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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/06/2017 TO 22/06/2017

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
2017/06/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/06/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	2025	03/08/2017			Bond Future	128.1899	128.1899	128.1966	128.1966	0.005	0.0000	0.0000	2,414
2017/06/22	2025	03/08/2017	133.96	Put	Bond Future	5,770.0800	5.7701	5,763.3700	5.7634	(0.116)	0	0	0
2017/06/22	2025	03/08/2017	133.98	Put	Bond Future	5,790.0800	5.7901	5,783.3700	5.7834	(0.116)	0	0	0
2017/06/22	2025	03/08/2017	133.97	Put	Bond Future	5,780.0800	5.7801	5,773.3700	5.7734	(0.116)	0	0	0
2017/06/22	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2025	02/11/2017			Bond Future	130.6685	130.6685	130.6760	130.6760	0.006	0.0000	0.0000	0
2017/06/22	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2025	02/11/2017	132.96	Put	Bond Future	2,291.5100	2.2915	2,283.9600	2.2840	(0.329)	0	0	0
2017/06/22	2025	02/11/2017	132.98	Put	Bond Future	2,311.5100	2.3115	2,303.9600	2.3040	(0.327)	0	0	0
2017/06/22	2025	02/11/2017	132.97	Put	Bond Future	2,301.5100	2.3015	2,293.9600	2.2940	(0.328)	0	0	0
2017/06/22	2025	01/02/2018	133.89	Put	Bond Future	1,979.6400	1.9796	1,974.0100	1.9740	(0.284)	0	0	0
2017/06/22	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2025	01/02/2018			Bond Future	131.9104	131.9104	131.9160	131.9160	0.004	0.0000	0.0000	0
2017/06/22	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2025	01/02/2018	133.88	Put	Bond Future	1,969.6400	1.9696	1,964.0100	1.9640	(0.286)	0	0	0
2017/06/22	2025	01/02/2018	133.90	Put	Bond Future	1,989.6400	1.9896	1,984.0100	1.9840	(0.283)	0	0	0
2017/06/22	2029	01/02/2018			Bond Future	103.4447	103.4447	103.4489	103.4489	0.004	0.0000	0.0000	0
2017/06/22	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2030	03/08/2017	9.33	Call	Bond Future	1,064.1100	1.0641	1,208.0700	1.2081	13.529	0	0	0
2017/06/22	2030	03/08/2017			Bond Future	9.1745	91.5479	9.1537	91.6918	(0.227)	0.0000	0.0000	42,791
2017/06/22	2030	03/08/2017	9.34	Call	Bond Future	1,131.9800	1.1320	1,275.9400	1.2759	12.718	0	0	0
2017/06/22	2030	03/08/2017	9.35	Call	Bond Future	1,199.7700	1.1998	1,343.7300	1.3437	11.999	0	0	0
2017/06/22	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2030	02/11/2017			Bond Future	9.2192	93.2968	9.1976	93.4440	(0.235)	0.0000	0.0000	0
2017/06/22	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2030	02/11/2017	9.34	Call	Bond Future	816.7100	0.8167	963.9500	0.9639	18.028	0	0	0
2017/06/22	2030	02/11/2017	9.35	Call	Bond Future	883.8700	0.8839	1,031.1100	1.0311	16.659	0	0	0
2017/06/22	2030	02/11/2017	9.36	Call	Bond Future	950.9500	0.9509	1,098.1900	1.0982	15.483	0	0	0
2017/06/22	2030	01/02/2018			Bond Future	9.2624	91.1058	9.2401	91.2553	(0.241)	0.0000	0.0000	0
2017/06/22	2030	01/02/2018	9.38	Call	Bond Future	783.5500	0.7836	933.1000	0.9331	19.086	0	0	0

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2017/06/22	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2030	01/02/2018	9.39	Call	Bond Future	849.7500	0.8497	999.3000	0.9993	17.599	0	0	0
2017/06/22	2030	01/02/2018	9.37	Call	Bond Future	717.2900	0.7173	866.8400	0.8668	20.849	0	0	0
2017/06/22	2032	03/08/2017	9.43	Put	Bond Future	1,097.1000	1.0971	1,031.8200	1.0318	(5.950)	0	0	0
2017/06/22	2032	03/08/2017			Bond Future	9.3695	94.0883	9.3537	94.2045	(0.168)	0.0000	0.0000	26,589
2017/06/22	2032	03/08/2017	9.45	Put	Bond Future	1,034.1200	1.0341	970.9900	0.9710	(6.105)	0	0	0
2017/06/22	2032	03/08/2017	9.44	Put	Bond Future	1,065.2700	1.0653	1,001.0600	1.0011	(6.028)	0	0	0
2017/06/22	2032	03/08/2017	9.44	Call	Bond Future	1,583.5700	1.5836	1,635.5300	1.6355	3.281	0	0	0
2017/06/22	2032	03/08/2017	9.45	Call	Bond Future	1,625.5600	1.6256	1,678.6000	1.6786	3.263	0	0	0
2017/06/22	2032	03/08/2017	9.43	Call	Bond Future	1,542.1700	1.5422	1,593.0600	1.5931	3.300	0	0	0
2017/06/22	2032	02/11/2017			Bond Future	9.4198	91.7278	9.4035	91.8467	(0.173)	0.0000	0.0000	0
2017/06/22	2032	02/11/2017	9.48	Put	Bond Future	2,278.7500	2.2788	2,215.3700	2.2154	(2.781)	0	0	0
2017/06/22	2032	02/11/2017	9.50	Put	Bond Future	2,212.7700	2.2128	2,150.4900	2.1505	(2.815)	0	0	0
2017/06/22	2032	02/11/2017	9.49	Put	Bond Future	2,245.5800	2.2456	2,182.7500	2.1828	(2.798)	0	0	0
2017/06/22	2032	02/11/2017	9.48	Call	Bond Future	2,715.6100	2.7156	2,771.1800	2.7712	2.046	0	0	0
2017/06/22	2032	02/11/2017	9.49	Call	Bond Future	2,754.7100	2.7547	2,810.8300	2.8108	2.037	0	0	0
2017/06/22	2032	02/11/2017	9.50	Call	Bond Future	2,794.1000	2.7941	2,850.7700	2.8508	2.028	0	0	0
2017/06/22	2032	01/02/2018	9.55	Put	Bond Future	2,866.9800	2.8670	2,805.5800	2.8056	(2.142)	0	0	0
2017/06/22	2032	01/02/2018			Bond Future	9.4686	93.5113	9.4518	93.6321	(0.177)	0.0000	0.0000	0
2017/06/22	2032	01/02/2018	9.57	Put	Bond Future	2,802.7700	2.8028	2,742.2400	2.7422	(2.160)	0	0	0
2017/06/22	2032	01/02/2018	9.56	Put	Bond Future	2,834.7300	2.8347	2,773.7600	2.7738	(2.151)	0	0	0
2017/06/22	2032	01/02/2018	9.55	Call	Bond Future	3,449.3500	3.4494	3,508.6700	3.5087	1.720	0	0	0
2017/06/22	2032	01/02/2018	9.56	Call	Bond Future	3,488.2800	3.4883	3,548.0300	3.5480	1.713	0	0	0
2017/06/22	2032	01/02/2018	9.57	Call	Bond Future	3,527.4200	3.5274	3,587.6100	3.5876	1.706	0	0	0
2017/06/22	2033	03/08/2017	113.14	Put	Bond Future	7,937.8600	7.9379	7,932.5900	7.9326	(0.066)	0	0	0
2017/06/22	2033	03/08/2017			Bond Future	105.2021	105.2021	105.2074	105.2074	0.005	0.0000	0.0000	6,534
2017/06/22	2033	03/08/2017	113.13	Put	Bond Future	7,927.8600	7.9279	7,922.5900	7.9226	(0.066)	0	0	0
2017/06/22	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2033	03/08/2017	113.12	Put	Bond Future	7,917.8600	7.9179	7,912.5900	7.9126	(0.067)	0	0	0
2017/06/22	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2033	02/11/2017			Bond Future	106.1597	106.1597	106.1656	106.1656	0.006	0.0000	0.0000	0
2017/06/22	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2033	02/11/2017	110.07	Put	Bond Future	3,910.3500	3.9104	3,904.3800	3.9044	(0.153)	0	0	0
2017/06/22	2033	02/11/2017	110.09	Put	Bond Future	3,930.3500	3.9304	3,924.3800	3.9244	(0.152)	0	0	0
2017/06/22	2033	02/11/2017	110.08	Put	Bond Future	3,920.3500	3.9204	3,914.3800	3.9144	(0.152)	0	0	0
2017/06/22	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2033	01/02/2018			Bond Future	108.2670	108.2670	108.2716	108.2716	0.004	0.0000	0.0000	0
2017/06/22	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2033	01/02/2018	109.64	Put	Bond Future	1,372.9500	1.3729	1,368.3600	1.3684	(0.334)	0	0	0
2017/06/22	2033	01/02/2018	109.66	Put	Bond Future	1,392.9500	1.3929	1,388.3600	1.3884	(0.330)	0	0	0

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2017/06/22	2033	01/02/2018	109.65	Put	Bond Future	1,382.9500	1.3829	1,378.3600	1.3784	(0.332)	0	0	0
2017/06/22	2037	03/08/2017	9.57	Call	Bond Future	889.6700	0.8897	981.1000	0.9811	10.277	0	0	0
2017/06/22	2037	03/08/2017			Bond Future	9.7434	89.4194	9.7073	89.7064	(0.371)	0.0000	0.0000	66,825
2017/06/22	2037	03/08/2017	9.58	Call	Bond Future	919.2500	0.9192	1,012.9700	1.0130	10.195	0	0	0
2017/06/22	2037	03/08/2017	9.56	Put	Bond Future	2,332.5600	2.3326	2,134.7800	2.1348	(8.479)	0	0	0
2017/06/22	2037	03/08/2017	9.57	Put	Bond Future	2,280.1900	2.2802	2,084.6800	2.0847	(8.574)	0	0	0
2017/06/22	2037	03/08/2017	9.58	Put	Bond Future	2,228.6700	2.2287	2,035.4500	2.0354	(8.670)	0	0	0
2017/06/22	2037	03/08/2017	9.56	Call	Bond Future	860.8300	0.8608	949.9900	0.9500	10.357	0	0	0
2017/06/22	2037	02/11/2017			Bond Future	9.7968	91.1277	9.7596	91.4206	(0.380)	0.0000	0.0000	233
2017/06/22	2037	02/11/2017	9.66	Call	Bond Future	2,338.2000	2.3382	2,463.2800	2.4633	5.349	0	0	0
2017/06/22	2037	02/11/2017	9.65	Put	Bond Future	3,465.0500	3.4650	3,296.0100	3.2960	(4.878)	0	0	0
2017/06/22	2037	02/11/2017	9.67	Put	Bond Future	3,377.0600	3.3771	3,210.6000	3.2106	(4.929)	0	0	0
2017/06/22	2037	02/11/2017	9.66	Put	Bond Future	3,420.8400	3.4208	3,253.0900	3.2531	(4.904)	0	0	0
2017/06/22	2037	02/11/2017	9.67	Call	Bond Future	2,374.2200	2.3742	2,500.5900	2.5006	5.323	0	0	0
2017/06/22	2037	02/11/2017	9.65	Call	Bond Future	2,302.4900	2.3025	2,426.2800	2.4263	5.376	0	0	0
2017/06/22	2037	01/02/2018			Bond Future	9.8496	88.6442	9.8112	88.9422	(0.389)	0.0000	0.0000	0
2017/06/22	2037	01/02/2018	9.81	Put	Bond Future	3,757.0600	3.7571	3,603.9900	3.6040	(4.074)	0	0	0
2017/06/22	2037	01/02/2018	9.83	Put	Bond Future	3,679.5200	3.6795	3,528.4900	3.5285	(4.105)	0	0	0
2017/06/22	2037	01/02/2018	9.82	Put	Bond Future	3,718.1300	3.7181	3,566.0800	3.5661	(4.089)	0	0	0
2017/06/22	2037	01/02/2018	9.82	Call	Bond Future	3,488.3600	3.4884	3,634.3500	3.6344	4.185	0	0	0
2017/06/22	2037	01/02/2018	9.83	Call	Bond Future	3,527.5000	3.5275	3,674.5100	3.6745	4.168	0	0	0
2017/06/22	2037	01/02/2018	9.81	Call	Bond Future	3,449.4300	3.4494	3,594.4000	3.5944	4.203	0	0	0
2017/06/22	2038	03/08/2017			Bond Future	130.6036	130.6036	130.6100	130.6100	0.005	0.0000	0.0000	22,539
2017/06/22	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2038	03/08/2017	141.16	Put	Bond Future	10,556.3500	10.5563	10,549.9700	10.5500	(0.060)	0	0	0
2017/06/22	2038	03/08/2017	141.18	Put	Bond Future	10,576.3500	10.5763	10,569.9700	10.5700	(0.060)	0	0	0
2017/06/22	2038	03/08/2017	141.17	Put	Bond Future	10,566.3500	10.5663	10,559.9700	10.5600	(0.060)	0	0	0
2017/06/22	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2038	02/11/2017			Bond Future	133.1288	133.1288	133.1360	133.1360	0.005	0.0000	0.0000	0
2017/06/22	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2038	02/11/2017	136.82	Put	Bond Future	3,691.2200	3.6912	3,683.9600	3.6840	(0.197)	0	0	0
2017/06/22	2038	02/11/2017	136.80	Put	Bond Future	3,671.2200	3.6712	3,663.9600	3.6640	(0.198)	0	0	0
2017/06/22	2038	02/11/2017	136.81	Put	Bond Future	3,681.2200	3.6812	3,673.9600	3.6740	(0.197)	0	0	0
2017/06/22	2038	01/02/2018	136.95	Put	Bond Future	2,699.5200	2.6995	2,694.1500	2.6942	(0.199)	0	0	0
2017/06/22	2038	01/02/2018			Bond Future	134.2505	134.2505	134.2558	134.2558	0.004	0.0000	0.0000	0
2017/06/22	2038	01/02/2018	136.94	Put	Bond Future	2,689.5200	2.6895	2,684.1500	2.6842	(0.200)	0	0	0
2017/06/22	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2038	01/02/2018	136.93	Put	Bond Future	2,679.5200	2.6795	2,674.1500	2.6742	(0.200)	0	0	0
2017/06/22	2040	03/08/2017			Bond Future	9.7882	93.0788	9.7521	93.3865	(0.369)	0.0000	0.0000	13,856
2017/06/22	2040	03/08/2017	9.61	Put	Bond Future	2,506.7700	2.5068	2,296.4600	2.2965	(8.390)	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
2017/06/22	2040	03/08/2017	9.63	Put	Bond Future	2,396.3000	2.3963	2,190.8100	2.1908	(8.575)	0	0	0
2017/06/22	2040	03/08/2017	9.62	Put	Bond Future	2,451.0900	2.4511	2,243.1800	2.2432	(8.482)	0	0	0
2017/06/22	2040	03/08/2017	9.61	Call	Bond Future	972.1800	0.9722	1,069.6000	1.0696	10.021	0	0	0
2017/06/22	2040	03/08/2017	9.62	Call	Bond Future	1,003.7200	1.0037	1,103.5400	1.1035	9.945	0	0	0
2017/06/22	2040	03/08/2017	9.63	Call	Bond Future	1,036.0300	1.0360	1,138.2700	1.1383	9.868	0	0	0
2017/06/22	2040	02/11/2017			Bond Future	9.8412	94.8569	9.8039	95.1711	(0.379)	0.0000	0.0000	0
2017/06/22	2040	02/11/2017	9.66	Call	Bond Future	2,365.0200	2.3650	2,493.3300	2.4933	5.425	0	0	0
2017/06/22	2040	02/11/2017	9.65	Put	Bond Future	3,959.8800	3.9599	3,772.6300	3.7726	(4.729)	0	0	0
2017/06/22	2040	02/11/2017	9.67	Put	Bond Future	3,859.5400	3.8595	3,675.0300	3.6750	(4.781)	0	0	0
2017/06/22	2040	02/11/2017	9.66	Put	Bond Future	3,909.6000	3.9096	3,723.7200	3.7237	(4.754)	0	0	0
2017/06/22	2040	02/11/2017	9.67	Call	Bond Future	2,401.3000	2.4013	2,530.9800	2.5310	5.400	0	0	0
2017/06/22	2040	02/11/2017	9.65	Call	Bond Future	2,328.8300	2.3288	2,455.7700	2.4558	5.451	0	0	0
2017/06/22	2040	01/02/2018	9.89	Call	Bond Future	3,937.3200	3.9373	4,096.9300	4.0969	4.054	0	0	0
2017/06/22	2040	01/02/2018			Bond Future	9.8935	92.1956	9.8552	92.5153	(0.387)	0.0000	0.0000	0
2017/06/22	2040	01/02/2018	9.87	Call	Bond Future	3,853.0700	3.8531	4,010.5400	4.0105	4.087	0	0	0
2017/06/22	2040	01/02/2018	9.88	Call	Bond Future	3,895.0800	3.8951	4,053.6300	4.0536	4.071	0	0	0
2017/06/22	2040	01/02/2018	9.87	Put	Bond Future	4,048.8700	4.0489	3,886.5800	3.8866	(4.008)	0	0	0
2017/06/22	2040	01/02/2018	9.88	Put	Bond Future	4,007.4400	4.0074	3,846.2300	3.8462	(4.023)	0	0	0
2017/06/22	2040	01/02/2018	9.89	Put	Bond Future	3,966.3700	3.9664	3,806.2200	3.8062	(4.038)	0	0	0
2017/06/22	2044	03/08/2017			Bond Future	9.8377	89.9991	9.7965	90.3522	(0.418)	0.0000	0.0000	23,720
2017/06/22	2044	03/08/2017	9.62	Put	Bond Future	2,770.1900	2.7702	2,521.8200	2.5218	(8.966)	0	0	0
2017/06/22	2044	03/08/2017	9.64	Put	Bond Future	2,652.6300	2.6526	2,409.6100	2.4096	(9.161)	0	0	0
2017/06/22	2044	03/08/2017	9.63	Put	Bond Future	2,711.0700	2.7111	2,465.3700	2.4654	(9.063)	0	0	0
2017/06/22	2044	03/08/2017	9.64	Call	Bond Future	934.8400	0.9348	1,044.9200	1.0449	11.775	0	0	0
2017/06/22	2044	03/08/2017	9.62	Call	Bond Future	875.5000	0.8755	980.2300	0.9802	11.962	0	0	0
2017/06/22	2044	03/08/2017	9.63	Call	Bond Future	904.9000	0.9049	1,012.3000	1.0123	11.869	0	0	0
2017/06/22	2044	02/11/2017	9.68	Call	Bond Future	2,314.0600	2.3141	2,459.2200	2.4592	6.273	0	0	0
2017/06/22	2044	02/11/2017			Bond Future	9.8899	91.7183	9.8474	92.0788	(0.429)	0.0000	0.0000	200
2017/06/22	2044	02/11/2017	9.66	Call	Bond Future	2,243.2900	2.2433	2,385.3500	2.3853	6.333	0	0	0
2017/06/22	2044	02/11/2017	9.67	Call	Bond Future	2,278.5100	2.2785	2,422.1200	2.4221	6.303	0	0	0
2017/06/22	2044	02/11/2017	9.66	Put	Bond Future	4,226.0900	4.2261	4,007.6900	4.0077	(5.168)	0	0	0
2017/06/22	2044	02/11/2017	9.68	Put	Bond Future	4,121.3800	4.1214	3,906.0800	3.9061	(5.224)	0	0	0
2017/06/22	2044	02/11/2017	9.67	Put	Bond Future	4,173.5000	4.1735	3,956.6500	3.9567	(5.196)	0	0	0
2017/06/22	2044	01/02/2018			Bond Future	9.9413	89.1212	9.8977	89.4880	(0.439)	0.0000	0.0000	0
2017/06/22	2044	01/02/2018	9.89	Put	Bond Future	4,173.1300	4.1731	3,985.3600	3.9854	(4.500)	0	0	0
2017/06/22	2044	01/02/2018	9.91	Put	Bond Future	4,087.9800	4.0880	3,902.7000	3.9027	(4.532)	0	0	0
2017/06/22	2044	01/02/2018	9.90	Put	Bond Future	4,130.2300	4.1302	3,943.7100	3.9437	(4.516)	0	0	0
2017/06/22	2044	01/02/2018	9.89	Call	Bond Future	3,741.0000	3.7410	3,920.0800	3.9201	4.787	0	0	0
2017/06/22	2044	01/02/2018	9.90	Call	Bond Future	3,782.5400	3.7825	3,962.8700	3.9629	4.767	0	0	0
2017/06/22	2044	01/02/2018	9.91	Call	Bond Future	3,824.5800	3.8246	4,006.1500	4.0062	4.747	0	0	0
2017/06/22	2046	03/08/2017	141.17	Put	Bond Future	13,166.8000	13.1668	13,160.3100	13.1603	(0.049)	0	0	0
2017/06/22	2046	03/08/2017			Bond Future	128.0032	128.0032	128.0097	128.0097	0.005	0.0000	0.0000	23,901
2017/06/22	2046	03/08/2017	141.19	Put	Bond Future	13,186.8000	13.1868	13,180.3100	13.1803	(0.049)	0	0	0
2017/06/22	2046	03/08/2017	141.18	Put	Bond Future	13,176.8000	13.1768	13,170.3100	13.1703	(0.049)	0	0	0
2017/06/22	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	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
2017/06/22	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2046	02/11/2017			Bond Future	128.8950	128.8950	128.9021	128.9021	0.005	0.0000	0.0000	0
2017/06/22	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2046	02/11/2017	136.30	Put	Bond Future	7,404.9900	7.4050	7,397.9300	7.3979	(0.095)	0	0	0
2017/06/22	2046	02/11/2017	136.32	Put	Bond Future	7,424.9900	7.4250	7,417.9300	7.4179	(0.095)	0	0	0
2017/06/22	2046	02/11/2017	136.31	Put	Bond Future	7,414.9900	7.4150	7,407.9300	7.4079	(0.095)	0	0	0
2017/06/22	2046	01/02/2018	132.92	Put	Bond Future	1,466.1200	1.4661	1,460.8500	1.4609	(0.359)	0	0	0
2017/06/22	2046	01/02/2018			Bond Future	131.4539	131.4539	131.4592	131.4592	0.004	0.0000	0.0000	0
2017/06/22	2046	01/02/2018	132.91	Put	Bond Future	1,456.1200	1.4561	1,450.8500	1.4509	(0.362)	0	0	0
2017/06/22	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2046	01/02/2018	132.90	Put	Bond Future	1,446.1200	1.4461	1,440.8500	1.4409	(0.364)	0	0	0
2017/06/22	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2050	03/08/2017			Bond Future	136.0254	136.0254	136.0319	136.0319	0.005	0.0000	0.0000	26,059
2017/06/22	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2050	03/08/2017	149.22	Put	Bond Future	13,194.5700	13.1946	13,188.0900	13.1881	(0.049)	0	0	0
2017/06/22	2050	03/08/2017	149.24	Put	Bond Future	13,214.5700	13.2146	13,208.0900	13.2081	(0.049)	0	0	0
2017/06/22	2050	03/08/2017	149.23	Put	Bond Future	13,204.5700	13.2046	13,198.0900	13.1981	(0.049)	0	0	0
2017/06/22	2050	02/11/2017	144.66	Put	Bond Future	6,004.8400	6.0048	5,997.0700	5.9971	(0.129)	0	0	0
2017/06/22	2050	02/11/2017	144.67	Put	Bond Future	6,014.8400	6.0148	6,007.0700	6.0071	(0.129)	0	0	0
2017/06/22	2050	02/11/2017			Bond Future	138.6552	138.6552	138.6629	138.6629	0.006	0.0000	0.0000	0
2017/06/22	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2050	02/11/2017	144.65	Put	Bond Future	5,994.8400	5.9948	5,987.0700	5.9871	(0.130)	0	0	0
2017/06/22	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2050	01/02/2018			Bond Future	139.7159	139.7159	139.7216	139.7216	0.004	0.0000	0.0000	0
2017/06/22	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	2050	01/02/2018	140.23	Put	Bond Future	514.1100	0.5141	508.4500	0.5084	(1.101)	0	0	0
2017/06/22	2050	01/02/2018	140.25	Put	Bond Future	534.1100	0.5341	528.4500	0.5284	(1.060)	0	0	0
2017/06/22	2050	01/02/2018	140.24	Put	Bond Future	524.1100	0.5241	518.4500	0.5184	(1.080)	0	0	0
2017/06/22	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	AL37	03/08/2017			Index Future	545.4400	545.4400	546.0640	546.0640	0.114	0.0000	0.0000	0
2017/06/22	AL37	02/11/2017			Index Future	555.8600	555.8600	556.4990	556.4990	0.115	0.0000	0.0000	0
2017/06/22	AL37	01/02/2018			Index Future	566.6690	566.6690	567.3170	567.3170	0.114	0.0000	0.0000	0

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2017/06/22	AL7T	03/08/2017			Index Future	629.6530	629.6530	629.8610	629.8610	0.033	0.0000	0.0000	0
2017/06/22	AL7T	02/11/2017			Index Future	641.6820	641.6820	641.8970	641.8970	0.034	0.0000	0.0000	0
2017/06/22	AL7T	01/02/2018			Index Future	654.1590	654.1590	654.3750	654.3750	0.033	0.0000	0.0000	0
2017/06/22	ALBI	03/08/2017			Index Future	564.0270	564.0270	565.1050	565.1050	0.191	0.0000	0.0000	599
2017/06/22	ALBI	02/11/2017			Index Future	574.8020	574.8020	575.9040	575.9040	0.192	0.0000	0.0000	0
2017/06/22	ALBI	01/02/2018			Index Future	585.9790	585.9790	587.0990	587.0990	0.191	0.0000	0.0000	0
2017/06/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	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
2017/06/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/22	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	EL28	03/08/2017			Bond Future	128.0553	128.0553	128.0642	128.0642	0.007	0.0000	0.0000	0
2017/06/22	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	EL28	03/08/2017	135.16	Put	Bond Future	7,104.6500	7.1047	7,095.8100	7.0958	(0.124)	0	0	0
2017/06/22	EL28	03/08/2017	135.18	Put	Bond Future	7,124.6500	7.1247	7,115.8100	7.1158	(0.124)	0	0	0
2017/06/22	EL28	03/08/2017	135.17	Put	Bond Future	7,114.6500	7.1147	7,105.8100	7.1058	(0.124)	0	0	0
2017/06/22	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	EL28	02/11/2017			Bond Future	128.7875	128.7875	128.7972	128.7972	0.008	0.0000	0.0000	0
2017/06/22	EL28	02/11/2017	133.87	Put	Bond Future	5,082.5100	5.0825	5,072.8100	5.0728	(0.191)	0	0	0
2017/06/22	EL28	02/11/2017	133.89	Put	Bond Future	5,102.5100	5.1025	5,092.8100	5.0928	(0.190)	0	0	0
2017/06/22	EL28	02/11/2017	133.88	Put	Bond Future	5,092.5100	5.0925	5,082.8100	5.0828	(0.190)	0	0	0
2017/06/22	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	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
2017/06/22	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	EL28	01/02/2018			Bond Future	131.3442	131.3442	131.3521	131.3521	0.006	0.0000	0.0000	0
2017/06/22	EL28	01/02/2018	132.29	Put	Bond Future	945.7900	0.9458	937.9000	0.9379	(0.834)	0	0	0
2017/06/22	EL28	01/02/2018	132.31	Put	Bond Future	965.7900	0.9658	957.9000	0.9579	(0.817)	0	0	0
2017/06/22	EL28	01/02/2018	132.30	Put	Bond Future	955.7900	0.9558	947.9000	0.9479	(0.825)	0	0	0
2017/06/22	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	ES33	03/08/2017			Bond Future	10.8242	77.8729	10.7927	78.0647	(0.290)	0.0000	0.0000	9,466
2017/06/22	ES33	03/08/2017	10.53	Put	Bond Future	1,824.0800	1.8241	1,632.2500	1.6322	(10.517)	0	0	0
2017/06/22	ES33	03/08/2017	10.55	Put	Bond Future	1,697.9800	1.6980	1,506.1500	1.5062	(11.298)	0	0	0
2017/06/22	ES33	03/08/2017	10.54	Put	Bond Future	1,760.9900	1.7610	1,569.1600	1.5692	(10.893)	0	0	0
2017/06/22	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	ES33	02/11/2017	10.66	Put	Bond Future	1,578.6500	1.5787	1,382.7600	1.3828	(12.409)	0	0	0
2017/06/22	ES33	02/11/2017			Bond Future	10.9191	75.5688	10.8865	75.7647	(0.298)	0.0000	0.0000	0
2017/06/22	ES33	02/11/2017	10.68	Put	Bond Future	1,455.0100	1.4550	1,259.1200	1.2591	(13.463)	0	0	0
2017/06/22	ES33	02/11/2017	10.67	Put	Bond Future	1,516.7900	1.5168	1,320.9000	1.3209	(12.915)	0	0	0
2017/06/22	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	ES33	01/02/2018	11.00	Put	Bond Future	96.0900	0.0961	0.0000	0.0000	(100.000)	0	0	0
2017/06/22	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	43.9900	0.0440	100.000	0	0	0
2017/06/22	ES33	01/02/2018			Bond Future	11.0163	77.0382	10.9826	77.2375	(0.306)	0.0000	0.0000	0
2017/06/22	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	103.2200	0.1032	100.000	0	0	0
2017/06/22	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	162.3700	0.1624	100.000	0	0	0
2017/06/22	ES33	01/02/2018	10.99	Put	Bond Future	155.3200	0.1553	0.0000	0.0000	(100.000)	0	0	0
2017/06/22	ES33	01/02/2018	11.01	Put	Bond Future	36.9400	0.0369	0.0000	0.0000	(100.000)	0	0	0
2017/06/22	ES42	03/08/2017			Bond Future	10.9886	81.3741	10.9521	81.6273	(0.332)	0.0000	0.0000	7,957
2017/06/22	ES42	02/11/2017			Bond Future	11.0812	78.6670	11.0434	78.9256	(0.341)	0.0000	0.0000	0
2017/06/22	ES42	01/02/2018			Bond Future	11.1730	80.1966	11.1339	80.4597	(0.350)	0.0000	0.0000	0
2017/06/22	GOVI	03/08/2017			GOVI	562.7520	562.7520	563.8130	563.8130	0.189	0.0000	0.0000	406
2017/06/22	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	GOVI	03/08/2017	561.09	Call	GOVI	16,620.0000	1.6620	27,230.0000	2.7230	63.839	0	0	0
2017/06/22	GOVI	03/08/2017	561.10	Call	GOVI	16,520.0000	1.6520	27,130.0000	2.7130	64.225	0	0	0
2017/06/22	GOVI	03/08/2017	561.11	Call	GOVI	16,420.0000	1.6420	27,030.0000	2.7030	64.616	0	0	0
2017/06/22	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	GOVI	02/11/2017			GOVI	573.5030	573.5030	574.5870	574.5870	0.189	0.0000	0.0000	0
2017/06/22	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	GOVI	02/11/2017	572.44	Call	GOVI	10,630.0000	1.0630	21,470.0000	2.1470	101.976	0	0	0
2017/06/22	GOVI	02/11/2017	572.45	Call	GOVI	10,530.0000	1.0530	21,370.0000	2.1370	102.944	0	0	0

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2017/06/22	GOVI	02/11/2017	572.46	Call	GOVI	10,430.0000		1.0430	21,270.0000	2.1270	103.931	0	0	0
2017/06/22	GOVI	01/02/2018			GOVI	584.6540		584.6540	585.7560	585.7560	0.188	0.0000	0.0000	0
2017/06/22	GOVI	01/02/2018	581.03	Call	GOVI	36,240.0000		3.6240	47,260.0000	4.7260	30.408	0	0	0
2017/06/22	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	GOVI	01/02/2018	581.04	Call	GOVI	36,140.0000		3.6140	47,160.0000	4.7160	30.493	0	0	0
2017/06/22	GOVI	01/02/2018	581.02	Call	GOVI	36,340.0000		3.6340	47,360.0000	4.7360	30.325	0	0	0
2017/06/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/22	IGOV	03/08/2017			Index Future	250.1470		250.1470	250.1600	250.1600	0.005	0.0000	0.0000	1,296
2017/06/22	IGOV	02/11/2017			Index Future	254.9840		254.9840	254.9980	254.9980	0.005	0.0000	0.0000	0
2017/06/22	IGOV	01/02/2018			Index Future	260.0460		260.0460	260.0560	260.0560	0.004	0.0000	0.0000	0
2017/06/22	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/22	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/22	IS01	21/09/2017			Interest Rate Swap	99.6126		99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/06/22	IS01	21/12/2017			Interest Rate Swap	99.8195		99.8195	99.8014	99.8014	(0.018)	0.0000	0.0000	0
2017/06/22	IS01	15/03/2018			Interest Rate Swap	99.7472		99.7472	99.7344	99.7344	(0.013)	0.0000	0.0000	0
2017/06/22	IS01	21/06/2018			Interest Rate Swap	99.8779		99.8779	99.8662	99.8662	(0.012)	0.0000	0.0000	0
2017/06/22	IS01	20/09/2018			Interest Rate Swap	100.0034		100.0034	99.9960	99.9960	(0.007)	0.0000	0.0000	0
2017/06/22	IS02	18/12/2017			Interest Rate Swap	99.8452		99.8452	99.8279	99.8279	(0.017)	0.0000	0.0000	0
2017/06/22	IS02	16/03/2018			Interest Rate Swap	99.0289		99.0289	99.0140	99.0140	(0.015)	0.0000	0.0000	0
2017/06/22	IS02	15/06/2018			Interest Rate Swap	98.5622		98.5622	98.5543	98.5543	(0.008)	0.0000	0.0000	0
2017/06/22	IS02	21/09/2018			Interest Rate Swap	98.4734		98.4734	98.4654	98.4654	(0.008)	0.0000	0.0000	0
2017/06/22	IS02	21/12/2018			Interest Rate Swap	98.8300		98.8300	98.8300	98.8300	0.000	0.0000	0.0000	0
2017/06/22	IS02	15/03/2019			Interest Rate Swap	99.1994		99.1994	99.1985	99.1985	(0.001)	0.0000	0.0000	0
2017/06/22	IS02	21/06/2019			Interest Rate Swap	99.5757		99.5757	99.5800	99.5800	0.004	0.0000	0.0000	0
2017/06/22	IS02	20/09/2019			Interest Rate Swap	99.9721		99.9721	99.9791	99.9791	0.007	0.0000	0.0000	0
2017/06/22	IS05	17/12/2020			Interest Rate Swap	96.1399		96.1399	96.1324	96.1324	(0.008)	0.0000	0.0000	0
2017/06/22	IS05	16/03/2021			Interest Rate Swap	95.3638		95.3638	95.3518	95.3518	(0.013)	0.0000	0.0000	0
2017/06/22	IS05	15/06/2021			Interest Rate Swap	94.5519		94.5519	94.5396	94.5396	(0.013)	0.0000	0.0000	0
2017/06/22	IS05	21/09/2021			Interest Rate Swap	94.7080		94.7080	94.6972	94.6972	(0.011)	0.0000	0.0000	0
2017/06/22	IS05	21/12/2021			Interest Rate Swap	96.8668		96.8668	96.8612	96.8612	(0.006)	0.0000	0.0000	51
2017/06/22	IS05	15/03/2022			Interest Rate Swap	96.9704		96.9704	96.9696	96.9696	(0.001)	0.0000	0.0000	0
2017/06/22	IS05	21/06/2022			Interest Rate Swap	98.1427		98.1427	98.1405	98.1405	(0.002)	0.0000	0.0000	0
2017/06/22	IS05	20/09/2022			Interest Rate Swap	100.3287		100.3287	100.3184	100.3184	(0.010)	0.0000	0.0000	0
2017/06/22	IS10	17/12/2025			Interest Rate Swap	94.7921		94.7921	94.7355	94.7355	(0.060)	0.0000	0.0000	0
2017/06/22	IS10	16/03/2026			Interest Rate Swap	91.8010		91.8010	91.7325	91.7325	(0.075)	0.0000	0.0000	0
2017/06/22	IS10	15/06/2026			Interest Rate Swap	90.5420		90.5420	90.4739	90.4739	(0.075)	0.0000	0.0000	0
2017/06/22	IS10	21/09/2026			Interest Rate Swap	92.6830		92.6830	92.6302	92.6302	(0.057)	0.0000	0.0000	0
2017/06/22	IS10	21/12/2026			Interest Rate Swap	96.4344		96.4344	96.4082	96.4082	(0.027)	0.0000	0.0000	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
2017/06/22	IS10	15/03/2027			Interest Rate Swap	94.9848		94.9848	94.9841	94.9841	(0.001)	0.0000	0.0000	0
2017/06/22	IS10	21/06/2027			Interest Rate Swap	97.0342		97.0342	97.0530	97.0530	0.019	0.0000	0.0000	0
2017/06/22	IS10	20/09/2027			Interest Rate Swap	100.7349		100.7349	100.7618	100.7618	0.027	0.0000	0.0000	0
2017/06/22	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/22	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/22	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/22	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/22	JBAF	19/07/2017			Jibar Tradeable Future	7.2900		92.7100	7.2800	92.7200	(0.137)	0.0000	0.0000	0
2017/06/22	JBAF	16/08/2017			Jibar Tradeable Future	7.2600		92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/22	JBAF	20/09/2017			Jibar Tradeable Future	7.2100		92.7900	7.1600	92.8400	(0.693)	0.0000	0.0000	0
2017/06/22	JBAF	18/10/2017			Jibar Tradeable Future	7.1700		92.8300	7.1300	92.8700	(0.558)	0.0000	0.0000	0
2017/06/22	JBAF	15/11/2017			Jibar Tradeable Future	7.1300		92.8700	7.1000	92.9000	(0.421)	0.0000	0.0000	0
2017/06/22	JBAF	20/12/2017			Jibar Tradeable Future	7.0900		92.9100	7.0300	92.9700	(0.846)	0.0000	0.0000	0
2017/06/22	JBAF	20/03/2018			Jibar Tradeable Future	7.0100		92.9900	6.9000	93.1000	(1.569)	0.0000	0.0000	2,500
2017/06/22	JBAF	20/06/2018			Jibar Tradeable Future	6.9900		93.0100	6.8700	93.1300	(1.717)	0.0000	0.0000	0
2017/06/22	JBAF	19/09/2018			Jibar Tradeable Future	7.0400		92.9600	6.9100	93.0900	(1.847)	0.0000	0.0000	0
2017/06/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/22	JBAF	19/12/2018			Jibar Tradeable Future	7.0900		92.9100	6.9300	93.0700	(2.257)	0.0000	0.0000	0
2017/06/22	JBAF	20/03/2019			Jibar Tradeable Future	7.1400		92.8600	7.0000	93.0000	(1.961)	0.0000	0.0000	0
2017/06/22	JBAF	19/06/2019			Jibar Tradeable Future	7.1400		7.1400	7.0500	92.9500	(1.261)	0.0000	0.0000	0
2017/06/22	R023	03/08/2017	8.60	Put	Bond Future	49.0000		0.0490	38.6300	0.0386	(21.163)	0	0	0
2017/06/22	R023	03/08/2017			Bond Future	8.0083		102.2409	7.9774	102.3765	(0.385)	0.0000	0.0000	38,317
2017/06/22	R023	03/08/2017	8.59	Put	Bond Future	51.7400		0.0517	40.8900	0.0409	(20.970)	0	0	0
2017/06/22	R023	03/08/2017	8.60	Call	Bond Future	2,604.6100		2.6046	2,729.7600	2.7298	4.805	0	0	0
2017/06/22	R023	03/08/2017	8.58	Call	Bond Future	2,525.2200		2.5252	2,649.3800	2.6494	4.917	0	0	0
2017/06/22	R023	03/08/2017	8.59	Call	Bond Future	2,564.8400		2.5648	2,689.5100	2.6895	4.861	0	0	0
2017/06/22	R023	03/08/2017	8.58	Put	Bond Future	54.6600		0.0547	43.3000	0.0433	(20.783)	0	0	0
2017/06/22	R023	02/11/2017	8.56	Call	Bond Future	2,551.9800		2.5520	2,660.3700	2.6604	4.247	0	0	0
2017/06/22	R023	02/11/2017			Bond Future	8.0258		100.2638	7.9931	100.4025	(0.408)	0.0000	0.0000	0
2017/06/22	R023	02/11/2017	8.57	Call	Bond Future	2,584.9300		2.5849	2,693.9100	2.6939	4.216	0	0	0
2017/06/22	R023	02/11/2017	8.58	Call	Bond Future	2,617.8700		2.6179	2,727.4400	2.7274	4.185	0	0	0
2017/06/22	R023	02/11/2017	8.56	Put	Bond Future	324.6700		0.3247	294.3800	0.2944	(9.329)	0	0	0
2017/06/22	R023	02/11/2017	8.58	Put	Bond Future	308.3700		0.3084	279.2600	0.2793	(9.440)	0	0	0
2017/06/22	R023	02/11/2017	8.57	Put	Bond Future	316.5200		0.3165	286.8200	0.2868	(9.383)	0	0	0
2017/06/22	R023	01/02/2018			Bond Future	8.0390		102.2133	8.0044	102.3541	(0.431)	0.0000	0.0000	0
2017/06/22	R023	01/02/2018	8.32	Call	Bond Future	2,073.2700		2.0733	2,160.0300	2.1600	4.185	0	0	0
2017/06/22	R023	01/02/2018	8.33	Call	Bond Future	2,098.6600		2.0987	2,186.0200	2.1860	4.163	0	0	0
2017/06/22	R023	01/02/2018	8.31	Put	Bond Future	954.1600		0.9542	899.5500	0.8995	(5.723)	0	0	0
2017/06/22	R023	01/02/2018	8.33	Put	Bond Future	924.9800		0.9250	871.5600	0.8716	(5.775)	0	0	0
2017/06/22	R023	01/02/2018	8.32	Put	Bond Future	939.6400		0.9396	885.6200	0.8856	(5.749)	0	0	0
2017/06/22	R023	01/02/2018	8.31	Call	Bond Future	2,047.7200		2.0477	2,133.8900	2.1339	4.208	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
2017/06/22	R035	03/08/2017			Bond Future	9.6313	97.5242	9.5952	97.8128	(0.374)	0.0000	0.0000	10,528
2017/06/22	R035	03/08/2017	9.52	Put	Bond Future	895.1000	0.8951	606.4100	0.6064	(32.252)	0	0	0
2017/06/22	R035	03/08/2017	9.50	Put	Bond Future	1,057.3700	1.0574	768.6800	0.7687	(27.303)	0	0	0
2017/06/22	R035	03/08/2017	9.51	Put	Bond Future	976.1800	0.9762	687.4900	0.6875	(29.573)	0	0	0
2017/06/22	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R035	02/11/2017			Bond Future	9.6875	94.8864	9.6502	95.1811	(0.385)	0.0000	0.0000	0
2017/06/22	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R035	02/11/2017	9.59	Put	Bond Future	773.7100	0.7737	479.0300	0.4790	(38.087)	0	0	0
2017/06/22	R035	02/11/2017	9.61	Put	Bond Future	614.1300	0.6141	319.4500	0.3195	(47.983)	0	0	0
2017/06/22	R035	02/11/2017	9.60	Put	Bond Future	693.8700	0.6939	399.1900	0.3992	(42.469)	0	0	0
2017/06/22	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R035	01/02/2018	9.73	Put	Bond Future	105.5800	0.1056	0.0000	0.0000	(100.000)	0	0	0
2017/06/22	R035	01/02/2018			Bond Future	9.7435	96.7314	9.7051	97.0313	(0.394)	0.0000	0.0000	0
2017/06/22	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R035	01/02/2018	9.74	Put	Bond Future	27.5800	0.0276	0.0000	0.0000	(100.000)	0	0	0
2017/06/22	R035	01/02/2018	9.75	Call	Bond Future	50.3200	0.0503	350.2300	0.3502	596.006	0	0	0
2017/06/22	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	194.3300	0.1943	100.000	0	0	0
2017/06/22	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	272.3300	0.2723	100.000	0	0	0
2017/06/22	R186	03/08/2017	8.93	Put	Bond Future	323.5800	0.3236	306.9800	0.3070	(5.130)	0	0	0
2017/06/22	R186	03/08/2017	9.35	Call	Bond Future	5,113.4700	5.1135	5,146.4800	5.1465	0.646	0	0	0
2017/06/22	R186	03/08/2017			Bond Future	8.5874	113.4973	8.5820	113.5344	(0.063)	0.0000	0.0000	128,791
2017/06/22	R186	03/08/2017	8.85	Put	Bond Future	444.5500	0.4445	424.5100	0.4245	(4.508)	0	0	750
2017/06/22	R186	03/08/2017	8.92	Put	Bond Future	337.0400	0.3370	320.0200	0.3200	(5.050)	0	0	0
2017/06/22	R186	03/08/2017	8.90	Call	Bond Future	2,481.2500	2.4813	2,500.4700	2.5005	0.775	0	0	0
2017/06/22	R186	03/08/2017	9.50	Call	Bond Future	6,048.9700	6.0490	6,083.9400	6.0839	0.578	0	0	0
2017/06/22	R186	03/08/2017	8.80	Put	Bond Future	536.8500	0.5369	514.5900	0.5146	(4.146)	0	0	7,100
2017/06/22	R186	03/08/2017	8.93	Call	Bond Future	2,639.7100	2.6397	2,660.2000	2.6602	0.776	0	0	0
2017/06/22	R186	03/08/2017	8.91	Call	Bond Future	2,533.6600	2.5337	2,553.3100	2.5533	0.776	0	0	0
2017/06/22	R186	03/08/2017	8.65	Put	Bond Future	903.4700	0.9035	874.7500	0.8747	(3.179)	0	0	2,500
2017/06/22	R186	03/08/2017	9.00	Put	Bond Future	241.2000	0.2412	227.4200	0.2274	(5.713)	0	0	0
2017/06/22	R186	03/08/2017	8.75	Call	Bond Future	1,750.8500	1.7509	1,763.4600	1.7635	0.720	0	0	0
2017/06/22	R186	03/08/2017	9.35	Put	Bond Future	44.6900	0.0447	40.6100	0.0406	(9.130)	0	0	750
2017/06/22	R186	03/08/2017	8.85	Call	Bond Future	2,225.6600	2.2257	2,242.7100	2.2427	0.766	0	0	0
2017/06/22	R186	03/08/2017	8.92	Call	Bond Future	2,586.4800	2.5865	2,606.5500	2.6065	0.776	0	0	0
2017/06/22	R186	03/08/2017	8.90	Put	Bond Future	365.3400	0.3653	347.4700	0.3475	(4.891)	0	0	0
2017/06/22	R186	03/08/2017	9.50	Put	Bond Future	19.5300	0.0195	17.4100	0.0174	(10.855)	0	0	6,500
2017/06/22	R186	03/08/2017	8.65	Call	Bond Future	1,331.7300	1.3317	1,340.1000	1.3401	0.629	0	0	0
2017/06/22	R186	03/08/2017	8.80	Call	Bond Future	1,981.8100	1.9818	1,996.6400	1.9966	0.748	0	0	0
2017/06/22	R186	03/08/2017	9.00	Call	Bond Future	3,022.6300	3.0226	3,045.9400	3.0459	0.771	0	0	0
2017/06/22	R186	03/08/2017	8.91	Put	Bond Future	350.9600	0.3510	333.5200	0.3335	(4.969)	0	0	0
2017/06/22	R186	03/08/2017	8.75	Put	Bond Future	643.4100	0.6434	618.9300	0.6189	(3.805)	0	0	3,654
2017/06/22	R186	02/11/2017	8.88	Call	Bond Future	3,048.3600	3.0484	3,065.6100	3.0656	0.566	0	0	0
2017/06/22	R186	02/11/2017	8.89	Put	Bond Future	1,309.7600	1.3098	1,288.7300	1.2887	(1.606)	0	0	0

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2017/06/22	R186	02/11/2017			Bond Future	8.6215	115.6655	8.6158	115.7040	(0.067)	0.0000	0.0000	4
2017/06/22	R186	02/11/2017	8.89	Call	Bond Future	3,090.5500	3.0906	3,108.0100	3.1080	0.565	0	0	0
2017/06/22	R186	02/11/2017	8.90	Call	Bond Future	3,133.2800	3.1333	3,150.9400	3.1509	0.564	0	0	0
2017/06/22	R186	02/11/2017	9.00	Put	Bond Future	1,074.2200	1.0742	1,055.4500	1.0555	(1.747)	0	0	5,000
2017/06/22	R186	02/11/2017	8.88	Put	Bond Future	1,333.2200	1.3332	1,311.9800	1.3120	(1.593)	0	0	0
2017/06/22	R186	02/11/2017	8.90	Put	Bond Future	1,286.8900	1.2869	1,266.0600	1.2661	(1.619)	0	0	0
2017/06/22	R186	02/11/2017	9.00	Call	Bond Future	3,573.7800	3.5738	3,593.5000	3.5935	0.552	0	0	0
2017/06/22	R186	01/02/2018	8.96	Call	Bond Future	3,767.2100	3.7672	3,785.8600	3.7859	0.495	0	0	0
2017/06/22	R186	01/02/2018			Bond Future	8.6530	112.6118	8.6471	112.6503	(0.068)	0.0000	0.0000	0
2017/06/22	R186	01/02/2018	8.97	Call	Bond Future	3,808.1000	3.8081	3,826.9000	3.8269	0.494	0	0	0
2017/06/22	R186	01/02/2018	8.98	Call	Bond Future	3,849.1900	3.8492	3,868.1500	3.8681	0.493	0	0	0
2017/06/22	R186	01/02/2018	8.96	Put	Bond Future	1,778.4900	1.7785	1,758.5800	1.7586	(1.119)	0	0	0
2017/06/22	R186	01/02/2018	8.97	Put	Bond Future	1,755.4000	1.7554	1,735.6400	1.7356	(1.126)	0	0	0
2017/06/22	R186	01/02/2018	8.98	Put	Bond Future	1,732.5500	1.7325	1,712.9500	1.7129	(1.131)	0	0	0
2017/06/22	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R197	03/08/2017			Bond Future	296.4605	296.4605	296.4754	296.4754	0.005	0.0000	0.0000	2,350
2017/06/22	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R197	03/08/2017	308.05	Put	Bond Future	11,589.4800	11.5895	11,574.5700	11.5746	(0.129)	0	0	0
2017/06/22	R197	03/08/2017	308.07	Put	Bond Future	11,609.4800	11.6095	11,594.5700	11.5946	(0.128)	0	0	0
2017/06/22	R197	03/08/2017	308.06	Put	Bond Future	11,599.4800	11.5995	11,584.5700	11.5846	(0.129)	0	0	0
2017/06/22	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R197	02/11/2017			Bond Future	302.1924	302.1924	302.2092	302.2092	0.006	0.0000	0.0000	0
2017/06/22	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R197	02/11/2017	305.15	Put	Bond Future	2,957.6000	2.9576	2,940.7600	2.9408	(0.569)	0	0	0
2017/06/22	R197	02/11/2017	305.17	Put	Bond Future	2,977.6000	2.9776	2,960.7600	2.9608	(0.566)	0	0	0
2017/06/22	R197	02/11/2017	305.16	Put	Bond Future	2,967.6000	2.9676	2,950.7600	2.9508	(0.567)	0	0	0
2017/06/22	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R197	01/02/2018			Bond Future	301.1381	301.1381	301.1505	301.1505	0.004	0.0000	0.0000	0
2017/06/22	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R197	01/02/2018	301.66	Put	Bond Future	521.9500	0.5220	509.5000	0.5095	(2.385)	0	0	0
2017/06/22	R197	01/02/2018	301.68	Put	Bond Future	541.9500	0.5420	529.5000	0.5295	(2.297)	0	0	0
2017/06/22	R197	01/02/2018	301.67	Put	Bond Future	531.9500	0.5320	519.5000	0.5195	(2.340)	0	0	0
2017/06/22	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R202	03/08/2017			Bond Future	241.9377	241.9377	241.9497	241.9497	0.005	0.0000	0.0000	30,532
2017/06/22	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R202	03/08/2017	258.35	Put	Bond Future	16,412.2900	16.4123	16,400.3200	16.4003	(0.073)	0	0	0
2017/06/22	R202	03/08/2017	258.37	Put	Bond Future	16,432.2900	16.4323	16,420.3200	16.4203	(0.073)	0	0	0
2017/06/22	R202	03/08/2017	258.36	Put	Bond Future	16,422.2900	16.4223	16,410.3200	16.4103	(0.073)	0	0	0
2017/06/22	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R202	02/11/2017			Bond Future	246.6155	246.6155	246.6290	246.6290	0.005	0.0000	0.0000	0
2017/06/22	R202	02/11/2017	253.89	Put	Bond Future	7,274.4700	7.2745	7,260.9900	7.2610	(0.185)	0	0	0
2017/06/22	R202	02/11/2017	253.91	Put	Bond Future	7,294.4700	7.2945	7,280.9900	7.2810	(0.185)	0	0	0
2017/06/22	R202	02/11/2017	253.90	Put	Bond Future	7,284.4700	7.2845	7,270.9900	7.2710	(0.185)	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
2017/06/22	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R202	01/02/2018	249.06	Put	Bond Future	1,295.3000	1.2953	1,285.1700	1.2852	(0.782)	0	0	0
2017/06/22	R202	01/02/2018			Bond Future	247.7647	247.7647	247.7748	247.7748	0.004	0.0000	0.0000	0
2017/06/22	R202	01/02/2018	249.08	Put	Bond Future	1,315.3000	1.3153	1,305.1700	1.3052	(0.770)	0	0	0
2017/06/22	R202	01/02/2018	249.07	Put	Bond Future	1,305.3000	1.3053	1,295.1700	1.2952	(0.776)	0	0	0
2017/06/22	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R203	03/08/2017			Bond Future	7.3157	103.3379	7.3243	103.3370	0.118	0.0000	0.0000	0
2017/06/22	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R203	03/08/2017	4.87	Put	Bond Future	261.8000	0.2618	262.7100	0.2627	0.348	0	0	0
2017/06/22	R203	03/08/2017	4.89	Put	Bond Future	259.6500	0.2596	260.5600	0.2606	0.350	0	0	0
2017/06/22	R203	03/08/2017	4.88	Put	Bond Future	260.7200	0.2607	261.6300	0.2616	0.349	0	0	0
2017/06/22	R204	03/08/2017	7.77	Put	Bond Future	17.0600	0.0171	16.4300	0.0164	(3.693)	0	0	0
2017/06/22	R204	03/08/2017			Bond Future	7.4111	101.7885	7.4119	101.7875	0.011	0.0000	0.0000	42,124
2017/06/22	R204	03/08/2017	7.76	Put	Bond Future	18.3200	0.0183	17.6600	0.0177	(3.603)	0	0	0
2017/06/22	R204	03/08/2017	7.75	Call	Bond Future	454.8300	0.4548	453.1000	0.4531	(0.380)	0	0	0
2017/06/22	R204	03/08/2017	7.76	Call	Bond Future	466.2900	0.4663	464.5800	0.4646	(0.367)	0	0	0
2017/06/22	R204	03/08/2017	7.77	Call	Bond Future	477.8200	0.4778	476.1400	0.4761	(0.352)	0	0	0
2017/06/22	R204	03/08/2017	7.75	Put	Bond Future	19.6600	0.0197	18.9800	0.0190	(3.459)	0	0	0
2017/06/22	R204	02/11/2017	7.76	Put	Bond Future	14.9900	0.0150	14.8200	0.0148	(1.134)	0	0	0
2017/06/22	R204	02/11/2017			Bond Future	7.3302	103.7331	7.3306	103.7326	0.006	0.0000	0.0000	0
2017/06/22	R204	02/11/2017	7.75	Put	Bond Future	16.0100	0.0160	15.8300	0.0158	(1.124)	0	0	0
2017/06/22	R204	02/11/2017	7.76	Call	Bond Future	470.9100	0.4709	470.2500	0.4702	(0.140)	0	0	0
2017/06/22	R204	02/11/2017	7.74	Call	Bond Future	451.7300	0.4517	451.0600	0.4511	(0.148)	0	0	0
2017/06/22	R204	02/11/2017	7.75	Call	Bond Future	461.3600	0.4614	460.6900	0.4607	(0.145)	0	0	0
2017/06/22	R204	02/11/2017	7.74	Put	Bond Future	16.9600	0.0170	16.7800	0.0168	(1.061)	0	0	0
2017/06/22	R204	01/02/2018	7.27	Call	Bond Future	262.3900	0.2624	261.2900	0.2613	(0.419)	0	0	0
2017/06/22	R204	01/02/2018			Bond Future	7.1681	101.7099	7.1695	101.7088	0.019	0.0000	0.0000	0
2017/06/22	R204	01/02/2018	7.25	Call	Bond Future	252.4900	0.2525	251.4000	0.2514	(0.432)	0	0	0
2017/06/22	R204	01/02/2018	7.26	Call	Bond Future	257.4200	0.2574	256.3200	0.2563	(0.427)	0	0	0
2017/06/22	R204	01/02/2018	7.25	Put	Bond Future	184.0700	0.1841	184.0900	0.1841	0.011	0	0	0
2017/06/22	R204	01/02/2018	7.27	Put	Bond Future	177.2600	0.1773	177.2700	0.1773	0.006	0	0	0
2017/06/22	R204	01/02/2018	7.26	Put	Bond Future	180.6400	0.1806	180.6500	0.1807	0.006	0	0	0
2017/06/22	R207	03/08/2017	8.19	Call	Bond Future	1,507.6400	1.5076	1,575.1500	1.5751	4.478	0	0	51
2017/06/22	R207	03/08/2017			Bond Future	7.4934	99.9327	7.4621	100.0009	(0.417)	0.0000	0.0000	45,774
2017/06/22	R207	03/08/2017	8.39	Put	Bond Future	0.2900	0.0003	0.1700	0.0002	(41.379)	0	0	0
2017/06/22	R207	03/08/2017	8.41	Put	Bond Future	0.2300	0.0002	0.1400	0.0001	(39.130)	0	0	0
2017/06/22	R207	03/08/2017	8.19	Put	Bond Future	2.0900	0.0021	1.3800	0.0014	(33.971)	0	0	0
2017/06/22	R207	03/08/2017	8.40	Put	Bond Future	0.2600	0.0003	0.1500	0.0002	(42.308)	0	0	0
2017/06/22	R207	03/08/2017	8.41	Call	Bond Future	1,975.2800	1.9753	2,043.4100	2.0434	3.449	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
2017/06/22	R207	03/08/2017	8.39	Call	Bond Future	1,932.7800	1.9328	2,000.8800	2.0009	3.523	0	0	0
2017/06/22	R207	03/08/2017	8.40	Call	Bond Future	1,954.0300	1.9540	2,022.1400	2.0221	3.486	0	0	0
2017/06/22	R207	02/11/2017			Bond Future	7.4557	101.8418	7.4204	101.9119	(0.474)	0.0000	0.0000	0
2017/06/22	R207	02/11/2017	8.03	Put	Bond Future	48.2400	0.0482	40.5500	0.0405	(15.941)	0	0	0
2017/06/22	R207	02/11/2017	8.05	Put	Bond Future	44.4300	0.0444	37.2600	0.0373	(16.138)	0	0	0
2017/06/22	R207	02/11/2017	8.03	Call	Bond Future	1,177.8900	1.1779	1,240.2900	1.2403	5.298	0	0	0
2017/06/22	R207	02/11/2017	8.04	Put	Bond Future	46.2500	0.0463	38.8200	0.0388	(16.065)	0	0	0
2017/06/22	R207	02/11/2017	8.04	Call	Bond Future	1,195.4300	1.1954	1,258.0900	1.2581	5.242	0	0	0
2017/06/22	R207	02/11/2017	8.05	Call	Bond Future	1,213.1300	1.2131	1,276.0500	1.2761	5.187	0	0	0
2017/06/22	R207	01/02/2018			Bond Future	7.3928	100.1800	7.3529	100.2508	(0.540)	0.0000	0.0000	0
2017/06/22	R207	01/02/2018	7.60	Put	Bond Future	326.9700	0.3270	299.8000	0.2998	(8.310)	0	0	0
2017/06/22	R207	01/02/2018	7.62	Put	Bond Future	314.7800	0.3148	288.3600	0.2884	(8.393)	0	0	0
2017/06/22	R207	01/02/2018	7.60	Call	Bond Future	693.7300	0.6937	737.4200	0.7374	6.298	0	0	0
2017/06/22	R207	01/02/2018	7.61	Put	Bond Future	320.8300	0.3208	294.0400	0.2940	(8.350)	0	0	0
2017/06/22	R207	01/02/2018	7.61	Call	Bond Future	705.2400	0.7052	749.3100	0.7493	6.249	0	0	0
2017/06/22	R207	01/02/2018	7.62	Call	Bond Future	716.8400	0.7168	761.2800	0.7613	6.199	0	0	0
2017/06/22	R208	03/08/2017	8.32	Call	Bond Future	2,184.7700	2.1848	2,278.0700	2.2781	4.270	0	0	0
2017/06/22	R208	03/08/2017			Bond Future	7.6037	99.7109	7.5728	99.8061	(0.406)	0.0000	0.0000	35,097
2017/06/22	R208	03/08/2017	8.30	Call	Bond Future	2,125.8800	2.1259	2,218.9100	2.2189	4.376	0	0	0
2017/06/22	R208	03/08/2017	8.31	Call	Bond Future	2,155.3000	2.1553	2,248.4700	2.2485	4.323	0	0	0
2017/06/22	R208	03/08/2017	8.30	Put	Bond Future	8.0100	0.0080	5.7600	0.0058	(28.090)	0	0	0
2017/06/22	R208	03/08/2017	8.32	Put	Bond Future	6.9100	0.0069	4.9300	0.0049	(28.654)	0	0	0
2017/06/22	R208	03/08/2017	8.31	Put	Bond Future	7.4300	0.0074	5.3200	0.0053	(28.398)	0	0	0
2017/06/22	R208	02/11/2017	8.18	Put	Bond Future	99.7600	0.0998	86.5900	0.0866	(13.202)	0	0	0
2017/06/22	R208	02/11/2017			Bond Future	7.5924	98.2138	7.5588	98.3114	(0.443)	0.0000	0.0000	0
2017/06/22	R208	02/11/2017	8.20	Put	Bond Future	92.9000	0.0929	80.4800	0.0805	(13.369)	0	0	0
2017/06/22	R208	02/11/2017	8.19	Put	Bond Future	96.2800	0.0963	83.4900	0.0835	(13.284)	0	0	0
2017/06/22	R208	02/11/2017	8.18	Call	Bond Future	1,786.2500	1.7863	1,870.7300	1.8707	4.729	0	0	0
2017/06/22	R208	02/11/2017	8.19	Call	Bond Future	1,811.1700	1.8112	1,896.0300	1.8960	4.685	0	0	0
2017/06/22	R208	02/11/2017	8.20	Call	Bond Future	1,836.1700	1.8362	1,921.4000	1.9214	4.642	0	0	0
2017/06/22	R208	01/02/2018	7.85	Put	Bond Future	482.7600	0.4828	447.3900	0.4474	(7.327)	0	0	0
2017/06/22	R208	01/02/2018			Bond Future	7.5693	100.1235	7.5329	100.2224	(0.481)	0.0000	0.0000	0
2017/06/22	R208	01/02/2018	7.84	Put	Bond Future	491.8600	0.4919	456.0100	0.4560	(7.289)	0	0	0
2017/06/22	R208	01/02/2018	7.85	Call	Bond Future	1,241.7200	1.2417	1,305.3000	1.3053	5.120	0	0	0
2017/06/22	R208	01/02/2018	7.83	Call	Bond Future	1,206.2200	1.2062	1,268.8300	1.2688	5.191	0	0	0
2017/06/22	R208	01/02/2018	7.84	Call	Bond Future	1,223.9100	1.2239	1,287.0100	1.2870	5.156	0	0	0
2017/06/22	R208	01/02/2018	7.83	Put	Bond Future	501.0900	0.5011	464.7500	0.4648	(7.252)	0	0	0
2017/06/22	R209	03/08/2017			Bond Future	9.5938	73.4247	9.5629	73.6318	(0.322)	0.0000	0.0000	74,058
2017/06/22	R209	03/08/2017	9.44	Call	Bond Future	769.0900	0.7691	835.6100	0.8356	8.649	0	0	0
2017/06/22	R209	03/08/2017	9.43	Put	Bond Future	1,852.5600	1.8526	1,710.3100	1.7103	(7.679)	0	0	0
2017/06/22	R209	03/08/2017	9.45	Put	Bond Future	1,766.7400	1.7667	1,627.8700	1.6279	(7.860)	0	0	0
2017/06/22	R209	03/08/2017	9.44	Put	Bond Future	1,809.3700	1.8094	1,668.8100	1.6688	(7.768)	0	0	0
2017/06/22	R209	03/08/2017	9.45	Call	Bond Future	794.7700	0.7948	862.9800	0.8630	8.582	0	0	0
2017/06/22	R209	03/08/2017	9.43	Call	Bond Future	743.8600	0.7439	808.6900	0.8087	8.715	0	0	0
2017/06/22	R209	02/11/2017	9.52	Put	Bond Future	2,760.9800	2.7610	2,639.6500	2.6396	(4.394)	0	0	0
2017/06/22	R209	02/11/2017	9.75	Call	Bond Future	2,709.5900	2.7096	2,821.7200	2.8217	4.138	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
2017/06/22	R209	02/11/2017	8.30	Put	Bond Future	9,917.6900	9.9177	9,715.3700	9.7154	(2.040)	0	0	0
2017/06/22	R209	02/11/2017			Bond Future	9.6429	71.6774	9.6111	71.8890	(0.330)	0.0000	0.0000	790
2017/06/22	R209	02/11/2017	9.54	Put	Bond Future	2,687.8700	2.6879	2,568.4700	2.5685	(4.442)	0	0	0
2017/06/22	R209	02/11/2017	10.00	Call	Bond Future	3,685.1900	3.6852	3,819.6800	3.8197	3.649	0	0	0
2017/06/22	R209	02/11/2017	9.53	Put	Bond Future	2,724.3300	2.7243	2,603.9600	2.6040	(4.418)	0	0	0
2017/06/22	R209	02/11/2017	9.75	Put	Bond Future	2,005.3600	2.0054	1,905.9800	1.9060	(4.956)	0	0	6,500
2017/06/22	R209	02/11/2017	9.54	Call	Bond Future	2,000.9800	2.0010	2,093.0900	2.0931	4.603	0	0	0
2017/06/22	R209	02/11/2017	9.00	Put	Bond Future	5,205.7000	5.2057	5,038.3200	5.0383	(3.215)	0	0	0
2017/06/22	R209	02/11/2017	10.60	Put	Bond Future	494.0200	0.4940	458.2900	0.4583	(7.233)	0	0	1,300
2017/06/22	R209	02/11/2017	9.52	Call	Bond Future	1,939.4600	1.9395	2,029.6400	2.0296	4.650	0	0	0
2017/06/22	R209	02/11/2017	10.00	Put	Bond Future	1,377.1600	1.3772	1,300.1400	1.3001	(5.593)	0	0	3,360
2017/06/22	R209	02/11/2017	9.00	Call	Bond Future	747.2200	0.7472	791.3500	0.7914	5.906	0	0	4,100
2017/06/22	R209	02/11/2017	10.60	Call	Bond Future	6,432.1400	6.4321	6,607.9200	6.6079	2.733	0	0	0
2017/06/22	R209	02/11/2017	8.30	Call	Bond Future	118.8000	0.1188	127.9900	0.1280	7.736	0	0	2,800
2017/06/22	R209	02/11/2017	9.53	Call	Bond Future	1,970.1700	1.9702	2,061.3100	2.0613	4.626	0	0	0
2017/06/22	R209	01/02/2018	9.73	Call	Bond Future	3,075.1000	3.0751	3,184.7100	3.1847	3.564	0	0	0
2017/06/22	R209	01/02/2018	9.72	Call	Bond Future	3,040.9000	3.0409	3,149.7500	3.1498	3.580	0	0	0
2017/06/22	R209	01/02/2018			Bond Future	9.6906	73.0712	9.6579	73.2864	(0.337)	0.0000	0.0000	0
2017/06/22	R209	01/02/2018	9.71	Call	Bond Future	3,006.6500	3.0067	3,114.7500	3.1148	3.595	0	0	0
2017/06/22	R209	01/02/2018	9.71	Put	Bond Future	2,879.2500	2.8793	2,772.1800	2.7722	(3.719)	0	0	0
2017/06/22	R209	01/02/2018	9.73	Put	Bond Future	2,816.9300	2.8169	2,711.3700	2.7114	(3.747)	0	0	0
2017/06/22	R209	01/02/2018	9.72	Put	Bond Future	2,848.0700	2.8481	2,741.7500	2.7418	(3.733)	0	0	0
2017/06/22	R210	03/08/2017	196.29	Put	Bond Future	9,929.9900	9.9300	9,920.5800	9.9206	(0.095)	0	0	0
2017/06/22	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R210	03/08/2017			Bond Future	186.3600	186.3600	186.3694	186.3694	0.005	0.0000	0.0000	1,675
2017/06/22	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R210	03/08/2017	196.28	Put	Bond Future	9,919.9900	9.9200	9,910.5800	9.9106	(0.095)	0	0	0
2017/06/22	R210	03/08/2017	196.30	Put	Bond Future	9,939.9900	9.9400	9,930.5800	9.9306	(0.095)	0	0	0
2017/06/22	R210	02/11/2017	192.08	Put	Bond Future	4,516.8600	4.5169	4,506.3400	4.5063	(0.233)	0	0	0
2017/06/22	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R210	02/11/2017			Bond Future	187.5631	187.5631	187.5737	187.5737	0.006	0.0000	0.0000	0
2017/06/22	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R210	02/11/2017	192.07	Put	Bond Future	4,506.8600	4.5069	4,496.3400	4.4963	(0.233)	0	0	0
2017/06/22	R210	02/11/2017	192.09	Put	Bond Future	4,526.8600	4.5269	4,516.3400	4.5163	(0.232)	0	0	0
2017/06/22	R210	01/02/2018			Bond Future	191.2867	191.2867	191.2946	191.2946	0.004	0.0000	0.0000	0
2017/06/22	R210	01/02/2018	192.36	Put	Bond Future	1,073.3200	1.0733	1,065.4000	1.0654	(0.738)	0	0	0
2017/06/22	R210	01/02/2018	192.38	Put	Bond Future	1,093.3200	1.0933	1,085.4000	1.0854	(0.724)	0	0	0
2017/06/22	R210	01/02/2018	192.37	Put	Bond Future	1,083.3200	1.0833	1,075.4000	1.0754	(0.731)	0	0	0
2017/06/22	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R212	03/08/2017			Bond Future	148.7529	148.7529	148.7606	148.7606	0.005	0.0000	0.0000	4,858
2017/06/22	R212	03/08/2017	153.34	Put	Bond Future	4,587.1100	4.5871	4,579.4300	4.5794	(0.167)	0	0	0
2017/06/22	R212	03/08/2017	153.36	Put	Bond Future	4,607.1100	4.6071	4,599.4300	4.5994	(0.167)	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
2017/06/22	R212	03/08/2017	153.35	Put	Bond Future	4,597.1100	4.5971	4,589.4300	4.5894	(0.167)	0	0	0
2017/06/22	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R212	02/11/2017			Bond Future	151.6289	151.6289	151.6376	151.6376	0.006	0.0000	0.0000	0
2017/06/22	R212	02/11/2017	152.40	Put	Bond Future	771.0600	0.7711	762.3800	0.7624	(1.126)	0	0	0
2017/06/22	R212	02/11/2017	152.42	Put	Bond Future	791.0600	0.7911	782.3800	0.7824	(1.097)	0	0	0
2017/06/22	R212	02/11/2017	152.41	Put	Bond Future	781.0600	0.7811	772.3800	0.7724	(1.111)	0	0	0
2017/06/22	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R212	01/02/2018	154.71	Put	Bond Future	2,131.0700	2.1311	2,124.6500	2.1247	(0.301)	0	0	0
2017/06/22	R212	01/02/2018			Bond Future	152.5789	152.5789	152.5853	152.5853	0.004	0.0000	0.0000	0
2017/06/22	R212	01/02/2018	154.70	Put	Bond Future	2,121.0700	2.1211	2,114.6500	2.1147	(0.303)	0	0	0
2017/06/22	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/22	R212	01/02/2018	154.69	Put	Bond Future	2,111.0700	2.1111	2,104.6500	2.1047	(0.304)	0	0	0
2017/06/22	R213	03/08/2017	9.33	Put	Bond Future	965.8000	0.9658	907.5400	0.9075	(6.032)	0	0	0
2017/06/22	R213	03/08/2017			Bond Future	9.2623	85.7823	9.2467	85.8875	(0.169)	0.0000	0.0000	56,759
2017/06/22	R213	03/08/2017	9.35	Put	Bond Future	909.5800	0.9096	853.2800	0.8533	(6.190)	0	0	0
2017/06/22	R213	03/08/2017	9.34	Put	Bond Future	937.3900	0.9374	880.1000	0.8801	(6.112)	0	0	0
2017/06/22	R213	03/08/2017	9.33	Call	Bond Future	1,417.2600	1.4173	1,464.1200	1.4641	3.306	0	0	0
2017/06/22	R213	03/08/2017	9.34	Call	Bond Future	1,455.2800	1.4553	1,503.1100	1.5031	3.287	0	0	0
2017/06/22	R213	03/08/2017	9.35	Call	Bond Future	1,493.8400	1.4938	1,542.6600	1.5427	3.268	0	0	0
2017/06/22	R213	02/11/2017	9.36	Put	Bond Future	2,054.6800	2.0547	1,996.9900	1.9970	(2.808)	0	0	0
2017/06/22	R213	02/11/2017			Bond Future	9.3103	83.8711	9.2940	83.9788	(0.175)	0.0000	0.0000	0
2017/06/22	R213	02/11/2017	9.35	Put	Bond Future	2,085.4400	2.0854	2,027.2400	2.0272	(2.791)	0	0	0
2017/06/22	R213	02/11/2017	9.36	Call	Bond Future	2,382.6300	2.3826	2,432.5500	2.4325	2.095	0	0	0
2017/06/22	R213	02/11/2017	9.34	Call	Bond Future	2,312.8300	2.3128	2,361.7200	2.3617	2.114	0	0	0
2017/06/22	R213	02/11/2017	9.35	Call	Bond Future	2,347.5900	2.3476	2,397.0000	2.3970	2.105	0	0	0
2017/06/22	R213	02/11/2017	9.34	Put	Bond Future	2,116.5500	2.1166	2,057.8300	2.0578	(2.774)	0	0	0
2017/06/22	R213	01/02/2018	9.42	Call	Bond Future	3,065.0600	3.0651	3,117.9400	3.1179	1.725	0	0	0
2017/06/22	R213	01/02/2018			Bond Future	9.3576	85.5019	9.3409	85.6112	(0.179)	0.0000	0.0000	0
2017/06/22	R213	01/02/2018	9.43	Call	Bond Future	3,100.0700	3.1001	3,153.3400	3.1533	1.718	0	0	0
2017/06/22	R213	01/02/2018	9.41	Put	Bond Future	2,689.5100	2.6895	2,632.7900	2.6328	(2.109)	0	0	0
2017/06/22	R213	01/02/2018	9.43	Put	Bond Future	2,629.7100	2.6297	2,573.7700	2.5738	(2.127)	0	0	0
2017/06/22	R213	01/02/2018	9.42	Put	Bond Future	2,659.4800	2.6595	2,603.1500	2.6031	(2.118)	0	0	0
2017/06/22	R213	01/02/2018	9.41	Call	Bond Future	3,030.2300	3.0302	3,082.7200	3.0827	1.732	0	0	0
2017/06/22	R214	03/08/2017	9.51	Call	Bond Future	691.5600	0.6916	765.9600	0.7660	10.758	0	0	0
2017/06/22	R214	03/08/2017			Bond Future	9.7086	73.3264	9.6727	73.5771	(0.370)	0.0000	0.0000	37,026
2017/06/22	R214	03/08/2017	9.52	Call	Bond Future	715.8000	0.7158	792.2000	0.7922	10.673	0	0	0
2017/06/22	R214	03/08/2017	9.53	Call	Bond Future	740.6900	0.7407	819.1000	0.8191	10.586	0	0	0
2017/06/22	R214	03/08/2017	9.51	Put	Bond Future	2,095.0000	2.0950	1,918.6900	1.9187	(8.416)	0	0	0
2017/06/22	R214	03/08/2017	9.53	Put	Bond Future	2,000.7500	2.0007	1,828.4500	1.8284	(8.612)	0	0	0
2017/06/22	R214	03/08/2017	9.52	Put	Bond Future	2,047.4900	2.0475	1,873.1800	1.8732	(8.513)	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
2017/06/22	R214	02/11/2017	9.60	Call	Bond Future	1,969.5700	1.9696	2,076.7100	2.0767	5.440	0	0	0
2017/06/22	R214	02/11/2017			Bond Future	9.7589	71.4308	9.7219	71.6867	(0.379)	0.0000	0.0000	0
2017/06/22	R214	02/11/2017	9.58	Call	Bond Future	1,908.5500	1.9085	2,013.4100	2.0134	5.494	0	0	0
2017/06/22	R214	02/11/2017	9.59	Call	Bond Future	1,938.8400	1.9388	2,044.8400	2.0448	5.467	0	0	0
2017/06/22	R214	02/11/2017	9.60	Put	Bond Future	3,079.0600	3.0791	2,930.2400	2.9302	(4.833)	0	0	0
2017/06/22	R214	02/11/2017	9.58	Put	Bond Future	3,159.6500	3.1596	3,008.5500	3.0086	(4.782)	0	0	0
2017/06/22	R214	02/11/2017	9.59	Put	Bond Future	3,119.0800	3.1191	2,969.1200	2.9691	(4.808)	0	0	0
2017/06/22	R214	01/02/2018			Bond Future	9.8089	72.8197	9.7709	73.0802	(0.388)	0.0000	0.0000	0
2017/06/22	R214	01/02/2018	9.82	Put	Bond Future	3,094.7800	3.0948	2,965.8800	2.9659	(4.165)	0	0	0
2017/06/22	R214	01/02/2018	9.84	Put	Bond Future	3,029.3200	3.0293	2,902.2200	2.9022	(4.196)	0	0	0
2017/06/22	R214	01/02/2018	9.83	Put	Bond Future	3,061.9100	3.0619	2,933.9100	2.9339	(4.180)	0	0	0
2017/06/22	R214	01/02/2018	9.84	Call	Bond Future	3,240.9800	3.2410	3,374.3700	3.3744	4.116	0	0	0
2017/06/22	R214	01/02/2018	9.82	Call	Bond Future	3,170.3100	3.1703	3,301.9000	3.3019	4.151	0	0	0
2017/06/22	R214	01/02/2018	9.83	Call	Bond Future	3,205.5600	3.2056	3,338.0500	3.3381	4.133	0	0	0
2017/06/22	R248	03/08/2017			Bond Future	9.7847	93.8123	9.7437	94.1755	(0.420)	0.0000	0.0000	78,556
2017/06/22	R248	03/08/2017	9.57	Call	Bond Future	908.8900	0.9089	1,017.2300	1.0172	11.920	0	0	0
2017/06/22	R248	03/08/2017	9.56	Put	Bond Future	2,898.9600	2.8990	2,641.3900	2.6414	(8.885)	0	0	0
2017/06/22	R248	03/08/2017	9.58	Put	Bond Future	2,776.3000	2.7763	2,524.2200	2.5242	(9.080)	0	0	0
2017/06/22	R248	03/08/2017	9.57	Put	Bond Future	2,837.1600	2.8372	2,582.3200	2.5823	(8.982)	0	0	0
2017/06/22	R248	03/08/2017	9.58	Call	Bond Future	939.4500	0.9394	1,050.5500	1.0506	11.826	0	0	0
2017/06/22	R248	03/08/2017	9.56	Call	Bond Future	879.1100	0.8791	984.7200	0.9847	12.013	0	0	0
2017/06/22	R248	02/11/2017	9.66	Put	Bond Future	4,076.4100	4.0764	3,860.3600	3.8604	(5.300)	0	0	0
2017/06/22	R248	02/11/2017			Bond Future	9.8374	91.1670	9.7951	91.5377	(0.430)	0.0000	0.0000	226
2017/06/22	R248	02/11/2017	9.65	Put	Bond Future	4,128.8000	4.1288	3,911.1400	3.9111	(5.272)	0	0	0
2017/06/22	R248	02/11/2017	9.64	Call	Bond Future	2,429.5400	2.4295	2,580.9900	2.5810	6.234	0	0	0
2017/06/22	R248	02/11/2017	9.65	Call	Bond Future	2,466.8800	2.4669	2,619.9400	2.6199	6.205	0	0	0
2017/06/22	R248	02/11/2017	9.66	Call	Bond Future	2,504.5500	2.5046	2,659.2200	2.6592	6.176	0	0	0
2017/06/22	R248	02/11/2017	9.64	Put	Bond Future	4,181.6800	4.1817	3,962.4100	3.9624	(5.244)	0	0	0
2017/06/22	R248	01/02/2018	9.90	Put	Bond Future	4,030.1200	4.0301	3,844.6900	3.8447	(4.601)	0	0	0
2017/06/22	R248	01/02/2018	9.89	Call	Bond Future	4,073.9400	4.0739	4,264.6300	4.2646	4.681	0	0	0
2017/06/22	R248	01/02/2018			Bond Future	9.8898	92.9397	9.8463	93.3171	(0.440)	0.0000	0.0000	0
2017/06/22	R248	01/02/2018	9.90	Call	Bond Future	4,117.9700	4.1180	4,309.9200	4.3099	4.661	0	0	0
2017/06/22	R248	01/02/2018	9.91	Call	Bond Future	4,162.2000	4.1622	4,355.4300	4.3554	4.642	0	0	0
2017/06/22	R248	01/02/2018	9.89	Put	Bond Future	4,072.3900	4.0724	3,885.7000	3.8857	(4.584)	0	0	0
2017/06/22	R248	01/02/2018	9.91	Put	Bond Future	3,988.2100	3.9882	3,804.0600	3.8041	(4.617)	0	0	0

**Total**

**909766**