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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/06/2017 TO 15/06/2017

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
2017/06/15	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	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
2017/06/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	2025	03/08/2017			Bond Future	128.3267	128.3267	128.3337	128.3337	0.005	0.0000	0.0000	2,414
2017/06/15	2025	03/08/2017	133.96	Put	Bond Future	5,633.2600	5.6333	5,626.2800	5.6263	(0.124)	0	0	0
2017/06/15	2025	03/08/2017	133.98	Put	Bond Future	5,653.2600	5.6533	5,646.2800	5.6463	(0.123)	0	0	0
2017/06/15	2025	03/08/2017	133.97	Put	Bond Future	5,643.2600	5.6433	5,636.2800	5.6363	(0.124)	0	0	0
2017/06/15	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2025	02/11/2017			Bond Future	130.8113	130.8113	130.8175	130.8175	0.005	0.0000	0.0000	0
2017/06/15	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2025	02/11/2017	132.96	Put	Bond Future	2,148.7200	2.1487	2,142.4600	2.1425	(0.291)	0	0	0
2017/06/15	2025	02/11/2017	132.98	Put	Bond Future	2,168.7200	2.1687	2,162.4600	2.1625	(0.289)	0	0	0
2017/06/15	2025	02/11/2017	132.97	Put	Bond Future	2,158.7200	2.1587	2,152.4600	2.1525	(0.290)	0	0	0
2017/06/15	2025	01/02/2018	133.89	Put	Bond Future	1,831.2900	1.8313	1,823.6900	1.8237	(0.415)	0	0	0
2017/06/15	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2025	01/02/2018			Bond Future	132.0587	132.0587	132.0663	132.0663	0.006	0.0000	0.0000	0
2017/06/15	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2025	01/02/2018	133.88	Put	Bond Future	1,821.2900	1.8213	1,813.6900	1.8137	(0.417)	0	0	0
2017/06/15	2025	01/02/2018	133.90	Put	Bond Future	1,841.2900	1.8413	1,833.6900	1.8337	(0.413)	0	0	0
2017/06/15	2029	01/02/2018			Bond Future	103.4156	103.4156	103.4214	103.4214	0.006	0.0000	0.0000	0
2017/06/15	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2030	03/08/2017	9.33	Call	Bond Future	2,604.3300	2.6043	1,892.6500	1.8926	(27.327)	0	0	0
2017/06/15	2030	03/08/2017			Bond Future	8.9539	93.0881	9.0552	92.3764	1.132	0.0000	0.0000	35,291
2017/06/15	2030	03/08/2017	9.34	Call	Bond Future	2,672.2000	2.6722	1,960.5200	1.9605	(26.633)	0	0	0
2017/06/15	2030	03/08/2017	9.35	Call	Bond Future	2,739.9900	2.7400	2,028.3100	2.0283	(25.974)	0	0	0
2017/06/15	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2030	02/11/2017			Bond Future	8.9909	94.8679	9.0957	94.1420	1.166	0.0000	0.0000	0
2017/06/15	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2030	02/11/2017	9.34	Call	Bond Future	2,387.8200	2.3878	1,661.8900	1.6619	(30.401)	0	0	0
2017/06/15	2030	02/11/2017	9.35	Call	Bond Future	2,454.9800	2.4550	1,729.0500	1.7291	(29.570)	0	0	0
2017/06/15	2030	02/11/2017	9.36	Call	Bond Future	2,522.0600	2.5221	1,796.1300	1.7961	(28.783)	0	0	0
2017/06/15	2030	01/02/2018			Bond Future	9.0262	92.7076	9.1345	91.9685	1.200	0.0000	0.0000	0
2017/06/15	2030	01/02/2018	9.38	Call	Bond Future	2,385.3600	2.3854	1,646.2500	1.6463	(30.985)	0	0	0

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2017/06/15	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2030	01/02/2018	9.39	Call	Bond Future	2,451.5600	2.4516	1,712.4500	1.7125	(30.149)	0	0	0
2017/06/15	2030	01/02/2018	9.37	Call	Bond Future	2,319.1000	2.3191	1,579.9900	1.5800	(31.871)	0	0	0
2017/06/15	2032	03/08/2017	9.43	Put	Bond Future	589.9800	0.5900	832.3900	0.8324	41.088	0	0	0
2017/06/15	2032	03/08/2017			Bond Future	9.1388	95.8131	9.2502	94.9742	1.219	0.0000	0.0000	26,589
2017/06/15	2032	03/08/2017	9.45	Put	Bond Future	552.2400	0.5522	783.0100	0.7830	41.788	0	0	0
2017/06/15	2032	03/08/2017	9.44	Put	Bond Future	570.8600	0.5709	807.4100	0.8074	41.437	0	0	0
2017/06/15	2032	03/08/2017	9.44	Call	Bond Future	2,813.9200	2.8139	2,211.6600	2.2117	(21.403)	0	0	0
2017/06/15	2032	03/08/2017	9.45	Call	Bond Future	2,868.4400	2.8684	2,260.4000	2.2604	(21.198)	0	0	0
2017/06/15	2032	03/08/2017	9.43	Call	Bond Future	2,759.8100	2.7598	2,163.4100	2.1634	(21.610)	0	0	0
2017/06/15	2032	02/11/2017			Bond Future	9.1815	93.4870	9.2966	92.6316	1.253	0.0000	0.0000	0
2017/06/15	2032	02/11/2017	9.48	Put	Bond Future	1,609.8400	1.6098	1,924.3600	1.9244	19.537	0	0	0
2017/06/15	2032	02/11/2017	9.50	Put	Bond Future	1,558.8900	1.5589	1,866.1800	1.8662	19.712	0	0	0
2017/06/15	2032	02/11/2017	9.49	Put	Bond Future	1,584.3100	1.5843	1,895.2100	1.8952	19.624	0	0	0
2017/06/15	2032	02/11/2017	9.48	Call	Bond Future	3,805.9000	3.8059	3,265.0000	3.2650	(14.212)	0	0	0
2017/06/15	2032	02/11/2017	9.49	Call	Bond Future	3,852.6400	3.8526	3,308.1200	3.3081	(14.134)	0	0	0
2017/06/15	2032	02/11/2017	9.50	Call	Bond Future	3,899.4200	3.8994	3,351.2900	3.3513	(14.057)	0	0	0
2017/06/15	2032	01/02/2018	9.55	Put	Bond Future	2,167.5100	2.1675	2,498.9800	2.4990	15.293	0	0	0
2017/06/15	2032	01/02/2018			Bond Future	9.2225	95.3049	9.3412	94.4337	1.287	0.0000	0.0000	0
2017/06/15	2032	01/02/2018	9.57	Put	Bond Future	2,115.5500	2.1156	2,441.2000	2.4412	15.393	0	0	0
2017/06/15	2032	01/02/2018	9.56	Put	Bond Future	2,141.4000	2.1414	2,469.9500	2.4700	15.343	0	0	0
2017/06/15	2032	01/02/2018	9.55	Call	Bond Future	4,543.4400	4.5434	4,003.7400	4.0037	(11.879)	0	0	0
2017/06/15	2032	01/02/2018	9.56	Call	Bond Future	4,588.5100	4.5885	4,045.8900	4.0459	(11.826)	0	0	0
2017/06/15	2032	01/02/2018	9.57	Call	Bond Future	4,633.7600	4.6338	4,088.2400	4.0882	(11.773)	0	0	0
2017/06/15	2033	03/08/2017	113.14	Put	Bond Future	8,112.0000	8.1120	8,106.4600	8.1065	(0.068)	0	0	0
2017/06/15	2033	03/08/2017			Bond Future	105.0280	105.0280	105.0335	105.0335	0.005	0.0000	0.0000	6,534
2017/06/15	2033	03/08/2017	113.13	Put	Bond Future	8,102.0000	8.1020	8,096.4600	8.0965	(0.068)	0	0	0
2017/06/15	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2033	03/08/2017	113.12	Put	Bond Future	8,092.0000	8.0920	8,086.4600	8.0865	(0.068)	0	0	0
2017/06/15	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2033	02/11/2017			Bond Future	105.9848	105.9848	105.9898	105.9898	0.005	0.0000	0.0000	0
2017/06/15	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2033	02/11/2017	110.07	Put	Bond Future	4,085.1600	4.0852	4,080.1700	4.0802	(0.122)	0	0	0
2017/06/15	2033	02/11/2017	110.09	Put	Bond Future	4,105.1600	4.1052	4,100.1700	4.1002	(0.122)	0	0	0
2017/06/15	2033	02/11/2017	110.08	Put	Bond Future	4,095.1600	4.0952	4,090.1700	4.0902	(0.122)	0	0	0
2017/06/15	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2033	01/02/2018			Bond Future	108.0910	108.0910	108.0971	108.0971	0.006	0.0000	0.0000	0
2017/06/15	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2033	01/02/2018	109.64	Put	Bond Future	1,549.0100	1.5490	1,542.9000	1.5429	(0.394)	0	0	0
2017/06/15	2033	01/02/2018	109.66	Put	Bond Future	1,569.0100	1.5690	1,562.9000	1.5629	(0.389)	0	0	0

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2017/06/15	2033	01/02/2018	109.65	Put	Bond Future	1,559.0100	1.5590	1,552.9000	1.5529	(0.392)	0	0	0
2017/06/15	2037	03/08/2017	9.57	Call	Bond Future	1,875.6200	1.8756	1,357.5100	1.3575	(27.623)	0	0	0
2017/06/15	2037	03/08/2017			Bond Future	9.5085	91.3114	9.6299	90.3262	1.277	0.0000	0.0000	67,025
2017/06/15	2037	03/08/2017	9.58	Call	Bond Future	1,921.1100	1.9211	1,395.0800	1.3951	(27.382)	0	0	0
2017/06/15	2037	03/08/2017	9.56	Put	Bond Future	1,410.6400	1.4106	1,885.6700	1.8857	33.675	0	0	0
2017/06/15	2037	03/08/2017	9.57	Put	Bond Future	1,374.2100	1.3742	1,841.2800	1.8413	33.988	0	0	0
2017/06/15	2037	03/08/2017	9.58	Put	Bond Future	1,338.6000	1.3386	1,797.7500	1.7978	34.301	0	0	0
2017/06/15	2037	03/08/2017	9.56	Call	Bond Future	1,830.8400	1.8308	1,320.6900	1.3207	(27.864)	0	0	0
2017/06/15	2037	02/11/2017			Bond Future	9.5547	93.0572	9.6798	92.0526	1.309	0.0000	0.0000	233
2017/06/15	2037	02/11/2017	9.66	Call	Bond Future	3,386.8300	3.3868	2,839.5300	2.8395	(16.160)	0	0	0
2017/06/15	2037	02/11/2017	9.65	Put	Bond Future	2,575.7000	2.5757	3,037.3200	3.0373	17.922	0	0	0
2017/06/15	2037	02/11/2017	9.67	Put	Bond Future	2,504.7100	2.5047	2,957.6500	2.9576	18.084	0	0	0
2017/06/15	2037	02/11/2017	9.66	Put	Bond Future	2,540.0100	2.5400	2,997.2800	2.9973	18.003	0	0	0
2017/06/15	2037	02/11/2017	9.67	Call	Bond Future	3,431.3300	3.4313	2,879.7000	2.8797	(16.076)	0	0	0
2017/06/15	2037	02/11/2017	9.65	Call	Bond Future	3,342.6000	3.3426	2,799.6500	2.7996	(16.243)	0	0	0
2017/06/15	2037	01/02/2018			Bond Future	9.6000	90.6113	9.7288	89.5881	1.341	0.0000	0.0000	0
2017/06/15	2037	01/02/2018	9.81	Put	Bond Future	2,918.5900	2.9186	3,350.9100	3.3509	14.813	0	0	0
2017/06/15	2037	01/02/2018	9.83	Put	Bond Future	2,854.5300	2.8545	3,280.0900	3.2801	14.908	0	0	0
2017/06/15	2037	01/02/2018	9.82	Put	Bond Future	2,886.5500	2.8865	3,315.4900	3.3155	14.860	0	0	0
2017/06/15	2037	01/02/2018	9.82	Call	Bond Future	4,623.9200	4.6239	4,029.6600	4.0297	(12.852)	0	0	0
2017/06/15	2037	01/02/2018	9.83	Call	Bond Future	4,669.6500	4.6696	4,072.0100	4.0720	(12.798)	0	0	0
2017/06/15	2037	01/02/2018	9.81	Call	Bond Future	4,578.1000	4.5781	3,987.2200	3.9872	(12.907)	0	0	0
2017/06/15	2038	03/08/2017			Bond Future	130.5626	130.5626	130.5694	130.5694	0.005	0.0000	0.0000	22,539
2017/06/15	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2038	03/08/2017	141.16	Put	Bond Future	10,597.4100	10.5974	10,590.6100	10.5906	(0.064)	0	0	0
2017/06/15	2038	03/08/2017	141.18	Put	Bond Future	10,617.4100	10.6174	10,610.6100	10.6106	(0.064)	0	0	0
2017/06/15	2038	03/08/2017	141.17	Put	Bond Future	10,607.4100	10.6074	10,600.6100	10.6006	(0.064)	0	0	0
2017/06/15	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2038	02/11/2017			Bond Future	133.0903	133.0903	133.0963	133.0963	0.004	0.0000	0.0000	0
2017/06/15	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2038	02/11/2017	136.82	Put	Bond Future	3,729.6500	3.7296	3,723.6700	3.7237	(0.160)	0	0	0
2017/06/15	2038	02/11/2017	136.80	Put	Bond Future	3,709.6500	3.7096	3,703.6700	3.7037	(0.161)	0	0	0
2017/06/15	2038	02/11/2017	136.81	Put	Bond Future	3,719.6500	3.7196	3,713.6700	3.7137	(0.161)	0	0	0
2017/06/15	2038	01/02/2018	136.95	Put	Bond Future	2,735.8100	2.7358	2,728.5100	2.7285	(0.267)	0	0	0
2017/06/15	2038	01/02/2018			Bond Future	134.2142	134.2142	134.2215	134.2215	0.005	0.0000	0.0000	0
2017/06/15	2038	01/02/2018	136.94	Put	Bond Future	2,725.8100	2.7258	2,718.5100	2.7185	(0.268)	0	0	0
2017/06/15	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2038	01/02/2018	136.93	Put	Bond Future	2,715.8100	2.7158	2,708.5100	2.7085	(0.269)	0	0	0
2017/06/15	2040	03/08/2017			Bond Future	9.5634	95.0215	9.6797	94.0083	1.216	0.0000	0.0000	13,856
2017/06/15	2040	03/08/2017	9.61	Put	Bond Future	1,575.8200	1.5758	2,064.4200	2.0644	31.006	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
2017/06/15	2040	03/08/2017	9.63	Put	Bond Future	1,497.4100		1.4974	1,970.0500	1.9700	31.564	0	0	0
2017/06/15	2040	03/08/2017	9.62	Put	Bond Future	1,536.1800		1.5362	2,016.7900	2.0168	31.286	0	0	0
2017/06/15	2040	03/08/2017	9.61	Call	Bond Future	1,983.9400		1.9839	1,459.3500	1.4594	(26.442)	0	0	0
2017/06/15	2040	03/08/2017	9.62	Call	Bond Future	2,031.5200		2.0315	1,498.9400	1.4989	(26.216)	0	0	0
2017/06/15	2040	03/08/2017	9.63	Call	Bond Future	2,079.8500		2.0799	1,539.3000	1.5393	(25.990)	0	0	0
2017/06/15	2040	02/11/2017			Bond Future	9.6096		96.8383	9.7294	95.8051	1.246	0.0000	0.0000	0
2017/06/15	2040	02/11/2017	9.66	Call	Bond Future	3,413.4200		3.4134	2,872.6600	2.8727	(15.842)	0	0	0
2017/06/15	2040	02/11/2017	9.65	Put	Bond Future	3,018.0600		3.0181	3,515.0100	3.5150	16.466	0	0	0
2017/06/15	2040	02/11/2017	9.67	Put	Bond Future	2,935.1900		2.9352	3,423.2000	3.4232	16.626	0	0	0
2017/06/15	2040	02/11/2017	9.66	Put	Bond Future	2,976.5300		2.9765	3,469.0000	3.4690	16.545	0	0	0
2017/06/15	2040	02/11/2017	9.67	Call	Bond Future	3,458.4200		3.4584	2,913.2000	2.9132	(15.765)	0	0	0
2017/06/15	2040	02/11/2017	9.65	Call	Bond Future	3,368.4800		3.3685	2,832.2000	2.8322	(15.921)	0	0	0
2017/06/15	2040	01/02/2018	9.89	Call	Bond Future	5,062.7800		5.0628	4,444.5800	4.4446	(12.211)	0	0	0
2017/06/15	2040	01/02/2018			Bond Future	9.6550		94.2156	9.7782	93.1633	1.276	0.0000	0.0000	0
2017/06/15	2040	01/02/2018	9.87	Call	Bond Future	4,965.0800		4.9651	4,353.7600	4.3538	(12.312)	0	0	0
2017/06/15	2040	01/02/2018	9.88	Call	Bond Future	5,013.8300		5.0138	4,399.0700	4.3991	(12.261)	0	0	0
2017/06/15	2040	01/02/2018	9.87	Put	Bond Future	3,140.8300		3.1408	3,581.7900	3.5818	14.040	0	0	0
2017/06/15	2040	01/02/2018	9.88	Put	Bond Future	3,106.1400		3.1061	3,543.6600	3.5437	14.086	0	0	0
2017/06/15	2040	01/02/2018	9.89	Put	Bond Future	3,071.7800		3.0718	3,505.8600	3.5059	14.131	0	0	0
2017/06/15	2044	03/08/2017			Bond Future	9.6231		91.8663	9.7393	90.8467	1.208	0.0000	0.0000	23,670
2017/06/15	2044	03/08/2017	9.62	Put	Bond Future	1,792.4400		1.7924	2,324.1100	2.3241	29.662	0	0	0
2017/06/15	2044	03/08/2017	9.64	Put	Bond Future	1,704.8700		1.7049	2,220.2800	2.2203	30.232	0	0	0
2017/06/15	2044	03/08/2017	9.63	Put	Bond Future	1,748.2700		1.7483	2,271.8100	2.2718	29.946	0	0	0
2017/06/15	2044	03/08/2017	9.64	Call	Bond Future	1,854.3100		1.8543	1,350.1500	1.3501	(27.189)	0	0	0
2017/06/15	2044	03/08/2017	9.62	Call	Bond Future	1,764.9800		1.7650	1,277.0800	1.2771	(27.643)	0	0	0
2017/06/15	2044	03/08/2017	9.63	Call	Bond Future	1,809.3300		1.8093	1,313.3000	1.3133	(27.415)	0	0	0
2017/06/15	2044	02/11/2017	9.68	Call	Bond Future	3,303.2400		3.3032	2,775.4600	2.7755	(15.978)	0	0	0
2017/06/15	2044	02/11/2017			Bond Future	9.6689		93.6227	9.7886	92.5830	1.237	0.0000	0.0000	200
2017/06/15	2044	02/11/2017	9.66	Call	Bond Future	3,215.9200		3.2159	2,697.1200	2.6971	(16.132)	0	0	0
2017/06/15	2044	02/11/2017	9.67	Call	Bond Future	3,259.3100		3.2593	2,736.0200	2.7360	(16.055)	0	0	0
2017/06/15	2044	02/11/2017	9.66	Put	Bond Future	3,294.3400		3.2943	3,815.2100	3.8152	15.811	0	0	0
2017/06/15	2044	02/11/2017	9.68	Put	Bond Future	3,206.1800		3.2062	3,718.0700	3.7181	15.966	0	0	0
2017/06/15	2044	02/11/2017	9.67	Put	Bond Future	3,249.9200		3.2499	3,766.3000	3.7663	15.889	0	0	0
2017/06/15	2044	01/02/2018			Bond Future	9.7139		91.0627	9.8369	90.0037	1.266	0.0000	0.0000	0
2017/06/15	2044	01/02/2018	9.89	Put	Bond Future	3,356.1900		3.3562	3,812.7100	3.8127	13.602	0	0	0
2017/06/15	2044	01/02/2018	9.91	Put	Bond Future	3,283.9100		3.2839	3,733.5000	3.7335	13.691	0	0	0
2017/06/15	2044	01/02/2018	9.90	Put	Bond Future	3,319.7400		3.3197	3,772.7900	3.7728	13.647	0	0	0
2017/06/15	2044	01/02/2018	9.89	Call	Bond Future	4,865.5900		4.8656	4,263.1600	4.2632	(12.381)	0	0	0
2017/06/15	2044	01/02/2018	9.90	Call	Bond Future	4,913.5800		4.9136	4,307.6800	4.3077	(12.331)	0	0	0
2017/06/15	2044	01/02/2018	9.91	Call	Bond Future	4,962.0400		4.9620	4,352.6800	4.3527	(12.280)	0	0	0
2017/06/15	2046	03/08/2017	141.17	Put	Bond Future	13,207.5700		13.2076	13,200.8200	13.2008	(0.051)	0	0	0
2017/06/15	2046	03/08/2017			Bond Future	127.9624		127.9624	127.9692	127.9692	0.005	0.0000	0.0000	23,790
2017/06/15	2046	03/08/2017	141.19	Put	Bond Future	13,227.5700		13.2276	13,220.8200	13.2208	(0.051)	0	0	0
2017/06/15	2046	03/08/2017	141.18	Put	Bond Future	13,217.5700		13.2176	13,210.8200	13.2108	(0.051)	0	0	0
2017/06/15	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	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
2017/06/15	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2046	02/11/2017			Bond Future	128.8566	128.8566	128.8626	128.8626	0.005	0.0000	0.0000	0
2017/06/15	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2046	02/11/2017	136.30	Put	Bond Future	7,443.3900	7.4434	7,437.3800	7.4374	(0.081)	0	0	0
2017/06/15	2046	02/11/2017	136.32	Put	Bond Future	7,463.3900	7.4634	7,457.3800	7.4574	(0.081)	0	0	0
2017/06/15	2046	02/11/2017	136.31	Put	Bond Future	7,453.3900	7.4534	7,447.3800	7.4474	(0.081)	0	0	0
2017/06/15	2046	01/02/2018	132.92	Put	Bond Future	1,502.5100	1.5025	1,495.3900	1.4954	(0.474)	0	0	0
2017/06/15	2046	01/02/2018			Bond Future	131.4175	131.4175	131.4246	131.4246	0.005	0.0000	0.0000	0
2017/06/15	2046	01/02/2018	132.91	Put	Bond Future	1,492.5100	1.4925	1,485.3900	1.4854	(0.477)	0	0	0
2017/06/15	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2046	01/02/2018	132.90	Put	Bond Future	1,482.5100	1.4825	1,475.3900	1.4754	(0.480)	0	0	0
2017/06/15	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2050	03/08/2017			Bond Future	135.9820	135.9820	135.9891	135.9891	0.005	0.0000	0.0000	26,059
2017/06/15	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2050	03/08/2017	149.22	Put	Bond Future	13,238.0400	13.2380	13,230.9500	13.2310	(0.054)	0	0	0
2017/06/15	2050	03/08/2017	149.24	Put	Bond Future	13,258.0400	13.2580	13,250.9500	13.2510	(0.053)	0	0	0
2017/06/15	2050	03/08/2017	149.23	Put	Bond Future	13,248.0400	13.2480	13,240.9500	13.2410	(0.054)	0	0	0
2017/06/15	2050	02/11/2017	144.66	Put	Bond Future	6,045.5200	6.0455	6,039.0000	6.0390	(0.108)	0	0	0
2017/06/15	2050	02/11/2017	144.67	Put	Bond Future	6,055.5200	6.0555	6,049.0000	6.0490	(0.108)	0	0	0
2017/06/15	2050	02/11/2017			Bond Future	138.6145	138.6145	138.6210	138.6210	0.005	0.0000	0.0000	0
2017/06/15	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2050	02/11/2017	144.65	Put	Bond Future	6,035.5200	6.0355	6,029.0000	6.0290	(0.108)	0	0	0
2017/06/15	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2050	01/02/2018			Bond Future	139.6773	139.6773	139.6851	139.6851	0.006	0.0000	0.0000	0
2017/06/15	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	2050	01/02/2018	140.23	Put	Bond Future	552.7300	0.5527	544.8800	0.5449	(1.420)	0	0	0
2017/06/15	2050	01/02/2018	140.25	Put	Bond Future	572.7300	0.5727	564.8800	0.5649	(1.371)	0	0	0
2017/06/15	2050	01/02/2018	140.24	Put	Bond Future	562.7300	0.5627	554.8800	0.5549	(1.395)	0	0	0
2017/06/15	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	AL37	03/08/2017			Index Future	548.1250	548.1250	546.3880	546.3880	(0.317)	0.0000	0.0000	0
2017/06/15	AL37	02/11/2017			Index Future	558.6050	558.6050	556.8310	556.8310	(0.318)	0.0000	0.0000	0
2017/06/15	AL37	01/02/2018			Index Future	569.4670	569.4670	567.6650	567.6650	(0.316)	0.0000	0.0000	0

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2017/06/15	AL7T	03/08/2017			Index Future	636.4430	636.4430	633.4430	633.4430	(0.471)	0.0000	0.0000	0
2017/06/15	AL7T	02/11/2017			Index Future	648.6110	648.6110	645.5500	645.5500	(0.472)	0.0000	0.0000	0
2017/06/15	AL7T	01/02/2018			Index Future	661.2240	661.2240	658.1100	658.1100	(0.471)	0.0000	0.0000	0
2017/06/15	ALBI	03/08/2017			Index Future	572.2780	572.2780	568.0680	568.0680	(0.736)	0.0000	0.0000	599
2017/06/15	ALBI	02/11/2017			Index Future	583.2200	583.2200	578.9250	578.9250	(0.736)	0.0000	0.0000	0
2017/06/15	ALBI	01/02/2018			Index Future	594.5610	594.5610	590.1890	590.1890	(0.735)	0.0000	0.0000	0
2017/06/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	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
2017/06/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/15	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	EL28	03/08/2017			Bond Future	128.0592	128.0592	128.1281	128.1281	0.054	0.0000	0.0000	0
2017/06/15	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	EL28	03/08/2017	135.16	Put	Bond Future	7,100.7600	7.1008	7,031.9200	7.0319	(0.969)	0	0	0
2017/06/15	EL28	03/08/2017	135.18	Put	Bond Future	7,120.7600	7.1208	7,051.9200	7.0519	(0.967)	0	0	0
2017/06/15	EL28	03/08/2017	135.17	Put	Bond Future	7,110.7600	7.1108	7,041.9200	7.0419	(0.968)	0	0	0
2017/06/15	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	EL28	02/11/2017			Bond Future	128.7947	128.7947	128.8642	128.8642	0.054	0.0000	0.0000	0
2017/06/15	EL28	02/11/2017	133.87	Put	Bond Future	5,075.2600	5.0753	5,005.8300	5.0058	(1.368)	0	0	0
2017/06/15	EL28	02/11/2017	133.89	Put	Bond Future	5,095.2600	5.0953	5,025.8300	5.0258	(1.363)	0	0	0
2017/06/15	EL28	02/11/2017	133.88	Put	Bond Future	5,085.2600	5.0853	5,015.8300	5.0158	(1.365)	0	0	0
2017/06/15	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	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
2017/06/15	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	EL28	01/02/2018			Bond Future	131.3543	131.3543	131.4263	131.4263	0.055	0.0000	0.0000	0
2017/06/15	EL28	01/02/2018	132.29	Put	Bond Future	935.7000	0.9357	863.7400	0.8637	(7.690)	0	0	0
2017/06/15	EL28	01/02/2018	132.31	Put	Bond Future	955.7000	0.9557	883.7400	0.8837	(7.530)	0	0	0
2017/06/15	EL28	01/02/2018	132.30	Put	Bond Future	945.7000	0.9457	873.7400	0.8737	(7.609)	0	0	0
2017/06/15	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	ES33	03/08/2017			Bond Future	10.5859	79.3453	10.7071	78.5909	1.145	0.0000	0.0000	9,466
2017/06/15	ES33	03/08/2017	10.53	Put	Bond Future	351.6900	0.3517	1,106.0400	1.1060	214.493	0	0	0
2017/06/15	ES33	03/08/2017	10.55	Put	Bond Future	225.5900	0.2256	979.9400	0.9799	334.390	0	0	0
2017/06/15	ES33	03/08/2017	10.54	Put	Bond Future	288.6000	0.2886	1,042.9500	1.0430	261.383	0	0	0
2017/06/15	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	ES33	02/11/2017	10.66	Put	Bond Future	76.8800	0.0769	846.2400	0.8462	1000.728	0	0	0
2017/06/15	ES33	02/11/2017			Bond Future	10.6724	77.0706	10.7979	76.3012	1.175	0.0000	0.0000	0
2017/06/15	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	722.6000	0.7226	100.000	0	0	0
2017/06/15	ES33	02/11/2017	10.67	Put	Bond Future	15.0200	0.0150	784.3800	0.7844	5122.237	0	0	0
2017/06/15	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	ES33	02/11/2017	10.68	Call	Bond Future	46.7600	0.0468	0.0000	0.0000	(100.000)	0	0	0
2017/06/15	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	ES33	01/02/2018	10.99	Call	Bond Future	1,375.7800	1.3758	592.2500	0.5923	(56.952)	0	0	0
2017/06/15	ES33	01/02/2018			Bond Future	10.7610	78.5693	10.8907	77.7857	1.205	0.0000	0.0000	0
2017/06/15	ES33	01/02/2018	11.00	Call	Bond Future	1,435.0100	1.4350	651.4800	0.6515	(54.601)	0	0	0
2017/06/15	ES33	01/02/2018	11.01	Call	Bond Future	1,494.1600	1.4942	710.6300	0.7106	(52.439)	0	0	0
2017/06/15	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	ES42	03/08/2017			Bond Future	10.7757	82.8708	10.8867	82.0842	1.030	0.0000	0.0000	7,957
2017/06/15	ES42	02/11/2017			Bond Future	10.8609	80.1936	10.9758	79.3915	1.058	0.0000	0.0000	0
2017/06/15	ES42	01/02/2018			Bond Future	10.9452	81.7530	11.0638	80.9360	1.084	0.0000	0.0000	0
2017/06/15	GOVI	03/08/2017			GOVI	570.8850	570.8850	566.7330	566.7330	(0.727)	0.0000	0.0000	405
2017/06/15	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	GOVI	03/08/2017	561.09	Call	GOVI	97,950.0000	9.7950	56,430.0000	5.6430	(42.389)	0	0	0
2017/06/15	GOVI	03/08/2017	561.10	Call	GOVI	97,850.0000	9.7850	56,330.0000	5.6330	(42.432)	0	0	0
2017/06/15	GOVI	03/08/2017	561.11	Call	GOVI	97,750.0000	9.7750	56,230.0000	5.6230	(42.476)	0	0	0
2017/06/15	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	GOVI	02/11/2017			GOVI	581.8000	581.8000	577.5650	577.5650	(0.728)	0.0000	0.0000	0
2017/06/15	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	GOVI	02/11/2017	572.44	Call	GOVI	93,600.0000	9.3600	51,250.0000	5.1250	(45.246)	0	0	0
2017/06/15	GOVI	02/11/2017	572.45	Call	GOVI	93,500.0000	9.3500	51,150.0000	5.1150	(45.294)	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
2017/06/15	GOVI	02/11/2017	572.46	Call	GOVI	93,400.0000	9.3400	51,050.0000	5.1050	(45.343)	0	0	0
2017/06/15	GOVI	01/02/2018			GOVI	593.1140	593.1140	588.8020	588.8020	(0.727)	0.0000	0.0000	0
2017/06/15	GOVI	01/02/2018	581.03	Call	GOVI	120,840.0000	12.0840	77,720.0000	7.7720	(35.684)	0	0	0
2017/06/15	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	GOVI	01/02/2018	581.04	Call	GOVI	120,740.0000	12.0740	77,620.0000	7.7620	(35.713)	0	0	0
2017/06/15	GOVI	01/02/2018	581.02	Call	GOVI	120,940.0000	12.0940	77,820.0000	7.7820	(35.654)	0	0	0
2017/06/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/15	IGOV	03/08/2017			Index Future	249.8820	249.8820	250.0560	250.0560	0.070	0.0000	0.0000	1,296
2017/06/15	IGOV	02/11/2017			Index Future	254.7200	254.7200	254.8960	254.8960	0.069	0.0000	0.0000	0
2017/06/15	IGOV	01/02/2018			Index Future	259.7820	259.7820	259.9640	259.9640	0.070	0.0000	0.0000	0
2017/06/15	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/15	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/15	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/06/15	IS01	21/09/2017			Interest Rate Swap	99.6144	99.6144	99.6144	99.6144	0.000	0.0000	0.0000	0
2017/06/15	IS01	21/12/2017			Interest Rate Swap	99.8142	99.8142	99.8172	99.8172	0.003	0.0000	0.0000	0
2017/06/15	IS01	15/03/2018			Interest Rate Swap	99.7320	99.7320	99.7397	99.7397	0.008	0.0000	0.0000	0
2017/06/15	IS01	21/06/2018			Interest Rate Swap	99.8556	99.8556	99.8719	99.8719	0.016	0.0000	0.0000	0
2017/06/15	IS01	20/09/2018			Interest Rate Swap	99.9664	99.9664	99.9906	99.9906	0.024	0.0000	0.0000	0
2017/06/15	IS02	18/12/2017			Interest Rate Swap	99.8428	99.8428	99.8455	99.8455	0.003	0.0000	0.0000	0
2017/06/15	IS02	16/03/2018			Interest Rate Swap	99.0156	99.0156	99.0240	99.0240	0.008	0.0000	0.0000	0
2017/06/15	IS02	15/06/2018			Interest Rate Swap	98.5387	98.5387	98.5534	98.5534	0.015	0.0000	0.0000	0
2017/06/15	IS02	21/09/2018			Interest Rate Swap	98.4379	98.4379	98.4623	98.4623	0.025	0.0000	0.0000	0
2017/06/15	IS02	21/12/2018			Interest Rate Swap	98.7800	98.7800	98.8100	98.8100	0.030	0.0000	0.0000	0
2017/06/15	IS02	15/03/2019			Interest Rate Swap	99.1367	99.1367	99.1767	99.1767	0.040	0.0000	0.0000	0
2017/06/15	IS02	21/06/2019			Interest Rate Swap	99.5013	99.5013	99.5537	99.5537	0.053	0.0000	0.0000	0
2017/06/15	IS02	20/09/2019			Interest Rate Swap	99.8838	99.8838	99.9445	99.9445	0.061	0.0000	0.0000	0
2017/06/15	IS05	17/12/2020			Interest Rate Swap	95.9546	95.9546	96.0734	96.0734	0.124	0.0000	0.0000	0
2017/06/15	IS05	16/03/2021			Interest Rate Swap	95.1489	95.1489	95.2851	95.2851	0.143	0.0000	0.0000	0
2017/06/15	IS05	15/06/2021			Interest Rate Swap	94.3088	94.3088	94.4600	94.4600	0.160	0.0000	0.0000	0
2017/06/15	IS05	21/09/2021			Interest Rate Swap	94.4475	94.4475	94.6120	94.6120	0.174	0.0000	0.0000	0
2017/06/15	IS05	21/12/2021			Interest Rate Swap	96.5946	96.5946	96.7677	96.7677	0.179	0.0000	0.0000	51
2017/06/15	IS05	15/03/2022			Interest Rate Swap	96.6834	96.6834	96.8640	96.8640	0.187	0.0000	0.0000	0
2017/06/15	IS05	21/06/2022			Interest Rate Swap	97.8407	97.8407	98.0293	98.0293	0.193	0.0000	0.0000	0
2017/06/15	IS05	20/09/2022			Interest Rate Swap	100.0048	100.0048	100.1974	100.1974	0.193	0.0000	0.0000	0
2017/06/15	IS10	17/12/2025			Interest Rate Swap	94.0698	94.0698	94.4001	94.4001	0.351	0.0000	0.0000	0
2017/06/15	IS10	16/03/2026			Interest Rate Swap	91.0243	91.0243	91.3724	91.3724	0.382	0.0000	0.0000	0
2017/06/15	IS10	15/06/2026			Interest Rate Swap	89.7234	89.7234	90.0838	90.0838	0.402	0.0000	0.0000	0
2017/06/15	IS10	21/09/2026			Interest Rate Swap	91.8515	91.8515	92.2159	92.2159	0.397	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/15	IS10	21/12/2026			Interest Rate Swap	95.6062	95.6062	95.9675	95.9675	0.378	0.0000	0.0000	0
2017/06/15	IS10	15/03/2027			Interest Rate Swap	94.1426	94.1426	94.5091	94.5091	0.389	0.0000	0.0000	0
2017/06/15	IS10	21/06/2027			Interest Rate Swap	96.1932	96.1932	96.5600	96.5600	0.381	0.0000	0.0000	0
2017/06/15	IS10	20/09/2027			Interest Rate Swap	99.8984	99.8984	100.2615	100.2615	0.364	0.0000	0.0000	0
2017/06/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/15	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/15	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/15	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/15	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/15	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/15	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/15	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/15	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/15	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/15	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/15	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/15	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/15	R023	03/08/2017	8.60	Put	Bond Future	34.0400	0.0340	52.6000	0.0526	54.524	0	0	0
2017/06/15	R023	03/08/2017			Bond Future	7.8702	102.8491	7.9577	102.4634	1.111	0.0000	0.0000	38,317
2017/06/15	R023	03/08/2017	8.59	Put	Bond Future	35.8800	0.0359	55.3000	0.0553	54.125	0	0	0
2017/06/15	R023	03/08/2017	8.60	Call	Bond Future	3,197.7900	3.1978	2,830.6400	2.8306	(11.481)	0	0	0
2017/06/15	R023	03/08/2017	8.58	Call	Bond Future	3,116.5300	3.1165	2,751.1600	2.7512	(11.724)	0	0	0
2017/06/15	R023	03/08/2017	8.59	Call	Bond Future	3,157.1200	3.1571	2,790.8300	2.7908	(11.602)	0	0	0
2017/06/15	R023	03/08/2017	8.58	Put	Bond Future	37.8300	0.0378	58.1700	0.0582	53.767	0	0	0
2017/06/15	R023	02/11/2017	8.56	Call	Bond Future	3,087.5300	3.0875	2,759.0800	2.7591	(10.638)	0	0	0
2017/06/15	R023	02/11/2017			Bond Future	7.8795	100.8851	7.9721	100.4914	1.175	0.0000	0.0000	0
2017/06/15	R023	02/11/2017	8.57	Call	Bond Future	3,122.4600	3.1225	2,792.6400	2.7926	(10.563)	0	0	0
2017/06/15	R023	02/11/2017	8.58	Call	Bond Future	3,157.6500	3.1576	2,826.5100	2.8265	(10.487)	0	0	0
2017/06/15	R023	02/11/2017	8.56	Put	Bond Future	238.9000	0.2389	304.1300	0.3041	27.304	0	0	0
2017/06/15	R023	02/11/2017	8.58	Put	Bond Future	226.8300	0.2268	289.3700	0.2894	27.571	0	0	0
2017/06/15	R023	02/11/2017	8.57	Put	Bond Future	232.7300	0.2327	296.5900	0.2966	27.440	0	0	0
2017/06/15	R023	01/02/2018			Bond Future	7.8837	102.8469	7.9817	102.4466	1.243	0.0000	0.0000	0
2017/06/15	R023	01/02/2018	8.32	Call	Bond Future	2,524.9500	2.5250	2,253.4700	2.2535	(10.752)	0	0	0
2017/06/15	R023	01/02/2018	8.33	Call	Bond Future	2,553.2900	2.5533	2,280.3000	2.2803	(10.692)	0	0	0
2017/06/15	R023	01/02/2018	8.31	Put	Bond Future	769.8900	0.7699	900.3000	0.9003	16.939	0	0	0
2017/06/15	R023	01/02/2018	8.33	Put	Bond Future	746.0400	0.7460	873.4000	0.8734	17.071	0	0	0
2017/06/15	R023	01/02/2018	8.32	Put	Bond Future	757.7500	0.7578	886.6200	0.8866	17.007	0	0	0
2017/06/15	R023	01/02/2018	8.31	Call	Bond Future	2,497.0200	2.4970	2,227.0800	2.2271	(10.810)	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
2017/06/15	R035	03/08/2017			Bond Future	9.4061	99.3494	9.5174	98.4406	1.183	0.0000	0.0000	10,106
2017/06/15	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	140.8800	0.1409	100.000	0	0	0
2017/06/15	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	59.6900	0.0597	100.000	0	0	0
2017/06/15	R035	03/08/2017	9.50	Call	Bond Future	767.8900	0.7679	0.0000	0.0000	(100.000)	0	0	0
2017/06/15	R035	03/08/2017	9.51	Call	Bond Future	849.0800	0.8491	0.0000	0.0000	(100.000)	0	0	0
2017/06/15	R035	03/08/2017	9.52	Call	Bond Future	930.1600	0.9302	21.3900	0.0214	(97.700)	0	0	0
2017/06/15	R035	02/11/2017			Bond Future	9.4550	96.7480	9.5699	95.8213	1.214	0.0000	0.0000	0
2017/06/15	R035	02/11/2017	9.60	Call	Bond Future	1,167.6500	1.1677	241.0300	0.2410	(79.358)	0	0	0
2017/06/15	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R035	02/11/2017	9.61	Call	Bond Future	1,247.3900	1.2474	320.7700	0.3208	(74.285)	0	0	0
2017/06/15	R035	02/11/2017	9.59	Call	Bond Future	1,087.8100	1.0878	161.1900	0.1612	(85.182)	0	0	0
2017/06/15	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R035	01/02/2018			Bond Future	9.5036	98.6293	9.6220	97.6855	1.246	0.0000	0.0000	0
2017/06/15	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R035	01/02/2018	9.75	Call	Bond Future	1,948.2200	1.9482	1,004.4500	1.0044	(48.443)	0	0	0
2017/06/15	R035	01/02/2018	9.73	Call	Bond Future	1,792.3200	1.7923	848.5500	0.8486	(52.656)	0	0	0
2017/06/15	R035	01/02/2018	9.74	Call	Bond Future	1,870.3200	1.8703	926.5500	0.9266	(50.460)	0	0	0
2017/06/15	R186	03/08/2017	8.93	Put	Bond Future	179.4300	0.1794	249.1700	0.2492	38.868	0	0	0
2017/06/15	R186	03/08/2017	9.35	Call	Bond Future	6,346.3900	6.3464	5,794.1200	5.7941	(8.702)	0	0	0
2017/06/15	R186	03/08/2017			Bond Future	8.4058	114.7510	8.4872	114.1868	0.968	0.0000	0.0000	131,474
2017/06/15	R186	03/08/2017	8.90	Call	Bond Future	3,573.3900	3.5734	3,086.6500	3.0867	(13.621)	0	0	0
2017/06/15	R186	03/08/2017	8.85	Put	Bond Future	250.6200	0.2506	342.4500	0.3424	36.641	0	0	750
2017/06/15	R186	03/08/2017	8.92	Put	Bond Future	187.2600	0.1873	259.5200	0.2595	38.588	0	0	0
2017/06/15	R186	03/08/2017	9.50	Call	Bond Future	7,293.6800	7.2937	6,735.1000	6.7351	(7.658)	0	0	0
2017/06/15	R186	03/08/2017	8.91	Call	Bond Future	3,631.7700	3.6318	3,142.3800	3.1424	(13.475)	0	0	0
2017/06/15	R186	03/08/2017	8.93	Call	Bond Future	3,749.2600	3.7493	3,254.7600	3.2548	(13.189)	0	0	0
2017/06/15	R186	03/08/2017	8.65	Put	Bond Future	536.8600	0.5369	703.6600	0.7037	31.070	0	0	2,500
2017/06/15	R186	03/08/2017	9.00	Put	Bond Future	132.1500	0.1321	186.0700	0.1861	40.802	0	0	0
2017/06/15	R186	03/08/2017	8.75	Call	Bond Future	2,732.8400	2.7328	2,294.4000	2.2944	(16.043)	0	0	0
2017/06/15	R186	03/08/2017	8.90	Put	Bond Future	203.7800	0.2038	281.2800	0.2813	38.031	0	0	0
2017/06/15	R186	03/08/2017	8.85	Call	Bond Future	3,285.4300	3.2854	2,813.0200	2.8130	(14.379)	0	0	0
2017/06/15	R186	03/08/2017	8.92	Call	Bond Future	3,690.4000	3.6904	3,198.4200	3.1984	(13.331)	0	0	0
2017/06/15	R186	03/08/2017	9.50	Put	Bond Future	10.5400	0.0105	16.2000	0.0162	53.700	0	0	6,500
2017/06/15	R186	03/08/2017	9.35	Put	Bond Future	23.9100	0.0239	35.8800	0.0359	50.063	0	0	750
2017/06/15	R186	03/08/2017	8.65	Call	Bond Future	2,218.8200	2.2188	1,821.3800	1.8214	(17.912)	0	0	0
2017/06/15	R186	03/08/2017	9.00	Call	Bond Future	4,167.2800	4.1673	3,656.9600	3.6570	(12.246)	0	0	0
2017/06/15	R186	03/08/2017	8.91	Put	Bond Future	195.3700	0.1954	270.2200	0.2702	38.312	0	0	0
2017/06/15	R186	03/08/2017	8.75	Put	Bond Future	371.7000	0.3717	497.5000	0.4975	33.844	0	0	3,654
2017/06/15	R186	02/11/2017	8.88	Call	Bond Future	3,958.9800	3.9590	3,548.1800	3.5482	(10.376)	0	0	0
2017/06/15	R186	02/11/2017	8.89	Put	Bond Future	946.3100	0.9463	1,108.9200	1.1089	17.184	0	0	0
2017/06/15	R186	02/11/2017			Bond Future	8.4321	116.9450	8.5170	116.3692	1.007	0.0000	0.0000	4
2017/06/15	R186	02/11/2017	8.89	Call	Bond Future	4,006.5600	4.0066	3,593.3900	3.5934	(10.312)	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
2017/06/15	R186	02/11/2017	8.90	Call	Bond Future	4,054.6000	4.0546	3,639.0900	3.6391	(10.248)	0	0	0
2017/06/15	R186	02/11/2017	8.88	Put	Bond Future	964.3800	0.9644	1,129.3600	1.1294	17.107	0	0	0
2017/06/15	R186	02/11/2017	8.90	Put	Bond Future	928.7500	0.9288	1,089.0200	1.0890	17.257	0	0	0
2017/06/15	R186	01/02/2018	8.96	Call	Bond Future	4,661.7300	4.6617	4,256.7700	4.2568	(8.687)	0	0	0
2017/06/15	R186	01/02/2018			Bond Future	8.4555	113.9163	8.5438	113.3305	1.044	0.0000	0.0000	0
2017/06/15	R186	01/02/2018	8.97	Call	Bond Future	4,706.6600	4.7067	4,299.7700	4.2998	(8.645)	0	0	0
2017/06/15	R186	01/02/2018	8.98	Call	Bond Future	4,752.0700	4.7521	4,343.2900	4.3433	(8.602)	0	0	0
2017/06/15	R186	01/02/2018	8.96	Put	Bond Future	1,368.4700	1.3685	1,549.3600	1.5494	13.218	0	0	0
2017/06/15	R186	01/02/2018	8.97	Put	Bond Future	1,349.4200	1.3494	1,528.3800	1.5284	13.262	0	0	0
2017/06/15	R186	01/02/2018	8.98	Put	Bond Future	1,330.8900	1.3309	1,507.9600	1.5080	13.305	0	0	0
2017/06/15	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R197	03/08/2017			Bond Future	296.3643	296.3643	296.3800	296.3800	0.005	0.0000	0.0000	2,350
2017/06/15	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R197	03/08/2017	308.05	Put	Bond Future	11,685.6800	11.6857	11,669.9700	11.6700	(0.134)	0	0	0
2017/06/15	R197	03/08/2017	308.07	Put	Bond Future	11,705.6800	11.7057	11,689.9700	11.6900	(0.134)	0	0	0
2017/06/15	R197	03/08/2017	308.06	Put	Bond Future	11,695.6800	11.6957	11,679.9700	11.6800	(0.134)	0	0	0
2017/06/15	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R197	02/11/2017			Bond Future	302.1021	302.1021	302.1162	302.1162	0.005	0.0000	0.0000	0
2017/06/15	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R197	02/11/2017	305.15	Put	Bond Future	3,047.8700	3.0479	3,033.8400	3.0338	(0.460)	0	0	0
2017/06/15	R197	02/11/2017	305.17	Put	Bond Future	3,067.8700	3.0679	3,053.8400	3.0538	(0.457)	0	0	0
2017/06/15	R197	02/11/2017	305.16	Put	Bond Future	3,057.8700	3.0579	3,043.8400	3.0438	(0.459)	0	0	0
2017/06/15	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R197	01/02/2018			Bond Future	301.0522	301.0522	301.0693	301.0693	0.006	0.0000	0.0000	0
2017/06/15	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R197	01/02/2018	301.66	Put	Bond Future	607.8500	0.6078	590.7000	0.5907	(2.821)	0	0	0
2017/06/15	R197	01/02/2018	301.68	Put	Bond Future	627.8500	0.6278	610.7000	0.6107	(2.732)	0	0	0
2017/06/15	R197	01/02/2018	301.67	Put	Bond Future	617.8500	0.6178	600.7000	0.6007	(2.776)	0	0	0
2017/06/15	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R202	03/08/2017			Bond Future	240.7791	240.7791	241.5637	241.5637	0.326	0.0000	0.0000	30,557
2017/06/15	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R202	03/08/2017	258.35	Put	Bond Future	17,570.8800	17.5709	16,786.2600	16.7863	(4.465)	0	0	0
2017/06/15	R202	03/08/2017	258.37	Put	Bond Future	17,590.8800	17.5909	16,806.2600	16.8063	(4.460)	0	0	0
2017/06/15	R202	03/08/2017	258.36	Put	Bond Future	17,580.8800	17.5809	16,796.2600	16.7963	(4.463)	0	0	0
2017/06/15	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R202	02/11/2017			Bond Future	245.4408	245.4408	246.2389	246.2389	0.325	0.0000	0.0000	0
2017/06/15	R202	02/11/2017	253.89	Put	Bond Future	8,449.1500	8.4491	7,651.0900	7.6511	(9.445)	0	0	0
2017/06/15	R202	02/11/2017	253.91	Put	Bond Future	8,469.1500	8.4691	7,671.0900	7.6711	(9.423)	0	0	0
2017/06/15	R202	02/11/2017	253.90	Put	Bond Future	8,459.1500	8.4591	7,661.0900	7.6611	(9.434)	0	0	0
2017/06/15	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R202	01/02/2018	249.06	Put	Bond Future	2,488.2200	2.4882	1,671.8500	1.6719	(32.809)	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	
2017/06/15	R202	01/02/2018			Bond Future	246.5718		246.5718	247.3881	247.3881	0.331	0.0000	0.0000	0
2017/06/15	R202	01/02/2018	249.08	Put	Bond Future	2,508.2200	2.5082	1,691.8500	1.6919	(32.548)	0	0	0	
2017/06/15	R202	01/02/2018	249.07	Put	Bond Future	2,498.2200	2.4982	1,681.8500	1.6819	(32.678)	0	0	0	
2017/06/15	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/15	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/15	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/15	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/15	R203	03/08/2017			Bond Future	7.2162	103.3486	7.3019	103.3394	1.187	0.0000	0.0000	0	
2017/06/15	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/15	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/15	R203	03/08/2017	4.87	Put	Bond Future	251.1700	0.2512	260.3300	0.2603	3.647	0	0	0	
2017/06/15	R203	03/08/2017	4.89	Put	Bond Future	249.0200	0.2490	258.1800	0.2582	3.678	0	0	0	
2017/06/15	R203	03/08/2017	4.88	Put	Bond Future	250.0900	0.2501	259.2500	0.2593	3.663	0	0	0	
2017/06/15	R204	03/08/2017	7.77	Put	Bond Future	8.2900	0.0083	14.3900	0.0144	73.583	0	0	0	
2017/06/15	R204	03/08/2017			Bond Future	7.2813	101.9559	7.3590	101.8556	1.068	0.0000	0.0000	41,787	
2017/06/15	R204	03/08/2017	7.76	Put	Bond Future	8.9300	0.0089	15.4300	0.0154	72.788	0	0	0	
2017/06/15	R204	03/08/2017	7.75	Call	Bond Future	612.1400	0.6121	518.7200	0.5187	(15.261)	0	0	0	
2017/06/15	R204	03/08/2017	7.76	Call	Bond Future	624.3000	0.6243	530.4800	0.5305	(15.028)	0	0	0	
2017/06/15	R204	03/08/2017	7.77	Call	Bond Future	636.4500	0.6365	542.2300	0.5422	(14.804)	0	0	0	
2017/06/15	R204	03/08/2017	7.75	Put	Bond Future	9.5700	0.0096	16.4700	0.0165	72.100	0	0	0	
2017/06/15	R204	02/11/2017	7.76	Put	Bond Future	4.9300	0.0049	9.8400	0.0098	99.594	0	0	0	
2017/06/15	R204	02/11/2017			Bond Future	7.1686	103.9053	7.2650	103.8024	1.346	0.0000	0.0000	0	
2017/06/15	R204	02/11/2017	7.75	Put	Bond Future	5.2700	0.0053	10.4700	0.0105	98.672	0	0	0	
2017/06/15	R204	02/11/2017	7.76	Call	Bond Future	633.0500	0.6330	535.1100	0.5351	(15.471)	0	0	0	
2017/06/15	R204	02/11/2017	7.74	Call	Bond Future	612.6600	0.6127	515.3400	0.5153	(15.885)	0	0	0	
2017/06/15	R204	02/11/2017	7.75	Call	Bond Future	622.8200	0.6228	525.1700	0.5252	(15.679)	0	0	0	
2017/06/15	R204	02/11/2017	7.74	Put	Bond Future	5.6900	0.0057	11.2200	0.0112	97.188	0	0	0	
2017/06/15	R204	01/02/2018	7.27	Call	Bond Future	372.3300	0.3723	304.3700	0.3044	(18.253)	0	0	0	
2017/06/15	R204	01/02/2018			Bond Future	6.9583	101.8856	7.0823	101.7817	1.781	0.0000	0.0000	0	
2017/06/15	R204	01/02/2018	7.25	Call	Bond Future	360.4300	0.3604	293.6100	0.2936	(18.539)	0	0	0	
2017/06/15	R204	01/02/2018	7.26	Call	Bond Future	366.3600	0.3664	298.9700	0.2990	(18.394)	0	0	0	
2017/06/15	R204	01/02/2018	7.25	Put	Bond Future	116.3100	0.1163	153.3500	0.1534	31.846	0	0	0	
2017/06/15	R204	01/02/2018	7.27	Put	Bond Future	111.5000	0.1115	147.4000	0.1474	32.197	0	0	0	
2017/06/15	R204	01/02/2018	7.26	Put	Bond Future	113.8800	0.1139	150.3500	0.1504	32.025	0	0	0	
2017/06/15	R207	03/08/2017	8.19	Call	Bond Future	1,809.4800	1.8095	1,624.3800	1.6244	(10.229)	0	0	51	
2017/06/15	R207	03/08/2017			Bond Future	7.3548	100.2357	7.4399	100.0496	1.157	0.0000	0.0000	45,774	
2017/06/15	R207	03/08/2017	8.39	Put	Bond Future	0.1300	0.0001	0.3000	0.0003	130.769	0	0	0	
2017/06/15	R207	03/08/2017	8.41	Put	Bond Future	0.1100	0.0001	0.2500	0.0003	127.273	0	0	0	
2017/06/15	R207	03/08/2017	8.19	Put	Bond Future	0.9100	0.0009	1.9300	0.0019	112.088	0	0	0	
2017/06/15	R207	03/08/2017	8.40	Put	Bond Future	0.1200	0.0001	0.2800	0.0003	133.333	0	0	0	
2017/06/15	R207	03/08/2017	8.41	Call	Bond Future	2,278.1800	2.2782	2,092.2000	2.0922	(8.164)	0	0	0	
2017/06/15	R207	03/08/2017	8.39	Call	Bond Future	2,235.6400	2.2356	2,049.6900	2.0497	(8.318)	0	0	0	
2017/06/15	R207	03/08/2017	8.40	Call	Bond Future	2,256.9100	2.2569	2,070.9500	2.0709	(8.240)	0	0	0	
2017/06/15	R207	02/11/2017			Bond Future	7.2994	102.1521	7.3952	101.9618	1.312	0.0000	0.0000	0	
2017/06/15	R207	02/11/2017	8.03	Put	Bond Future	24.3700	0.0244	37.8600	0.0379	55.355	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
2017/06/15	R207	02/11/2017	8.05	Put	Bond Future	22.2900	0.0223	34.7900	0.0348	56.079	0	0	0
2017/06/15	R207	02/11/2017	8.03	Call	Bond Future	1,464.3800	1.4644	1,287.5800	1.2876	(12.073)	0	0	0
2017/06/15	R207	02/11/2017	8.04	Put	Bond Future	23.2700	0.0233	36.2400	0.0362	55.737	0	0	0
2017/06/15	R207	02/11/2017	8.04	Call	Bond Future	1,482.8100	1.4828	1,305.4900	1.3055	(11.958)	0	0	0
2017/06/15	R207	02/11/2017	8.05	Call	Bond Future	1,501.3500	1.5013	1,323.5600	1.3236	(11.842)	0	0	0
2017/06/15	R207	01/02/2018			Bond Future	7.2148	100.4965	7.3232	100.3035	1.503	0.0000	0.0000	0
2017/06/15	R207	01/02/2018	7.60	Put	Bond Future	224.4000	0.2244	284.2500	0.2843	26.671	0	0	0
2017/06/15	R207	01/02/2018	7.62	Put	Bond Future	215.0700	0.2151	273.0500	0.2730	26.959	0	0	0
2017/06/15	R207	01/02/2018	7.60	Call	Bond Future	907.7000	0.9077	774.5400	0.7745	(14.670)	0	0	0
2017/06/15	R207	01/02/2018	7.61	Put	Bond Future	219.8300	0.2198	278.7500	0.2788	26.803	0	0	0
2017/06/15	R207	01/02/2018	7.61	Call	Bond Future	920.7800	0.9208	786.6900	0.7867	(14.563)	0	0	0
2017/06/15	R207	01/02/2018	7.62	Call	Bond Future	933.6700	0.9337	798.6400	0.7986	(14.462)	0	0	0
2017/06/15	R208	03/08/2017	8.32	Call	Bond Future	2,569.4700	2.5695	2,314.5700	2.3146	(9.920)	0	0	0
2017/06/15	R208	03/08/2017			Bond Future	7.4783	100.0984	7.5617	99.8403	1.116	0.0000	0.0000	35,097
2017/06/15	R208	03/08/2017	8.30	Call	Bond Future	2,510.1200	2.5101	2,255.6500	2.2556	(10.138)	0	0	0
2017/06/15	R208	03/08/2017	8.31	Call	Bond Future	2,539.7900	2.5398	2,285.1000	2.2851	(10.028)	0	0	0
2017/06/15	R208	03/08/2017	8.30	Put	Bond Future	4.7200	0.0047	8.3600	0.0084	77.119	0	0	0
2017/06/15	R208	03/08/2017	8.32	Put	Bond Future	4.0800	0.0041	7.2900	0.0073	78.676	0	0	0
2017/06/15	R208	03/08/2017	8.31	Put	Bond Future	4.3900	0.0044	7.8100	0.0078	77.904	0	0	0
2017/06/15	R208	02/11/2017	8.18	Put	Bond Future	61.3200	0.0613	86.6500	0.0866	41.308	0	0	0
2017/06/15	R208	02/11/2017			Bond Future	7.4561	98.6102	7.5467	98.3466	1.215	0.0000	0.0000	0
2017/06/15	R208	02/11/2017	8.20	Put	Bond Future	56.8400	0.0568	80.6200	0.0806	41.837	0	0	0
2017/06/15	R208	02/11/2017	8.19	Put	Bond Future	59.0400	0.0590	83.5900	0.0836	41.582	0	0	0
2017/06/15	R208	02/11/2017	8.18	Call	Bond Future	2,144.2800	2.1443	1,905.9400	1.9059	(11.115)	0	0	0
2017/06/15	R208	02/11/2017	8.19	Call	Bond Future	2,170.4000	2.1704	1,931.2800	1.9313	(11.017)	0	0	0
2017/06/15	R208	02/11/2017	8.20	Call	Bond Future	2,196.5800	2.1966	1,956.6900	1.9567	(10.921)	0	0	0
2017/06/15	R208	01/02/2018	7.85	Put	Bond Future	359.3700	0.3594	438.9200	0.4389	22.136	0	0	0
2017/06/15	R208	01/02/2018			Bond Future	7.4208	100.5278	7.5191	100.2600	1.324	0.0000	0.0000	0
2017/06/15	R208	01/02/2018	7.84	Put	Bond Future	366.6200	0.3666	447.3700	0.4474	22.026	0	0	0
2017/06/15	R208	01/02/2018	7.85	Call	Bond Future	1,522.6400	1.5226	1,334.3700	1.3344	(12.365)	0	0	0
2017/06/15	R208	01/02/2018	7.83	Call	Bond Future	1,483.1500	1.4831	1,297.2800	1.2973	(12.532)	0	0	0
2017/06/15	R208	01/02/2018	7.84	Call	Bond Future	1,502.9800	1.5030	1,315.9100	1.3159	(12.447)	0	0	0
2017/06/15	R208	01/02/2018	7.83	Put	Bond Future	373.7100	0.3737	455.6600	0.4557	21.929	0	0	0
2017/06/15	R209	03/08/2017			Bond Future	9.3534	75.0605	9.4748	74.2280	1.297	0.0000	0.0000	74,278
2017/06/15	R209	03/08/2017	9.44	Call	Bond Future	1,640.8500	1.6409	1,186.2000	1.1862	(27.708)	0	0	0
2017/06/15	R209	03/08/2017	9.43	Put	Bond Future	1,074.5900	1.0746	1,459.2800	1.4593	35.799	0	0	0
2017/06/15	R209	03/08/2017	9.45	Put	Bond Future	1,016.7300	1.0167	1,387.7100	1.3877	36.488	0	0	0
2017/06/15	R209	03/08/2017	9.44	Put	Bond Future	1,045.3600	1.0454	1,423.1800	1.4232	36.143	0	0	0
2017/06/15	R209	03/08/2017	9.45	Call	Bond Future	1,680.5300	1.6805	1,219.0400	1.2190	(27.461)	0	0	0
2017/06/15	R209	03/08/2017	9.43	Call	Bond Future	1,601.6600	1.6017	1,153.8800	1.1539	(27.957)	0	0	0
2017/06/15	R209	02/11/2017	9.52	Put	Bond Future	2,000.5200	2.0005	2,378.8200	2.3788	18.910	0	0	0
2017/06/15	R209	02/11/2017	9.75	Call	Bond Future	3,780.6300	3.7806	3,227.1200	3.2271	(14.641)	0	0	0
2017/06/15	R209	02/11/2017	8.30	Put	Bond Future	8,386.8800	8.3869	9,160.3900	9.1604	9.223	0	0	0
2017/06/15	R209	02/11/2017			Bond Future	9.3955	73.3457	9.5203	72.4968	1.329	0.0000	0.0000	790
2017/06/15	R209	02/11/2017	9.54	Put	Bond Future	1,942.1600	1.9422	2,312.9300	2.3129	19.091	0	0	0
2017/06/15	R209	02/11/2017	10.00	Call	Bond Future	4,913.7600	4.9138	4,282.3400	4.2823	(12.850)	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
2017/06/15	R209	02/11/2017	9.53	Put	Bond Future	1,971.0800	1.9711	2,345.6100	2.3456	19.001	0	0	0
2017/06/15	R209	02/11/2017	9.75	Put	Bond Future	1,408.1600	1.4082	1,703.5300	1.7035	20.976	0	0	6,500
2017/06/15	R209	02/11/2017	9.54	Call	Bond Future	2,923.5100	2.9235	2,445.4000	2.4454	(16.354)	0	0	0
2017/06/15	R209	02/11/2017	9.00	Put	Bond Future	4,049.5200	4.0495	4,627.9300	4.6279	14.283	0	0	0
2017/06/15	R209	02/11/2017	10.60	Put	Bond Future	313.6000	0.3136	403.3300	0.4033	28.613	0	0	1,300
2017/06/15	R209	02/11/2017	9.52	Call	Bond Future	2,847.2400	2.8472	2,376.6600	2.3767	(16.528)	0	0	0
2017/06/15	R209	02/11/2017	10.00	Put	Bond Future	937.4900	0.9375	1,154.9500	1.1550	23.196	0	0	3,360
2017/06/15	R209	02/11/2017	9.00	Call	Bond Future	1,259.2800	1.2593	988.8100	0.9888	(21.478)	0	0	4,100
2017/06/15	R209	02/11/2017	10.60	Call	Bond Future	7,919.9600	7.9200	7,160.8100	7.1608	(9.585)	0	0	0
2017/06/15	R209	02/11/2017	8.30	Call	Bond Future	256.2300	0.2562	180.8600	0.1809	(29.415)	0	0	2,800
2017/06/15	R209	02/11/2017	9.53	Call	Bond Future	2,885.1600	2.8852	2,410.8100	2.4108	(16.441)	0	0	0
2017/06/15	R209	01/02/2018	9.73	Call	Bond Future	4,086.2400	4.0862	3,560.8300	3.5608	(12.858)	0	0	0
2017/06/15	R209	01/02/2018	9.72	Call	Bond Future	4,046.2400	4.0462	3,523.7200	3.5237	(12.914)	0	0	0
2017/06/15	R209	01/02/2018			Bond Future	9.4361	74.7719	9.5643	73.9072	1.359	0.0000	0.0000	0
2017/06/15	R209	01/02/2018	9.71	Call	Bond Future	4,006.3900	4.0064	3,486.7800	3.4868	(12.970)	0	0	0
2017/06/15	R209	01/02/2018	9.71	Put	Bond Future	2,178.2600	2.1783	2,523.3500	2.5234	15.842	0	0	0
2017/06/15	R209	01/02/2018	9.73	Put	Bond Future	2,127.3400	2.1273	2,466.6300	2.4666	15.949	0	0	0
2017/06/15	R209	01/02/2018	9.72	Put	Bond Future	2,152.6800	2.1527	2,494.8600	2.4949	15.896	0	0	0
2017/06/15	R210	03/08/2017	196.29	Put	Bond Future	9,903.2900	9.9033	9,806.6900	9.8067	(0.975)	0	0	0
2017/06/15	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R210	03/08/2017			Bond Future	186.3867	186.3867	186.4833	186.4833	0.052	0.0000	0.0000	1,675
2017/06/15	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R210	03/08/2017	196.28	Put	Bond Future	9,893.2900	9.8933	9,796.6900	9.7967	(0.976)	0	0	0
2017/06/15	R210	03/08/2017	196.30	Put	Bond Future	9,913.2900	9.9133	9,816.6900	9.8167	(0.974)	0	0	0
2017/06/15	R210	02/11/2017	192.08	Put	Bond Future	4,484.7700	4.4848	4,387.4500	4.3875	(2.170)	0	0	0
2017/06/15	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R210	02/11/2017			Bond Future	187.5952	187.5952	187.6926	187.6926	0.052	0.0000	0.0000	0
2017/06/15	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R210	02/11/2017	192.07	Put	Bond Future	4,474.7700	4.4748	4,377.4500	4.3775	(2.175)	0	0	0
2017/06/15	R210	02/11/2017	192.09	Put	Bond Future	4,494.7700	4.4948	4,397.4500	4.3975	(2.165)	0	0	0
2017/06/15	R210	01/02/2018			Bond Future	191.3233	191.3233	191.4241	191.4241	0.053	0.0000	0.0000	0
2017/06/15	R210	01/02/2018	192.36	Put	Bond Future	1,036.7300	1.0367	935.8600	0.9359	(9.730)	0	0	0
2017/06/15	R210	01/02/2018	192.38	Put	Bond Future	1,056.7300	1.0567	955.8600	0.9559	(9.545)	0	0	0
2017/06/15	R210	01/02/2018	192.37	Put	Bond Future	1,046.7300	1.0467	945.8600	0.9459	(9.637)	0	0	0
2017/06/15	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R212	03/08/2017			Bond Future	148.7356	148.7356	148.7436	148.7436	0.005	0.0000	0.0000	4,858
2017/06/15	R212	03/08/2017	153.34	Put	Bond Future	4,604.4500	4.6044	4,596.4000	4.5964	(0.175)	0	0	0
2017/06/15	R212	03/08/2017	153.36	Put	Bond Future	4,624.4500	4.6244	4,616.4000	4.6164	(0.174)	0	0	0
2017/06/15	R212	03/08/2017	153.35	Put	Bond Future	4,614.4500	4.6144	4,606.4000	4.6064	(0.174)	0	0	0
2017/06/15	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	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
2017/06/15	R212	02/11/2017			Bond Future	151.6152	151.6152	151.6225	151.6225	0.005	0.0000	0.0000	0
2017/06/15	R212	02/11/2017	152.40	Put	Bond Future	784.7700	0.7848	777.5200	0.7775	(0.924)	0	0	0
2017/06/15	R212	02/11/2017	152.42	Put	Bond Future	804.7700	0.8048	797.5200	0.7975	(0.901)	0	0	0
2017/06/15	R212	02/11/2017	152.41	Put	Bond Future	794.7700	0.7948	787.5200	0.7875	(0.912)	0	0	0
2017/06/15	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R212	01/02/2018	154.71	Put	Bond Future	2,141.9100	2.1419	2,133.1400	2.1331	(0.409)	0	0	0
2017/06/15	R212	01/02/2018			Bond Future	152.5681	152.5681	152.5769	152.5769	0.006	0.0000	0.0000	0
2017/06/15	R212	01/02/2018	154.70	Put	Bond Future	2,131.9100	2.1319	2,123.1400	2.1231	(0.411)	0	0	0
2017/06/15	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/15	R212	01/02/2018	154.69	Put	Bond Future	2,121.9100	2.1219	2,113.1400	2.1131	(0.413)	0	0	0
2017/06/15	R213	03/08/2017	9.33	Put	Bond Future	511.1400	0.5111	725.9200	0.7259	42.020	0	0	0
2017/06/15	R213	03/08/2017			Bond Future	9.0314	87.3491	9.1429	86.5880	1.234	0.0000	0.0000	55,659
2017/06/15	R213	03/08/2017	9.35	Put	Bond Future	477.8500	0.4778	682.1000	0.6821	42.744	0	0	0
2017/06/15	R213	03/08/2017	9.34	Put	Bond Future	494.2700	0.4943	703.7500	0.7038	42.382	0	0	0
2017/06/15	R213	03/08/2017	9.33	Call	Bond Future	2,529.3500	2.5294	1,983.0300	1.9830	(21.599)	0	0	0
2017/06/15	R213	03/08/2017	9.34	Call	Bond Future	2,578.9100	2.5789	2,027.2900	2.0273	(21.390)	0	0	0
2017/06/15	R213	03/08/2017	9.35	Call	Bond Future	2,628.8600	2.6289	2,072.0100	2.0720	(21.182)	0	0	0
2017/06/15	R213	02/11/2017	9.36	Put	Bond Future	1,441.4000	1.4414	1,729.0100	1.7290	19.954	0	0	0
2017/06/15	R213	02/11/2017			Bond Future	9.0718	85.4691	9.1868	84.6929	1.268	0.0000	0.0000	0
2017/06/15	R213	02/11/2017	9.35	Put	Bond Future	1,465.0000	1.4650	1,756.0000	1.7560	19.863	0	0	0
2017/06/15	R213	02/11/2017	9.36	Call	Bond Future	3,367.3200	3.3673	2,878.7600	2.8788	(14.509)	0	0	0
2017/06/15	R213	02/11/2017	9.34	Call	Bond Future	3,283.1600	3.2832	2,801.4000	2.8014	(14.674)	0	0	0
2017/06/15	R213	02/11/2017	9.35	Call	Bond Future	3,325.1200	3.3251	2,839.9500	2.8400	(14.591)	0	0	0
2017/06/15	R213	02/11/2017	9.34	Put	Bond Future	1,488.9100	1.4889	1,783.3200	1.7833	19.774	0	0	0
2017/06/15	R213	01/02/2018	9.42	Call	Bond Future	4,040.0400	4.0400	3,555.3300	3.5553	(11.998)	0	0	0
2017/06/15	R213	01/02/2018			Bond Future	9.1113	87.1311	9.2300	86.3407	1.303	0.0000	0.0000	0
2017/06/15	R213	01/02/2018	9.43	Call	Bond Future	4,080.7000	4.0807	3,593.3100	3.5933	(11.944)	0	0	0
2017/06/15	R213	01/02/2018	9.41	Put	Bond Future	2,029.6800	2.0297	2,338.1000	2.3381	15.195	0	0	0
2017/06/15	R213	01/02/2018	9.43	Put	Bond Future	1,981.1900	1.9812	2,284.2400	2.2842	15.296	0	0	0
2017/06/15	R213	01/02/2018	9.42	Put	Bond Future	2,005.3100	2.0053	2,311.0400	2.3110	15.246	0	0	0
2017/06/15	R213	01/02/2018	9.41	Call	Bond Future	3,999.5500	3.9995	3,517.5300	3.5175	(12.052)	0	0	0
2017/06/15	R214	03/08/2017	9.51	Call	Bond Future	1,446.5500	1.4466	1,054.5100	1.0545	(27.102)	0	0	0
2017/06/15	R214	03/08/2017			Bond Future	9.4936	74.8476	9.6048	74.0546	1.171	0.0000	0.0000	35,526
2017/06/15	R214	03/08/2017	9.52	Call	Bond Future	1,484.0200	1.4840	1,085.3900	1.0854	(26.861)	0	0	0
2017/06/15	R214	03/08/2017	9.53	Call	Bond Future	1,522.1200	1.5221	1,116.9100	1.1169	(26.621)	0	0	0
2017/06/15	R214	03/08/2017	9.51	Put	Bond Future	1,328.7800	1.3288	1,729.7300	1.7297	30.174	0	0	0
2017/06/15	R214	03/08/2017	9.53	Put	Bond Future	1,260.9700	1.2610	1,648.7500	1.6488	30.753	0	0	0
2017/06/15	R214	03/08/2017	9.52	Put	Bond Future	1,294.5000	1.2945	1,688.8600	1.6889	30.464	0	0	0
2017/06/15	R214	02/11/2017	9.60	Call	Bond Future	2,760.0700	2.7601	2,330.8700	2.3309	(15.550)	0	0	0
2017/06/15	R214	02/11/2017			Bond Future	9.5378	72.9823	9.6521	72.1736	1.198	0.0000	0.0000	0
2017/06/15	R214	02/11/2017	9.58	Call	Bond Future	2,686.0900	2.6861	2,264.1100	2.2641	(15.710)	0	0	0
2017/06/15	R214	02/11/2017	9.59	Call	Bond Future	2,722.8600	2.7229	2,297.2700	2.2973	(15.630)	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
2017/06/15	R214	02/11/2017	9.60	Put	Bond Future	2,318.0800	2.3181	2,697.5100	2.6975	16.368	0	0	0
2017/06/15	R214	02/11/2017	9.58	Put	Bond Future	2,385.7100	2.3857	2,772.3600	2.7724	16.207	0	0	0
2017/06/15	R214	02/11/2017	9.59	Put	Bond Future	2,351.6200	2.3516	2,734.6600	2.7347	16.288	0	0	0
2017/06/15	R214	01/02/2018			Bond Future	9.5815	74.4014	9.6989	73.5778	1.225	0.0000	0.0000	0
2017/06/15	R214	01/02/2018	9.82	Put	Bond Future	2,445.1000	2.4451	2,781.6200	2.7816	13.763	0	0	0
2017/06/15	R214	01/02/2018	9.84	Put	Bond Future	2,390.2400	2.3902	2,721.3300	2.7213	13.852	0	0	0
2017/06/15	R214	01/02/2018	9.83	Put	Bond Future	2,417.5300	2.4175	2,751.3400	2.7513	13.808	0	0	0
2017/06/15	R214	01/02/2018	9.84	Call	Bond Future	4,183.5800	4.1836	3,691.0600	3.6911	(11.773)	0	0	0
2017/06/15	R214	01/02/2018	9.82	Call	Bond Future	4,102.3100	4.1023	3,615.2200	3.6152	(11.874)	0	0	0
2017/06/15	R214	01/02/2018	9.83	Call	Bond Future	4,142.8600	4.1429	3,653.0600	3.6531	(11.823)	0	0	0
2017/06/15	R248	03/08/2017			Bond Future	9.5799	95.6500	9.6911	94.6443	1.161	0.0000	0.0000	78,556
2017/06/15	R248	03/08/2017	9.57	Call	Bond Future	1,793.4700	1.7935	1,314.7700	1.3148	(26.691)	0	0	0
2017/06/15	R248	03/08/2017	9.56	Put	Bond Future	1,930.9700	1.9310	2,466.0000	2.4660	27.708	0	0	0
2017/06/15	R248	03/08/2017	9.58	Put	Bond Future	1,837.9700	1.8380	2,356.9700	2.3570	28.238	0	0	0
2017/06/15	R248	03/08/2017	9.57	Put	Bond Future	1,884.0700	1.8841	2,411.0800	2.4111	27.972	0	0	0
2017/06/15	R248	03/08/2017	9.58	Call	Bond Future	1,838.7900	1.8388	1,352.0800	1.3521	(26.469)	0	0	0
2017/06/15	R248	03/08/2017	9.56	Call	Bond Future	1,748.7900	1.7488	1,278.1100	1.2781	(26.915)	0	0	0
2017/06/15	R248	02/11/2017	9.66	Put	Bond Future	3,207.0900	3.2071	3,699.7500	3.6998	15.362	0	0	0
2017/06/15	R248	02/11/2017			Bond Future	9.6265	93.0412	9.7409	92.0158	1.189	0.0000	0.0000	226
2017/06/15	R248	02/11/2017	9.65	Put	Bond Future	3,251.2700	3.2513	3,748.3300	3.7483	15.288	0	0	0
2017/06/15	R248	02/11/2017	9.64	Call	Bond Future	3,417.9600	3.4180	2,893.9900	2.8940	(15.330)	0	0	0
2017/06/15	R248	02/11/2017	9.65	Call	Bond Future	3,463.5300	3.4635	2,935.1500	2.9351	(15.256)	0	0	0
2017/06/15	R248	02/11/2017	9.66	Call	Bond Future	3,509.4100	3.5094	2,976.6300	2.9766	(15.181)	0	0	0
2017/06/15	R248	02/11/2017	9.64	Put	Bond Future	3,295.9200	3.2959	3,797.3900	3.7974	15.215	0	0	0
2017/06/15	R248	01/02/2018	9.90	Put	Bond Future	3,270.2400	3.2702	3,702.1200	3.7021	13.206	0	0	0
2017/06/15	R248	01/02/2018	9.89	Call	Bond Future	5,218.6100	5.2186	4,609.3500	4.6094	(11.675)	0	0	0
2017/06/15	R248	01/02/2018			Bond Future	9.6727	94.8505	9.7904	93.8060	1.217	0.0000	0.0000	0
2017/06/15	R248	01/02/2018	9.90	Call	Bond Future	5,268.8600	5.2689	4,656.2300	4.6562	(11.627)	0	0	0
2017/06/15	R248	01/02/2018	9.91	Call	Bond Future	5,319.2900	5.3193	4,703.3100	4.7033	(11.580)	0	0	0
2017/06/15	R248	01/02/2018	9.89	Put	Bond Future	3,306.2900	3.3063	3,741.5400	3.7415	13.164	0	0	0
2017/06/15	R248	01/02/2018	9.91	Put	Bond Future	3,234.5300	3.2345	3,663.0600	3.6631	13.249	0	0	0

Total

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