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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/06/2017 TO 20/06/2017

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
2017/06/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	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
2017/06/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	2025	03/08/2017			Bond Future	128.3402	128.3402	128.3473	128.3473	0.006	0.0000	0.0000	2,414
2017/06/20	2025	03/08/2017	133.96	Put	Bond Future	5,619.8300	5.6198	5,612.6700	5.6127	(0.127)	0	0	0
2017/06/20	2025	03/08/2017	133.98	Put	Bond Future	5,639.8300	5.6398	5,632.6700	5.6327	(0.127)	0	0	0
2017/06/20	2025	03/08/2017	133.97	Put	Bond Future	5,629.8300	5.6298	5,622.6700	5.6227	(0.127)	0	0	0
2017/06/20	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2025	02/11/2017			Bond Future	130.8234	130.8234	130.8309	130.8309	0.006	0.0000	0.0000	0
2017/06/20	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2025	02/11/2017	132.96	Put	Bond Future	2,136.6400	2.1366	2,129.0900	2.1291	(0.353)	0	0	0
2017/06/20	2025	02/11/2017	132.98	Put	Bond Future	2,156.6400	2.1566	2,149.0900	2.1491	(0.350)	0	0	0
2017/06/20	2025	02/11/2017	132.97	Put	Bond Future	2,146.6400	2.1466	2,139.0900	2.1391	(0.352)	0	0	0
2017/06/20	2025	01/02/2018	133.89	Put	Bond Future	1,821.3000	1.8213	1,815.6600	1.8157	(0.310)	0	0	0
2017/06/20	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2025	01/02/2018			Bond Future	132.0687	132.0687	132.0743	132.0743	0.004	0.0000	0.0000	0
2017/06/20	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2025	01/02/2018	133.88	Put	Bond Future	1,811.3000	1.8113	1,805.6600	1.8057	(0.311)	0	0	0
2017/06/20	2025	01/02/2018	133.90	Put	Bond Future	1,831.3000	1.8313	1,825.6600	1.8257	(0.308)	0	0	0
2017/06/20	2029	01/02/2018			Bond Future	103.4231	103.4231	103.4274	103.4274	0.004	0.0000	0.0000	0
2017/06/20	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2030	03/08/2017	9.33	Call	Bond Future	1,258.7100	1.2587	1,403.6400	1.4036	11.514	0	0	0
2017/06/20	2030	03/08/2017			Bond Future	9.1464	91.7425	9.1255	91.8874	(0.229)	0.0000	0.0000	42,791
2017/06/20	2030	03/08/2017	9.34	Call	Bond Future	1,326.5800	1.3266	1,471.5100	1.4715	10.925	0	0	0
2017/06/20	2030	03/08/2017	9.35	Call	Bond Future	1,394.3700	1.3944	1,539.3000	1.5393	10.394	0	0	0
2017/06/20	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2030	02/11/2017			Bond Future	9.1900	93.4959	9.1683	93.6437	(0.235)	0.0000	0.0000	0
2017/06/20	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2030	02/11/2017	9.34	Call	Bond Future	1,015.8500	1.0158	1,163.6600	1.1637	14.550	0	0	0
2017/06/20	2030	02/11/2017	9.35	Call	Bond Future	1,083.0100	1.0830	1,230.8200	1.2308	13.648	0	0	0
2017/06/20	2030	02/11/2017	9.36	Call	Bond Future	1,150.0900	1.1501	1,297.9000	1.2979	12.852	0	0	0
2017/06/20	2030	01/02/2018			Bond Future	9.2322	91.3087	9.2099	91.4585	(0.241)	0.0000	0.0000	0
2017/06/20	2030	01/02/2018	9.38	Call	Bond Future	986.4500	0.9864	1,136.3300	1.1363	15.194	0	0	0

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2017/06/20	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2030	01/02/2018	9.39	Call	Bond Future	1,052.6500	1.0527	1,202.5300	1.2025	14.238	0	0	0
2017/06/20	2030	01/02/2018	9.37	Call	Bond Future	920.1900	0.9202	1,070.0700	1.0701	16.288	0	0	0
2017/06/20	2032	03/08/2017	9.43	Put	Bond Future	1,033.8800	1.0339	971.4800	0.9715	(6.036)	0	0	0
2017/06/20	2032	03/08/2017			Bond Future	9.3413	94.2966	9.3255	94.4136	(0.169)	0.0000	0.0000	26,589
2017/06/20	2032	03/08/2017	9.45	Put	Bond Future	974.3000	0.9743	914.0200	0.9140	(6.187)	0	0	0
2017/06/20	2032	03/08/2017	9.44	Put	Bond Future	1,003.7600	1.0038	942.4200	0.9424	(6.111)	0	0	0
2017/06/20	2032	03/08/2017	9.44	Call	Bond Future	1,730.3300	1.7303	1,786.0600	1.7861	3.221	0	0	0
2017/06/20	2032	03/08/2017	9.45	Call	Bond Future	1,774.0100	1.7740	1,830.8000	1.8308	3.201	0	0	0
2017/06/20	2032	03/08/2017	9.43	Call	Bond Future	1,687.2200	1.6872	1,741.8900	1.7419	3.240	0	0	0
2017/06/20	2032	02/11/2017			Bond Future	9.3906	91.9409	9.3742	92.0603	(0.174)	0.0000	0.0000	0
2017/06/20	2032	02/11/2017	9.48	Put	Bond Future	2,181.1500	2.1812	2,119.3300	2.1193	(2.834)	0	0	0
2017/06/20	2032	02/11/2017	9.50	Put	Bond Future	2,116.9200	2.1169	2,056.2100	2.0562	(2.868)	0	0	0
2017/06/20	2032	02/11/2017	9.49	Put	Bond Future	2,148.9700	2.1490	2,087.7000	2.0877	(2.851)	0	0	0
2017/06/20	2032	02/11/2017	9.48	Call	Bond Future	2,831.1400	2.8311	2,888.7400	2.8887	2.035	0	0	0
2017/06/20	2032	02/11/2017	9.49	Call	Bond Future	2,871.2300	2.8712	2,929.3800	2.9294	2.025	0	0	0
2017/06/20	2032	02/11/2017	9.50	Call	Bond Future	2,911.3800	2.9114	2,970.0900	2.9701	2.017	0	0	0
2017/06/20	2032	01/02/2018	9.55	Put	Bond Future	2,771.8400	2.7718	2,711.7300	2.7117	(2.169)	0	0	0
2017/06/20	2032	01/02/2018			Bond Future	9.4384	93.7285	9.4217	93.8494	(0.177)	0.0000	0.0000	0
2017/06/20	2032	01/02/2018	9.57	Put	Bond Future	2,709.1900	2.7092	2,649.9500	2.6500	(2.187)	0	0	0
2017/06/20	2032	01/02/2018	9.56	Put	Bond Future	2,740.3700	2.7404	2,680.7000	2.6807	(2.177)	0	0	0
2017/06/20	2032	01/02/2018	9.55	Call	Bond Future	3,571.3600	3.5714	3,632.1600	3.6322	1.702	0	0	0
2017/06/20	2032	01/02/2018	9.56	Call	Bond Future	3,611.0700	3.6111	3,672.3100	3.6723	1.696	0	0	0
2017/06/20	2032	01/02/2018	9.57	Call	Bond Future	3,650.9900	3.6510	3,712.6600	3.7127	1.689	0	0	0
2017/06/20	2033	03/08/2017	113.14	Put	Bond Future	8,101.3400	8.1013	8,095.5200	8.0955	(0.072)	0	0	0
2017/06/20	2033	03/08/2017			Bond Future	105.0387	105.0387	105.0445	105.0445	0.006	0.0000	0.0000	6,534
2017/06/20	2033	03/08/2017	113.13	Put	Bond Future	8,091.3400	8.0913	8,085.5200	8.0855	(0.072)	0	0	0
2017/06/20	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2033	03/08/2017	113.12	Put	Bond Future	8,081.3400	8.0813	8,075.5200	8.0755	(0.072)	0	0	0
2017/06/20	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2033	02/11/2017			Bond Future	105.9945	105.9945	106.0006	106.0006	0.006	0.0000	0.0000	0
2017/06/20	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2033	02/11/2017	110.07	Put	Bond Future	4,075.4600	4.0755	4,069.3700	4.0694	(0.149)	0	0	0
2017/06/20	2033	02/11/2017	110.09	Put	Bond Future	4,095.4600	4.0955	4,089.3700	4.0894	(0.149)	0	0	0
2017/06/20	2033	02/11/2017	110.08	Put	Bond Future	4,085.4600	4.0855	4,079.3700	4.0794	(0.149)	0	0	0
2017/06/20	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2033	01/02/2018			Bond Future	108.0990	108.0990	108.1035	108.1035	0.004	0.0000	0.0000	0
2017/06/20	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2033	01/02/2018	109.64	Put	Bond Future	1,540.9600	1.5410	1,536.5200	1.5365	(0.288)	0	0	0
2017/06/20	2033	01/02/2018	109.66	Put	Bond Future	1,560.9600	1.5610	1,556.5200	1.5565	(0.284)	0	0	0

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2017/06/20	2033	01/02/2018	109.65	Put	Bond Future	1,550.9600	1.5510	1,546.5200	1.5465	(0.286)	0	0	0
2017/06/20	2037	03/08/2017	9.57	Call	Bond Future	986.3900	0.9864	1,051.6700	1.0517	6.618	0	0	0
2017/06/20	2037	03/08/2017			Bond Future	9.7208	89.5993	9.6947	89.8068	(0.268)	0.0000	0.0000	66,825
2017/06/20	2037	03/08/2017	9.58	Call	Bond Future	1,017.6800	1.0177	1,084.5900	1.0846	6.575	0	0	0
2017/06/20	2037	03/08/2017	9.56	Put	Bond Future	2,247.6900	2.2477	2,103.9000	2.1039	(6.397)	0	0	0
2017/06/20	2037	03/08/2017	9.57	Put	Bond Future	2,197.0400	2.1970	2,054.8500	2.0549	(6.472)	0	0	0
2017/06/20	2037	03/08/2017	9.58	Put	Bond Future	2,147.2300	2.1472	2,006.6700	2.0067	(6.546)	0	0	0
2017/06/20	2037	03/08/2017	9.56	Call	Bond Future	955.8300	0.9558	1,019.5100	1.0195	6.662	0	0	0
2017/06/20	2037	02/11/2017			Bond Future	9.7734	91.3118	9.7465	91.5233	(0.275)	0.0000	0.0000	233
2017/06/20	2037	02/11/2017	9.66	Call	Bond Future	2,437.2900	2.4373	2,526.5200	2.5265	3.661	0	0	0
2017/06/20	2037	02/11/2017	9.65	Put	Bond Future	3,379.2100	3.3792	3,256.0300	3.2560	(3.645)	0	0	0
2017/06/20	2037	02/11/2017	9.67	Put	Bond Future	3,292.9200	3.2929	3,171.5900	3.1716	(3.685)	0	0	0
2017/06/20	2037	02/11/2017	9.66	Put	Bond Future	3,335.8600	3.3359	3,213.6000	3.2136	(3.665)	0	0	0
2017/06/20	2037	02/11/2017	9.67	Call	Bond Future	2,474.1500	2.4741	2,564.3100	2.5643	3.644	0	0	0
2017/06/20	2037	02/11/2017	9.65	Call	Bond Future	2,400.7200	2.4007	2,489.0300	2.4890	3.678	0	0	0
2017/06/20	2037	01/02/2018			Bond Future	9.8254	88.8317	9.7978	89.0466	(0.281)	0.0000	0.0000	0
2017/06/20	2037	01/02/2018	9.81	Put	Bond Future	3,673.4800	3.6735	3,562.3400	3.5623	(3.025)	0	0	0
2017/06/20	2037	01/02/2018	9.83	Put	Bond Future	3,597.5300	3.5975	3,487.8600	3.4879	(3.048)	0	0	0
2017/06/20	2037	01/02/2018	9.82	Put	Bond Future	3,635.4800	3.6355	3,525.0800	3.5251	(3.037)	0	0	0
2017/06/20	2037	01/02/2018	9.82	Call	Bond Future	3,593.2500	3.5932	3,697.6800	3.6977	2.906	0	0	0
2017/06/20	2037	01/02/2018	9.83	Call	Bond Future	3,633.0500	3.6331	3,738.2100	3.7382	2.895	0	0	0
2017/06/20	2037	01/02/2018	9.81	Call	Bond Future	3,553.3900	3.5534	3,657.0800	3.6571	2.918	0	0	0
2017/06/20	2038	03/08/2017			Bond Future	130.5753	130.5753	130.5824	130.5824	0.005	0.0000	0.0000	22,539
2017/06/20	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2038	03/08/2017	141.16	Put	Bond Future	10,584.6500	10.5846	10,577.6300	10.5776	(0.066)	0	0	0
2017/06/20	2038	03/08/2017	141.18	Put	Bond Future	10,604.6500	10.6046	10,597.6300	10.5976	(0.066)	0	0	0
2017/06/20	2038	03/08/2017	141.17	Put	Bond Future	10,594.6500	10.5946	10,587.6300	10.5876	(0.066)	0	0	0
2017/06/20	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2038	02/11/2017			Bond Future	133.1019	133.1019	133.1091	133.1091	0.005	0.0000	0.0000	0
2017/06/20	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2038	02/11/2017	136.82	Put	Bond Future	3,718.1200	3.7181	3,710.8700	3.7109	(0.195)	0	0	0
2017/06/20	2038	02/11/2017	136.80	Put	Bond Future	3,698.1200	3.6981	3,690.8700	3.6909	(0.196)	0	0	0
2017/06/20	2038	02/11/2017	136.81	Put	Bond Future	3,708.1200	3.7081	3,700.8700	3.7009	(0.196)	0	0	0
2017/06/20	2038	01/02/2018	136.95	Put	Bond Future	2,726.5700	2.7266	2,721.2100	2.7212	(0.197)	0	0	0
2017/06/20	2038	01/02/2018			Bond Future	134.2234	134.2234	134.2288	134.2288	0.004	0.0000	0.0000	0
2017/06/20	2038	01/02/2018	136.94	Put	Bond Future	2,716.5700	2.7166	2,711.2100	2.7112	(0.197)	0	0	0
2017/06/20	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2038	01/02/2018	136.93	Put	Bond Future	2,706.5700	2.7066	2,701.2100	2.7012	(0.198)	0	0	0
2017/06/20	2040	03/08/2017			Bond Future	9.7706	93.2286	9.7394	93.4945	(0.319)	0.0000	0.0000	13,856
2017/06/20	2040	03/08/2017	9.61	Put	Bond Future	2,448.7500	2.4488	2,268.7800	2.2688	(7.349)	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
2017/06/20	2040	03/08/2017	9.63	Put	Bond Future	2,341.2300	2.3412	2,165.3600	2.1654	(7.512)	0	0	0
2017/06/20	2040	03/08/2017	9.62	Put	Bond Future	2,394.5400	2.3945	2,216.6100	2.2166	(7.431)	0	0	0
2017/06/20	2040	03/08/2017	9.61	Call	Bond Future	1,063.9400	1.0639	1,149.8700	1.1499	8.077	0	0	0
2017/06/20	2040	03/08/2017	9.62	Call	Bond Future	1,096.9500	1.0969	1,184.9200	1.1849	8.020	0	0	0
2017/06/20	2040	03/08/2017	9.63	Call	Bond Future	1,130.7400	1.1307	1,220.7700	1.2208	7.962	0	0	0
2017/06/20	2040	02/11/2017			Bond Future	9.8229	95.0104	9.7909	95.2815	(0.326)	0.0000	0.0000	0
2017/06/20	2040	02/11/2017	9.66	Call	Bond Future	2,457.4400	2.4574	2,568.6300	2.5686	4.525	0	0	0
2017/06/20	2040	02/11/2017	9.65	Put	Bond Future	3,898.0300	3.8980	3,737.0100	3.7370	(4.131)	0	0	0
2017/06/20	2040	02/11/2017	9.67	Put	Bond Future	3,799.1400	3.7991	3,640.4600	3.6405	(4.177)	0	0	0
2017/06/20	2040	02/11/2017	9.66	Put	Bond Future	3,848.4700	3.8485	3,688.6200	3.6886	(4.154)	0	0	0
2017/06/20	2040	02/11/2017	9.67	Call	Bond Future	2,494.4500	2.4944	2,606.8100	2.6068	4.504	0	0	0
2017/06/20	2040	02/11/2017	9.65	Call	Bond Future	2,420.5300	2.4205	2,530.5500	2.5306	4.545	0	0	0
2017/06/20	2040	01/02/2018	9.89	Call	Bond Future	3,970.0600	3.9701	4,107.9600	4.1080	3.473	0	0	0
2017/06/20	2040	01/02/2018			Bond Future	9.8747	92.3520	9.8418	92.6275	(0.333)	0.0000	0.0000	0
2017/06/20	2040	01/02/2018	9.87	Call	Bond Future	3,884.6900	3.8847	4,020.7200	4.0207	3.502	0	0	0
2017/06/20	2040	01/02/2018	9.88	Call	Bond Future	3,927.2700	3.9273	4,064.2300	4.0642	3.487	0	0	0
2017/06/20	2040	01/02/2018	9.87	Put	Bond Future	3,924.0100	3.9240	3,784.6000	3.7846	(3.553)	0	0	0
2017/06/20	2040	01/02/2018	9.88	Put	Bond Future	3,883.1500	3.8831	3,744.6700	3.7447	(3.566)	0	0	0
2017/06/20	2040	01/02/2018	9.89	Put	Bond Future	3,842.6300	3.8426	3,705.0900	3.7051	(3.579)	0	0	0
2017/06/20	2044	03/08/2017			Bond Future	9.8302	90.0631	9.8042	90.2865	(0.265)	0.0000	0.0000	23,670
2017/06/20	2044	03/08/2017	9.62	Put	Bond Future	2,743.2200	2.7432	2,580.5300	2.5805	(5.931)	0	0	0
2017/06/20	2044	03/08/2017	9.64	Put	Bond Future	2,626.1600	2.6262	2,466.7200	2.4667	(6.071)	0	0	0
2017/06/20	2044	03/08/2017	9.63	Put	Bond Future	2,684.3000	2.6843	2,523.2300	2.5232	(6.000)	0	0	0
2017/06/20	2044	03/08/2017	9.64	Call	Bond Future	972.4500	0.9725	1,036.3900	1.0364	6.575	0	0	0
2017/06/20	2044	03/08/2017	9.62	Call	Bond Future	912.6100	0.9126	973.3000	0.9733	6.650	0	0	0
2017/06/20	2044	03/08/2017	9.63	Call	Bond Future	942.2100	0.9422	1,004.5200	1.0045	6.613	0	0	0
2017/06/20	2044	02/11/2017	9.68	Call	Bond Future	2,370.1300	2.3701	2,457.8600	2.4579	3.701	0	0	0
2017/06/20	2044	02/11/2017			Bond Future	9.8821	91.7845	9.8552	92.0122	(0.271)	0.0000	0.0000	200
2017/06/20	2044	02/11/2017	9.66	Call	Bond Future	2,298.8700	2.2989	2,384.6700	2.3847	3.732	0	0	0
2017/06/20	2044	02/11/2017	9.67	Call	Bond Future	2,334.2300	2.3342	2,420.9900	2.4210	3.717	0	0	0
2017/06/20	2044	02/11/2017	9.66	Put	Bond Future	4,215.5100	4.2155	4,073.6300	4.0736	(3.366)	0	0	0
2017/06/20	2044	02/11/2017	9.68	Put	Bond Future	4,111.2900	4.1113	3,971.3400	3.9713	(3.404)	0	0	0
2017/06/20	2044	02/11/2017	9.67	Put	Bond Future	4,163.0600	4.1631	4,022.1400	4.0221	(3.385)	0	0	0
2017/06/20	2044	01/02/2018			Bond Future	9.9333	89.1885	9.9058	89.4198	(0.277)	0.0000	0.0000	0
2017/06/20	2044	01/02/2018	9.89	Put	Bond Future	4,165.8000	4.1658	4,044.2300	4.0442	(2.918)	0	0	0
2017/06/20	2044	01/02/2018	9.91	Put	Bond Future	4,081.1200	4.0811	3,961.1100	3.9611	(2.941)	0	0	0
2017/06/20	2044	01/02/2018	9.90	Put	Bond Future	4,123.1400	4.1231	4,002.3500	4.0024	(2.930)	0	0	0
2017/06/20	2044	01/02/2018	9.89	Call	Bond Future	3,801.0100	3.8010	3,910.7200	3.9107	2.886	0	0	0
2017/06/20	2044	01/02/2018	9.90	Call	Bond Future	3,842.7900	3.8428	3,953.2800	3.9533	2.875	0	0	0
2017/06/20	2044	01/02/2018	9.91	Call	Bond Future	3,885.0600	3.8851	3,996.3300	3.9963	2.864	0	0	0
2017/06/20	2046	03/08/2017	141.17	Put	Bond Future	13,194.8500	13.1948	13,187.8400	13.1878	(0.053)	0	0	0
2017/06/20	2046	03/08/2017			Bond Future	127.9751	127.9751	127.9822	127.9822	0.005	0.0000	0.0000	23,790
2017/06/20	2046	03/08/2017	141.19	Put	Bond Future	13,214.8500	13.2148	13,207.8400	13.2078	(0.053)	0	0	0
2017/06/20	2046	03/08/2017	141.18	Put	Bond Future	13,204.8500	13.2048	13,197.8400	13.1978	(0.053)	0	0	0
2017/06/20	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	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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2017/06/20	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2046	02/11/2017			Bond Future	128.8681	128.8681	128.8754	128.8754	0.006	0.0000	0.0000	0
2017/06/20	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2046	02/11/2017	136.30	Put	Bond Future	7,431.9000	7.4319	7,424.5800	7.4246	(0.098)	0	0	0
2017/06/20	2046	02/11/2017	136.32	Put	Bond Future	7,451.9000	7.4519	7,444.5800	7.4446	(0.098)	0	0	0
2017/06/20	2046	02/11/2017	136.31	Put	Bond Future	7,441.9000	7.4419	7,434.5800	7.4346	(0.098)	0	0	0
2017/06/20	2046	01/02/2018	132.92	Put	Bond Future	1,493.2800	1.4933	1,488.0100	1.4880	(0.353)	0	0	0
2017/06/20	2046	01/02/2018			Bond Future	131.4267	131.4267	131.4320	131.4320	0.004	0.0000	0.0000	0
2017/06/20	2046	01/02/2018	132.91	Put	Bond Future	1,483.2800	1.4833	1,478.0100	1.4780	(0.355)	0	0	0
2017/06/20	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2046	01/02/2018	132.90	Put	Bond Future	1,473.2800	1.4733	1,468.0100	1.4680	(0.358)	0	0	0
2017/06/20	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2050	03/08/2017			Bond Future	135.9955	135.9955	136.0026	136.0026	0.005	0.0000	0.0000	26,059
2017/06/20	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2050	03/08/2017	149.22	Put	Bond Future	13,224.4800	13.2245	13,217.3900	13.2174	(0.054)	0	0	0
2017/06/20	2050	03/08/2017	149.24	Put	Bond Future	13,244.4800	13.2445	13,237.3900	13.2374	(0.054)	0	0	0
2017/06/20	2050	03/08/2017	149.23	Put	Bond Future	13,234.4800	13.2345	13,227.3900	13.2274	(0.054)	0	0	0
2017/06/20	2050	02/11/2017	144.66	Put	Bond Future	6,033.1000	6.0331	6,025.6500	6.0257	(0.123)	0	0	0
2017/06/20	2050	02/11/2017	144.67	Put	Bond Future	6,043.1000	6.0431	6,035.6500	6.0357	(0.123)	0	0	0
2017/06/20	2050	02/11/2017			Bond Future	138.6269	138.6269	138.6343	138.6343	0.005	0.0000	0.0000	0
2017/06/20	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2050	02/11/2017	144.65	Put	Bond Future	6,023.1000	6.0231	6,015.6500	6.0157	(0.124)	0	0	0
2017/06/20	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2050	01/02/2018			Bond Future	139.6873	139.6873	139.6930	139.6930	0.004	0.0000	0.0000	0
2017/06/20	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	2050	01/02/2018	140.23	Put	Bond Future	542.6800	0.5427	537.0300	0.5370	(1.041)	0	0	0
2017/06/20	2050	01/02/2018	140.25	Put	Bond Future	562.6800	0.5627	557.0300	0.5570	(1.004)	0	0	0
2017/06/20	2050	01/02/2018	140.24	Put	Bond Future	552.6800	0.5527	547.0300	0.5470	(1.022)	0	0	0
2017/06/20	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	AL37	03/08/2017			Index Future	545.3600	545.3600	545.8510	545.8510	0.090	0.0000	0.0000	0
2017/06/20	AL37	02/11/2017			Index Future	555.7830	555.7830	556.2840	556.2840	0.090	0.0000	0.0000	0
2017/06/20	AL37	01/02/2018			Index Future	566.5890	566.5890	567.0960	567.0960	0.089	0.0000	0.0000	0

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2017/06/20	AL7T	03/08/2017			Index Future	630.3920	630.3920	631.1860	631.1860	0.126	0.0000	0.0000	0
2017/06/20	AL7T	02/11/2017			Index Future	642.4400	642.4400	643.2500	643.2500	0.126	0.0000	0.0000	0
2017/06/20	AL7T	01/02/2018			Index Future	654.9320	654.9320	655.7520	655.7520	0.125	0.0000	0.0000	0
2017/06/20	ALBI	03/08/2017			Index Future	564.7470	564.7470	565.6860	565.6860	0.166	0.0000	0.0000	599
2017/06/20	ALBI	02/11/2017			Index Future	575.5400	575.5400	576.4980	576.4980	0.166	0.0000	0.0000	0
2017/06/20	ALBI	01/02/2018			Index Future	586.7310	586.7310	587.7030	587.7030	0.166	0.0000	0.0000	0
2017/06/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	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
2017/06/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/20	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	EL28	03/08/2017			Bond Future	128.1367	128.1367	128.1460	128.1460	0.007	0.0000	0.0000	0
2017/06/20	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	EL28	03/08/2017	135.16	Put	Bond Future	7,023.3100	7.0233	7,013.9900	7.0140	(0.133)	0	0	0
2017/06/20	EL28	03/08/2017	135.18	Put	Bond Future	7,043.3100	7.0433	7,033.9900	7.0340	(0.132)	0	0	0
2017/06/20	EL28	03/08/2017	135.17	Put	Bond Future	7,033.3100	7.0333	7,023.9900	7.0240	(0.133)	0	0	0
2017/06/20	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	EL28	02/11/2017			Bond Future	128.8722	128.8722	128.8819	128.8819	0.008	0.0000	0.0000	0
2017/06/20	EL28	02/11/2017	133.87	Put	Bond Future	4,997.7600	4.9978	4,988.0600	4.9881	(0.194)	0	0	0
2017/06/20	EL28	02/11/2017	133.89	Put	Bond Future	5,017.7600	5.0178	5,008.0600	5.0081	(0.193)	0	0	0
2017/06/20	EL28	02/11/2017	133.88	Put	Bond Future	5,007.7600	5.0078	4,998.0600	4.9981	(0.194)	0	0	0
2017/06/20	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/20	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	EL28	01/02/2018			Bond Future	131.4309	131.4309	131.4388	131.4388	0.006	0.0000	0.0000	0
2017/06/20	EL28	01/02/2018	132.29	Put	Bond Future	859.1000	0.8591	851.2000	0.8512	(0.920)	0	0	0
2017/06/20	EL28	01/02/2018	132.31	Put	Bond Future	879.1000	0.8791	871.2000	0.8712	(0.899)	0	0	0
2017/06/20	EL28	01/02/2018	132.30	Put	Bond Future	869.1000	0.8691	861.2000	0.8612	(0.909)	0	0	0
2017/06/20	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	ES33	03/08/2017			Bond Future	10.7978	78.0338	10.7764	78.1644	(0.198)	0.0000	0.0000	9,466
2017/06/20	ES33	03/08/2017	10.53	Put	Bond Future	1,663.1700	1.6632	1,532.5100	1.5325	(7.856)	0	0	0
2017/06/20	ES33	03/08/2017	10.55	Put	Bond Future	1,537.0700	1.5371	1,406.4100	1.4064	(8.501)	0	0	0
2017/06/20	ES33	03/08/2017	10.54	Put	Bond Future	1,600.0800	1.6001	1,469.4200	1.4694	(8.166)	0	0	0
2017/06/20	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	ES33	02/11/2017	10.66	Put	Bond Future	1,414.0600	1.4141	1,280.8100	1.2808	(9.423)	0	0	0
2017/06/20	ES33	02/11/2017			Bond Future	10.8917	75.7334	10.8696	75.8667	(0.203)	0.0000	0.0000	0
2017/06/20	ES33	02/11/2017	10.68	Put	Bond Future	1,290.4200	1.2904	1,157.1700	1.1572	(10.326)	0	0	0
2017/06/20	ES33	02/11/2017	10.67	Put	Bond Future	1,352.2000	1.3522	1,218.9500	1.2189	(9.854)	0	0	0
2017/06/20	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	ES33	01/02/2018	10.99	Call	Bond Future	12.4500	0.0125	147.6000	0.1476	1085.542	0	0	0
2017/06/20	ES33	01/02/2018			Bond Future	10.9879	77.2059	10.9651	77.3411	(0.207)	0.0000	0.0000	0
2017/06/20	ES33	01/02/2018	11.00	Call	Bond Future	71.6800	0.0717	206.8300	0.2068	188.546	0	0	0
2017/06/20	ES33	01/02/2018	11.01	Call	Bond Future	130.8300	0.1308	265.9800	0.2660	103.302	0	0	0
2017/06/20	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	ES42	03/08/2017			Bond Future	10.9774	81.4515	10.9459	81.6704	(0.287)	0.0000	0.0000	7,957
2017/06/20	ES42	02/11/2017			Bond Future	11.0696	78.7465	11.0369	78.9698	(0.295)	0.0000	0.0000	0
2017/06/20	ES42	01/02/2018			Bond Future	11.1609	80.2776	11.1273	80.5045	(0.301)	0.0000	0.0000	0
2017/06/20	GOVI	03/08/2017			GOVI	563.4480	563.4480	564.3810	564.3810	0.166	0.0000	0.0000	406
2017/06/20	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	GOVI	03/08/2017	561.09	Call	GOVI	23,580.0000	2.3580	32,910.0000	3.2910	39.567	0	0	0
2017/06/20	GOVI	03/08/2017	561.10	Call	GOVI	23,480.0000	2.3480	32,810.0000	3.2810	39.736	0	0	0
2017/06/20	GOVI	03/08/2017	561.11	Call	GOVI	23,380.0000	2.3380	32,710.0000	3.2710	39.906	0	0	0
2017/06/20	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	GOVI	02/11/2017			GOVI	574.2160	574.2160	575.1670	575.1670	0.166	0.0000	0.0000	0
2017/06/20	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	GOVI	02/11/2017	572.44	Call	GOVI	17,760.0000	1.7760	27,270.0000	2.7270	53.547	0	0	0
2017/06/20	GOVI	02/11/2017	572.45	Call	GOVI	17,660.0000	1.7660	27,170.0000	2.7170	53.851	0	0	0

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2017/06/20	GOVI	02/11/2017	572.46	Call	GOVI	17,560.0000		1.7560	27,070.0000	2.7070	54.157	0	0	0
2017/06/20	GOVI	01/02/2018			GOVI	585.3810		585.3810	586.3460	586.3460	0.165	0.0000	0.0000	0
2017/06/20	GOVI	01/02/2018	581.03	Call	GOVI	43,510.0000		4.3510	53,160.0000	5.3160	22.179	0	0	0
2017/06/20	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	GOVI	01/02/2018	581.04	Call	GOVI	43,410.0000		4.3410	53,060.0000	5.3060	22.230	0	0	0
2017/06/20	GOVI	01/02/2018	581.02	Call	GOVI	43,610.0000		4.3610	53,260.0000	5.3260	22.128	0	0	0
2017/06/20	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/20	IGOV	03/08/2017			Index Future	250.1110		250.1110	250.1240	250.1240	0.005	0.0000	0.0000	1,296
2017/06/20	IGOV	02/11/2017			Index Future	254.9500		254.9500	254.9640	254.9640	0.005	0.0000	0.0000	0
2017/06/20	IGOV	01/02/2018			Index Future	260.0110		260.0110	260.0220	260.0220	0.004	0.0000	0.0000	0
2017/06/20	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/20	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/20	IS01	21/09/2017			Interest Rate Swap	99.6122		99.6122	99.6115	99.6115	(0.001)	0.0000	0.0000	0
2017/06/20	IS01	21/12/2017			Interest Rate Swap	99.8168		99.8168	99.8157	99.8157	(0.001)	0.0000	0.0000	0
2017/06/20	IS01	15/03/2018			Interest Rate Swap	99.7457		99.7457	99.7439	99.7439	(0.002)	0.0000	0.0000	0
2017/06/20	IS01	21/06/2018			Interest Rate Swap	99.8793		99.8793	99.8717	99.8717	(0.008)	0.0000	0.0000	0
2017/06/20	IS01	20/09/2018			Interest Rate Swap	100.0065		100.0065	99.9952	99.9952	(0.011)	0.0000	0.0000	0
2017/06/20	IS02	18/12/2017			Interest Rate Swap	99.8433		99.8433	99.8426	99.8426	(0.001)	0.0000	0.0000	0
2017/06/20	IS02	16/03/2018			Interest Rate Swap	99.0273		99.0273	99.0257	99.0257	(0.002)	0.0000	0.0000	0
2017/06/20	IS02	15/06/2018			Interest Rate Swap	98.5639		98.5639	98.5574	98.5574	(0.007)	0.0000	0.0000	0
2017/06/20	IS02	21/09/2018			Interest Rate Swap	98.4760		98.4760	98.4639	98.4639	(0.012)	0.0000	0.0000	0
2017/06/20	IS02	21/12/2018			Interest Rate Swap	98.8300		98.8300	98.8200	98.8200	(0.010)	0.0000	0.0000	0
2017/06/20	IS02	15/03/2019			Interest Rate Swap	99.2045		99.2045	99.1843	99.1843	(0.020)	0.0000	0.0000	0
2017/06/20	IS02	21/06/2019			Interest Rate Swap	99.5795		99.5795	99.5525	99.5525	(0.027)	0.0000	0.0000	0
2017/06/20	IS02	20/09/2019			Interest Rate Swap	99.9756		99.9756	99.9443	99.9443	(0.031)	0.0000	0.0000	0
2017/06/20	IS05	17/12/2020			Interest Rate Swap	96.1487		96.1487	96.0856	96.0856	(0.066)	0.0000	0.0000	0
2017/06/20	IS05	16/03/2021			Interest Rate Swap	95.3752		95.3752	95.3047	95.3047	(0.074)	0.0000	0.0000	0
2017/06/20	IS05	15/06/2021			Interest Rate Swap	94.5650		94.5650	94.4891	94.4891	(0.080)	0.0000	0.0000	0
2017/06/20	IS05	21/09/2021			Interest Rate Swap	94.7223		94.7223	94.6444	94.6444	(0.082)	0.0000	0.0000	0
2017/06/20	IS05	21/12/2021			Interest Rate Swap	96.8820		96.8820	96.8066	96.8066	(0.078)	0.0000	0.0000	51
2017/06/20	IS05	15/03/2022			Interest Rate Swap	96.9851		96.9851	96.9130	96.9130	(0.074)	0.0000	0.0000	0
2017/06/20	IS05	21/06/2022			Interest Rate Swap	98.1530		98.1530	98.0817	98.0817	(0.073)	0.0000	0.0000	0
2017/06/20	IS05	20/09/2022			Interest Rate Swap	100.3292		100.3292	100.2580	100.2580	(0.071)	0.0000	0.0000	0
2017/06/20	IS10	17/12/2025			Interest Rate Swap	94.7038		94.7038	94.6539	94.6539	(0.053)	0.0000	0.0000	0
2017/06/20	IS10	16/03/2026			Interest Rate Swap	91.7049		91.7049	91.6325	91.6325	(0.079)	0.0000	0.0000	0
2017/06/20	IS10	15/06/2026			Interest Rate Swap	90.4412		90.4412	90.3555	90.3555	(0.095)	0.0000	0.0000	0
2017/06/20	IS10	21/09/2026			Interest Rate Swap	92.5824		92.5824	92.4988	92.4988	(0.090)	0.0000	0.0000	0
2017/06/20	IS10	21/12/2026			Interest Rate Swap	96.3382		96.3382	96.2674	96.2674	(0.074)	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
2017/06/20	IS10	15/03/2027			Interest Rate Swap	94.8923	94.8923	94.8334	94.8334	(0.062)	0.0000	0.0000	0
2017/06/20	IS10	21/06/2027			Interest Rate Swap	96.9447	96.9447	96.8941	96.8941	(0.052)	0.0000	0.0000	0
2017/06/20	IS10	20/09/2027			Interest Rate Swap	100.6472	100.6472	100.6001	100.6001	(0.047)	0.0000	0.0000	0
2017/06/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/20	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/20	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/20	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/20	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/20	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/20	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/20	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/20	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/20	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/20	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/20	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/20	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/20	R023	03/08/2017	8.60	Put	Bond Future	57.8000	0.0578	47.5900	0.0476	(17.664)	0	0	0
2017/06/20	R023	03/08/2017			Bond Future	8.0091	102.2373	7.9832	102.3510	(0.323)	0.0000	0.0000	38,317
2017/06/20	R023	03/08/2017	8.59	Put	Bond Future	60.8500	0.0608	50.2000	0.0502	(17.502)	0	0	0
2017/06/20	R023	03/08/2017	8.60	Call	Bond Future	2,609.7700	2.6098	2,713.2700	2.7133	3.966	0	0	0
2017/06/20	R023	03/08/2017	8.58	Call	Bond Future	2,531.0100	2.5310	2,633.6100	2.6336	4.054	0	0	0
2017/06/20	R023	03/08/2017	8.59	Call	Bond Future	2,570.3100	2.5703	2,673.3700	2.6734	4.010	0	0	0
2017/06/20	R023	03/08/2017	8.58	Put	Bond Future	64.0900	0.0641	52.9800	0.0530	(17.335)	0	0	0
2017/06/20	R023	02/11/2017	8.56	Call	Bond Future	2,562.9600	2.5630	2,652.4800	2.6525	3.493	0	0	0
2017/06/20	R023	02/11/2017			Bond Future	8.0265	100.2609	7.9991	100.3769	(0.341)	0.0000	0.0000	0
2017/06/20	R023	02/11/2017	8.57	Call	Bond Future	2,595.7400	2.5957	2,685.7600	2.6858	3.468	0	0	0
2017/06/20	R023	02/11/2017	8.58	Call	Bond Future	2,628.8500	2.6288	2,719.3600	2.7194	3.443	0	0	0
2017/06/20	R023	02/11/2017	8.56	Put	Bond Future	338.5200	0.3385	312.0600	0.3121	(7.816)	0	0	0
2017/06/20	R023	02/11/2017	8.58	Put	Bond Future	322.2200	0.3222	296.7500	0.2968	(7.905)	0	0	0
2017/06/20	R023	02/11/2017	8.57	Put	Bond Future	330.2000	0.3302	304.2400	0.3042	(7.862)	0	0	0
2017/06/20	R023	01/02/2018			Bond Future	8.0397	102.2104	8.0109	102.3277	(0.359)	0.0000	0.0000	0
2017/06/20	R023	01/02/2018	8.32	Call	Bond Future	2,090.2600	2.0903	2,161.6700	2.1617	3.416	0	0	0
2017/06/20	R023	01/02/2018	8.33	Call	Bond Future	2,116.1800	2.1162	2,188.0800	2.1881	3.398	0	0	0
2017/06/20	R023	01/02/2018	8.31	Put	Bond Future	974.1900	0.9742	927.7900	0.9278	(4.763)	0	0	0
2017/06/20	R023	01/02/2018	8.33	Put	Bond Future	945.4600	0.9455	900.0300	0.9000	(4.805)	0	0	0
2017/06/20	R023	01/02/2018	8.32	Put	Bond Future	959.5900	0.9596	913.6700	0.9137	(4.785)	0	0	0
2017/06/20	R023	01/02/2018	8.31	Call	Bond Future	2,064.7900	2.0648	2,135.7200	2.1357	3.435	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
2017/06/20	R035 03/08/2017			Bond Future	9.6083	97.7076	9.5874	97.8754	(0.218)	0.0000	0.0000	10,528
2017/06/20	R035 03/08/2017	9.52	Put	Bond Future	711.6800	0.7117	543.8700	0.5439	(23.579)	0	0	0
2017/06/20	R035 03/08/2017	9.50	Put	Bond Future	873.9500	0.8739	706.1400	0.7061	(19.201)	0	0	0
2017/06/20	R035 03/08/2017	9.51	Put	Bond Future	792.7600	0.7928	624.9500	0.6249	(21.168)	0	0	0
2017/06/20	R035 03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R035 03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R035 03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R035 02/11/2017			Bond Future	9.6637	95.0741	9.6421	95.2452	(0.223)	0.0000	0.0000	0
2017/06/20	R035 02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R035 02/11/2017	9.59	Put	Bond Future	586.0400	0.5860	414.9400	0.4149	(29.196)	0	0	0
2017/06/20	R035 02/11/2017	9.61	Put	Bond Future	426.4600	0.4265	255.3600	0.2554	(40.121)	0	0	0
2017/06/20	R035 02/11/2017	9.60	Put	Bond Future	506.2000	0.5062	335.1000	0.3351	(33.801)	0	0	0
2017/06/20	R035 02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R035 02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R035 01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R035 01/02/2018			Bond Future	9.7190	96.9227	9.6968	97.0963	(0.228)	0.0000	0.0000	0
2017/06/20	R035 01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R035 01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R035 01/02/2018	9.75	Call	Bond Future	241.5800	0.2416	415.1700	0.4152	71.856	0	0	0
2017/06/20	R035 01/02/2018	9.73	Call	Bond Future	85.6800	0.0857	259.2700	0.2593	202.603	0	0	0
2017/06/20	R035 01/02/2018	9.74	Call	Bond Future	163.6800	0.1637	337.2700	0.3373	106.054	0	0	0
2017/06/20	R186 03/08/2017	8.93	Put	Bond Future	314.1000	0.3141	278.9300	0.2789	(11.197)	0	0	0
2017/06/20	R186 03/08/2017	9.35	Call	Bond Future	5,242.2000	5.2422	5,377.5800	5.3776	2.583	0	0	0
2017/06/20	R186 03/08/2017			Bond Future	8.5686	113.6260	8.5478	113.7688	(0.243)	0.0000	0.0000	124,224
2017/06/20	R186 03/08/2017	8.90	Call	Bond Future	2,598.7800	2.5988	2,703.2300	2.7032	4.019	0	0	0
2017/06/20	R186 03/08/2017	8.85	Put	Bond Future	430.2000	0.4302	386.0900	0.3861	(10.253)	0	0	750
2017/06/20	R186 03/08/2017	8.92	Put	Bond Future	327.0300	0.3270	290.8000	0.2908	(11.078)	0	0	0
2017/06/20	R186 03/08/2017	9.50	Call	Bond Future	6,178.0100	6.1780	6,317.1100	6.3171	2.252	0	0	0
2017/06/20	R186 03/08/2017	8.91	Call	Bond Future	2,651.7700	2.6518	2,757.3100	2.7573	3.980	0	0	0
2017/06/20	R186 03/08/2017	8.93	Call	Bond Future	2,758.9100	2.7589	2,866.5800	2.8666	3.903	0	0	0
2017/06/20	R186 03/08/2017	8.65	Put	Bond Future	870.6200	0.8706	800.2400	0.8002	(8.084)	0	0	2,500
2017/06/20	R186 03/08/2017	9.00	Put	Bond Future	234.9400	0.2349	206.6200	0.2066	(12.054)	0	0	0
2017/06/20	R186 03/08/2017	8.75	Call	Bond Future	1,857.0700	1.8571	1,943.2000	1.9432	4.638	0	0	0
2017/06/20	R186 03/08/2017	8.90	Put	Bond Future	354.1900	0.3542	315.8000	0.3158	(10.839)	0	0	0
2017/06/20	R186 03/08/2017	8.85	Call	Bond Future	2,339.9900	2.3400	2,438.7200	2.4387	4.219	0	0	0
2017/06/20	R186 03/08/2017	8.92	Call	Bond Future	2,705.1500	2.7051	2,811.7600	2.8118	3.941	0	0	0
2017/06/20	R186 03/08/2017	9.50	Put	Bond Future	19.8900	0.0199	16.1500	0.0162	(18.803)	0	0	6,500
2017/06/20	R186 03/08/2017	9.35	Put	Bond Future	44.7400	0.0447	37.2800	0.0373	(16.674)	0	0	750
2017/06/20	R186 03/08/2017	8.65	Call	Bond Future	1,427.5600	1.4276	1,500.0200	1.5000	5.076	0	0	0
2017/06/20	R186 03/08/2017	9.00	Call	Bond Future	3,145.0500	3.1450	3,259.5700	3.2596	3.641	0	0	0
2017/06/20	R186 03/08/2017	8.91	Put	Bond Future	340.3900	0.3404	303.0900	0.3031	(10.958)	0	0	0
2017/06/20	R186 03/08/2017	8.75	Put	Bond Future	620.9500	0.6209	564.2400	0.5642	(9.133)	0	0	3,654
2017/06/20	R186 02/11/2017	8.88	Call	Bond Future	3,139.8100	3.1398	3,227.6400	3.2276	2.797	0	0	0
2017/06/20	R186 02/11/2017	8.89	Put	Bond Future	1,269.7500	1.2697	1,212.5100	1.2125	(4.508)	0	0	0
2017/06/20	R186 02/11/2017			Bond Future	8.6019	115.7976	8.5802	115.9433	(0.252)	0.0000	0.0000	4
2017/06/20	R186 02/11/2017	8.89	Call	Bond Future	3,182.5900	3.1826	3,271.1200	3.2711	2.782	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
2017/06/20	R186	02/11/2017	8.90	Call	Bond Future	3,225.9100	3.2259	3,315.1200	3.3151	2.765	0	0	0
2017/06/20	R186	02/11/2017	8.88	Put	Bond Future	1,292.6200	1.2926	1,234.6800	1.2347	(4.482)	0	0	0
2017/06/20	R186	02/11/2017	8.90	Put	Bond Future	1,247.4700	1.2475	1,190.9100	1.1909	(4.534)	0	0	0
2017/06/20	R186	01/02/2018	8.96	Call	Bond Future	3,854.1700	3.8542	3,943.1500	3.9431	2.309	0	0	0
2017/06/20	R186	01/02/2018			Bond Future	8.6325	112.7463	8.6100	112.8939	(0.260)	0.0000	0.0000	0
2017/06/20	R186	01/02/2018	8.97	Call	Bond Future	3,895.2200	3.8952	3,984.7300	3.9847	2.298	0	0	0
2017/06/20	R186	01/02/2018	8.98	Call	Bond Future	3,936.7900	3.9368	4,026.8300	4.0268	2.287	0	0	0
2017/06/20	R186	01/02/2018	8.96	Put	Bond Future	1,730.8900	1.7309	1,672.2800	1.6723	(3.386)	0	0	0
2017/06/20	R186	01/02/2018	8.97	Put	Bond Future	1,707.9600	1.7080	1,649.8800	1.6499	(3.401)	0	0	0
2017/06/20	R186	01/02/2018	8.98	Put	Bond Future	1,685.5900	1.6856	1,628.0400	1.6280	(3.414)	0	0	0
2017/06/20	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R197	03/08/2017			Bond Future	296.3945	296.3945	296.4105	296.4105	0.005	0.0000	0.0000	2,350
2017/06/20	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R197	03/08/2017	308.05	Put	Bond Future	11,655.5400	11.6555	11,639.5100	11.6395	(0.138)	0	0	0
2017/06/20	R197	03/08/2017	308.07	Put	Bond Future	11,675.5400	11.6755	11,659.5100	11.6595	(0.137)	0	0	0
2017/06/20	R197	03/08/2017	308.06	Put	Bond Future	11,665.5400	11.6655	11,649.5100	11.6495	(0.137)	0	0	0
2017/06/20	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R197	02/11/2017			Bond Future	302.1293	302.1293	302.1461	302.1461	0.006	0.0000	0.0000	0
2017/06/20	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R197	02/11/2017	305.15	Put	Bond Future	3,020.7400	3.0207	3,003.9000	3.0039	(0.557)	0	0	0
2017/06/20	R197	02/11/2017	305.17	Put	Bond Future	3,040.7400	3.0407	3,023.9000	3.0239	(0.554)	0	0	0
2017/06/20	R197	02/11/2017	305.16	Put	Bond Future	3,030.7400	3.0307	3,013.9000	3.0139	(0.556)	0	0	0
2017/06/20	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R197	01/02/2018			Bond Future	301.0745	301.0745	301.0869	301.0869	0.004	0.0000	0.0000	0
2017/06/20	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R197	01/02/2018	301.66	Put	Bond Future	585.5400	0.5855	573.1000	0.5731	(2.125)	0	0	0
2017/06/20	R197	01/02/2018	301.68	Put	Bond Future	605.5400	0.6055	593.1000	0.5931	(2.054)	0	0	0
2017/06/20	R197	01/02/2018	301.67	Put	Bond Future	595.5400	0.5955	583.1000	0.5831	(2.089)	0	0	0
2017/06/20	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R202	03/08/2017			Bond Future	241.5751	241.5751	241.5882	241.5882	0.005	0.0000	0.0000	30,557
2017/06/20	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R202	03/08/2017	258.35	Put	Bond Future	16,774.9300	16.7749	16,761.7600	16.7618	(0.079)	0	0	0
2017/06/20	R202	03/08/2017	258.37	Put	Bond Future	16,794.9300	16.7949	16,781.7600	16.7818	(0.078)	0	0	0
2017/06/20	R202	03/08/2017	258.36	Put	Bond Future	16,784.9300	16.7849	16,771.7600	16.7718	(0.078)	0	0	0
2017/06/20	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R202	02/11/2017			Bond Future	246.2493	246.2493	246.2631	246.2631	0.006	0.0000	0.0000	0
2017/06/20	R202	02/11/2017	253.89	Put	Bond Future	7,640.6800	7.6407	7,626.9200	7.6269	(0.180)	0	0	0
2017/06/20	R202	02/11/2017	253.91	Put	Bond Future	7,660.6800	7.6607	7,646.9200	7.6469	(0.180)	0	0	0
2017/06/20	R202	02/11/2017	253.90	Put	Bond Future	7,650.6800	7.6507	7,636.9200	7.6369	(0.180)	0	0	0
2017/06/20	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R202	01/02/2018	249.06	Put	Bond Future	1,667.8700	1.6679	1,658.0700	1.6581	(0.588)	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	
2017/06/20	R202	01/02/2018			Bond Future	247.3921		247.3921	247.4019	247.4019	0.004	0.0000	0.0000	0
2017/06/20	R202	01/02/2018	249.08	Put	Bond Future	1,687.8700	1.6879	1,678.0700	1.6781	(0.581)	0	0	0	
2017/06/20	R202	01/02/2018	249.07	Put	Bond Future	1,677.8700	1.6779	1,668.0700	1.6681	(0.584)	0	0	0	
2017/06/20	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/20	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/20	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/20	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/20	R203	03/08/2017			Bond Future	7.3685	103.3323	7.3612	103.3331	(0.099)	0.0000	0.0000	0	
2017/06/20	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/20	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/20	R203	03/08/2017	4.87	Put	Bond Future	267.4300	0.2674	266.6600	0.2667	(0.288)	0	0	0	
2017/06/20	R203	03/08/2017	4.89	Put	Bond Future	265.2800	0.2653	264.5100	0.2645	(0.290)	0	0	0	
2017/06/20	R203	03/08/2017	4.88	Put	Bond Future	266.3500	0.2664	265.5800	0.2656	(0.289)	0	0	0	
2017/06/20	R204	03/08/2017	7.77	Put	Bond Future	18.4800	0.0185	15.7300	0.0157	(14.881)	0	0	0	
2017/06/20	R204	03/08/2017			Bond Future	7.4150	101.7835	7.3990	101.8041	(0.216)	0.0000	0.0000	41,787	
2017/06/20	R204	03/08/2017	7.76	Put	Bond Future	19.8200	0.0198	16.9100	0.0169	(14.682)	0	0	0	
2017/06/20	R204	03/08/2017	7.75	Call	Bond Future	451.2600	0.4513	468.7700	0.4688	3.880	0	0	0	
2017/06/20	R204	03/08/2017	7.76	Call	Bond Future	462.7200	0.4627	480.3900	0.4804	3.819	0	0	0	
2017/06/20	R204	03/08/2017	7.77	Call	Bond Future	474.1700	0.4742	492.0000	0.4920	3.760	0	0	0	
2017/06/20	R204	03/08/2017	7.75	Put	Bond Future	21.1600	0.0212	18.0900	0.0181	(14.509)	0	0	0	
2017/06/20	R204	02/11/2017	7.76	Put	Bond Future	14.8700	0.0149	12.8200	0.0128	(13.786)	0	0	0	
2017/06/20	R204	02/11/2017			Bond Future	7.3342	103.7288	7.3144	103.7499	(0.270)	0.0000	0.0000	0	
2017/06/20	R204	02/11/2017	7.75	Put	Bond Future	15.7800	0.0158	13.6200	0.0136	(13.688)	0	0	0	
2017/06/20	R204	02/11/2017	7.76	Call	Bond Future	466.5000	0.4665	485.5400	0.4855	4.081	0	0	0	
2017/06/20	R204	02/11/2017	7.74	Call	Bond Future	447.3200	0.4473	466.1400	0.4661	4.207	0	0	0	
2017/06/20	R204	02/11/2017	7.75	Call	Bond Future	456.8400	0.4568	475.7700	0.4758	4.144	0	0	0	
2017/06/20	R204	02/11/2017	7.74	Put	Bond Future	16.8400	0.0168	14.5700	0.0146	(13.480)	0	0	0	
2017/06/20	R204	01/02/2018	7.27	Call	Bond Future	257.6800	0.2577	268.9100	0.2689	4.358	0	0	0	
2017/06/20	R204	01/02/2018			Bond Future	7.1735	101.7055	7.1488	101.7260	(0.343)	0.0000	0.0000	0	
2017/06/20	R204	01/02/2018	7.25	Call	Bond Future	247.8200	0.2478	258.8000	0.2588	4.431	0	0	0	
2017/06/20	R204	01/02/2018	7.26	Call	Bond Future	252.7300	0.2527	263.8300	0.2638	4.392	0	0	0	
2017/06/20	R204	01/02/2018	7.25	Put	Bond Future	183.8500	0.1839	174.2500	0.1743	(5.222)	0	0	0	
2017/06/20	R204	01/02/2018	7.27	Put	Bond Future	177.0000	0.1770	167.6500	0.1677	(5.282)	0	0	0	
2017/06/20	R204	01/02/2018	7.26	Put	Bond Future	180.4000	0.1804	170.9200	0.1709	(5.255)	0	0	0	
2017/06/20	R207	03/08/2017	8.19	Call	Bond Future	1,496.7800	1.4968	1,553.5500	1.5535	3.793	0	0	51	
2017/06/20	R207	03/08/2017			Bond Future	7.4985	99.9215	7.4722	99.9790	(0.351)	0.0000	0.0000	45,774	
2017/06/20	R207	03/08/2017	8.39	Put	Bond Future	0.3600	0.0004	0.2400	0.0002	(33.333)	0	0	0	
2017/06/20	R207	03/08/2017	8.41	Put	Bond Future	0.3000	0.0003	0.1900	0.0002	(36.667)	0	0	0	
2017/06/20	R207	03/08/2017	8.19	Put	Bond Future	2.4200	0.0024	1.7000	0.0017	(29.752)	0	0	0	
2017/06/20	R207	03/08/2017	8.40	Put	Bond Future	0.3300	0.0003	0.2100	0.0002	(36.364)	0	0	0	
2017/06/20	R207	03/08/2017	8.41	Call	Bond Future	1,964.1600	1.9642	2,021.5400	2.0215	2.921	0	0	0	
2017/06/20	R207	03/08/2017	8.39	Call	Bond Future	1,921.6600	1.9217	1,979.0300	1.9790	2.985	0	0	0	
2017/06/20	R207	03/08/2017	8.40	Call	Bond Future	1,942.9100	1.9429	2,000.2800	2.0003	2.953	0	0	0	
2017/06/20	R207	02/11/2017			Bond Future	7.4611	101.8312	7.4314	101.8899	(0.397)	0.0000	0.0000	0	
2017/06/20	R207	02/11/2017	8.03	Put	Bond Future	48.3500	0.0484	41.7100	0.0417	(13.733)	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
2017/06/20	R207	02/11/2017	8.05	Put	Bond Future	44.5100	0.0445	38.3200	0.0383	(13.907)	0	0	0
2017/06/20	R207	02/11/2017	8.03	Call	Bond Future	1,167.4400	1.1674	1,219.5000	1.2195	4.459	0	0	0
2017/06/20	R207	02/11/2017	8.04	Put	Bond Future	46.3400	0.0463	39.9300	0.0399	(13.833)	0	0	0
2017/06/20	R207	02/11/2017	8.04	Call	Bond Future	1,184.9600	1.1850	1,237.2500	1.2372	4.413	0	0	0
2017/06/20	R207	02/11/2017	8.05	Call	Bond Future	1,202.6500	1.2027	1,255.1600	1.2552	4.366	0	0	0
2017/06/20	R207	01/02/2018			Bond Future	7.3989	100.1691	7.3657	100.2281	(0.449)	0.0000	0.0000	0
2017/06/20	R207	01/02/2018	7.60	Put	Bond Future	328.9600	0.3290	305.9300	0.3059	(7.001)	0	0	0
2017/06/20	R207	01/02/2018	7.62	Put	Bond Future	316.3800	0.3164	293.9900	0.2940	(7.077)	0	0	0
2017/06/20	R207	01/02/2018	7.60	Call	Bond Future	684.8900	0.6849	720.7800	0.7208	5.240	0	0	0
2017/06/20	R207	01/02/2018	7.61	Put	Bond Future	322.7700	0.3228	300.0600	0.3001	(7.036)	0	0	0
2017/06/20	R207	01/02/2018	7.61	Call	Bond Future	696.3500	0.6964	732.5600	0.7326	5.200	0	0	0
2017/06/20	R207	01/02/2018	7.62	Call	Bond Future	707.6100	0.7076	744.1400	0.7441	5.162	0	0	0
2017/06/20	R208	03/08/2017	8.32	Call	Bond Future	2,154.1600	2.1542	2,216.3700	2.2164	2.888	0	0	0
2017/06/20	R208	03/08/2017			Bond Future	7.6140	99.6789	7.5933	99.7429	(0.273)	0.0000	0.0000	35,097
2017/06/20	R208	03/08/2017	8.30	Call	Bond Future	2,095.4200	2.0954	2,157.4000	2.1574	2.958	0	0	0
2017/06/20	R208	03/08/2017	8.31	Call	Bond Future	2,124.7800	2.1248	2,186.8700	2.1869	2.922	0	0	0
2017/06/20	R208	03/08/2017	8.30	Put	Bond Future	9.4700	0.0095	7.4900	0.0075	(20.908)	0	0	0
2017/06/20	R208	03/08/2017	8.32	Put	Bond Future	8.2200	0.0082	6.4700	0.0065	(21.290)	0	0	0
2017/06/20	R208	03/08/2017	8.31	Put	Bond Future	8.8300	0.0088	6.9600	0.0070	(21.178)	0	0	0
2017/06/20	R208	02/11/2017	8.18	Put	Bond Future	102.5100	0.1025	92.9500	0.0929	(9.326)	0	0	0
2017/06/20	R208	02/11/2017			Bond Future	7.6034	98.1821	7.5809	98.2474	(0.296)	0.0000	0.0000	0
2017/06/20	R208	02/11/2017	8.20	Put	Bond Future	95.4700	0.0955	86.4500	0.0864	(9.448)	0	0	0
2017/06/20	R208	02/11/2017	8.19	Put	Bond Future	98.9400	0.0989	89.6500	0.0896	(9.390)	0	0	0
2017/06/20	R208	02/11/2017	8.18	Call	Bond Future	1,757.3000	1.7573	1,813.0400	1.8130	3.172	0	0	0
2017/06/20	R208	02/11/2017	8.19	Call	Bond Future	1,782.1300	1.7821	1,838.1400	1.8381	3.143	0	0	0
2017/06/20	R208	02/11/2017	8.20	Call	Bond Future	1,807.0400	1.8070	1,863.3200	1.8633	3.114	0	0	0
2017/06/20	R208	01/02/2018	7.85	Put	Bond Future	489.8900	0.4899	465.3400	0.4653	(5.011)	0	0	0
2017/06/20	R208	01/02/2018			Bond Future	7.5812	100.0911	7.5570	100.1567	(0.319)	0.0000	0.0000	0
2017/06/20	R208	01/02/2018	7.84	Put	Bond Future	499.1200	0.4991	474.2500	0.4742	(4.983)	0	0	0
2017/06/20	R208	01/02/2018	7.85	Call	Bond Future	1,216.4700	1.2165	1,257.5800	1.2576	3.379	0	0	0
2017/06/20	R208	01/02/2018	7.83	Call	Bond Future	1,180.9400	1.1809	1,221.4000	1.2214	3.426	0	0	0
2017/06/20	R208	01/02/2018	7.84	Call	Bond Future	1,198.7900	1.1988	1,239.5800	1.2396	3.403	0	0	0
2017/06/20	R208	01/02/2018	7.83	Put	Bond Future	508.1900	0.5082	482.9900	0.4830	(4.959)	0	0	0
2017/06/20	R209	03/08/2017			Bond Future	9.5656	73.6137	9.5448	73.7538	(0.218)	0.0000	0.0000	74,200
2017/06/20	R209	03/08/2017	9.44	Call	Bond Future	862.3400	0.8623	906.1300	0.9061	5.078	0	0	0
2017/06/20	R209	03/08/2017	9.43	Put	Bond Future	1,755.2100	1.7552	1,657.7800	1.6578	(5.551)	0	0	0
2017/06/20	R209	03/08/2017	9.45	Put	Bond Future	1,672.8000	1.6728	1,577.6300	1.5776	(5.689)	0	0	0
2017/06/20	R209	03/08/2017	9.44	Put	Bond Future	1,713.6800	1.7137	1,617.3700	1.6174	(5.620)	0	0	0
2017/06/20	R209	03/08/2017	9.45	Call	Bond Future	889.7700	0.8898	934.7000	0.9347	5.050	0	0	0
2017/06/20	R209	03/08/2017	9.43	Call	Bond Future	835.4500	0.8355	878.1200	0.8781	5.107	0	0	0
2017/06/20	R209	02/11/2017	9.52	Put	Bond Future	2,661.0100	2.6610	2,577.9000	2.5779	(3.123)	0	0	0
2017/06/20	R209	02/11/2017	9.75	Call	Bond Future	2,819.8400	2.8198	2,894.4100	2.8944	2.644	0	0	0
2017/06/20	R209	02/11/2017	8.30	Put	Bond Future	9,735.6800	9.7357	9,598.7000	9.5987	(1.407)	0	0	0
2017/06/20	R209	02/11/2017			Bond Future	9.6138	71.8706	9.5924	72.0135	(0.223)	0.0000	0.0000	790
2017/06/20	R209	02/11/2017	9.54	Put	Bond Future	2,589.3600	2.5894	2,507.5500	2.5075	(3.159)	0	0	0
2017/06/20	R209	02/11/2017	10.00	Call	Bond Future	3,815.5800	3.8156	3,905.3400	3.9053	2.352	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
2017/06/20	R209	02/11/2017	9.53	Put	Bond Future	2,624.9200		2.6249	2,542.4600	2.5425	(3.141)	0	0	0
2017/06/20	R209	02/11/2017	9.75	Put	Bond Future	1,922.4000		1.9224	1,854.1200	1.8541	(3.552)	0	0	6,500
2017/06/20	R209	02/11/2017	9.54	Call	Bond Future	2,095.6800		2.0957	2,156.7200	2.1567	2.913	0	0	0
2017/06/20	R209	02/11/2017	9.00	Put	Bond Future	5,061.0500		5.0611	4,947.1100	4.9471	(2.251)	0	0	0
2017/06/20	R209	02/11/2017	10.60	Put	Bond Future	466.5700		0.4666	441.7300	0.4417	(5.324)	0	0	1,300
2017/06/20	R209	02/11/2017	9.52	Call	Bond Future	2,032.7000		2.0327	2,092.4400	2.0924	2.939	0	0	0
2017/06/20	R209	02/11/2017	10.00	Put	Bond Future	1,314.3400		1.3143	1,261.2500	1.2613	(4.039)	0	0	3,360
2017/06/20	R209	02/11/2017	9.00	Call	Bond Future	795.7800		0.7958	824.6900	0.8247	3.633	0	0	4,100
2017/06/20	R209	02/11/2017	10.60	Call	Bond Future	6,597.9000		6.5979	6,715.9100	6.7159	1.789	0	0	0
2017/06/20	R209	02/11/2017	8.30	Call	Bond Future	130.0000		0.1300	135.8700	0.1359	4.515	0	0	2,800
2017/06/20	R209	02/11/2017	9.53	Call	Bond Future	2,063.9700		2.0640	2,124.3600	2.1244	2.926	0	0	0
2017/06/20	R209	01/02/2018	9.73	Call	Bond Future	3,176.2400		3.1762	3,249.3000	3.2493	2.300	0	0	0
2017/06/20	R209	01/02/2018	9.72	Call	Bond Future	3,141.3300		3.1413	3,213.8800	3.2139	2.310	0	0	0
2017/06/20	R209	01/02/2018			Bond Future	9.6606		73.2681	9.6387	73.4131	(0.227)	0.0000	0.0000	0
2017/06/20	R209	01/02/2018	9.71	Call	Bond Future	3,106.6100		3.1066	3,178.6500	3.1787	2.319	0	0	0
2017/06/20	R209	01/02/2018	9.71	Put	Bond Future	2,782.3100		2.7823	2,709.3500	2.7094	(2.622)	0	0	0
2017/06/20	R209	01/02/2018	9.73	Put	Bond Future	2,721.1700		2.7212	2,649.2300	2.6492	(2.644)	0	0	0
2017/06/20	R209	01/02/2018	9.72	Put	Bond Future	2,751.6000		2.7516	2,679.1500	2.6792	(2.633)	0	0	0
2017/06/20	R210	03/08/2017	196.29	Put	Bond Future	9,797.7800		9.7978	9,787.6700	9.7877	(0.103)	0	0	0
2017/06/20	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R210	03/08/2017			Bond Future	186.4922		186.4922	186.5023	186.5023	0.005	0.0000	0.0000	1,675
2017/06/20	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R210	03/08/2017	196.28	Put	Bond Future	9,787.7800		9.7878	9,777.6700	9.7777	(0.103)	0	0	0
2017/06/20	R210	03/08/2017	196.30	Put	Bond Future	9,807.7800		9.8078	9,797.6700	9.7977	(0.103)	0	0	0
2017/06/20	R210	02/11/2017	192.08	Put	Bond Future	4,379.4700		4.3795	4,368.9300	4.3689	(0.241)	0	0	0
2017/06/20	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R210	02/11/2017			Bond Future	187.7005		187.7005	187.7111	187.7111	0.006	0.0000	0.0000	0
2017/06/20	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R210	02/11/2017	192.07	Put	Bond Future	4,369.4700		4.3695	4,358.9300	4.3589	(0.241)	0	0	0
2017/06/20	R210	02/11/2017	192.09	Put	Bond Future	4,389.4700		4.3895	4,378.9300	4.3789	(0.240)	0	0	0
2017/06/20	R210	01/02/2018			Bond Future	191.4274		191.4274	191.4351	191.4351	0.004	0.0000	0.0000	0
2017/06/20	R210	01/02/2018	192.36	Put	Bond Future	932.6500		0.9327	924.8900	0.9249	(0.832)	0	0	0
2017/06/20	R210	01/02/2018	192.38	Put	Bond Future	952.6500		0.9527	944.8900	0.9449	(0.815)	0	0	0
2017/06/20	R210	01/02/2018	192.37	Put	Bond Future	942.6500		0.9427	934.8900	0.9349	(0.823)	0	0	0
2017/06/20	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R212	03/08/2017			Bond Future	148.7510		148.7510	148.7593	148.7593	0.006	0.0000	0.0000	4,858
2017/06/20	R212	03/08/2017	153.34	Put	Bond Future	4,588.9800		4.5890	4,580.6800	4.5807	(0.181)	0	0	0
2017/06/20	R212	03/08/2017	153.36	Put	Bond Future	4,608.9800		4.6090	4,600.6800	4.6007	(0.180)	0	0	0
2017/06/20	R212	03/08/2017	153.35	Put	Bond Future	4,598.9800		4.5990	4,590.6800	4.5907	(0.180)	0	0	0
2017/06/20	R212	03/08/2017	153.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R212	03/08/2017	153.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/20	R212	02/11/2017			Bond Future	151.6292		151.6292	151.6379	0.006	0.0000	0.0000	0
2017/06/20	R212	02/11/2017	152.40	Put	Bond Future	770.8200	0.7708	762.1400	0.7621	(1.126)	0	0	0
2017/06/20	R212	02/11/2017	152.42	Put	Bond Future	790.8200	0.7908	782.1400	0.7821	(1.098)	0	0	0
2017/06/20	R212	02/11/2017	152.41	Put	Bond Future	780.8200	0.7808	772.1400	0.7721	(1.112)	0	0	0
2017/06/20	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R212	01/02/2018	154.71	Put	Bond Future	2,130.4400	2.1304	2,123.9600	2.1240	(0.304)	0	0	0
2017/06/20	R212	01/02/2018			Bond Future	152.5796	152.5796	152.5860	152.5860	0.004	0.0000	0.0000	0
2017/06/20	R212	01/02/2018	154.70	Put	Bond Future	2,120.4400	2.1204	2,113.9600	2.1140	(0.306)	0	0	0
2017/06/20	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/20	R212	01/02/2018	154.69	Put	Bond Future	2,110.4400	2.1104	2,103.9600	2.1040	(0.307)	0	0	0
2017/06/20	R213	03/08/2017	9.33	Put	Bond Future	905.2900	0.9053	849.7700	0.8498	(6.133)	0	0	0
2017/06/20	R213	03/08/2017			Bond Future	9.2339	85.9728	9.2182	86.0786	(0.170)	0.0000	0.0000	55,659
2017/06/20	R213	03/08/2017	9.35	Put	Bond Future	852.2100	0.8522	798.6300	0.7986	(6.287)	0	0	0
2017/06/20	R213	03/08/2017	9.34	Put	Bond Future	878.4600	0.8785	823.9000	0.8239	(6.211)	0	0	0
2017/06/20	R213	03/08/2017	9.33	Call	Bond Future	1,547.2100	1.5472	1,597.5400	1.5975	3.253	0	0	0
2017/06/20	R213	03/08/2017	9.34	Call	Bond Future	1,586.8100	1.5868	1,638.1000	1.6381	3.232	0	0	0
2017/06/20	R213	03/08/2017	9.35	Call	Bond Future	1,626.9300	1.6269	1,679.2000	1.6792	3.213	0	0	0
2017/06/20	R213	02/11/2017	9.36	Put	Bond Future	1,965.1400	1.9651	1,908.8900	1.9089	(2.862)	0	0	0
2017/06/20	R213	02/11/2017			Bond Future	9.2809	84.0659	9.2646	84.1740	(0.175)	0.0000	0.0000	0
2017/06/20	R213	02/11/2017	9.35	Put	Bond Future	1,994.9800	1.9950	1,938.2100	1.9382	(2.846)	0	0	0
2017/06/20	R213	02/11/2017	9.36	Call	Bond Future	2,487.8800	2.4879	2,539.6700	2.5397	2.082	0	0	0
2017/06/20	R213	02/11/2017	9.34	Call	Bond Future	2,416.2200	2.4162	2,466.9800	2.4670	2.101	0	0	0
2017/06/20	R213	02/11/2017	9.35	Call	Bond Future	2,451.9200	2.4519	2,503.1900	2.5032	2.091	0	0	0
2017/06/20	R213	02/11/2017	9.34	Put	Bond Future	2,025.1500	2.0251	1,967.8700	1.9679	(2.828)	0	0	0
2017/06/20	R213	01/02/2018	9.42	Call	Bond Future	3,167.1100	3.1671	3,221.3500	3.2213	1.713	0	0	0
2017/06/20	R213	01/02/2018			Bond Future	9.3273	85.7005	9.3106	85.8098	(0.179)	0.0000	0.0000	0
2017/06/20	R213	01/02/2018	9.43	Call	Bond Future	3,202.8500	3.2029	3,257.4900	3.2575	1.706	0	0	0
2017/06/20	R213	01/02/2018	9.41	Put	Bond Future	2,592.3100	2.5923	2,536.7900	2.5368	(2.142)	0	0	0
2017/06/20	R213	01/02/2018	9.43	Put	Bond Future	2,533.9700	2.5340	2,479.2400	2.4792	(2.160)	0	0	0
2017/06/20	R213	01/02/2018	9.42	Put	Bond Future	2,563.0100	2.5630	2,507.8800	2.5079	(2.151)	0	0	0
2017/06/20	R213	01/02/2018	9.41	Call	Bond Future	3,131.5500	3.1315	3,185.4000	3.1854	1.720	0	0	0
2017/06/20	R214	03/08/2017	9.51	Call	Bond Future	750.4700	0.7505	815.5600	0.8156	8.673	0	0	0
2017/06/20	R214	03/08/2017			Bond Future	9.6956	73.4168	9.6647	73.6332	(0.319)	0.0000	0.0000	37,026
2017/06/20	R214	03/08/2017	9.52	Call	Bond Future	775.7200	0.7757	842.5000	0.8425	8.609	0	0	0
2017/06/20	R214	03/08/2017	9.53	Call	Bond Future	801.6100	0.8016	870.1000	0.8701	8.544	0	0	0
2017/06/20	R214	03/08/2017	9.51	Put	Bond Future	2,063.4900	2.0635	1,912.2300	1.9122	(7.330)	0	0	0
2017/06/20	R214	03/08/2017	9.53	Put	Bond Future	1,971.2500	1.9713	1,823.3900	1.8234	(7.501)	0	0	0
2017/06/20	R214	03/08/2017	9.52	Put	Bond Future	2,016.9900	2.0170	1,867.4200	1.8674	(7.416)	0	0	0
2017/06/20	R214	02/11/2017	9.60	Call	Bond Future	1,987.6600	1.9877	2,079.8000	2.0798	4.636	0	0	0
2017/06/20	R214	02/11/2017			Bond Future	9.7455	71.5236	9.7137	71.7441	(0.327)	0.0000	0.0000	0
2017/06/20	R214	02/11/2017	9.58	Call	Bond Future	1,926.8800	1.9269	2,017.0500	2.0171	4.680	0	0	0
2017/06/20	R214	02/11/2017	9.59	Call	Bond Future	1,957.0400	1.9570	2,048.2000	2.0482	4.658	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
2017/06/20	R214	02/11/2017	9.60	Put	Bond Future	3,004.3600	3.0044	2,875.9600	2.8760	(4.274)	0	0	0
2017/06/20	R214	02/11/2017	9.58	Put	Bond Future	3,085.1900	3.0852	2,954.8200	2.9548	(4.226)	0	0	0
2017/06/20	R214	02/11/2017	9.59	Put	Bond Future	3,044.4900	3.0445	2,915.1100	2.9151	(4.250)	0	0	0
2017/06/20	R214	01/02/2018			Bond Future	9.7951	72.9143	9.7624	73.1384	(0.334)	0.0000	0.0000	0
2017/06/20	R214	01/02/2018	9.82	Put	Bond Future	3,054.8600	3.0549	2,943.8800	2.9439	(3.633)	0	0	0
2017/06/20	R214	01/02/2018	9.84	Put	Bond Future	2,990.0700	2.9901	2,880.6300	2.8806	(3.660)	0	0	0
2017/06/20	R214	01/02/2018	9.83	Put	Bond Future	3,022.3200	3.0223	2,912.1100	2.9121	(3.647)	0	0	0
2017/06/20	R214	01/02/2018	9.84	Call	Bond Future	3,296.2800	3.2963	3,411.0100	3.4110	3.481	0	0	0
2017/06/20	R214	01/02/2018	9.82	Call	Bond Future	3,224.9400	3.2249	3,338.1300	3.3381	3.510	0	0	0
2017/06/20	R214	01/02/2018	9.83	Call	Bond Future	3,260.5200	3.2605	3,374.4800	3.3745	3.495	0	0	0
2017/06/20	R248	03/08/2017			Bond Future	9.7769	93.8813	9.7459	94.1557	(0.317)	0.0000	0.0000	78,556
2017/06/20	R248	03/08/2017	9.57	Call	Bond Future	955.0700	0.9551	1,034.1600	1.0342	8.281	0	0	0
2017/06/20	R248	03/08/2017	9.56	Put	Bond Future	2,875.7500	2.8757	2,678.4200	2.6784	(6.862)	0	0	0
2017/06/20	R248	03/08/2017	9.58	Put	Bond Future	2,753.7900	2.7538	2,560.4900	2.5605	(7.019)	0	0	0
2017/06/20	R248	03/08/2017	9.57	Put	Bond Future	2,814.3700	2.8144	2,619.0400	2.6190	(6.940)	0	0	0
2017/06/20	R248	03/08/2017	9.58	Call	Bond Future	985.9100	0.9859	1,067.0300	1.0670	8.228	0	0	0
2017/06/20	R248	03/08/2017	9.56	Call	Bond Future	924.8700	0.9249	1,001.9600	1.0020	8.335	0	0	0
2017/06/20	R248	02/11/2017	9.66	Put	Bond Future	4,069.1600	4.0692	3,903.8300	3.9038	(4.063)	0	0	0
2017/06/20	R248	02/11/2017			Bond Future	9.8292	91.2381	9.7973	91.5179	(0.325)	0.0000	0.0000	226
2017/06/20	R248	02/11/2017	9.65	Put	Bond Future	4,121.1800	4.1212	3,954.6500	3.9546	(4.041)	0	0	0
2017/06/20	R248	02/11/2017	9.64	Call	Bond Future	2,492.6200	2.4926	2,604.6600	2.6047	4.495	0	0	0
2017/06/20	R248	02/11/2017	9.65	Call	Bond Future	2,530.3400	2.5303	2,643.5800	2.6436	4.475	0	0	0
2017/06/20	R248	02/11/2017	9.66	Call	Bond Future	2,568.3800	2.5684	2,682.8200	2.6828	4.456	0	0	0
2017/06/20	R248	02/11/2017	9.64	Put	Bond Future	4,173.6800	4.1737	4,005.9500	4.0060	(4.019)	0	0	0
2017/06/20	R248	01/02/2018	9.90	Put	Bond Future	4,028.4900	4.0285	3,886.8600	3.8869	(3.516)	0	0	0
2017/06/20	R248	01/02/2018	9.89	Call	Bond Future	4,144.5100	4.1445	4,286.2700	4.2863	3.420	0	0	0
2017/06/20	R248	01/02/2018			Bond Future	9.8814	93.0122	9.8487	93.2965	(0.332)	0.0000	0.0000	0
2017/06/20	R248	01/02/2018	9.90	Call	Bond Future	4,188.7700	4.1888	4,331.4800	4.3315	3.407	0	0	0
2017/06/20	R248	01/02/2018	9.91	Call	Bond Future	4,233.2400	4.2332	4,376.9000	4.3769	3.394	0	0	0
2017/06/20	R248	01/02/2018	9.89	Put	Bond Future	4,070.5300	4.0705	3,927.9500	3.9280	(3.503)	0	0	0
2017/06/20	R248	01/02/2018	9.91	Put	Bond Future	3,986.8200	3.9868	3,846.1400	3.8461	(3.529)	0	0	0

Total

891668