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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/06/2017 TO 13/06/2017

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
2017/06/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	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
2017/06/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	2025	03/08/2017			Bond Future	128.1099	128.1099	128.2745	128.2745	0.129	0.0000	0.0000	2,414
2017/06/13	2025	03/08/2017	133.96	Put	Bond Future	5,850.1200	5.8501	5,685.4800	5.6855	(2.814)	0	0	0
2017/06/13	2025	03/08/2017	133.98	Put	Bond Future	5,870.1200	5.8701	5,705.4800	5.7055	(2.805)	0	0	0
2017/06/13	2025	03/08/2017	133.97	Put	Bond Future	5,860.1200	5.8601	5,695.4800	5.6955	(2.809)	0	0	0
2017/06/13	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2025	02/11/2017			Bond Future	130.5897	130.5897	130.7578	130.7578	0.129	0.0000	0.0000	0
2017/06/13	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2025	02/11/2017	132.96	Put	Bond Future	2,370.3400	2.3703	2,202.2100	2.2022	(7.093)	0	0	0
2017/06/13	2025	02/11/2017	132.98	Put	Bond Future	2,390.3400	2.3903	2,222.2100	2.2222	(7.034)	0	0	0
2017/06/13	2025	02/11/2017	132.97	Put	Bond Future	2,380.3400	2.3803	2,212.2100	2.2122	(7.063)	0	0	0
2017/06/13	2025	01/02/2018	133.89	Put	Bond Future	2,054.0000	2.0540	1,884.9200	1.8849	(8.232)	0	0	0
2017/06/13	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2025	01/02/2018			Bond Future	131.8360	131.8360	132.0051	132.0051	0.128	0.0000	0.0000	0
2017/06/13	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2025	01/02/2018	133.88	Put	Bond Future	2,044.0000	2.0440	1,874.9200	1.8749	(8.272)	0	0	0
2017/06/13	2025	01/02/2018	133.90	Put	Bond Future	2,064.0000	2.0640	1,894.9200	1.8949	(8.192)	0	0	0
2017/06/13	2029	01/02/2018			Bond Future	103.3888	103.3888	103.4105	103.4105	0.021	0.0000	0.0000	0
2017/06/13	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2030	03/08/2017	9.33	Call	Bond Future	2,803.1000	2.8031	2,528.9700	2.5290	(9.780)	0	0	0
2017/06/13	2030	03/08/2017			Bond Future	8.9258	93.2869	8.9646	93.0127	0.435	0.0000	0.0000	35,291
2017/06/13	2030	03/08/2017	9.34	Call	Bond Future	2,870.9700	2.8710	2,596.8400	2.5968	(9.548)	0	0	0
2017/06/13	2030	03/08/2017	9.35	Call	Bond Future	2,938.7600	2.9388	2,664.6300	2.6646	(9.328)	0	0	0
2017/06/13	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2030	02/11/2017			Bond Future	8.9620	95.0699	9.0020	94.7909	0.447	0.0000	0.0000	0
2017/06/13	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2030	02/11/2017	9.34	Call	Bond Future	2,589.8600	2.5899	2,310.8500	2.3109	(10.773)	0	0	0
2017/06/13	2030	02/11/2017	9.35	Call	Bond Future	2,657.0200	2.6570	2,378.0100	2.3780	(10.501)	0	0	0
2017/06/13	2030	02/11/2017	9.36	Call	Bond Future	2,724.1000	2.7241	2,445.0900	2.4451	(10.242)	0	0	0
2017/06/13	2030	01/02/2018			Bond Future	8.9960	92.9150	9.0375	92.6300	0.461	0.0000	0.0000	0
2017/06/13	2030	01/02/2018	9.38	Call	Bond Future	2,592.7400	2.5927	2,307.7800	2.3078	(10.991)	0	0	0

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2017/06/13	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2030	01/02/2018	9.39	Call	Bond Future	2,658.9400	2.6589	2,373.9800	2.3740	(10.717)	0	0	0
2017/06/13	2030	01/02/2018	9.37	Call	Bond Future	2,526.4800	2.5265	2,241.5200	2.2415	(11.279)	0	0	0
2017/06/13	2032	03/08/2017	9.43	Put	Bond Future	558.4200	0.5584	603.0500	0.6030	7.992	0	0	0
2017/06/13	2032	03/08/2017			Bond Future	9.1107	96.0266	9.1393	95.8094	0.314	0.0000	0.0000	26,589
2017/06/13	2032	03/08/2017	9.45	Put	Bond Future	522.7100	0.5227	564.8500	0.5648	8.062	0	0	0
2017/06/13	2032	03/08/2017	9.44	Put	Bond Future	540.3800	0.5404	583.7500	0.5838	8.026	0	0	0
2017/06/13	2032	03/08/2017	9.44	Call	Bond Future	2,996.9900	2.9970	2,823.1700	2.8232	(5.800)	0	0	0
2017/06/13	2032	03/08/2017	9.45	Call	Bond Future	3,052.4600	3.0525	2,877.4100	2.8774	(5.735)	0	0	0
2017/06/13	2032	03/08/2017	9.43	Call	Bond Future	2,941.8000	2.9418	2,769.2400	2.7692	(5.866)	0	0	0
2017/06/13	2032	02/11/2017			Bond Future	9.1525	93.7041	9.1820	93.4832	0.322	0.0000	0.0000	0
2017/06/13	2032	02/11/2017	9.48	Put	Bond Future	1,555.4700	1.5555	1,623.8500	1.6238	4.396	0	0	0
2017/06/13	2032	02/11/2017	9.50	Put	Bond Future	1,506.3400	1.5063	1,572.9900	1.5730	4.425	0	0	0
2017/06/13	2032	02/11/2017	9.49	Put	Bond Future	1,530.7500	1.5307	1,598.2600	1.5983	4.410	0	0	0
2017/06/13	2032	02/11/2017	9.48	Call	Bond Future	3,968.7000	3.9687	3,816.1000	3.8161	(3.845)	0	0	0
2017/06/13	2032	02/11/2017	9.49	Call	Bond Future	4,016.2500	4.0163	3,862.7800	3.8628	(3.821)	0	0	0
2017/06/13	2032	02/11/2017	9.50	Call	Bond Future	4,064.0400	4.0640	3,909.7100	3.9097	(3.797)	0	0	0
2017/06/13	2032	01/02/2018	9.55	Put	Bond Future	2,102.7000	2.1027	2,178.1500	2.1781	3.588	0	0	0
2017/06/13	2032	01/02/2018			Bond Future	9.1924	95.5277	9.2229	95.3018	0.332	0.0000	0.0000	0
2017/06/13	2032	01/02/2018	9.57	Put	Bond Future	2,052.1100	2.0521	2,126.1200	2.1261	3.607	0	0	0
2017/06/13	2032	01/02/2018	9.56	Put	Bond Future	2,077.2700	2.0773	2,152.0000	2.1520	3.598	0	0	0
2017/06/13	2032	01/02/2018	9.55	Call	Bond Future	4,701.4000	4.7014	4,550.9800	4.5510	(3.199)	0	0	0
2017/06/13	2032	01/02/2018	9.56	Call	Bond Future	4,747.1500	4.7471	4,596.0100	4.5960	(3.184)	0	0	0
2017/06/13	2032	01/02/2018	9.57	Call	Bond Future	4,793.0900	4.7931	4,641.2300	4.6412	(3.168)	0	0	0
2017/06/13	2033	03/08/2017	113.14	Put	Bond Future	7,720.5500	7.7205	8,117.8200	8.1178	5.146	0	0	0
2017/06/13	2033	03/08/2017			Bond Future	105.4194	105.4194	105.0222	105.0222	(0.377)	0.0000	0.0000	6,534
2017/06/13	2033	03/08/2017	113.13	Put	Bond Future	7,710.5500	7.7105	8,107.8200	8.1078	5.152	0	0	0
2017/06/13	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2033	03/08/2017	113.12	Put	Bond Future	7,700.5500	7.7005	8,097.8200	8.0978	5.159	0	0	0
2017/06/13	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2033	02/11/2017			Bond Future	106.3835	106.3835	105.9788	105.9788	(0.380)	0.0000	0.0000	0
2017/06/13	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2033	02/11/2017	110.07	Put	Bond Future	3,686.5400	3.6865	4,091.2500	4.0913	10.978	0	0	0
2017/06/13	2033	02/11/2017	110.09	Put	Bond Future	3,706.5400	3.7065	4,111.2500	4.1113	10.919	0	0	0
2017/06/13	2033	02/11/2017	110.08	Put	Bond Future	3,696.5400	3.6965	4,101.2500	4.1013	10.948	0	0	0
2017/06/13	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2033	01/02/2018			Bond Future	108.5003	108.5003	108.0856	108.0856	(0.382)	0.0000	0.0000	0
2017/06/13	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2033	01/02/2018	109.64	Put	Bond Future	1,139.7400	1.1397	1,554.4200	1.5544	36.384	0	0	0
2017/06/13	2033	01/02/2018	109.66	Put	Bond Future	1,159.7400	1.1597	1,574.4200	1.5744	35.756	0	0	0

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2017/06/13	2033	01/02/2018	109.65	Put	Bond Future	1,149.7400	1.1497	1,564.4200	1.5644	36.067	0	0	0
2017/06/13	2037	03/08/2017	9.57	Call	Bond Future	2,135.1800	2.1352	1,913.2300	1.9132	(10.395)	0	0	0
2017/06/13	2037	03/08/2017			Bond Future	9.4605	91.7051	9.5040	91.3482	0.459	0.0000	0.0000	67,025
2017/06/13	2037	03/08/2017	9.58	Call	Bond Future	2,183.3400	2.1833	1,958.7000	1.9587	(10.289)	0	0	0
2017/06/13	2037	03/08/2017	9.56	Put	Bond Future	1,273.5100	1.2735	1,411.1600	1.4112	10.809	0	0	0
2017/06/13	2037	03/08/2017	9.57	Put	Bond Future	1,240.0500	1.2400	1,374.9800	1.3750	10.881	0	0	0
2017/06/13	2037	03/08/2017	9.58	Put	Bond Future	1,207.1100	1.2071	1,339.3500	1.3394	10.955	0	0	0
2017/06/13	2037	03/08/2017	9.56	Call	Bond Future	2,087.4300	2.0874	1,868.2000	1.8682	(10.502)	0	0	0
2017/06/13	2037	02/11/2017			Bond Future	9.5054	93.4579	9.5501	93.0945	0.470	0.0000	0.0000	233
2017/06/13	2037	02/11/2017	9.66	Call	Bond Future	3,636.6200	3.6366	3,418.1900	3.4182	(6.006)	0	0	0
2017/06/13	2037	02/11/2017	9.65	Put	Bond Future	2,423.0600	2.4231	2,569.5400	2.5695	6.045	0	0	0
2017/06/13	2037	02/11/2017	9.67	Put	Bond Future	2,355.4000	2.3554	2,498.8500	2.4988	6.090	0	0	0
2017/06/13	2037	02/11/2017	9.66	Put	Bond Future	2,389.0400	2.3890	2,534.0000	2.5340	6.068	0	0	0
2017/06/13	2037	02/11/2017	9.67	Call	Bond Future	3,682.7800	3.6828	3,462.8400	3.4628	(5.972)	0	0	0
2017/06/13	2037	02/11/2017	9.65	Call	Bond Future	3,590.7200	3.5907	3,373.8100	3.3738	(6.041)	0	0	0
2017/06/13	2037	01/02/2018			Bond Future	9.5491	91.0212	9.5952	90.6503	0.483	0.0000	0.0000	0
2017/06/13	2037	01/02/2018	9.81	Put	Bond Future	2,772.3000	2.7723	2,912.7400	2.9127	5.066	0	0	0
2017/06/13	2037	01/02/2018	9.83	Put	Bond Future	2,710.5500	2.7106	2,848.6300	2.8486	5.094	0	0	0
2017/06/13	2037	01/02/2018	9.82	Put	Bond Future	2,741.2700	2.7413	2,880.5400	2.8805	5.080	0	0	0
2017/06/13	2037	01/02/2018	9.82	Call	Bond Future	4,888.5100	4.8885	4,656.8900	4.6569	(4.738)	0	0	0
2017/06/13	2037	01/02/2018	9.83	Call	Bond Future	4,935.5400	4.9355	4,702.7300	4.7027	(4.717)	0	0	0
2017/06/13	2037	01/02/2018	9.81	Call	Bond Future	4,841.6800	4.8417	4,611.2300	4.6112	(4.760)	0	0	0
2017/06/13	2038	03/08/2017			Bond Future	130.3133	130.3133	130.5558	130.5558	0.186	0.0000	0.0000	22,539
2017/06/13	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2038	03/08/2017	141.16	Put	Bond Future	10,846.6600	10.8467	10,604.2200	10.6042	(2.235)	0	0	0
2017/06/13	2038	03/08/2017	141.18	Put	Bond Future	10,866.6600	10.8667	10,624.2200	10.6242	(2.231)	0	0	0
2017/06/13	2038	03/08/2017	141.17	Put	Bond Future	10,856.6600	10.8567	10,614.2200	10.6142	(2.233)	0	0	0
2017/06/13	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2038	02/11/2017			Bond Future	132.8355	132.8355	133.0831	133.0831	0.186	0.0000	0.0000	0
2017/06/13	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2038	02/11/2017	136.82	Put	Bond Future	3,984.4600	3.9845	3,736.9100	3.7369	(6.213)	0	0	0
2017/06/13	2038	02/11/2017	136.80	Put	Bond Future	3,964.4600	3.9645	3,716.9100	3.7169	(6.244)	0	0	0
2017/06/13	2038	02/11/2017	136.81	Put	Bond Future	3,974.4600	3.9745	3,726.9100	3.7269	(6.229)	0	0	0
2017/06/13	2038	01/02/2018	136.95	Put	Bond Future	2,992.3200	2.9923	2,742.2500	2.7423	(8.357)	0	0	0
2017/06/13	2038	01/02/2018			Bond Future	133.9577	133.9577	134.2077	134.2077	0.187	0.0000	0.0000	0
2017/06/13	2038	01/02/2018	136.94	Put	Bond Future	2,982.3200	2.9823	2,732.2500	2.7323	(8.385)	0	0	0
2017/06/13	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2038	01/02/2018	136.93	Put	Bond Future	2,972.3200	2.9723	2,722.2500	2.7223	(8.413)	0	0	0
2017/06/13	2040	03/08/2017			Bond Future	9.5206	95.3993	9.5640	95.0164	0.456	0.0000	0.0000	13,856
2017/06/13	2040	03/08/2017	9.61	Put	Bond Future	1,445.2000	1.4452	1,595.7000	1.5957	10.414	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
2017/06/13	2040	03/08/2017	9.63	Put	Bond Future	1,372.3600	1.3724	1,517.1500	1.5172	10.550	0	0	0
2017/06/13	2040	03/08/2017	9.62	Put	Bond Future	1,408.3600	1.4084	1,555.9900	1.5560	10.482	0	0	0
2017/06/13	2040	03/08/2017	9.61	Call	Bond Future	2,231.1300	2.2311	1,998.7200	1.9987	(10.417)	0	0	0
2017/06/13	2040	03/08/2017	9.62	Call	Bond Future	2,281.5100	2.2815	2,046.2300	2.0462	(10.312)	0	0	0
2017/06/13	2040	03/08/2017	9.63	Call	Bond Future	2,332.6100	2.3326	2,094.4900	2.0945	(10.208)	0	0	0
2017/06/13	2040	02/11/2017			Bond Future	9.5656	97.2228	9.6102	96.8330	0.467	0.0000	0.0000	0
2017/06/13	2040	02/11/2017	9.66	Call	Bond Future	3,646.4800	3.6465	3,421.7800	3.4218	(6.162)	0	0	0
2017/06/13	2040	02/11/2017	9.65	Put	Bond Future	2,864.9900	2.8650	3,031.8500	3.0319	5.824	0	0	0
2017/06/13	2040	02/11/2017	9.67	Put	Bond Future	2,785.3700	2.7854	2,948.9200	2.9489	5.872	0	0	0
2017/06/13	2040	02/11/2017	9.66	Put	Bond Future	2,825.0900	2.8251	2,990.2900	2.9903	5.848	0	0	0
2017/06/13	2040	02/11/2017	9.67	Call	Bond Future	3,693.1000	3.6931	3,466.7500	3.4668	(6.129)	0	0	0
2017/06/13	2040	02/11/2017	9.65	Call	Bond Future	3,599.9100	3.5999	3,376.8700	3.3769	(6.196)	0	0	0
2017/06/13	2040	01/02/2018	9.89	Call	Bond Future	5,319.5900	5.3196	5,069.6200	5.0696	(4.699)	0	0	0
2017/06/13	2040	01/02/2018			Bond Future	9.6095	94.6091	9.6555	94.2110	0.479	0.0000	0.0000	0
2017/06/13	2040	01/02/2018	9.87	Call	Bond Future	5,219.7100	5.2197	4,972.2600	4.9723	(4.741)	0	0	0
2017/06/13	2040	01/02/2018	9.88	Call	Bond Future	5,269.7000	5.2697	5,020.9900	5.0210	(4.720)	0	0	0
2017/06/13	2040	01/02/2018	9.87	Put	Bond Future	3,001.9600	3.0020	3,152.5800	3.1526	5.017	0	0	0
2017/06/13	2040	01/02/2018	9.88	Put	Bond Future	2,968.5100	2.9685	3,117.8700	3.1179	5.031	0	0	0
2017/06/13	2040	01/02/2018	9.89	Put	Bond Future	2,935.0900	2.9351	3,083.1900	3.0832	5.046	0	0	0
2017/06/13	2044	03/08/2017			Bond Future	9.5904	92.1565	9.6288	91.8162	0.400	0.0000	0.0000	23,670
2017/06/13	2044	03/08/2017	9.62	Put	Bond Future	1,688.4200	1.6884	1,834.9300	1.8349	8.677	0	0	0
2017/06/13	2044	03/08/2017	9.64	Put	Bond Future	1,605.3200	1.6053	1,746.5600	1.7466	8.798	0	0	0
2017/06/13	2044	03/08/2017	9.63	Put	Bond Future	1,646.4900	1.6465	1,790.3600	1.7904	8.738	0	0	0
2017/06/13	2044	03/08/2017	9.64	Call	Bond Future	2,044.9300	2.0449	1,845.9100	1.8459	(9.732)	0	0	0
2017/06/13	2044	03/08/2017	9.62	Call	Bond Future	1,951.1300	1.9511	1,757.3800	1.7574	(9.930)	0	0	0
2017/06/13	2044	03/08/2017	9.63	Call	Bond Future	1,997.7200	1.9977	1,801.3300	1.8013	(9.831)	0	0	0
2017/06/13	2044	02/11/2017	9.68	Call	Bond Future	3,482.5000	3.4825	3,288.0700	3.2881	(5.583)	0	0	0
2017/06/13	2044	02/11/2017			Bond Future	9.6354	93.9179	9.6748	93.5715	0.409	0.0000	0.0000	200
2017/06/13	2044	02/11/2017	9.66	Call	Bond Future	3,392.6800	3.3927	3,201.1900	3.2012	(5.644)	0	0	0
2017/06/13	2044	02/11/2017	9.67	Call	Bond Future	3,437.3200	3.4373	3,244.3600	3.2444	(5.614)	0	0	0
2017/06/13	2044	02/11/2017	9.66	Put	Bond Future	3,175.8700	3.1759	3,330.8400	3.3308	4.880	0	0	0
2017/06/13	2044	02/11/2017	9.68	Put	Bond Future	3,090.2100	3.0902	3,242.2400	3.2422	4.920	0	0	0
2017/06/13	2044	02/11/2017	9.67	Put	Bond Future	3,132.7000	3.1327	3,286.2000	3.2862	4.900	0	0	0
2017/06/13	2044	01/02/2018			Bond Future	9.6792	91.3650	9.7198	91.0113	0.419	0.0000	0.0000	0
2017/06/13	2044	01/02/2018	9.89	Put	Bond Future	3,248.4700	3.2485	3,386.4100	3.3864	4.246	0	0	0
2017/06/13	2044	01/02/2018	9.91	Put	Bond Future	3,178.0800	3.1781	3,313.7800	3.3138	4.270	0	0	0
2017/06/13	2044	01/02/2018	9.90	Put	Bond Future	3,212.9700	3.2130	3,349.7900	3.3498	4.258	0	0	0
2017/06/13	2044	01/02/2018	9.89	Call	Bond Future	5,060.2200	5.0602	4,844.4500	4.8444	(4.264)	0	0	0
2017/06/13	2044	01/02/2018	9.90	Call	Bond Future	5,109.1600	5.1092	4,892.2700	4.8923	(4.245)	0	0	0
2017/06/13	2044	01/02/2018	9.91	Call	Bond Future	5,158.5600	5.1586	4,940.5500	4.9406	(4.226)	0	0	0
2017/06/13	2046	03/08/2017	141.17	Put	Bond Future	13,242.3500	13.2423	13,214.3200	13.2143	(0.212)	0	0	0
2017/06/13	2046	03/08/2017			Bond Future	127.9276	127.9276	127.9557	127.9557	0.022	0.0000	0.0000	23,790
2017/06/13	2046	03/08/2017	141.19	Put	Bond Future	13,262.3500	13.2623	13,234.3200	13.2343	(0.211)	0	0	0
2017/06/13	2046	03/08/2017	141.18	Put	Bond Future	13,252.3500	13.2523	13,224.3200	13.2243	(0.212)	0	0	0
2017/06/13	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/06/13	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2046	02/11/2017			Bond Future	128.8206	128.8206	128.8493	128.8493	0.022	0.0000	0.0000	0
2017/06/13	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2046	02/11/2017	136.30	Put	Bond Future	7,479.4200	7.4794	7,450.7000	7.4507	(0.384)	0	0	0
2017/06/13	2046	02/11/2017	136.32	Put	Bond Future	7,499.4200	7.4994	7,470.7000	7.4707	(0.383)	0	0	0
2017/06/13	2046	02/11/2017	136.31	Put	Bond Future	7,489.4200	7.4894	7,460.7000	7.4607	(0.383)	0	0	0
2017/06/13	2046	01/02/2018	132.92	Put	Bond Future	1,536.2500	1.5363	1,509.1000	1.5091	(1.767)	0	0	0
2017/06/13	2046	01/02/2018			Bond Future	131.3838	131.3838	131.4109	131.4109	0.021	0.0000	0.0000	0
2017/06/13	2046	01/02/2018	132.91	Put	Bond Future	1,526.2500	1.5263	1,499.1000	1.4991	(1.779)	0	0	0
2017/06/13	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2046	01/02/2018	132.90	Put	Bond Future	1,516.2500	1.5163	1,489.1000	1.4891	(1.791)	0	0	0
2017/06/13	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2050	03/08/2017			Bond Future	136.0985	136.0985	135.9736	135.9736	(0.092)	0.0000	0.0000	26,059
2017/06/13	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2050	03/08/2017	149.22	Put	Bond Future	13,121.4600	13.1215	13,246.3600	13.2464	0.952	0	0	0
2017/06/13	2050	03/08/2017	149.24	Put	Bond Future	13,141.4600	13.1415	13,266.3600	13.2664	0.950	0	0	0
2017/06/13	2050	03/08/2017	149.23	Put	Bond Future	13,131.4600	13.1315	13,256.3600	13.2564	0.951	0	0	0
2017/06/13	2050	02/11/2017	144.66	Put	Bond Future	5,927.1500	5.9272	6,053.9100	6.0539	2.139	0	0	0
2017/06/13	2050	02/11/2017	144.67	Put	Bond Future	5,937.1500	5.9372	6,063.9100	6.0639	2.135	0	0	0
2017/06/13	2050	02/11/2017			Bond Future	138.7328	138.7328	138.6061	138.6061	(0.091)	0.0000	0.0000	0
2017/06/13	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2050	02/11/2017	144.65	Put	Bond Future	5,917.1500	5.9172	6,043.9100	6.0439	2.142	0	0	0
2017/06/13	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2050	01/02/2018			Bond Future	139.8017	139.8017	139.6694	139.6694	(0.095)	0.0000	0.0000	0
2017/06/13	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	2050	01/02/2018	140.23	Put	Bond Future	428.3300	0.4283	560.5800	0.5606	30.876	0	0	0
2017/06/13	2050	01/02/2018	140.25	Put	Bond Future	448.3300	0.4483	580.5800	0.5806	29.498	0	0	0
2017/06/13	2050	01/02/2018	140.24	Put	Bond Future	438.3300	0.4383	570.5800	0.5706	30.171	0	0	0
2017/06/13	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	AL37	03/08/2017			Index Future	548.4980	548.4980	547.9750	547.9750	(0.095)	0.0000	0.0000	0
2017/06/13	AL37	02/11/2017			Index Future	558.9820	558.9820	558.4510	558.4510	(0.095)	0.0000	0.0000	0
2017/06/13	AL37	01/02/2018			Index Future	569.8600	569.8600	569.3160	569.3160	(0.095)	0.0000	0.0000	0

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2017/06/13	AL7T	03/08/2017			Index Future	636.4140	636.4140	635.2940	635.2940	(0.176)	0.0000	0.0000	0
2017/06/13	AL7T	02/11/2017			Index Future	648.5790	648.5790	647.4400	647.4400	(0.176)	0.0000	0.0000	0
2017/06/13	AL7T	01/02/2018			Index Future	661.2010	661.2010	660.0360	660.0360	(0.176)	0.0000	0.0000	0
2017/06/13	ALBI	03/08/2017			Index Future	573.5390	573.5390	572.0000	572.0000	(0.268)	0.0000	0.0000	599
2017/06/13	ALBI	02/11/2017			Index Future	584.5020	584.5020	582.9350	582.9350	(0.268)	0.0000	0.0000	0
2017/06/13	ALBI	01/02/2018			Index Future	595.8770	595.8770	594.2760	594.2760	(0.269)	0.0000	0.0000	0
2017/06/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	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
2017/06/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	EL28	03/08/2017			Bond Future	128.0717	128.0717	128.0499	128.0499	(0.017)	0.0000	0.0000	0
2017/06/13	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	EL28	03/08/2017	135.16	Put	Bond Future	7,088.2700	7.0883	7,110.0700	7.1101	0.308	0	0	0
2017/06/13	EL28	03/08/2017	135.18	Put	Bond Future	7,108.2700	7.1083	7,130.0700	7.1301	0.307	0	0	0
2017/06/13	EL28	03/08/2017	135.17	Put	Bond Future	7,098.2700	7.0983	7,120.0700	7.1201	0.307	0	0	0
2017/06/13	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	EL28	02/11/2017			Bond Future	128.8069	128.8069	128.7850	128.7850	(0.017)	0.0000	0.0000	0
2017/06/13	EL28	02/11/2017	133.87	Put	Bond Future	5,063.1100	5.0631	5,084.9600	5.0850	0.432	0	0	0
2017/06/13	EL28	02/11/2017	133.89	Put	Bond Future	5,083.1100	5.0831	5,104.9600	5.1050	0.430	0	0	0
2017/06/13	EL28	02/11/2017	133.88	Put	Bond Future	5,073.1100	5.0731	5,094.9600	5.0950	0.431	0	0	0
2017/06/13	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	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
2017/06/13	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	EL28	01/02/2018			Bond Future	131.3701	131.3701	131.3452	131.3452	(0.019)	0.0000	0.0000	0
2017/06/13	EL28	01/02/2018	132.29	Put	Bond Future	919.9200	0.9199	944.7500	0.9447	2.699	0	0	0
2017/06/13	EL28	01/02/2018	132.31	Put	Bond Future	939.9200	0.9399	964.7500	0.9647	2.642	0	0	0
2017/06/13	EL28	01/02/2018	132.30	Put	Bond Future	929.9200	0.9299	954.7500	0.9547	2.670	0	0	0
2017/06/13	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	ES33	03/08/2017			Bond Future	10.5396	79.6364	10.5868	79.3394	0.448	0.0000	0.0000	9,466
2017/06/13	ES33	03/08/2017	10.53	Put	Bond Future	60.5700	0.0606	357.5200	0.3575	490.259	0	0	0
2017/06/13	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	231.4200	0.2314	100.000	0	0	0
2017/06/13	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	294.4300	0.2944	100.000	0	0	0
2017/06/13	ES33	03/08/2017	10.55	Call	Bond Future	65.5300	0.0655	0.0000	0.0000	(100.000)	0	0	0
2017/06/13	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	ES33	03/08/2017	10.54	Call	Bond Future	2.5200	0.0025	0.0000	0.0000	(100.000)	0	0	0
2017/06/13	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	83.0000	0.0830	100.000	0	0	0
2017/06/13	ES33	02/11/2017			Bond Future	10.6246	77.3668	10.6734	77.0645	0.459	0.0000	0.0000	0
2017/06/13	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	21.1400	0.0211	100.000	0	0	0
2017/06/13	ES33	02/11/2017	10.66	Call	Bond Future	219.3400	0.2193	0.0000	0.0000	(100.000)	0	0	0
2017/06/13	ES33	02/11/2017	10.67	Call	Bond Future	281.2000	0.2812	0.0000	0.0000	(100.000)	0	0	0
2017/06/13	ES33	02/11/2017	10.68	Call	Bond Future	342.9800	0.3430	40.6400	0.0406	(88.151)	0	0	0
2017/06/13	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	ES33	01/02/2018	10.99	Call	Bond Future	1,678.9400	1.6789	1,370.3000	1.3703	(18.383)	0	0	0
2017/06/13	ES33	01/02/2018			Bond Future	10.7114	78.8724	10.7619	78.5638	0.472	0.0000	0.0000	0
2017/06/13	ES33	01/02/2018	11.00	Call	Bond Future	1,738.1700	1.7382	1,429.5300	1.4295	(17.757)	0	0	0
2017/06/13	ES33	01/02/2018	11.01	Call	Bond Future	1,797.3200	1.7973	1,488.6800	1.4887	(17.172)	0	0	0
2017/06/13	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	ES42	03/08/2017			Bond Future	10.7396	83.1296	10.7766	82.8642	0.345	0.0000	0.0000	7,957
2017/06/13	ES42	02/11/2017			Bond Future	10.8236	80.4569	10.8619	80.1867	0.353	0.0000	0.0000	0
2017/06/13	ES42	01/02/2018			Bond Future	10.9065	82.0226	10.9461	81.7467	0.363	0.0000	0.0000	0
2017/06/13	GOVI	03/08/2017			GOVI	572.0650	572.0650	570.5440	570.5440	(0.266)	0.0000	0.0000	405
2017/06/13	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	GOVI	03/08/2017	561.09	Call	GOVI	109,750.0000	10.9750	94,540.0000	9.4540	(13.859)	0	0	0
2017/06/13	GOVI	03/08/2017	561.10	Call	GOVI	109,650.0000	10.9650	94,440.0000	9.4440	(13.871)	0	0	0
2017/06/13	GOVI	03/08/2017	561.11	Call	GOVI	109,550.0000	10.9550	94,340.0000	9.4340	(13.884)	0	0	0
2017/06/13	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	GOVI	02/11/2017			GOVI	582.9990	582.9990	581.4510	581.4510	(0.266)	0.0000	0.0000	0
2017/06/13	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	GOVI	02/11/2017	572.44	Call	GOVI	105,590.0000	10.5590	90,110.0000	9.0110	(14.660)	0	0	0
2017/06/13	GOVI	02/11/2017	572.45	Call	GOVI	105,490.0000	10.5490	90,010.0000	9.0010	(14.674)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/13	GOVI	02/11/2017	572.46	Call	GOVI	105,390.0000		10.5390	89,910.0000	8.9910	(14.688)	0	0	0
2017/06/13	GOVI	01/02/2018			GOVI	594.3450		594.3450	592.7630	592.7630	(0.266)	0.0000	0.0000	0
2017/06/13	GOVI	01/02/2018	581.03	Call	GOVI	133,150.0000		13.3150	117,330.0000	11.7330	(11.881)	0	0	0
2017/06/13	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	GOVI	01/02/2018	581.04	Call	GOVI	133,050.0000		13.3050	117,230.0000	11.7230	(11.890)	0	0	0
2017/06/13	GOVI	01/02/2018	581.02	Call	GOVI	133,250.0000		13.3250	117,430.0000	11.7430	(11.872)	0	0	0
2017/06/13	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/13	IGOV	03/08/2017			Index Future	249.8980		249.8980	249.8610	249.8610	(0.015)	0.0000	0.0000	1,296
2017/06/13	IGOV	02/11/2017			Index Future	254.7350		254.7350	254.6980	254.6980	(0.015)	0.0000	0.0000	0
2017/06/13	IGOV	01/02/2018			Index Future	259.8040		259.8040	259.7620	259.7620	(0.016)	0.0000	0.0000	0
2017/06/13	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/13	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/13	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/06/13	IS01	21/09/2017			Interest Rate Swap	99.6142		99.6142	99.6144	99.6144	0.000	0.0000	0.0000	0
2017/06/13	IS01	21/12/2017			Interest Rate Swap	99.8134		99.8134	99.8153	99.8153	0.002	0.0000	0.0000	0
2017/06/13	IS01	15/03/2018			Interest Rate Swap	99.7356		99.7356	99.7376	99.7376	0.002	0.0000	0.0000	0
2017/06/13	IS01	21/06/2018			Interest Rate Swap	99.8625		99.8625	99.8660	99.8660	0.004	0.0000	0.0000	0
2017/06/13	IS01	20/09/2018			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	IS02	18/12/2017			Interest Rate Swap	99.8431		99.8431	99.8442	99.8442	0.001	0.0000	0.0000	0
2017/06/13	IS02	16/03/2018			Interest Rate Swap	99.0175		99.0175	99.0207	99.0207	0.003	0.0000	0.0000	0
2017/06/13	IS02	15/06/2018			Interest Rate Swap	98.5462		98.5462	98.5492	98.5492	0.003	0.0000	0.0000	0
2017/06/13	IS02	21/09/2018			Interest Rate Swap	98.4480		98.4480	98.4544	98.4544	0.007	0.0000	0.0000	0
2017/06/13	IS02	21/12/2018			Interest Rate Swap	98.7900		98.7900	98.8100	98.8100	0.020	0.0000	0.0000	0
2017/06/13	IS02	15/03/2019			Interest Rate Swap	99.1544		99.1544	99.1673	99.1673	0.013	0.0000	0.0000	0
2017/06/13	IS02	21/06/2019			Interest Rate Swap	99.5223		99.5223	99.5361	99.5361	0.014	0.0000	0.0000	0
2017/06/13	IS02	20/09/2019			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	IS05	17/12/2020			Interest Rate Swap	96.0139		96.0139	96.0428	96.0428	0.030	0.0000	0.0000	0
2017/06/13	IS05	16/03/2021			Interest Rate Swap	95.2102		95.2102	95.2498	95.2498	0.042	0.0000	0.0000	0
2017/06/13	IS05	15/06/2021			Interest Rate Swap	94.3748		94.3748	94.4212	94.4212	0.049	0.0000	0.0000	0
2017/06/13	IS05	21/09/2021			Interest Rate Swap	94.5167		94.5167	94.5682	94.5682	0.055	0.0000	0.0000	0
2017/06/13	IS05	21/12/2021			Interest Rate Swap	96.6670		96.6670	96.7208	96.7208	0.056	0.0000	0.0000	51
2017/06/13	IS05	15/03/2022			Interest Rate Swap	96.7604		96.7604	96.8150	96.8150	0.056	0.0000	0.0000	0
2017/06/13	IS05	21/06/2022			Interest Rate Swap	97.9205		97.9205	97.9765	97.9765	0.057	0.0000	0.0000	0
2017/06/13	IS05	20/09/2022			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	IS10	17/12/2025			Interest Rate Swap	94.2183		94.2183	94.2809	94.2809	0.066	0.0000	0.0000	0
2017/06/13	IS10	16/03/2026			Interest Rate Swap	91.1837		91.1837	91.2417	91.2417	0.064	0.0000	0.0000	0
2017/06/13	IS10	15/06/2026			Interest Rate Swap	89.8897		89.8897	89.9435	89.9435	0.060	0.0000	0.0000	0
2017/06/13	IS10	21/09/2026			Interest Rate Swap	92.0114		92.0114	92.0652	92.0652	0.058	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
2017/06/13	IS10	21/12/2026			Interest Rate Swap	95.7548	95.7548	95.8093	95.8093	0.057	0.0000	0.0000	0
2017/06/13	IS10	15/03/2027			Interest Rate Swap	94.2856	94.2856	94.3428	94.3428	0.061	0.0000	0.0000	0
2017/06/13	IS10	21/06/2027			Interest Rate Swap	96.3285	96.3285	96.3870	96.3870	0.061	0.0000	0.0000	0
2017/06/13	IS10	20/09/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/13	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/13	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/13	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/13	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/13	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/13	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/13	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/13	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/13	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/13	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/13	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/13	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/13	R023	03/08/2017	8.60	Put	Bond Future	33.2800	0.0333	36.5000	0.0365	9.675	0	0	0
2017/06/13	R023	03/08/2017			Bond Future	7.8501	102.9381	7.8755	102.8259	0.323	0.0000	0.0000	38,317
2017/06/13	R023	03/08/2017	8.59	Put	Bond Future	35.0500	0.0350	38.4300	0.0384	9.643	0	0	0
2017/06/13	R023	03/08/2017	8.60	Call	Bond Future	3,286.0500	3.2861	3,177.0800	3.1771	(3.316)	0	0	0
2017/06/13	R023	03/08/2017	8.58	Call	Bond Future	3,204.6600	3.2047	3,096.0300	3.0960	(3.390)	0	0	0
2017/06/13	R023	03/08/2017	8.59	Call	Bond Future	3,245.3100	3.2453	3,136.5000	3.1365	(3.353)	0	0	0
2017/06/13	R023	03/08/2017	8.58	Put	Bond Future	36.9400	0.0369	40.5000	0.0405	9.637	0	0	0
2017/06/13	R023	02/11/2017	8.56	Call	Bond Future	3,167.3100	3.1673	3,068.4400	3.0684	(3.122)	0	0	0
2017/06/13	R023	02/11/2017			Bond Future	7.8583	100.9753	7.8850	100.8613	0.340	0.0000	0.0000	0
2017/06/13	R023	02/11/2017	8.57	Call	Bond Future	3,202.4800	3.2025	3,103.2800	3.1033	(3.098)	0	0	0
2017/06/13	R023	02/11/2017	8.58	Call	Bond Future	3,237.9300	3.2379	3,138.3900	3.1384	(3.074)	0	0	0
2017/06/13	R023	02/11/2017	8.56	Put	Bond Future	228.4700	0.2285	243.5800	0.2436	6.614	0	0	0
2017/06/13	R023	02/11/2017	8.58	Put	Bond Future	216.9000	0.2169	231.3400	0.2313	6.657	0	0	0
2017/06/13	R023	02/11/2017	8.57	Put	Bond Future	222.5400	0.2225	237.3200	0.2373	6.642	0	0	0
2017/06/13	R023	01/02/2018			Bond Future	7.8609	102.9404	7.8894	102.8236	0.363	0.0000	0.0000	0
2017/06/13	R023	01/02/2018	8.32	Call	Bond Future	2,592.5600	2.5926	2,508.8300	2.5088	(3.230)	0	0	0
2017/06/13	R023	01/02/2018	8.33	Call	Bond Future	2,621.2400	2.6212	2,537.0900	2.5371	(3.210)	0	0	0
2017/06/13	R023	01/02/2018	8.31	Put	Bond Future	743.7200	0.7437	777.1600	0.7772	4.496	0	0	0
2017/06/13	R023	01/02/2018	8.33	Put	Bond Future	720.5400	0.7205	753.1400	0.7531	4.524	0	0	0
2017/06/13	R023	01/02/2018	8.32	Put	Bond Future	731.9100	0.7319	764.9300	0.7649	4.511	0	0	0
2017/06/13	R023	01/02/2018	8.31	Call	Bond Future	2,564.3000	2.5643	2,480.9900	2.4810	(3.249)	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
2017/06/13	R035 03/08/2017			Bond Future	9.3578	99.7474	9.4066	99.3450	0.521	0.0000	0.0000	10,106
2017/06/13	R035 03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R035 03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R035 03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R035 03/08/2017	9.50	Call	Bond Future	1,165.8800	1.1659	763.5300	0.7635	(34.510)	0	0	0
2017/06/13	R035 03/08/2017	9.51	Call	Bond Future	1,247.0700	1.2471	844.7200	0.8447	(32.264)	0	0	0
2017/06/13	R035 03/08/2017	9.52	Call	Bond Future	1,328.1500	1.3281	925.8000	0.9258	(30.294)	0	0	0
2017/06/13	R035 02/11/2017			Bond Future	9.4053	97.1531	9.4556	96.7434	0.534	0.0000	0.0000	0
2017/06/13	R035 02/11/2017	9.60	Call	Bond Future	1,572.8100	1.5728	1,163.1000	1.1631	(26.050)	0	0	0
2017/06/13	R035 02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R035 02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R035 02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R035 02/11/2017	9.61	Call	Bond Future	1,652.5500	1.6525	1,242.8400	1.2428	(24.793)	0	0	0
2017/06/13	R035 02/11/2017	9.59	Call	Bond Future	1,492.9700	1.4930	1,083.2600	1.0833	(27.443)	0	0	0
2017/06/13	R035 01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R035 01/02/2018			Bond Future	9.4522	99.0438	9.5041	98.6255	0.549	0.0000	0.0000	0
2017/06/13	R035 01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R035 01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R035 01/02/2018	9.75	Call	Bond Future	2,362.7000	2.3627	1,944.4500	1.9444	(17.702)	0	0	0
2017/06/13	R035 01/02/2018	9.73	Call	Bond Future	2,206.8000	2.2068	1,788.5500	1.7885	(18.953)	0	0	0
2017/06/13	R035 01/02/2018	9.74	Call	Bond Future	2,284.8000	2.2848	1,866.5500	1.8666	(18.306)	0	0	0
2017/06/13	R186 03/08/2017	8.93	Put	Bond Future	194.8600	0.1949	214.6600	0.2147	10.161	0	0	0
2017/06/13	R186 03/08/2017	9.35	Call	Bond Future	6,338.3700	6.3384	6,138.1100	6.1381	(3.159)	0	0	0
2017/06/13	R186 03/08/2017			Bond Future	8.4075	114.7391	8.4368	114.5357	0.348	0.0000	0.0000	132,014
2017/06/13	R186 03/08/2017	8.90	Call	Bond Future	3,578.0300	3.5780	3,396.8400	3.3968	(5.064)	0	0	0
2017/06/13	R186 03/08/2017	8.85	Put	Bond Future	269.2400	0.2692	295.7800	0.2958	9.857	0	0	750
2017/06/13	R186 03/08/2017	8.92	Put	Bond Future	203.0700	0.2031	223.6300	0.2236	10.125	0	0	0
2017/06/13	R186 03/08/2017	9.50	Call	Bond Future	7,283.8400	7.2838	7,081.9000	7.0819	(2.772)	0	0	0
2017/06/13	R186 03/08/2017	8.91	Call	Bond Future	3,636.0100	3.6360	3,454.0200	3.4540	(5.005)	0	0	0
2017/06/13	R186 03/08/2017	8.93	Call	Bond Future	3,752.7300	3.7527	3,569.1900	3.5692	(4.891)	0	0	0
2017/06/13	R186 03/08/2017	8.65	Put	Bond Future	0.0000	0.0000	613.9000	0.6139	100.000	0	0	2,500
2017/06/13	R186 03/08/2017	9.00	Put	Bond Future	144.9700	0.1450	160.0400	0.1600	10.395	0	0	0
2017/06/13	R186 03/08/2017	8.75	Call	Bond Future	2,743.6100	2.7436	2,577.4600	2.5775	(6.056)	0	0	0
2017/06/13	R186 03/08/2017	8.90	Put	Bond Future	220.3800	0.2204	242.5300	0.2425	10.051	0	0	0
2017/06/13	R186 03/08/2017	8.85	Call	Bond Future	3,292.0900	3.2921	3,115.2900	3.1153	(5.370)	0	0	0
2017/06/13	R186 03/08/2017	8.92	Call	Bond Future	3,694.2500	3.6943	3,511.4700	3.5115	(4.948)	0	0	0
2017/06/13	R186 03/08/2017	9.50	Put	Bond Future	12.6600	0.0127	14.0600	0.0141	11.058	0	0	6,500
2017/06/13	R186 03/08/2017	9.35	Put	Bond Future	27.8500	0.0279	30.9300	0.0309	11.059	0	0	750
2017/06/13	R186 03/08/2017	8.65	Call	Bond Future	0.0000	0.0000	2,080.5600	2.0806	100.000	0	0	0
2017/06/13	R186 03/08/2017	9.00	Call	Bond Future	4,168.1400	4.1681	3,979.8700	3.9799	(4.517)	0	0	0
2017/06/13	R186 03/08/2017	8.91	Put	Bond Future	211.5700	0.2116	232.9200	0.2329	10.091	0	0	0
2017/06/13	R186 03/08/2017	8.75	Put	Bond Future	394.4300	0.3944	431.6200	0.4316	9.429	0	0	3,654
2017/06/13	R186 02/11/2017	8.88	Call	Bond Future	3,967.6700	3.9677	3,814.0100	3.8140	(3.873)	0	0	0
2017/06/13	R186 02/11/2017	8.89	Put	Bond Future	967.6100	0.9676	1,020.0000	1.0200	5.414	0	0	0
2017/06/13	R186 02/11/2017			Bond Future	8.4340	116.9322	8.4645	116.7253	0.361	0.0000	0.0000	4
2017/06/13	R186 02/11/2017	8.89	Call	Bond Future	4,015.0700	4.0151	3,860.6200	3.8606	(3.847)	0	0	0

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2017/06/13	R186 02/11/2017	8.90	Call	Bond Future	4,062.9500	4.0630	3,907.7000	3.9077	(3.821)	0	0	0
2017/06/13	R186 02/11/2017	8.88	Put	Bond Future	985.8600	0.9859	1,039.0400	1.0390	5.394	0	0	0
2017/06/13	R186 02/11/2017	8.90	Put	Bond Future	949.8900	0.9499	1,001.4800	1.0015	5.431	0	0	0
2017/06/13	R186 01/02/2018	8.96	Call	Bond Future	4,673.1200	4.6731	4,521.9000	4.5219	(3.236)	0	0	0
2017/06/13	R186 01/02/2018			Bond Future	8.4572	113.9050	8.4890	113.6935	0.376	0.0000	0.0000	0
2017/06/13	R186 01/02/2018	8.97	Call	Bond Future	4,718.2400	4.7182	4,566.3600	4.5664	(3.219)	0	0	0
2017/06/13	R186 01/02/2018	8.98	Call	Bond Future	4,763.5400	4.7635	4,611.0000	4.6110	(3.202)	0	0	0
2017/06/13	R186 01/02/2018	8.96	Put	Bond Future	1,391.1700	1.3912	1,451.4900	1.4515	4.336	0	0	0
2017/06/13	R186 01/02/2018	8.97	Put	Bond Future	1,372.3100	1.3723	1,431.9700	1.4320	4.347	0	0	0
2017/06/13	R186 01/02/2018	8.98	Put	Bond Future	1,353.6700	1.3537	1,412.6700	1.4127	4.359	0	0	0
2017/06/13	R197 03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R197 03/08/2017			Bond Future	296.2822	296.2822	296.3481	296.3481	0.022	0.0000	0.0000	2,350
2017/06/13	R197 03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R197 03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R197 03/08/2017	308.05	Put	Bond Future	11,767.7500	11.7678	11,701.8700	11.7019	(0.560)	0	0	0
2017/06/13	R197 03/08/2017	308.07	Put	Bond Future	11,787.7500	11.7878	11,721.8700	11.7219	(0.559)	0	0	0
2017/06/13	R197 03/08/2017	308.06	Put	Bond Future	11,777.7500	11.7778	11,711.8700	11.7119	(0.559)	0	0	0
2017/06/13	R197 02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R197 02/11/2017			Bond Future	302.0172	302.0172	302.0851	302.0851	0.022	0.0000	0.0000	0
2017/06/13	R197 02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R197 02/11/2017	305.15	Put	Bond Future	3,132.8000	3.1328	3,064.8600	3.0649	(2.169)	0	0	0
2017/06/13	R197 02/11/2017	305.17	Put	Bond Future	3,152.8000	3.1528	3,084.8600	3.0849	(2.155)	0	0	0
2017/06/13	R197 02/11/2017	305.16	Put	Bond Future	3,142.8000	3.1428	3,074.8600	3.0749	(2.162)	0	0	0
2017/06/13	R197 02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R197 01/02/2018			Bond Future	300.9731	300.9731	301.0370	301.0370	0.021	0.0000	0.0000	0
2017/06/13	R197 01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R197 01/02/2018	301.66	Put	Bond Future	686.8900	0.6869	623.0200	0.6230	(9.298)	0	0	0
2017/06/13	R197 01/02/2018	301.68	Put	Bond Future	706.8900	0.7069	643.0200	0.6430	(9.035)	0	0	0
2017/06/13	R197 01/02/2018	301.67	Put	Bond Future	696.8900	0.6969	633.0200	0.6330	(9.165)	0	0	0
2017/06/13	R197 01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R197 01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R202 03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R202 03/08/2017			Bond Future	240.8667	240.8667	240.7660	240.7660	(0.042)	0.0000	0.0000	30,557
2017/06/13	R202 03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R202 03/08/2017	258.35	Put	Bond Future	17,483.3100	17.4833	17,584.0000	17.5840	0.576	0	0	0
2017/06/13	R202 03/08/2017	258.37	Put	Bond Future	17,503.3100	17.5033	17,604.0000	17.6040	0.575	0	0	0
2017/06/13	R202 03/08/2017	258.36	Put	Bond Future	17,493.3100	17.4933	17,594.0000	17.5940	0.576	0	0	0
2017/06/13	R202 03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R202 02/11/2017			Bond Future	245.5289	245.5289	245.4271	245.4271	(0.041)	0.0000	0.0000	0
2017/06/13	R202 02/11/2017	253.89	Put	Bond Future	8,361.0700	8.3611	8,462.8600	8.4629	1.217	0	0	0
2017/06/13	R202 02/11/2017	253.91	Put	Bond Future	8,381.0700	8.3811	8,482.8600	8.4829	1.215	0	0	0
2017/06/13	R202 02/11/2017	253.90	Put	Bond Future	8,371.0700	8.3711	8,472.8600	8.4729	1.216	0	0	0
2017/06/13	R202 02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R202 02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R202 02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R202 01/02/2018	249.06	Put	Bond Future	2,392.0700	2.3921	2,500.4200	2.5004	4.530	0	0	0

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2017/06/13	R202	01/02/2018			Bond Future	246.6679		246.6679	246.5596	246.5596	(0.044)	0.0000	0.0000	0
2017/06/13	R202	01/02/2018	249.08	Put	Bond Future	2,412.0700	2.4121	2,520.4200	2.5204	4.492	0	0	0	
2017/06/13	R202	01/02/2018	249.07	Put	Bond Future	2,402.0700	2.4021	2,510.4200	2.5104	4.511	0	0	0	
2017/06/13	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/13	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/13	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/13	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/13	R203	03/08/2017			Bond Future	7.2027	103.3500	7.1765	103.3528	(0.364)	0.0000	0.0000	0	
2017/06/13	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/13	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/13	R203	03/08/2017	4.87	Put	Bond Future	249.7400	0.2497	246.9300	0.2469	(1.125)	0	0	0	
2017/06/13	R203	03/08/2017	4.89	Put	Bond Future	247.5900	0.2476	244.7800	0.2448	(1.135)	0	0	0	
2017/06/13	R203	03/08/2017	4.88	Put	Bond Future	248.6600	0.2487	245.8500	0.2459	(1.130)	0	0	0	
2017/06/13	R204	03/08/2017	7.77	Put	Bond Future	8.1600	0.0082	9.4300	0.0094	15.564	0	0	0	
2017/06/13	R204	03/08/2017			Bond Future	7.2672	101.9742	7.2917	101.9425	0.337	0.0000	0.0000	41,697	
2017/06/13	R204	03/08/2017	7.76	Put	Bond Future	8.7800	0.0088	10.1400	0.0101	15.490	0	0	0	
2017/06/13	R204	03/08/2017	7.75	Call	Bond Future	630.1800	0.6302	599.9900	0.6000	(4.791)	0	0	0	
2017/06/13	R204	03/08/2017	7.76	Call	Bond Future	642.3600	0.6424	612.0800	0.6121	(4.714)	0	0	0	
2017/06/13	R204	03/08/2017	7.77	Call	Bond Future	654.5300	0.6545	624.1600	0.6242	(4.640)	0	0	0	
2017/06/13	R204	03/08/2017	7.75	Put	Bond Future	9.4000	0.0094	10.8500	0.0108	15.426	0	0	0	
2017/06/13	R204	02/11/2017	7.76	Put	Bond Future	4.5000	0.0045	5.5500	0.0056	23.333	0	0	0	
2017/06/13	R204	02/11/2017			Bond Future	7.1516	103.9233	7.1815	103.8914	0.418	0.0000	0.0000	0	
2017/06/13	R204	02/11/2017	7.75	Put	Bond Future	4.8100	0.0048	5.9200	0.0059	23.077	0	0	0	
2017/06/13	R204	02/11/2017	7.76	Call	Bond Future	650.6800	0.6507	619.8500	0.6198	(4.738)	0	0	0	
2017/06/13	R204	02/11/2017	7.74	Call	Bond Future	630.1700	0.6302	599.4700	0.5995	(4.872)	0	0	0	
2017/06/13	R204	02/11/2017	7.75	Call	Bond Future	640.4200	0.6404	609.6500	0.6097	(4.805)	0	0	0	
2017/06/13	R204	02/11/2017	7.74	Put	Bond Future	5.1400	0.0051	6.3200	0.0063	22.957	0	0	0	
2017/06/13	R204	01/02/2018	7.27	Call	Bond Future	386.9300	0.3869	363.7900	0.3638	(5.980)	0	0	0	
2017/06/13	R204	01/02/2018			Bond Future	6.9346	101.9055	6.9740	101.8724	0.569	0.0000	0.0000	0	
2017/06/13	R204	01/02/2018	7.25	Call	Bond Future	374.8200	0.3748	352.0300	0.3520	(6.080)	0	0	0	
2017/06/13	R204	01/02/2018	7.26	Call	Bond Future	380.8600	0.3809	357.8900	0.3579	(6.031)	0	0	0	
2017/06/13	R204	01/02/2018	7.25	Put	Bond Future	110.7700	0.1108	121.0800	0.1211	9.308	0	0	0	
2017/06/13	R204	01/02/2018	7.27	Put	Bond Future	106.1700	0.1062	116.1300	0.1161	9.381	0	0	0	
2017/06/13	R204	01/02/2018	7.26	Put	Bond Future	108.4500	0.1085	118.5800	0.1186	9.341	0	0	0	
2017/06/13	R207	03/08/2017	8.19	Call	Bond Future	1,835.5000	1.8355	1,775.4200	1.7754	(3.273)	0	0	51	
2017/06/13	R207	03/08/2017			Bond Future	7.3429	100.2617	7.3704	100.2014	0.375	0.0000	0.0000	45,774	
2017/06/13	R207	03/08/2017	8.39	Put	Bond Future	0.1400	0.0001	0.1700	0.0002	21.429	0	0	0	
2017/06/13	R207	03/08/2017	8.41	Put	Bond Future	0.1200	0.0001	0.1400	0.0001	16.667	0	0	0	
2017/06/13	R207	03/08/2017	8.19	Put	Bond Future	0.9700	0.0010	1.1700	0.0012	20.619	0	0	0	
2017/06/13	R207	03/08/2017	8.40	Put	Bond Future	0.1300	0.0001	0.1600	0.0002	23.077	0	0	0	
2017/06/13	R207	03/08/2017	8.41	Call	Bond Future	2,304.1500	2.3041	2,243.8900	2.2439	(2.615)	0	0	0	
2017/06/13	R207	03/08/2017	8.39	Call	Bond Future	2,261.6100	2.2616	2,201.3600	2.2014	(2.664)	0	0	0	
2017/06/13	R207	03/08/2017	8.40	Call	Bond Future	2,282.8800	2.2829	2,222.6300	2.2226	(2.639)	0	0	0	
2017/06/13	R207	02/11/2017			Bond Future	7.2864	102.1781	7.3171	102.1170	0.421	0.0000	0.0000	0	
2017/06/13	R207	02/11/2017	8.03	Put	Bond Future	23.6100	0.0236	26.9800	0.0270	14.274	0	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/13	R207	02/11/2017	8.05	Put	Bond Future	21.6000		0.0216	24.7200	0.0247	14.444	0	0	0
2017/06/13	R207	02/11/2017	8.03	Call	Bond Future	1,489.5800		1.4896	1,431.8800	1.4319	(3.874)	0	0	0
2017/06/13	R207	02/11/2017	8.04	Put	Bond Future	22.5500		0.0225	25.7900	0.0258	14.368	0	0	0
2017/06/13	R207	02/11/2017	8.04	Call	Bond Future	1,508.0500		1.5081	1,450.2200	1.4502	(3.835)	0	0	0
2017/06/13	R207	02/11/2017	8.05	Call	Bond Future	1,526.6200		1.5266	1,468.6700	1.4687	(3.796)	0	0	0
2017/06/13	R207	01/02/2018			Bond Future	7.1991		100.5245	7.2343	100.4617	0.490	0.0000	0.0000	0
2017/06/13	R207	01/02/2018	7.60	Put	Bond Future	218.2500		0.2182	235.5200	0.2355	7.913	0	0	0
2017/06/13	R207	01/02/2018	7.62	Put	Bond Future	209.1500		0.2091	225.8500	0.2259	7.985	0	0	0
2017/06/13	R207	01/02/2018	7.60	Call	Bond Future	929.5300		0.9295	883.9800	0.8840	(4.900)	0	0	0
2017/06/13	R207	01/02/2018	7.61	Put	Bond Future	213.8000		0.2138	230.7800	0.2308	7.942	0	0	0
2017/06/13	R207	01/02/2018	7.61	Call	Bond Future	942.7300		0.9427	896.8900	0.8969	(4.862)	0	0	0
2017/06/13	R207	01/02/2018	7.62	Call	Bond Future	955.7300		0.9557	909.6100	0.9096	(4.826)	0	0	0
2017/06/13	R208	03/08/2017	8.32	Call	Bond Future	2,620.2200		2.6202	2,538.3000	2.5383	(3.126)	0	0	0
2017/06/13	R208	03/08/2017			Bond Future	7.4619		100.1491	7.4885	100.0666	0.357	0.0000	0.0000	35,097
2017/06/13	R208	03/08/2017	8.30	Call	Bond Future	2,560.8700		2.5609	2,479.0400	2.4790	(3.195)	0	0	0
2017/06/13	R208	03/08/2017	8.31	Call	Bond Future	2,590.5400		2.5905	2,508.6600	2.5087	(3.161)	0	0	0
2017/06/13	R208	03/08/2017	8.30	Put	Bond Future	4.7800		0.0048	5.4700	0.0055	14.435	0	0	0
2017/06/13	R208	03/08/2017	8.32	Put	Bond Future	4.1400		0.0041	4.7400	0.0047	14.493	0	0	0
2017/06/13	R208	03/08/2017	8.31	Put	Bond Future	4.4500		0.0045	5.0900	0.0051	14.382	0	0	0
2017/06/13	R208	02/11/2017	8.18	Put	Bond Future	58.7100		0.0587	65.0500	0.0650	10.799	0	0	0
2017/06/13	R208	02/11/2017			Bond Future	7.4386		98.6614	7.4673	98.5777	0.386	0.0000	0.0000	0
2017/06/13	R208	02/11/2017	8.20	Put	Bond Future	54.4300		0.0544	60.3600	0.0604	10.895	0	0	0
2017/06/13	R208	02/11/2017	8.19	Put	Bond Future	56.5400		0.0565	62.6600	0.0627	10.824	0	0	0
2017/06/13	R208	02/11/2017	8.18	Call	Bond Future	2,192.8200		2.1928	2,115.4500	2.1154	(3.528)	0	0	0
2017/06/13	R208	02/11/2017	8.19	Call	Bond Future	2,219.0500		2.2191	2,141.4600	2.1415	(3.497)	0	0	0
2017/06/13	R208	02/11/2017	8.20	Call	Bond Future	2,245.3200		2.2453	2,167.5400	2.1675	(3.464)	0	0	0
2017/06/13	R208	01/02/2018	7.85	Put	Bond Future	346.4200		0.3464	368.9200	0.3689	6.495	0	0	0
2017/06/13	R208	01/02/2018			Bond Future	7.4012		100.5814	7.4327	100.4955	0.425	0.0000	0.0000	0
2017/06/13	R208	01/02/2018	7.84	Put	Bond Future	353.4500		0.3534	376.3100	0.3763	6.468	0	0	0
2017/06/13	R208	01/02/2018	7.85	Call	Bond Future	1,563.3300		1.5633	1,499.8900	1.4999	(4.058)	0	0	0
2017/06/13	R208	01/02/2018	7.83	Call	Bond Future	1,523.6700		1.5237	1,460.9600	1.4610	(4.116)	0	0	0
2017/06/13	R208	01/02/2018	7.84	Call	Bond Future	1,543.4500		1.5434	1,480.3700	1.4804	(4.087)	0	0	0
2017/06/13	R208	01/02/2018	7.83	Put	Bond Future	360.5900		0.3606	383.8200	0.3838	6.442	0	0	0
2017/06/13	R209	03/08/2017			Bond Future	9.3050		75.3968	9.3539	75.0573	0.526	0.0000	0.0000	74,278
2017/06/13	R209	03/08/2017	9.44	Call	Bond Future	1,867.7500		1.8678	1,651.9100	1.6519	(11.556)	0	0	0
2017/06/13	R209	03/08/2017	9.43	Put	Bond Future	962.6000		0.9626	1,088.9600	1.0890	13.127	0	0	0
2017/06/13	R209	03/08/2017	9.45	Put	Bond Future	909.8200		0.9098	1,030.9700	1.0310	13.316	0	0	0
2017/06/13	R209	03/08/2017	9.44	Put	Bond Future	935.9200		0.9359	1,059.6700	1.0597	13.222	0	0	0
2017/06/13	R209	03/08/2017	9.45	Call	Bond Future	1,909.9600		1.9100	1,691.5200	1.6915	(11.437)	0	0	0
2017/06/13	R209	03/08/2017	9.43	Call	Bond Future	1,826.0100		1.8260	1,612.7800	1.6128	(11.677)	0	0	0
2017/06/13	R209	02/11/2017	9.52	Put	Bond Future	1,874.5000		1.8745	2,010.4200	2.0104	7.251	0	0	0
2017/06/13	R209	02/11/2017	9.75	Call	Bond Future	0.0000		0.0000	3,787.8500	3.7879	100.000	0	0	0
2017/06/13	R209	02/11/2017	8.30	Put	Bond Future	8,087.3000		8.0873	8,393.5700	8.3936	3.787	0	0	0
2017/06/13	R209	02/11/2017			Bond Future	9.3458		73.6880	9.3960	73.3422	0.538	0.0000	0.0000	790
2017/06/13	R209	02/11/2017	9.54	Put	Bond Future	1,819.4100		1.8194	1,952.3700	1.9524	7.308	0	0	0
2017/06/13	R209	02/11/2017	10.00	Call	Bond Future	5,190.5800		5.1906	4,919.4800	4.9195	(5.223)	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
2017/06/13	R209	02/11/2017	9.53	Put	Bond Future	1,846.8800	1.8469	1,981.3200	1.9813	7.279	0	0	0
2017/06/13	R209	02/11/2017	9.75	Put	Bond Future	0.0000	0.0000	1,418.8800	1.4189	100.000	0	0	6,500
2017/06/13	R209	02/11/2017	9.54	Call	Bond Future	3,143.1100	3.1431	2,930.2200	2.9302	(6.773)	0	0	0
2017/06/13	R209	02/11/2017	9.00	Put	Bond Future	3,841.5200	3.8415	4,059.4700	4.0595	5.674	0	0	0
2017/06/13	R209	02/11/2017	10.60	Put	Bond Future	289.5100	0.2895	318.7500	0.3188	10.100	0	0	1,300
2017/06/13	R209	02/11/2017	9.52	Call	Bond Future	3,063.5700	3.0636	2,853.6400	2.8536	(6.852)	0	0	0
2017/06/13	R209	02/11/2017	10.00	Put	Bond Future	871.9600	0.8720	946.7100	0.9467	8.573	0	0	3,360
2017/06/13	R209	02/11/2017	9.00	Call	Bond Future	1,393.6300	1.3936	1,265.7300	1.2657	(9.177)	0	0	4,100
2017/06/13	R209	02/11/2017	10.60	Call	Bond Future	8,238.2200	8.2382	7,921.6100	7.9216	(3.843)	0	0	0
2017/06/13	R209	02/11/2017	8.30	Call	Bond Future	299.0000	0.2990	259.4200	0.2594	(13.237)	0	0	2,800
2017/06/13	R209	02/11/2017	9.53	Call	Bond Future	3,103.3100	3.1033	2,891.9000	2.8919	(6.812)	0	0	0
2017/06/13	R209	01/02/2018	9.73	Call	Bond Future	4,319.4300	4.3194	4,090.7200	4.0907	(5.295)	0	0	0
2017/06/13	R209	01/02/2018	9.72	Call	Bond Future	4,278.3100	4.2783	4,050.7400	4.0507	(5.319)	0	0	0
2017/06/13	R209	01/02/2018			Bond Future	9.3848	75.1220	9.4365	74.7691	0.551	0.0000	0.0000	0
2017/06/13	R209	01/02/2018	9.71	Call	Bond Future	4,237.3500	4.2374	4,010.9100	4.0109	(5.344)	0	0	0
2017/06/13	R209	01/02/2018	9.71	Put	Bond Future	2,059.1100	2.0591	2,185.6300	2.1856	6.144	0	0	0
2017/06/13	R209	01/02/2018	9.73	Put	Bond Future	2,010.4200	2.0104	2,134.6700	2.1347	6.180	0	0	0
2017/06/13	R209	01/02/2018	9.72	Put	Bond Future	2,034.6400	2.0346	2,160.0300	2.1600	6.163	0	0	0
2017/06/13	R210	03/08/2017	196.29	Put	Bond Future	9,867.5000	9.8675	9,913.3900	9.9134	0.465	0	0	0
2017/06/13	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R210	03/08/2017			Bond Future	186.4225	186.4225	186.3766	186.3766	(0.025)	0.0000	0.0000	1,675
2017/06/13	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R210	03/08/2017	196.28	Put	Bond Future	9,857.5000	9.8575	9,903.3900	9.9034	0.466	0	0	0
2017/06/13	R210	03/08/2017	196.30	Put	Bond Future	9,877.5000	9.8775	9,923.3900	9.9234	0.465	0	0	0
2017/06/13	R210	02/11/2017	192.08	Put	Bond Future	4,449.2800	4.4493	4,495.4700	4.4955	1.038	0	0	0
2017/06/13	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R210	02/11/2017			Bond Future	187.6307	187.6307	187.5845	187.5845	(0.025)	0.0000	0.0000	0
2017/06/13	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R210	02/11/2017	192.07	Put	Bond Future	4,439.2800	4.4393	4,485.4700	4.4855	1.040	0	0	0
2017/06/13	R210	02/11/2017	192.09	Put	Bond Future	4,459.2800	4.4593	4,505.4700	4.5055	1.036	0	0	0
2017/06/13	R210	01/02/2018			Bond Future	191.3642	191.3642	191.3138	191.3138	(0.026)	0.0000	0.0000	0
2017/06/13	R210	01/02/2018	192.36	Put	Bond Future	995.7500	0.9958	1,046.1800	1.0462	5.065	0	0	0
2017/06/13	R210	01/02/2018	192.38	Put	Bond Future	1,015.7500	1.0158	1,066.1800	1.0662	4.965	0	0	0
2017/06/13	R210	01/02/2018	192.37	Put	Bond Future	1,005.7500	1.0058	1,056.1800	1.0562	5.014	0	0	0
2017/06/13	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R212	03/08/2017			Bond Future	148.6935	148.6935	148.7273	148.7273	0.023	0.0000	0.0000	4,858
2017/06/13	R212	03/08/2017	153.34	Put	Bond Future	4,646.4800	4.6465	4,612.6800	4.6127	(0.727)	0	0	0
2017/06/13	R212	03/08/2017	153.36	Put	Bond Future	4,666.4800	4.6665	4,632.6800	4.6327	(0.724)	0	0	0
2017/06/13	R212	03/08/2017	153.35	Put	Bond Future	4,656.4800	4.6565	4,622.6800	4.6227	(0.726)	0	0	0
2017/06/13	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R212	03/08/2017	153.36	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
2017/06/13	R212	02/11/2017			Bond Future	151.5717	151.5717	151.6066	151.6066	0.023	0.0000	0.0000	0
2017/06/13	R212	02/11/2017	152.40	Put	Bond Future	828.3300	0.8283	793.4400	0.7934	(4.212)	0	0	0
2017/06/13	R212	02/11/2017	152.42	Put	Bond Future	848.3300	0.8483	813.4400	0.8134	(4.113)	0	0	0
2017/06/13	R212	02/11/2017	152.41	Put	Bond Future	838.3300	0.8383	803.4400	0.8034	(4.162)	0	0	0
2017/06/13	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R212	01/02/2018	154.71	Put	Bond Future	2,182.5000	2.1825	2,149.7100	2.1497	(1.502)	0	0	0
2017/06/13	R212	01/02/2018			Bond Future	152.5275	152.5275	152.5603	152.5603	0.021	0.0000	0.0000	0
2017/06/13	R212	01/02/2018	154.70	Put	Bond Future	2,172.5000	2.1725	2,139.7100	2.1397	(1.509)	0	0	0
2017/06/13	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/13	R212	01/02/2018	154.69	Put	Bond Future	2,162.5000	2.1625	2,129.7100	2.1297	(1.516)	0	0	0
2017/06/13	R213	03/08/2017	9.33	Put	Bond Future	483.7000	0.4837	532.5300	0.5325	10.095	0	0	0
2017/06/13	R213	03/08/2017			Bond Future	9.0031	87.5443	9.0370	87.3111	0.376	0.0000	0.0000	55,659
2017/06/13	R213	03/08/2017	9.35	Put	Bond Future	452.3400	0.4523	498.4500	0.4984	10.194	0	0	0
2017/06/13	R213	03/08/2017	9.34	Put	Bond Future	467.8100	0.4678	515.2700	0.5153	10.145	0	0	0
2017/06/13	R213	03/08/2017	9.33	Call	Bond Future	2,697.1600	2.6972	2,512.8100	2.5128	(6.835)	0	0	0
2017/06/13	R213	03/08/2017	9.34	Call	Bond Future	2,747.7000	2.7477	2,561.9800	2.5620	(6.759)	0	0	0
2017/06/13	R213	03/08/2017	9.35	Call	Bond Future	2,798.6000	2.7986	2,611.5300	2.6115	(6.684)	0	0	0
2017/06/13	R213	02/11/2017	9.36	Put	Bond Future	1,391.1000	1.3911	1,466.8200	1.4668	5.443	0	0	0
2017/06/13	R213	02/11/2017			Bond Future	9.0426	85.6677	9.0775	85.4304	0.386	0.0000	0.0000	0
2017/06/13	R213	02/11/2017	9.35	Put	Bond Future	1,413.9400	1.4139	1,490.6300	1.4906	5.424	0	0	0
2017/06/13	R213	02/11/2017	9.36	Call	Bond Future	3,515.6000	3.5156	3,353.9900	3.3540	(4.597)	0	0	0
2017/06/13	R213	02/11/2017	9.34	Call	Bond Future	3,429.9100	3.4299	3,270.2500	3.2702	(4.655)	0	0	0
2017/06/13	R213	02/11/2017	9.35	Call	Bond Future	3,472.6400	3.4726	3,312.0000	3.3120	(4.626)	0	0	0
2017/06/13	R213	02/11/2017	9.34	Put	Bond Future	1,437.0800	1.4371	1,514.7500	1.5147	5.405	0	0	0
2017/06/13	R213	01/02/2018	9.42	Call	Bond Future	4,183.2000	4.1832	4,024.5000	4.0245	(3.794)	0	0	0
2017/06/13	R213	01/02/2018			Bond Future	9.0810	87.3348	9.1171	87.0924	0.398	0.0000	0.0000	0
2017/06/13	R213	01/02/2018	9.43	Call	Bond Future	4,224.5000	4.2245	4,065.0100	4.0650	(3.775)	0	0	0
2017/06/13	R213	01/02/2018	9.41	Put	Bond Future	1,968.4800	1.9685	2,053.0300	2.0530	4.295	0	0	0
2017/06/13	R213	01/02/2018	9.43	Put	Bond Future	1,921.2700	1.9213	2,004.2400	2.0042	4.318	0	0	0
2017/06/13	R213	01/02/2018	9.42	Put	Bond Future	1,944.7500	1.9447	2,028.5100	2.0285	4.307	0	0	0
2017/06/13	R213	01/02/2018	9.41	Call	Bond Future	4,142.0700	4.1421	3,984.1600	3.9842	(3.812)	0	0	0
2017/06/13	R214	03/08/2017	9.51	Call	Bond Future	1,622.6100	1.6226	1,458.5300	1.4585	(10.112)	0	0	0
2017/06/13	R214	03/08/2017			Bond Future	9.4554	75.1238	9.4941	74.8441	0.410	0.0000	0.0000	35,526
2017/06/13	R214	03/08/2017	9.52	Call	Bond Future	1,662.2700	1.6623	1,495.9600	1.4960	(10.005)	0	0	0
2017/06/13	R214	03/08/2017	9.53	Call	Bond Future	1,702.5500	1.7025	1,534.0200	1.5340	(9.899)	0	0	0
2017/06/13	R214	03/08/2017	9.51	Put	Bond Future	1,228.6800	1.2287	1,344.2200	1.3442	9.404	0	0	0
2017/06/13	R214	03/08/2017	9.53	Put	Bond Future	1,165.2400	1.1652	1,276.3300	1.2763	9.534	0	0	0
2017/06/13	R214	03/08/2017	9.52	Put	Bond Future	1,196.5900	1.1966	1,309.9000	1.3099	9.469	0	0	0
2017/06/13	R214	02/11/2017	9.60	Call	Bond Future	2,937.1100	2.9371	2,770.6400	2.7706	(5.668)	0	0	0
2017/06/13	R214	02/11/2017			Bond Future	9.4986	73.2633	9.5383	72.9786	0.418	0.0000	0.0000	0
2017/06/13	R214	02/11/2017	9.58	Call	Bond Future	2,860.7000	2.8607	2,696.7100	2.6967	(5.733)	0	0	0
2017/06/13	R214	02/11/2017	9.59	Call	Bond Future	2,898.6800	2.8987	2,733.4500	2.7335	(5.700)	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
2017/06/13	R214	02/11/2017	9.60	Put	Bond Future	2,214.1200	2.2141	2,332.2900	2.3323	5.337	0	0	0
2017/06/13	R214	02/11/2017	9.58	Put	Bond Future	2,279.3200	2.2793	2,399.9700	2.4000	5.293	0	0	0
2017/06/13	R214	02/11/2017	9.59	Put	Bond Future	2,246.4400	2.2464	2,365.8500	2.3659	5.316	0	0	0
2017/06/13	R214	01/02/2018			Bond Future	9.5410	74.6890	9.5819	74.3984	0.429	0.0000	0.0000	0
2017/06/13	R214	01/02/2018	9.82	Put	Bond Future	2,350.8000	2.3508	2,457.6100	2.4576	4.544	0	0	0
2017/06/13	R214	01/02/2018	9.84	Put	Bond Future	2,297.7300	2.2977	2,402.6900	2.4027	4.568	0	0	0
2017/06/13	R214	01/02/2018	9.83	Put	Bond Future	2,324.1300	2.3241	2,430.0200	2.4300	4.556	0	0	0
2017/06/13	R214	01/02/2018	9.84	Call	Bond Future	4,378.7000	4.3787	4,193.0600	4.1931	(4.240)	0	0	0
2017/06/13	R214	01/02/2018	9.82	Call	Bond Future	4,295.6400	4.2956	4,111.8500	4.1119	(4.279)	0	0	0
2017/06/13	R214	01/02/2018	9.83	Call	Bond Future	4,337.0900	4.3371	4,152.3800	4.1524	(4.259)	0	0	0
2017/06/13	R248	03/08/2017			Bond Future	9.5418	95.9994	9.5804	95.6453	0.405	0.0000	0.0000	78,556
2017/06/13	R248	03/08/2017	9.57	Call	Bond Future	2,007.5600	2.0076	1,806.5600	1.8066	(10.012)	0	0	0
2017/06/13	R248	03/08/2017	9.56	Put	Bond Future	1,792.9700	1.7930	1,948.7500	1.9488	8.688	0	0	0
2017/06/13	R248	03/08/2017	9.58	Put	Bond Future	1,705.4200	1.7054	1,855.7000	1.8557	8.812	0	0	0
2017/06/13	R248	03/08/2017	9.57	Put	Bond Future	1,748.8000	1.7488	1,901.8200	1.9018	8.750	0	0	0
2017/06/13	R248	03/08/2017	9.58	Call	Bond Future	2,055.6000	2.0556	1,851.8600	1.8519	(9.911)	0	0	0
2017/06/13	R248	03/08/2017	9.56	Call	Bond Future	1,960.1500	1.9601	1,761.9100	1.7619	(10.114)	0	0	0
2017/06/13	R248	02/11/2017	9.66	Put	Bond Future	3,065.1100	3.0651	3,218.8900	3.2189	5.017	0	0	0
2017/06/13	R248	02/11/2017			Bond Future	9.5873	93.3968	9.6270	93.0364	0.414	0.0000	0.0000	226
2017/06/13	R248	02/11/2017	9.65	Put	Bond Future	3,107.7900	3.1078	3,263.1000	3.2631	4.997	0	0	0
2017/06/13	R248	02/11/2017	9.64	Call	Bond Future	3,628.6200	3.6286	3,425.0000	3.4250	(5.611)	0	0	0
2017/06/13	R248	02/11/2017	9.65	Call	Bond Future	3,675.6900	3.6757	3,470.5600	3.4706	(5.581)	0	0	0
2017/06/13	R248	02/11/2017	9.66	Call	Bond Future	3,723.0700	3.7231	3,516.4100	3.5164	(5.551)	0	0	0
2017/06/13	R248	02/11/2017	9.64	Put	Bond Future	3,150.9400	3.1509	3,307.7600	3.3078	4.977	0	0	0
2017/06/13	R248	01/02/2018	9.90	Put	Bond Future	3,137.8200	3.1378	3,274.8900	3.2749	4.368	0	0	0
2017/06/13	R248	01/02/2018	9.89	Call	Bond Future	5,448.9300	5.4489	5,219.1500	5.2191	(4.217)	0	0	0
2017/06/13	R248	01/02/2018			Bond Future	9.6323	95.2144	9.6732	94.8464	0.425	0.0000	0.0000	0
2017/06/13	R248	01/02/2018	9.90	Call	Bond Future	5,500.3200	5.5003	5,269.3900	5.2694	(4.198)	0	0	0
2017/06/13	R248	01/02/2018	9.91	Call	Bond Future	5,551.8800	5.5519	5,319.8000	5.3198	(4.180)	0	0	0
2017/06/13	R248	01/02/2018	9.89	Put	Bond Future	3,172.7300	3.1727	3,310.9500	3.3110	4.357	0	0	0
2017/06/13	R248	01/02/2018	9.91	Put	Bond Future	3,103.2400	3.1032	3,239.1600	3.2392	4.380	0	0	0

Total

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