44	Call	Bond Future	1,347.2700	1.3473	1,574.4200	1.5744	16.860	0	0	0
2017/06/09	R209	03/08/2017	9.43	Put	Bond Future	1,473.3700	1.4734	1,240.4800	1.2405	(15.807)	0	0	0
2017/06/09	R209	03/08/2017	9.45	Put	Bond Future	1,404.3900	1.4044	1,178.6500	1.1786	(16.074)	0	0	0
2017/06/09	R209	03/08/2017	9.44	Put	Bond Future	1,438.5800	1.4386	1,209.2700	1.2093	(15.940)	0	0	0
2017/06/09	R209	03/08/2017	9.45	Call	Bond Future	1,381.3900	1.3814	1,612.1100	1.6121	16.702	0	0	0
2017/06/09	R209	03/08/2017	9.43	Call	Bond Future	1,313.6400	1.3136	1,537.2100	1.5372	17.019	0	0	0
2017/06/09	R209	02/11/2017	9.52	Put	Bond Future	2,366.0200	2.3660	2,144.5800	2.1446	(9.359)	0	0	0
2017/06/09	R209	02/11/2017	8.30	Put	Bond Future	9,043.1400	9.0431	8,616.2800	8.6163	(4.720)	0	0	0
2017/06/09	R209	02/11/2017			Bond Future	9.4982	72.6462	9.4298	73.1110	(0.720)	0.0000	0.0000	790
2017/06/09	R209	02/11/2017	10.00	Call	Bond Future	4,442.3900	4.4424	4,774.2700	4.7743	7.471	0	0	0
2017/06/09	R209	02/11/2017	9.54	Put	Bond Future	2,301.8000	2.3018	2,084.4300	2.0844	(9.443)	0	0	0
2017/06/09	R209	02/11/2017	9.53	Put	Bond Future	2,333.8300	2.3338	2,114.4300	2.1144	(9.401)	0	0	0
2017/06/09	R209	02/11/2017	9.54	Call	Bond Future	2,583.6800	2.5837	2,831.1100	2.8311	9.577	0	0	0
2017/06/09	R209	02/11/2017	10.60	Put	Bond Future	417.9300	0.4179	359.3700	0.3594	(14.012)	0	0	1,300
2017/06/09	R209	02/11/2017	9.00	Put	Bond Future	4,571.3900	4.5714	4,244.1900	4.2442	(7.158)	0	0	0
2017/06/09	R209	02/11/2017	9.52	Call	Bond Future	2,513.2700	2.5133	2,756.6300	2.7566	9.683	0	0	0
2017/06/09	R209	02/11/2017	10.00	Put	Bond Future	1,165.5900	1.1656	1,032.6700	1.0327	(11.404)	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
2017/06/09	R209	02/11/2017	10.60	Call	Bond Future	7,324.8200	7.3248	7,731.0600	7.7311	5.546	0	0	0
2017/06/09	R209	02/11/2017	8.30	Call	Bond Future	213.0200	0.2130	250.9600	0.2510	17.811	0	0	2,800
2017/06/09	R209	02/11/2017	9.00	Call	Bond Future	1,081.6800	1.0817	1,219.2800	1.2193	12.721	0	0	4,100
2017/06/09	R209	02/11/2017	9.53	Call	Bond Future	2,548.4400	2.5484	2,793.8400	2.7938	9.629	0	0	0
2017/06/09	R209	01/02/2018	9.72	Call	Bond Future	3,656.2300	3.6562	3,931.6600	3.9317	7.533	0	0	0
2017/06/09	R209	01/02/2018	9.73	Call	Bond Future	3,693.8100	3.6938	3,970.8300	3.9708	7.500	0	0	0
2017/06/09	R209	01/02/2018			Bond Future	9.5416	74.0597	9.4712	74.5338	(0.738)	0.0000	0.0000	0
2017/06/09	R209	01/02/2018	9.71	Call	Bond Future	3,618.8200	3.6188	3,892.6500	3.8926	7.567	0	0	0
2017/06/09	R209	01/02/2018	9.71	Put	Bond Future	2,502.9500	2.5029	2,302.6700	2.3027	(8.002)	0	0	0
2017/06/09	R209	01/02/2018	9.73	Put	Bond Future	2,447.1700	2.4472	2,250.0800	2.2501	(8.054)	0	0	0
2017/06/09	R209	01/02/2018	9.72	Put	Bond Future	2,474.9300	2.4749	2,276.2500	2.2763	(8.028)	0	0	0
2017/06/09	R210	03/08/2017	196.29	Put	Bond Future	9,887.0200	9.8870	9,877.2600	9.8773	(0.099)	0	0	0
2017/06/09	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R210	03/08/2017			Bond Future	186.4030	186.4030	186.4127	186.4127	0.005	0.0000	0.0000	1,675
2017/06/09	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R210	03/08/2017	196.28	Put	Bond Future	9,877.0200	9.8770	9,867.2600	9.8673	(0.099)	0	0	0
2017/06/09	R210	03/08/2017	196.30	Put	Bond Future	9,897.0200	9.8970	9,887.2600	9.8873	(0.099)	0	0	0
2017/06/09	R210	02/11/2017	192.08	Put	Bond Future	4,465.5900	4.4656	4,456.9200	4.4569	(0.194)	0	0	0
2017/06/09	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R210	02/11/2017			Bond Future	187.6144	187.6144	187.6231	187.6231	0.005	0.0000	0.0000	0
2017/06/09	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R210	02/11/2017	192.07	Put	Bond Future	4,455.5900	4.4556	4,446.9200	4.4469	(0.195)	0	0	0
2017/06/09	R210	02/11/2017	192.09	Put	Bond Future	4,475.5900	4.4756	4,466.9200	4.4669	(0.194)	0	0	0
2017/06/09	R210	01/02/2018			Bond Future	191.3489	191.3489	191.3567	191.3567	0.004	0.0000	0.0000	0
2017/06/09	R210	01/02/2018	192.36	Put	Bond Future	1,011.1000	1.0111	1,003.3400	1.0033	(0.767)	0	0	0
2017/06/09	R210	01/02/2018	192.38	Put	Bond Future	1,031.1000	1.0311	1,023.3400	1.0233	(0.753)	0	0	0
2017/06/09	R210	01/02/2018	192.37	Put	Bond Future	1,021.1000	1.0211	1,013.3400	1.0133	(0.760)	0	0	0
2017/06/09	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R212	03/08/2017			Bond Future	148.6451	148.6451	148.6532	148.6532	0.005	0.0000	0.0000	4,858
2017/06/09	R212	03/08/2017	153.34	Put	Bond Future	4,694.8600	4.6949	4,686.7600	4.6868	(0.173)	0	0	0
2017/06/09	R212	03/08/2017	153.36	Put	Bond Future	4,714.8600	4.7149	4,706.7600	4.7068	(0.172)	0	0	0
2017/06/09	R212	03/08/2017	153.35	Put	Bond Future	4,704.8600	4.7049	4,696.7600	4.6968	(0.172)	0	0	0
2017/06/09	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R212	02/11/2017			Bond Future	151.5251	151.5251	151.5324	151.5324	0.005	0.0000	0.0000	0
2017/06/09	R212	02/11/2017	152.40	Put	Bond Future	874.8600	0.8749	867.6300	0.8676	(0.826)	0	0	0
2017/06/09	R212	02/11/2017	152.42	Put	Bond Future	894.8600	0.8949	887.6300	0.8876	(0.808)	0	0	0
2017/06/09	R212	02/11/2017	152.41	Put	Bond Future	884.8600	0.8849	877.6300	0.8776	(0.817)	0	0	0
2017/06/09	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	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
2017/06/09	R212	01/02/2018	154.71	Put	Bond Future	2,228.9200	2.2289	2,222.5000	2.2225	(0.288)	0	0	0
2017/06/09	R212	01/02/2018			Bond Future	152.4811	152.4811	152.4875	152.4875	0.004	0.0000	0.0000	0
2017/06/09	R212	01/02/2018	154.70	Put	Bond Future	2,218.9200	2.2189	2,212.5000	2.2125	(0.289)	0	0	0
2017/06/09	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/09	R212	01/02/2018	154.69	Put	Bond Future	2,208.9200	2.2089	2,202.5000	2.2025	(0.291)	0	0	0
2017/06/09	R213	03/08/2017	9.33	Put	Bond Future	804.3800	0.8044	679.0300	0.6790	(15.583)	0	0	0
2017/06/09	R213	03/08/2017			Bond Future	9.1415	86.5974	9.0901	86.9473	(0.562)	0.0000	0.0000	55,659
2017/06/09	R213	03/08/2017	9.35	Put	Bond Future	759.4200	0.7594	639.1600	0.6392	(15.836)	0	0	0
2017/06/09	R213	03/08/2017	9.34	Put	Bond Future	781.6500	0.7817	658.8600	0.6589	(15.709)	0	0	0
2017/06/09	R213	03/08/2017	9.33	Call	Bond Future	2,070.8600	2.0709	2,295.4200	2.2954	10.844	0	0	0
2017/06/09	R213	03/08/2017	9.34	Call	Bond Future	2,114.5600	2.1146	2,341.6800	2.3417	10.741	0	0	0
2017/06/09	R213	03/08/2017	9.35	Call	Bond Future	2,158.7000	2.1587	2,388.3500	2.3884	10.638	0	0	0
2017/06/09	R213	02/11/2017	9.36	Put	Bond Future	1,783.4600	1.7835	1,634.9100	1.6349	(8.329)	0	0	0
2017/06/09	R213	02/11/2017			Bond Future	9.1852	84.7036	9.1323	85.0597	(0.577)	0.0000	0.0000	0
2017/06/09	R213	02/11/2017	9.35	Put	Bond Future	1,810.5100	1.8105	1,660.4000	1.6604	(8.291)	0	0	0
2017/06/09	R213	02/11/2017	9.36	Call	Bond Future	2,943.8600	2.9439	3,151.4400	3.1514	7.051	0	0	0
2017/06/09	R213	02/11/2017	9.34	Call	Bond Future	2,866.6200	2.8666	3,071.0600	3.0711	7.132	0	0	0
2017/06/09	R213	02/11/2017	9.35	Call	Bond Future	2,905.1100	2.9051	3,111.1300	3.1111	7.092	0	0	0
2017/06/09	R213	02/11/2017	9.34	Put	Bond Future	1,837.8900	1.8379	1,686.2000	1.6862	(8.253)	0	0	0
2017/06/09	R213	01/02/2018	9.42	Call	Bond Future	3,607.2500	3.6073	3,817.0500	3.8170	5.816	0	0	0
2017/06/09	R213	01/02/2018			Bond Future	9.2284	86.3516	9.1736	86.7150	(0.593)	0.0000	0.0000	0
2017/06/09	R213	01/02/2018	9.43	Call	Bond Future	3,645.2100	3.6452	3,856.2600	3.8563	5.790	0	0	0
2017/06/09	R213	01/02/2018	9.41	Put	Bond Future	2,379.1200	2.3791	2,224.3000	2.2243	(6.507)	0	0	0
2017/06/09	R213	01/02/2018	9.43	Put	Bond Future	2,325.2200	2.3252	2,172.9000	2.1729	(6.551)	0	0	0
2017/06/09	R213	01/02/2018	9.42	Put	Bond Future	2,352.0400	2.3520	2,198.4700	2.1985	(6.529)	0	0	0
2017/06/09	R213	01/02/2018	9.41	Call	Bond Future	3,569.4700	3.5695	3,778.0200	3.7780	5.843	0	0	0
2017/06/09	R214	03/08/2017	9.51	Call	Bond Future	1,088.5800	1.0886	1,338.6300	1.3386	22.970	0	0	0
2017/06/09	R214	03/08/2017			Bond Future	9.6241	73.9183	9.5422	74.4989	(0.850)	0.0000	0.0000	35,526
2017/06/09	R214	03/08/2017	9.52	Call	Bond Future	1,118.7700	1.1188	1,373.3200	1.3733	22.753	0	0	0
2017/06/09	R214	03/08/2017	9.53	Call	Bond Future	1,149.5600	1.1496	1,408.6200	1.4086	22.536	0	0	0
2017/06/09	R214	03/08/2017	9.51	Put	Bond Future	1,900.1300	1.9001	1,569.5200	1.5695	(17.399)	0	0	0
2017/06/09	R214	03/08/2017	9.53	Put	Bond Future	1,817.7300	1.8177	1,496.1300	1.4961	(17.692)	0	0	0
2017/06/09	R214	03/08/2017	9.52	Put	Bond Future	1,858.5700	1.8586	1,532.4600	1.5325	(17.546)	0	0	0
2017/06/09	R214	02/11/2017	9.60	Call	Bond Future	2,328.6000	2.3286	2,618.3900	2.6184	12.445	0	0	0
2017/06/09	R214	02/11/2017			Bond Future	9.6718	72.0356	9.5877	72.6269	(0.869)	0.0000	0.0000	0
2017/06/09	R214	02/11/2017	9.58	Call	Bond Future	2,262.9600	2.2630	2,547.5700	2.5476	12.577	0	0	0
2017/06/09	R214	02/11/2017	9.59	Call	Bond Future	2,295.5600	2.2956	2,582.7600	2.5828	12.511	0	0	0
2017/06/09	R214	02/11/2017	9.60	Put	Bond Future	2,833.2700	2.8333	2,531.7100	2.5317	(10.644)	0	0	0
2017/06/09	R214	02/11/2017	9.58	Put	Bond Future	2,909.2400	2.9092	2,602.5000	2.6025	(10.544)	0	0	0
2017/06/09	R214	02/11/2017	9.59	Put	Bond Future	2,870.9800	2.8710	2,566.8300	2.5668	(10.594)	0	0	0
2017/06/09	R214	01/02/2018			Bond Future	9.7192	73.4371	9.6327	74.0403	(0.890)	0.0000	0.0000	0
2017/06/09	R214	01/02/2018	9.82	Put	Bond Future	2,895.8000	2.8958	2,630.0700	2.6301	(9.176)	0	0	0
2017/06/09	R214	01/02/2018	9.84	Put	Bond Future	2,834.5000	2.8345	2,572.7600	2.5728	(9.234)	0	0	0
2017/06/09	R214	01/02/2018	9.83	Put	Bond Future	2,865.0100	2.8650	2,601.2800	2.6013	(9.205)	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
2017/06/09	R214	01/02/2018	9.84	Call	Bond Future	3,663.5900	3.6636	4,004.9700	4.0050	9.318	0	0	0
2017/06/09	R214	01/02/2018	9.82	Call	Bond Future	3,588.7600	3.5888	3,926.1500	3.9262	9.401	0	0	0
2017/06/09	R214	01/02/2018	9.83	Call	Bond Future	3,626.0900	3.6261	3,965.4800	3.9655	9.360	0	0	0
2017/06/09	R248	03/08/2017			Bond Future	9.7259	94.3334	9.6440	95.0681	(0.842)	0.0000	0.0000	77,986
2017/06/09	R248	03/08/2017	9.57	Call	Bond Future	1,306.6900	1.3067	1,601.7400	1.6017	22.580	0	0	0
2017/06/09	R248	03/08/2017	9.56	Put	Bond Future	2,770.5200	2.7705	2,325.5400	2.3255	(16.061)	0	0	0
2017/06/09	R248	03/08/2017	9.58	Put	Bond Future	2,658.0100	2.6580	2,223.8000	2.2238	(16.336)	0	0	0
2017/06/09	R248	03/08/2017	9.57	Put	Bond Future	2,713.8900	2.7139	2,274.2800	2.2743	(16.199)	0	0	0
2017/06/09	R248	03/08/2017	9.58	Call	Bond Future	1,342.2300	1.3422	1,642.6800	1.6427	22.384	0	0	0
2017/06/09	R248	03/08/2017	9.56	Call	Bond Future	1,271.7400	1.2717	1,561.4200	1.5614	22.778	0	0	0
2017/06/09	R248	02/11/2017	9.66	Put	Bond Future	3,944.1600	3.9442	3,549.0900	3.5491	(10.017)	0	0	0
2017/06/09	R248	02/11/2017			Bond Future	9.7766	91.7002	9.6924	92.4483	(0.861)	0.0000	0.0000	226
2017/06/09	R248	02/11/2017	9.65	Put	Bond Future	3,994.0000	3.9940	3,595.7800	3.5958	(9.970)	0	0	0
2017/06/09	R248	02/11/2017	9.64	Call	Bond Future	2,825.3100	2.8253	3,172.0300	3.1720	12.272	0	0	0
2017/06/09	R248	02/11/2017	9.65	Call	Bond Future	2,865.2300	2.8652	3,215.0900	3.2151	12.211	0	0	0
2017/06/09	R248	02/11/2017	9.66	Call	Bond Future	2,905.4500	2.9055	3,258.4600	3.2585	12.150	0	0	0
2017/06/09	R248	02/11/2017	9.64	Put	Bond Future	4,044.3000	4.0443	3,642.9400	3.6429	(9.924)	0	0	0
2017/06/09	R248	01/02/2018	9.90	Put	Bond Future	3,902.4000	3.9024	3,558.3100	3.5583	(8.817)	0	0	0
2017/06/09	R248	01/02/2018	9.89	Call	Bond Future	4,489.0000	4.4890	4,905.4300	4.9054	9.277	0	0	0
2017/06/09	R248	01/02/2018			Bond Future	9.8271	93.4843	9.7404	94.2473	(0.883)	0.0000	0.0000	0
2017/06/09	R248	01/02/2018	9.90	Call	Bond Future	4,534.8100	4.5348	4,953.7100	4.9537	9.237	0	0	0
2017/06/09	R248	01/02/2018	9.91	Call	Bond Future	4,580.8200	4.5808	5,002.1800	5.0022	9.198	0	0	0
2017/06/09	R248	01/02/2018	9.89	Put	Bond Future	3,942.8900	3.9429	3,596.3300	3.5963	(8.789)	0	0	0
2017/06/09	R248	01/02/2018	9.91	Put	Bond Future	3,862.2700	3.8623	3,520.6400	3.5206	(8.845)	0	0	0

**Total**

**875594**