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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/06/2017 TO 23/06/2017

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
2017/06/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	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
2017/06/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	2025	03/08/2017			Bond Future	128.1966	128.1966	127.9353	127.9353	(0.204)	0.0000	0.0000	2,414
2017/06/23	2025	03/08/2017	133.96	Put	Bond Future	5,763.3700	5.7634	6,024.6500	6.0247	4.533	0	0	0
2017/06/23	2025	03/08/2017	133.98	Put	Bond Future	5,783.3700	5.7834	6,044.6500	6.0447	4.518	0	0	0
2017/06/23	2025	03/08/2017	133.97	Put	Bond Future	5,773.3700	5.7734	6,034.6500	6.0347	4.526	0	0	0
2017/06/23	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2025	02/11/2017			Bond Future	130.6760	130.6760	130.4084	130.4084	(0.205)	0.0000	0.0000	0
2017/06/23	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2025	02/11/2017	132.96	Put	Bond Future	2,283.9600	2.2840	2,551.5600	2.5516	11.716	0	0	0
2017/06/23	2025	02/11/2017	132.98	Put	Bond Future	2,303.9600	2.3040	2,571.5600	2.5716	11.615	0	0	0
2017/06/23	2025	02/11/2017	132.97	Put	Bond Future	2,293.9600	2.2940	2,561.5600	2.5616	11.665	0	0	0
2017/06/23	2025	01/02/2018	133.89	Put	Bond Future	1,974.0100	1.9740	2,245.7400	2.2457	13.765	0	0	0
2017/06/23	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2025	01/02/2018			Bond Future	131.9160	131.9160	131.6443	131.6443	(0.206)	0.0000	0.0000	0
2017/06/23	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2025	01/02/2018	133.88	Put	Bond Future	1,964.0100	1.9640	2,235.7400	2.2357	13.835	0	0	0
2017/06/23	2025	01/02/2018	133.90	Put	Bond Future	1,984.0100	1.9840	2,255.7400	2.2557	13.696	0	0	0
2017/06/23	2029	01/02/2018			Bond Future	103.4489	103.4489	103.1298	103.1298	(0.309)	0.0000	0.0000	0
2017/06/23	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2030	03/08/2017	9.33	Call	Bond Future	1,208.0700	1.2081	1,564.2500	1.5643	29.483	0	0	0
2017/06/23	2030	03/08/2017			Bond Future	9.1537	91.6918	9.1023	92.0480	(0.561)	0.0000	0.0000	43,011
2017/06/23	2030	03/08/2017	9.34	Call	Bond Future	1,275.9400	1.2759	1,632.1200	1.6321	27.915	0	0	0
2017/06/23	2030	03/08/2017	9.35	Call	Bond Future	1,343.7300	1.3437	1,699.9100	1.6999	26.507	0	0	0
2017/06/23	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2030	02/11/2017			Bond Future	9.1976	93.4440	9.1446	93.8061	(0.576)	0.0000	0.0000	0
2017/06/23	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2030	02/11/2017	9.34	Call	Bond Future	963.9500	0.9639	1,326.0600	1.3261	37.565	0	0	0
2017/06/23	2030	02/11/2017	9.35	Call	Bond Future	1,031.1100	1.0311	1,393.2200	1.3932	35.118	0	0	0
2017/06/23	2030	02/11/2017	9.36	Call	Bond Future	1,098.1900	1.0982	1,460.3000	1.4603	32.973	0	0	0
2017/06/23	2030	01/02/2018			Bond Future	9.2401	91.2553	9.1853	91.6245	(0.593)	0.0000	0.0000	0
2017/06/23	2030	01/02/2018	9.38	Call	Bond Future	933.1000	0.9331	1,302.2700	1.3023	39.564	0	0	0

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2017/06/23	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2030	01/02/2018	9.39	Call	Bond Future	999.3000	0.9993	1,368.4700	1.3685	36.943	0	0	0
2017/06/23	2030	01/02/2018	9.37	Call	Bond Future	866.8400	0.8668	1,236.0100	1.2360	42.588	0	0	0
2017/06/23	2032	03/08/2017	9.43	Put	Bond Future	1,031.8200	1.0318	794.8000	0.7948	(22.971)	0	0	0
2017/06/23	2032	03/08/2017			Bond Future	9.3537	94.2045	9.2771	94.7737	(0.820)	0.0000	0.0000	26,589
2017/06/23	2032	03/08/2017	9.45	Put	Bond Future	970.9900	0.9710	743.9300	0.7439	(23.384)	0	0	0
2017/06/23	2032	03/08/2017	9.44	Put	Bond Future	1,001.0600	1.0011	769.0400	0.7690	(23.177)	0	0	0
2017/06/23	2032	03/08/2017	9.44	Call	Bond Future	1,635.5300	1.6355	1,972.7200	1.9727	20.617	0	0	0
2017/06/23	2032	03/08/2017	9.45	Call	Bond Future	1,678.6000	1.6786	2,020.7500	2.0207	20.383	0	0	0
2017/06/23	2032	03/08/2017	9.43	Call	Bond Future	1,593.0600	1.5931	1,925.2500	1.9253	20.852	0	0	0
2017/06/23	2032	02/11/2017			Bond Future	9.4035	91.8467	9.3244	92.4260	(0.841)	0.0000	0.0000	0
2017/06/23	2032	02/11/2017	9.48	Put	Bond Future	2,215.3700	2.2154	1,955.5000	1.9555	(11.730)	0	0	0
2017/06/23	2032	02/11/2017	9.50	Put	Bond Future	2,150.4900	2.1505	1,895.9100	1.8959	(11.838)	0	0	0
2017/06/23	2032	02/11/2017	9.49	Put	Bond Future	2,182.7500	2.1828	1,925.5200	1.9255	(11.785)	0	0	0
2017/06/23	2032	02/11/2017	9.48	Call	Bond Future	2,771.1800	2.7712	3,090.5700	3.0906	11.525	0	0	0
2017/06/23	2032	02/11/2017	9.49	Call	Bond Future	2,810.8300	2.8108	3,132.8600	3.1329	11.457	0	0	0
2017/06/23	2032	02/11/2017	9.50	Call	Bond Future	2,850.7700	2.8508	3,175.4500	3.1755	11.389	0	0	0
2017/06/23	2032	01/02/2018	9.55	Put	Bond Future	2,805.5800	2.8056	2,542.9200	2.5429	(9.362)	0	0	0
2017/06/23	2032	01/02/2018			Bond Future	9.4518	93.6321	9.3702	94.2225	(0.864)	0.0000	0.0000	0
2017/06/23	2032	01/02/2018	9.57	Put	Bond Future	2,742.2400	2.7422	2,483.7700	2.4838	(9.426)	0	0	0
2017/06/23	2032	01/02/2018	9.56	Put	Bond Future	2,773.7600	2.7738	2,513.2000	2.5132	(9.394)	0	0	0
2017/06/23	2032	01/02/2018	9.55	Call	Bond Future	3,508.6700	3.5087	3,836.4900	3.8365	9.343	0	0	0
2017/06/23	2032	01/02/2018	9.56	Call	Bond Future	3,548.0300	3.5480	3,877.9500	3.8780	9.299	0	0	0
2017/06/23	2032	01/02/2018	9.57	Call	Bond Future	3,587.6100	3.5876	3,919.6200	3.9196	9.254	0	0	0
2017/06/23	2033	03/08/2017	113.14	Put	Bond Future	7,932.5900	7.9326	8,623.5000	8.6235	8.710	0	0	0
2017/06/23	2033	03/08/2017			Bond Future	105.2074	105.2074	104.5165	104.5165	(0.657)	0.0000	0.0000	6,534
2017/06/23	2033	03/08/2017	113.13	Put	Bond Future	7,922.5900	7.9226	8,613.5000	8.6135	8.721	0	0	0
2017/06/23	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2033	03/08/2017	113.12	Put	Bond Future	7,912.5900	7.9126	8,603.5000	8.6035	8.732	0	0	0
2017/06/23	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2033	02/11/2017			Bond Future	106.1656	106.1656	105.4605	105.4605	(0.664)	0.0000	0.0000	0
2017/06/23	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2033	02/11/2017	110.07	Put	Bond Future	3,904.3800	3.9044	4,609.5500	4.6095	18.061	0	0	0
2017/06/23	2033	02/11/2017	110.09	Put	Bond Future	3,924.3800	3.9244	4,629.5500	4.6295	17.969	0	0	0
2017/06/23	2033	02/11/2017	110.08	Put	Bond Future	3,914.3800	3.9144	4,619.5500	4.6195	18.015	0	0	0
2017/06/23	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2033	01/02/2018			Bond Future	108.2716	108.2716	107.5532	107.5532	(0.664)	0.0000	0.0000	0
2017/06/23	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2033	01/02/2018	109.64	Put	Bond Future	1,368.3600	1.3684	2,086.8000	2.0868	52.504	0	0	0
2017/06/23	2033	01/02/2018	109.66	Put	Bond Future	1,388.3600	1.3884	2,106.8000	2.1068	51.747	0	0	0

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2017/06/23	2033	01/02/2018	109.65	Put	Bond Future	1,378.3600	1.3784	2,096.8000	2.0968	52.123	0	0	0
2017/06/23	2037	03/08/2017	9.57	Call	Bond Future	981.1000	0.9811	1,377.6900	1.3777	40.423	0	0	0
2017/06/23	2037	03/08/2017			Bond Future	9.7073	89.7064	9.5900	90.6478	(1.208)	0.0000	0.0000	66,825
2017/06/23	2037	03/08/2017	9.58	Call	Bond Future	1,012.9700	1.0130	1,417.7300	1.4177	39.958	0	0	0
2017/06/23	2037	03/08/2017	9.56	Put	Bond Future	2,134.7800	2.1348	1,581.8100	1.5818	(25.903)	0	0	0
2017/06/23	2037	03/08/2017	9.57	Put	Bond Future	2,084.6800	2.0847	1,539.8500	1.5399	(26.135)	0	0	0
2017/06/23	2037	03/08/2017	9.58	Put	Bond Future	2,035.4500	2.0354	1,498.7900	1.4988	(26.366)	0	0	0
2017/06/23	2037	03/08/2017	9.56	Call	Bond Future	949.9900	0.9500	1,338.4400	1.3384	40.890	0	0	0
2017/06/23	2037	02/11/2017			Bond Future	9.7596	91.4206	9.6389	92.3791	(1.237)	0.0000	0.0000	233
2017/06/23	2037	02/11/2017	9.66	Call	Bond Future	2,463.2800	2.4633	2,930.0100	2.9300	18.948	0	0	0
2017/06/23	2037	02/11/2017	9.65	Put	Bond Future	3,296.0100	3.2960	2,799.8900	2.7999	(15.052)	0	0	0
2017/06/23	2037	02/11/2017	9.67	Put	Bond Future	3,210.6000	3.2106	2,723.0500	2.7231	(15.186)	0	0	0
2017/06/23	2037	02/11/2017	9.66	Put	Bond Future	3,253.0900	3.2531	2,761.2600	2.7613	(15.119)	0	0	0
2017/06/23	2037	02/11/2017	9.67	Call	Bond Future	2,500.5900	2.5006	2,971.6000	2.9716	18.836	0	0	0
2017/06/23	2037	02/11/2017	9.65	Call	Bond Future	2,426.2800	2.4263	2,888.7200	2.8887	19.060	0	0	0
2017/06/23	2037	01/02/2018			Bond Future	9.8112	88.9422	9.6868	89.9194	(1.268)	0.0000	0.0000	0
2017/06/23	2037	01/02/2018	9.81	Put	Bond Future	3,603.9900	3.6040	3,147.6500	3.1476	(12.662)	0	0	0
2017/06/23	2037	01/02/2018	9.83	Put	Bond Future	3,528.4900	3.5285	3,078.8300	3.0788	(12.744)	0	0	0
2017/06/23	2037	01/02/2018	9.82	Put	Bond Future	3,566.0800	3.5661	3,113.0800	3.1131	(12.703)	0	0	0
2017/06/23	2037	01/02/2018	9.82	Call	Bond Future	3,634.3500	3.6344	4,158.5300	4.1585	14.423	0	0	0
2017/06/23	2037	01/02/2018	9.83	Call	Bond Future	3,674.5100	3.6745	4,202.0300	4.2020	14.356	0	0	0
2017/06/23	2037	01/02/2018	9.81	Call	Bond Future	3,594.4000	3.5944	4,115.2400	4.1152	14.490	0	0	0
2017/06/23	2038	03/08/2017			Bond Future	130.6100	130.6100	130.1894	130.1894	(0.322)	0.0000	0.0000	22,539
2017/06/23	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2038	03/08/2017	141.16	Put	Bond Future	10,549.9700	10.5500	10,970.5500	10.9706	3.987	0	0	0
2017/06/23	2038	03/08/2017	141.18	Put	Bond Future	10,569.9700	10.5700	10,990.5500	10.9906	3.979	0	0	0
2017/06/23	2038	03/08/2017	141.17	Put	Bond Future	10,559.9700	10.5600	10,980.5500	10.9806	3.983	0	0	0
2017/06/23	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2038	02/11/2017			Bond Future	133.1360	133.1360	132.7061	132.7061	(0.323)	0.0000	0.0000	0
2017/06/23	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2038	02/11/2017	136.82	Put	Bond Future	3,683.9600	3.6840	4,113.8700	4.1139	11.670	0	0	0
2017/06/23	2038	02/11/2017	136.80	Put	Bond Future	3,663.9600	3.6640	4,093.8700	4.0939	11.733	0	0	0
2017/06/23	2038	02/11/2017	136.81	Put	Bond Future	3,673.9600	3.6740	4,103.8700	4.1039	11.702	0	0	0
2017/06/23	2038	01/02/2018	136.95	Put	Bond Future	2,694.1500	2.6942	3,131.4800	3.1315	16.233	0	0	0
2017/06/23	2038	01/02/2018			Bond Future	134.2558	134.2558	133.8185	133.8185	(0.326)	0.0000	0.0000	0
2017/06/23	2038	01/02/2018	136.94	Put	Bond Future	2,684.1500	2.6842	3,121.4800	3.1215	16.293	0	0	0
2017/06/23	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2038	01/02/2018	136.93	Put	Bond Future	2,674.1500	2.6742	3,111.4800	3.1115	16.354	0	0	0
2017/06/23	2040	03/08/2017			Bond Future	9.7521	93.3865	9.6399	94.3533	(1.150)	0.0000	0.0000	14,056
2017/06/23	2040	03/08/2017	9.61	Put	Bond Future	2,296.4600	2.2965	1,731.5400	1.7315	(24.600)	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
2017/06/23	2040	03/08/2017	9.63	Put	Bond Future	2,190.8100	2.1908	1,642.3100	1.6423	(25.036)	0	0	0
2017/06/23	2040	03/08/2017	9.62	Put	Bond Future	2,243.1800	2.2432	1,686.4500	1.6865	(24.819)	0	0	0
2017/06/23	2040	03/08/2017	9.61	Call	Bond Future	1,069.6000	1.0696	1,471.3900	1.4714	37.565	0	0	0
2017/06/23	2040	03/08/2017	9.62	Call	Bond Future	1,103.5400	1.1035	1,513.5200	1.5135	37.151	0	0	0
2017/06/23	2040	03/08/2017	9.63	Call	Bond Future	1,138.2700	1.1383	1,556.4800	1.5565	36.741	0	0	0
2017/06/23	2040	02/11/2017			Bond Future	9.8039	95.1711	9.6885	96.1555	(1.177)	0.0000	0.0000	0
2017/06/23	2040	02/11/2017	9.66	Call	Bond Future	2,493.3300	2.4933	2,952.1300	2.9521	18.401	0	0	0
2017/06/23	2040	02/11/2017	9.65	Put	Bond Future	3,772.6300	3.7726	3,242.6600	3.2427	(14.048)	0	0	0
2017/06/23	2040	02/11/2017	9.67	Put	Bond Future	3,675.0300	3.6750	3,153.8400	3.1538	(14.182)	0	0	0
2017/06/23	2040	02/11/2017	9.66	Put	Bond Future	3,723.7200	3.7237	3,198.1300	3.1981	(14.115)	0	0	0
2017/06/23	2040	02/11/2017	9.67	Call	Bond Future	2,530.9800	2.5310	2,994.1800	2.9942	18.301	0	0	0
2017/06/23	2040	02/11/2017	9.65	Call	Bond Future	2,455.7700	2.4558	2,910.1900	2.9102	18.504	0	0	0
2017/06/23	2040	01/02/2018	9.89	Call	Bond Future	4,096.9300	4.0969	4,643.0700	4.6431	13.330	0	0	0
2017/06/23	2040	01/02/2018			Bond Future	9.8552	92.5153	9.7363	93.5188	(1.206)	0.0000	0.0000	0
2017/06/23	2040	01/02/2018	9.87	Call	Bond Future	4,010.5400	4.0105	4,549.9800	4.5500	13.451	0	0	0
2017/06/23	2040	01/02/2018	9.88	Call	Bond Future	4,053.6300	4.0536	4,596.4300	4.5964	13.390	0	0	0
2017/06/23	2040	01/02/2018	9.87	Put	Bond Future	3,886.5800	3.8866	3,422.5300	3.4225	(11.940)	0	0	0
2017/06/23	2040	01/02/2018	9.88	Put	Bond Future	3,846.2300	3.8462	3,385.5400	3.3855	(11.978)	0	0	0
2017/06/23	2040	01/02/2018	9.89	Put	Bond Future	3,806.2200	3.8062	3,348.8700	3.3489	(12.016)	0	0	0
2017/06/23	2044	03/08/2017			Bond Future	9.7965	90.3522	9.6895	91.2819	(1.093)	0.0000	0.0000	23,720
2017/06/23	2044	03/08/2017	9.62	Put	Bond Future	2,521.8200	2.5218	1,949.7000	1.9497	(22.687)	0	0	0
2017/06/23	2044	03/08/2017	9.64	Put	Bond Future	2,409.6100	2.4096	1,852.9700	1.8530	(23.101)	0	0	0
2017/06/23	2044	03/08/2017	9.63	Put	Bond Future	2,465.3700	2.4654	1,900.9800	1.9010	(22.893)	0	0	0
2017/06/23	2044	03/08/2017	9.64	Call	Bond Future	1,044.9200	1.0449	1,418.0600	1.4181	35.710	0	0	0
2017/06/23	2044	03/08/2017	9.62	Call	Bond Future	980.2300	0.9802	1,337.8900	1.3379	36.487	0	0	0
2017/06/23	2044	03/08/2017	9.63	Call	Bond Future	1,012.3000	1.0123	1,377.6900	1.3777	36.095	0	0	0
2017/06/23	2044	02/11/2017	9.68	Call	Bond Future	2,459.2200	2.4592	2,890.0100	2.8900	17.517	0	0	0
2017/06/23	2044	02/11/2017			Bond Future	9.8474	92.0788	9.7374	93.0255	(1.118)	0.0000	0.0000	200
2017/06/23	2044	02/11/2017	9.66	Call	Bond Future	2,385.3500	2.3853	2,807.7500	2.8077	17.708	0	0	0
2017/06/23	2044	02/11/2017	9.67	Call	Bond Future	2,422.1200	2.4221	2,848.7200	2.8487	17.613	0	0	0
2017/06/23	2044	02/11/2017	9.66	Put	Bond Future	4,007.6900	4.0077	3,483.4300	3.4834	(13.081)	0	0	0
2017/06/23	2044	02/11/2017	9.68	Put	Bond Future	3,906.0800	3.9061	3,390.2100	3.3902	(13.207)	0	0	0
2017/06/23	2044	02/11/2017	9.67	Put	Bond Future	3,956.6500	3.9567	3,436.5900	3.4366	(13.144)	0	0	0
2017/06/23	2044	01/02/2018			Bond Future	9.8977	89.4880	9.7844	90.4531	(1.145)	0.0000	0.0000	0
2017/06/23	2044	01/02/2018	9.89	Put	Bond Future	3,985.3600	3.9854	3,531.3600	3.5314	(11.392)	0	0	0
2017/06/23	2044	01/02/2018	9.91	Put	Bond Future	3,902.7000	3.9027	3,455.2300	3.4552	(11.466)	0	0	0
2017/06/23	2044	01/02/2018	9.90	Put	Bond Future	3,943.7100	3.9437	3,492.9800	3.4930	(11.429)	0	0	0
2017/06/23	2044	01/02/2018	9.89	Call	Bond Future	3,920.0800	3.9201	4,431.1500	4.4312	13.037	0	0	0
2017/06/23	2044	01/02/2018	9.90	Call	Bond Future	3,962.8700	3.9629	4,477.2100	4.4772	12.979	0	0	0
2017/06/23	2044	01/02/2018	9.91	Call	Bond Future	4,006.1500	4.0062	4,523.7500	4.5238	12.920	0	0	0
2017/06/23	2046	03/08/2017	141.17	Put	Bond Future	13,160.3100	13.1603	14,191.7800	14.1918	7.838	0	0	0
2017/06/23	2046	03/08/2017			Bond Future	128.0097	128.0097	126.9782	126.9782	(0.806)	0.0000	0.0000	23,901
2017/06/23	2046	03/08/2017	141.19	Put	Bond Future	13,180.3100	13.1803	14,211.7800	14.2118	7.826	0	0	0
2017/06/23	2046	03/08/2017	141.18	Put	Bond Future	13,170.3100	13.1703	14,201.7800	14.2018	7.832	0	0	0
2017/06/23	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	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
2017/06/23	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2046	02/11/2017			Bond Future	128.9021	128.9021	127.8495	127.8495	(0.817)	0.0000	0.0000	0
2017/06/23	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2046	02/11/2017	136.30	Put	Bond Future	7,397.9300	7.3979	8,450.5100	8.4505	14.228	0	0	0
2017/06/23	2046	02/11/2017	136.32	Put	Bond Future	7,417.9300	7.4179	8,470.5100	8.4705	14.190	0	0	0
2017/06/23	2046	02/11/2017	136.31	Put	Bond Future	7,407.9300	7.4079	8,460.5100	8.4605	14.209	0	0	0
2017/06/23	2046	01/02/2018	132.92	Put	Bond Future	1,460.8500	1.4609	2,533.2700	2.5333	73.411	0	0	0
2017/06/23	2046	01/02/2018			Bond Future	131.4592	131.4592	130.3867	130.3867	(0.816)	0.0000	0.0000	0
2017/06/23	2046	01/02/2018	132.91	Put	Bond Future	1,450.8500	1.4509	2,523.2700	2.5233	73.917	0	0	0
2017/06/23	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2046	01/02/2018	132.90	Put	Bond Future	1,440.8500	1.4409	2,513.2700	2.5133	74.430	0	0	0
2017/06/23	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2050	03/08/2017			Bond Future	136.0319	136.0319	135.4221	135.4221	(0.448)	0.0000	0.0000	26,059
2017/06/23	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2050	03/08/2017	149.22	Put	Bond Future	13,188.0900	13.1881	13,797.8700	13.7979	4.624	0	0	0
2017/06/23	2050	03/08/2017	149.24	Put	Bond Future	13,208.0900	13.2081	13,817.8700	13.8179	4.617	0	0	0
2017/06/23	2050	03/08/2017	149.23	Put	Bond Future	13,198.0900	13.1981	13,807.8700	13.8079	4.620	0	0	0
2017/06/23	2050	02/11/2017	144.66	Put	Bond Future	5,997.0700	5.9971	6,620.3100	6.6203	10.392	0	0	0
2017/06/23	2050	02/11/2017	144.67	Put	Bond Future	6,007.0700	6.0071	6,630.3100	6.6303	10.375	0	0	0
2017/06/23	2050	02/11/2017			Bond Future	138.6629	138.6629	138.0397	138.0397	(0.449)	0.0000	0.0000	0
2017/06/23	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2050	02/11/2017	144.65	Put	Bond Future	5,987.0700	5.9871	6,610.3100	6.6103	10.410	0	0	0
2017/06/23	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2050	01/02/2018			Bond Future	139.7216	139.7216	139.0874	139.0874	(0.454)	0.0000	0.0000	0
2017/06/23	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	2050	01/02/2018	140.23	Put	Bond Future	508.4500	0.5084	1,142.6300	1.1426	124.728	0	0	0
2017/06/23	2050	01/02/2018	140.25	Put	Bond Future	528.4500	0.5284	1,162.6300	1.1626	120.008	0	0	0
2017/06/23	2050	01/02/2018	140.24	Put	Bond Future	518.4500	0.5184	1,152.6300	1.1526	122.322	0	0	0
2017/06/23	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	AL37	03/08/2017			Index Future	546.0640	546.0640	546.9990	546.9990	0.171	0.0000	0.0000	0
2017/06/23	AL37	02/11/2017			Index Future	556.4990	556.4990	557.4460	557.4460	0.170	0.0000	0.0000	0
2017/06/23	AL37	01/02/2018			Index Future	567.3170	567.3170	568.2820	568.2820	0.170	0.0000	0.0000	0

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2017/06/23	AL7T	03/08/2017			Index Future	629.8610	629.8610	632.0110	632.0110	0.341	0.0000	0.0000	0
2017/06/23	AL7T	02/11/2017			Index Future	641.8970	641.8970	644.0820	644.0820	0.340	0.0000	0.0000	0
2017/06/23	AL7T	01/02/2018			Index Future	654.3750	654.3750	656.6020	656.6020	0.340	0.0000	0.0000	0
2017/06/23	ALBI	03/08/2017			Index Future	565.1050	565.1050	568.5400	568.5400	0.608	0.0000	0.0000	599
2017/06/23	ALBI	02/11/2017			Index Future	575.9040	575.9040	579.3990	579.3990	0.607	0.0000	0.0000	0
2017/06/23	ALBI	01/02/2018			Index Future	587.0990	587.0990	590.6620	590.6620	0.607	0.0000	0.0000	0
2017/06/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	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
2017/06/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/23	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	EL28	03/08/2017			Bond Future	128.0642	128.0642	127.9546	127.9546	(0.086)	0.0000	0.0000	0
2017/06/23	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	EL28	03/08/2017	135.16	Put	Bond Future	7,095.8100	7.0958	7,205.3600	7.2054	1.544	0	0	0
2017/06/23	EL28	03/08/2017	135.18	Put	Bond Future	7,115.8100	7.1158	7,225.3600	7.2254	1.540	0	0	0
2017/06/23	EL28	03/08/2017	135.17	Put	Bond Future	7,105.8100	7.1058	7,215.3600	7.2154	1.542	0	0	0
2017/06/23	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	EL28	02/11/2017			Bond Future	128.7972	128.7972	128.6842	128.6842	(0.088)	0.0000	0.0000	0
2017/06/23	EL28	02/11/2017	133.87	Put	Bond Future	5,072.8100	5.0728	5,185.7500	5.1858	2.226	0	0	0
2017/06/23	EL28	02/11/2017	133.89	Put	Bond Future	5,092.8100	5.0928	5,205.7500	5.2058	2.218	0	0	0
2017/06/23	EL28	02/11/2017	133.88	Put	Bond Future	5,082.8100	5.0828	5,195.7500	5.1958	2.222	0	0	0
2017/06/23	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	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
2017/06/23	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	EL28	01/02/2018			Bond Future	131.3521	131.3521	131.2380	131.2380	(0.087)	0.0000	0.0000	0
2017/06/23	EL28	01/02/2018	132.29	Put	Bond Future	937.9000	0.9379	1,052.0200	1.0520	12.168	0	0	0
2017/06/23	EL28	01/02/2018	132.31	Put	Bond Future	957.9000	0.9579	1,072.0200	1.0720	11.914	0	0	0
2017/06/23	EL28	01/02/2018	132.30	Put	Bond Future	947.9000	0.9479	1,062.0200	1.0620	12.039	0	0	0
2017/06/23	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	ES33	03/08/2017			Bond Future	10.7927	78.0647	10.6902	78.6956	(0.950)	0.0000	0.0000	9,466
2017/06/23	ES33	03/08/2017	10.53	Put	Bond Future	1,632.2500	1.6322	1,001.4100	1.0014	(38.648)	0	0	0
2017/06/23	ES33	03/08/2017	10.55	Put	Bond Future	1,506.1500	1.5062	875.3100	0.8753	(41.884)	0	0	0
2017/06/23	ES33	03/08/2017	10.54	Put	Bond Future	1,569.1600	1.5692	938.3200	0.9383	(40.202)	0	0	0
2017/06/23	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	ES33	02/11/2017	10.66	Put	Bond Future	1,382.7600	1.3828	740.5100	0.7405	(46.447)	0	0	0
2017/06/23	ES33	02/11/2017			Bond Future	10.8865	75.7647	10.7805	76.4070	(0.973)	0.0000	0.0000	0
2017/06/23	ES33	02/11/2017	10.68	Put	Bond Future	1,259.1200	1.2591	616.8700	0.6169	(51.008)	0	0	0
2017/06/23	ES33	02/11/2017	10.67	Put	Bond Future	1,320.9000	1.3209	678.6500	0.6786	(48.622)	0	0	0
2017/06/23	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	ES33	01/02/2018	10.99	Call	Bond Future	43.9900	0.0440	698.6900	0.6987	1488.293	0	0	0
2017/06/23	ES33	01/02/2018			Bond Future	10.9826	77.2375	10.8729	77.8922	(0.998)	0.0000	0.0000	0
2017/06/23	ES33	01/02/2018	11.00	Call	Bond Future	103.2200	0.1032	757.9200	0.7579	634.276	0	0	0
2017/06/23	ES33	01/02/2018	11.01	Call	Bond Future	162.3700	0.1624	817.0700	0.8171	403.215	0	0	0
2017/06/23	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	ES42	03/08/2017			Bond Future	10.9521	81.6273	10.8445	82.3820	(0.982)	0.0000	0.0000	7,957
2017/06/23	ES42	02/11/2017			Bond Future	11.0434	78.9256	10.9322	79.6939	(1.007)	0.0000	0.0000	0
2017/06/23	ES42	01/02/2018			Bond Future	11.1339	80.4597	11.0189	81.2430	(1.033)	0.0000	0.0000	0
2017/06/23	GOVI	03/08/2017			GOVI	563.8130	563.8130	567.1600	567.1600	0.594	0.0000	0.0000	406
2017/06/23	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	GOVI	03/08/2017	561.09	Call	GOVI	27,230.0000	2.7230	60,700.0000	6.0700	122.916	0	0	0
2017/06/23	GOVI	03/08/2017	561.10	Call	GOVI	27,130.0000	2.7130	60,600.0000	6.0600	123.369	0	0	0
2017/06/23	GOVI	03/08/2017	561.11	Call	GOVI	27,030.0000	2.7030	60,500.0000	6.0500	123.825	0	0	0
2017/06/23	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	GOVI	02/11/2017			GOVI	574.5870	574.5870	577.9930	577.9930	0.593	0.0000	0.0000	0
2017/06/23	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	GOVI	02/11/2017	572.44	Call	GOVI	21,470.0000	2.1470	55,530.0000	5.5530	158.640	0	0	0
2017/06/23	GOVI	02/11/2017	572.45	Call	GOVI	21,370.0000	2.1370	55,430.0000	5.5430	159.382	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
2017/06/23	GOVI	02/11/2017	572.46	Call	GOVI	21,270.0000	2.1270	55,330.0000	5.5330	160.132	0	0	0
2017/06/23	GOVI	01/02/2018			GOVI	585.7560	585.7560	589.2290	589.2290	0.593	0.0000	0.0000	0
2017/06/23	GOVI	01/02/2018	581.03	Call	GOVI	47,260.0000	4.7260	81,990.0000	8.1990	73.487	0	0	0
2017/06/23	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	GOVI	01/02/2018	581.04	Call	GOVI	47,160.0000	4.7160	81,890.0000	8.1890	73.643	0	0	0
2017/06/23	GOVI	01/02/2018	581.02	Call	GOVI	47,360.0000	4.7360	82,090.0000	8.2090	73.332	0	0	0
2017/06/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/23	IGOV	03/08/2017			Index Future	250.1600	250.1600	249.5660	249.5660	(0.237)	0.0000	0.0000	1,296
2017/06/23	IGOV	02/11/2017			Index Future	254.9980	254.9980	254.3900	254.3900	(0.238)	0.0000	0.0000	0
2017/06/23	IGOV	01/02/2018			Index Future	260.0560	260.0560	259.4390	259.4390	(0.237)	0.0000	0.0000	0
2017/06/23	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/23	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/23	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/06/23	IS01	21/12/2017			Interest Rate Swap	99.8014	99.8014	99.8002	99.8002	(0.001)	0.0000	0.0000	0
2017/06/23	IS01	15/03/2018			Interest Rate Swap	99.7344	99.7344	99.7308	99.7308	(0.004)	0.0000	0.0000	0
2017/06/23	IS01	21/06/2018			Interest Rate Swap	99.8662	99.8662	99.8573	99.8573	(0.009)	0.0000	0.0000	0
2017/06/23	IS01	20/09/2018			Interest Rate Swap	99.9960	99.9960	99.9820	99.9820	(0.014)	0.0000	0.0000	0
2017/06/23	IS02	18/12/2017			Interest Rate Swap	99.8279	99.8279	99.8271	99.8271	(0.001)	0.0000	0.0000	0
2017/06/23	IS02	16/03/2018			Interest Rate Swap	99.0140	99.0140	99.0102	99.0102	(0.004)	0.0000	0.0000	0
2017/06/23	IS02	15/06/2018			Interest Rate Swap	98.5543	98.5543	98.5459	98.5459	(0.008)	0.0000	0.0000	0
2017/06/23	IS02	21/09/2018			Interest Rate Swap	98.4654	98.4654	98.4512	98.4512	(0.014)	0.0000	0.0000	0
2017/06/23	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8100	98.8100	(0.020)	0.0000	0.0000	0
2017/06/23	IS02	15/03/2019			Interest Rate Swap	99.1985	99.1985	99.1735	99.1735	(0.025)	0.0000	0.0000	0
2017/06/23	IS02	21/06/2019			Interest Rate Swap	99.5800	99.5800	99.5454	99.5454	(0.035)	0.0000	0.0000	0
2017/06/23	IS02	20/09/2019			Interest Rate Swap	99.9791	99.9791	99.9368	99.9368	(0.042)	0.0000	0.0000	0
2017/06/23	IS05	17/12/2020			Interest Rate Swap	96.1324	96.1324	96.0358	96.0358	(0.101)	0.0000	0.0000	0
2017/06/23	IS05	16/03/2021			Interest Rate Swap	95.3518	95.3518	95.2402	95.2402	(0.117)	0.0000	0.0000	0
2017/06/23	IS05	15/06/2021			Interest Rate Swap	94.5396	94.5396	94.4157	94.4157	(0.131)	0.0000	0.0000	0
2017/06/23	IS05	21/09/2021			Interest Rate Swap	94.6972	94.6972	94.5647	94.5647	(0.140)	0.0000	0.0000	0
2017/06/23	IS05	21/12/2021			Interest Rate Swap	96.8612	96.8612	96.7250	96.7250	(0.141)	0.0000	0.0000	51
2017/06/23	IS05	15/03/2022			Interest Rate Swap	96.9696	96.9696	96.8305	96.8305	(0.143)	0.0000	0.0000	0
2017/06/23	IS05	21/06/2022			Interest Rate Swap	98.1405	98.1405	97.9976	97.9976	(0.146)	0.0000	0.0000	0
2017/06/23	IS05	20/09/2022			Interest Rate Swap	100.3184	100.3184	100.1737	100.1737	(0.144)	0.0000	0.0000	0
2017/06/23	IS10	17/12/2025			Interest Rate Swap	94.7355	94.7355	94.5272	94.5272	(0.220)	0.0000	0.0000	0
2017/06/23	IS10	16/03/2026			Interest Rate Swap	91.7325	91.7325	91.5191	91.5191	(0.233)	0.0000	0.0000	0
2017/06/23	IS10	15/06/2026			Interest Rate Swap	90.4739	90.4739	90.2537	90.2537	(0.243)	0.0000	0.0000	0
2017/06/23	IS10	21/09/2026			Interest Rate Swap	92.6302	92.6302	92.4002	92.4002	(0.248)	0.0000	0.0000	0
2017/06/23	IS10	21/12/2026			Interest Rate Swap	96.4082	96.4082	96.1684	96.1684	(0.249)	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
2017/06/23	IS10	15/03/2027			Interest Rate Swap	94.9841		94.9841	94.7293	94.7293	(0.268)	0.0000	0.0000	0
2017/06/23	IS10	21/06/2027			Interest Rate Swap	97.0530		97.0530	96.7882	96.7882	(0.273)	0.0000	0.0000	0
2017/06/23	IS10	20/09/2027			Interest Rate Swap	100.7618		100.7618	100.4960	100.4960	(0.264)	0.0000	0.0000	0
2017/06/23	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/23	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/23	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/23	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/23	JBAF	19/07/2017			Jibar Tradeable Future	7.2800		92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2017/06/23	JBAF	16/08/2017			Jibar Tradeable Future	7.2600		92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/23	JBAF	20/09/2017			Jibar Tradeable Future	7.1600		92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2017/06/23	JBAF	18/10/2017			Jibar Tradeable Future	7.1300		92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/23	JBAF	15/11/2017			Jibar Tradeable Future	7.1000		92.9000	7.1000	92.9000	0.000	0.0000	0.0000	0
2017/06/23	JBAF	20/12/2017			Jibar Tradeable Future	7.0300		92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/06/23	JBAF	20/03/2018			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/06/23	JBAF	20/06/2018			Jibar Tradeable Future	6.8700		93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2017/06/23	JBAF	19/09/2018			Jibar Tradeable Future	6.9100		93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2017/06/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/23	JBAF	19/12/2018			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/06/23	JBAF	20/03/2019			Jibar Tradeable Future	7.0000		93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/06/23	JBAF	19/06/2019			Jibar Tradeable Future	7.0500		92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2017/06/23	R023	03/08/2017	8.60	Put	Bond Future	38.6300		0.0386	27.2000	0.0272	(29.588)	0	0	0
2017/06/23	R023	03/08/2017			Bond Future	7.9774		102.3765	7.9311	102.5803	(0.581)	0.0000	0.0000	38,467
2017/06/23	R023	03/08/2017	8.59	Put	Bond Future	40.8900		0.0409	28.8800	0.0289	(29.371)	0	0	0
2017/06/23	R023	03/08/2017	8.60	Call	Bond Future	2,729.7600		2.7298	2,922.2200	2.9222	7.050	0	0	0
2017/06/23	R023	03/08/2017	8.58	Call	Bond Future	2,649.3800		2.6494	2,840.6500	2.8406	7.219	0	0	0
2017/06/23	R023	03/08/2017	8.59	Call	Bond Future	2,689.5100		2.6895	2,881.3900	2.8814	7.134	0	0	0
2017/06/23	R023	03/08/2017	8.58	Put	Bond Future	43.3000		0.0433	30.6800	0.0307	(29.145)	0	0	0
2017/06/23	R023	02/11/2017	8.56	Call	Bond Future	2,660.3700		2.6604	2,827.2800	2.8273	6.274	0	0	0
2017/06/23	R023	02/11/2017			Bond Future	7.9931		100.4025	7.9443	100.6093	(0.610)	0.0000	0.0000	0
2017/06/23	R023	02/11/2017	8.57	Call	Bond Future	2,693.9100		2.6939	2,861.6500	2.8617	6.227	0	0	0
2017/06/23	R023	02/11/2017	8.58	Call	Bond Future	2,727.4400		2.7274	2,896.0000	2.8960	6.180	0	0	0
2017/06/23	R023	02/11/2017	8.56	Put	Bond Future	294.3800		0.2944	254.4100	0.2544	(13.578)	0	0	0
2017/06/23	R023	02/11/2017	8.58	Put	Bond Future	279.2600		0.2793	240.9400	0.2409	(13.722)	0	0	0
2017/06/23	R023	02/11/2017	8.57	Put	Bond Future	286.8200		0.2868	247.6800	0.2477	(13.646)	0	0	0
2017/06/23	R023	01/02/2018			Bond Future	8.0044		102.3541	7.9526	102.5651	(0.647)	0.0000	0.0000	0
2017/06/23	R023	01/02/2018	8.32	Call	Bond Future	2,160.0300		2.1600	2,295.4500	2.2954	6.269	0	0	0
2017/06/23	R023	01/02/2018	8.33	Call	Bond Future	2,186.0200		2.1860	2,322.3000	2.3223	6.234	0	0	0
2017/06/23	R023	01/02/2018	8.31	Put	Bond Future	899.5500		0.8995	823.1700	0.8232	(8.491)	0	0	0
2017/06/23	R023	01/02/2018	8.33	Put	Bond Future	871.5600		0.8716	796.9000	0.7969	(8.566)	0	0	0
2017/06/23	R023	01/02/2018	8.32	Put	Bond Future	885.6200		0.8856	810.1000	0.8101	(8.527)	0	0	0
2017/06/23	R023	01/02/2018	8.31	Call	Bond Future	2,133.8900		2.1339	2,268.4500	2.2684	6.306	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
2017/06/23	R035	03/08/2017			Bond Future	9.5952	97.8128	9.4932	98.6369	(1.063)	0.0000	0.0000	10,528
2017/06/23	R035	03/08/2017	9.52	Put	Bond Future	606.4100	0.6064	0.0000	0.0000	(100.000)	0	0	0
2017/06/23	R035	03/08/2017	9.50	Put	Bond Future	768.6800	0.7687	0.0000	0.0000	(100.000)	0	0	0
2017/06/23	R035	03/08/2017	9.51	Put	Bond Future	687.4900	0.6875	0.0000	0.0000	(100.000)	0	0	0
2017/06/23	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	55.4300	0.0554	100.000	0	0	0
2017/06/23	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	136.6200	0.1366	100.000	0	0	0
2017/06/23	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	217.7000	0.2177	100.000	0	0	0
2017/06/23	R035	02/11/2017			Bond Future	9.6502	95.1811	9.5451	96.0201	(1.089)	0.0000	0.0000	0
2017/06/23	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	439.7600	0.4398	100.000	0	0	0
2017/06/23	R035	02/11/2017	9.59	Put	Bond Future	479.0300	0.4790	0.0000	0.0000	(100.000)	0	0	0
2017/06/23	R035	02/11/2017	9.61	Put	Bond Future	319.4500	0.3195	0.0000	0.0000	(100.000)	0	0	0
2017/06/23	R035	02/11/2017	9.60	Put	Bond Future	399.1900	0.3992	0.0000	0.0000	(100.000)	0	0	0
2017/06/23	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	519.5000	0.5195	100.000	0	0	0
2017/06/23	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	359.9200	0.3599	100.000	0	0	0
2017/06/23	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R035	01/02/2018			Bond Future	9.7051	97.0313	9.5966	97.8866	(1.118)	0.0000	0.0000	0
2017/06/23	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R035	01/02/2018	9.75	Call	Bond Future	350.2300	0.3502	1,205.5200	1.2055	244.208	0	0	0
2017/06/23	R035	01/02/2018	9.73	Call	Bond Future	194.3300	0.1943	1,049.6200	1.0496	440.122	0	0	0
2017/06/23	R035	01/02/2018	9.74	Call	Bond Future	272.3300	0.2723	1,127.6200	1.1276	314.064	0	0	0
2017/06/23	R186	03/08/2017	8.93	Put	Bond Future	306.9800	0.3070	230.3000	0.2303	(24.979)	0	0	0
2017/06/23	R186	03/08/2017	9.35	Call	Bond Future	5,146.4800	5.1465	5,520.4600	5.5205	7.267	0	0	0
2017/06/23	R186	03/08/2017			Bond Future	8.5820	113.5344	8.5255	113.9222	(0.657)	0.0000	0.0000	134,061
2017/06/23	R186	03/08/2017	8.85	Put	Bond Future	424.5100	0.4245	325.6800	0.3257	(23.281)	0	0	750
2017/06/23	R186	03/08/2017	8.92	Put	Bond Future	320.0200	0.3200	240.7700	0.2408	(24.764)	0	0	0
2017/06/23	R186	03/08/2017	8.90	Call	Bond Future	2,500.4700	2.5005	2,803.6700	2.8037	12.126	0	0	0
2017/06/23	R186	03/08/2017	9.50	Call	Bond Future	6,083.9400	6.0839	6,465.2600	6.4653	6.268	0	0	0
2017/06/23	R186	03/08/2017	8.80	Put	Bond Future	514.5900	0.5146	400.1800	0.4002	(22.233)	0	0	7,100
2017/06/23	R186	03/08/2017	8.93	Call	Bond Future	2,660.2000	2.6602	2,971.2900	2.9713	11.694	0	0	0
2017/06/23	R186	03/08/2017	8.91	Call	Bond Future	2,553.3100	2.5533	2,859.1900	2.8592	11.980	0	0	0
2017/06/23	R186	03/08/2017	8.65	Put	Bond Future	874.7500	0.8747	707.0500	0.7070	(19.171)	0	0	2,500
2017/06/23	R186	03/08/2017	9.00	Put	Bond Future	227.4200	0.2274	167.2200	0.1672	(26.471)	0	0	0
2017/06/23	R186	03/08/2017	8.75	Call	Bond Future	1,763.4600	1.7635	2,020.0300	2.0200	14.549	0	0	0
2017/06/23	R186	03/08/2017	9.35	Put	Bond Future	40.6100	0.0406	26.8200	0.0268	(33.957)	0	0	750
2017/06/23	R186	03/08/2017	8.85	Call	Bond Future	2,242.7100	2.2427	2,531.6500	2.5316	12.884	0	0	0
2017/06/23	R186	03/08/2017	8.92	Call	Bond Future	2,606.5500	2.6065	2,915.0700	2.9151	11.836	0	0	0
2017/06/23	R186	03/08/2017	8.90	Put	Bond Future	347.4700	0.3475	262.9000	0.2629	(24.339)	0	0	0
2017/06/23	R186	03/08/2017	9.50	Put	Bond Future	17.4100	0.0174	10.9600	0.0110	(37.048)	0	0	6,500
2017/06/23	R186	03/08/2017	8.65	Call	Bond Future	1,340.1000	1.3401	1,560.1700	1.5602	16.422	0	0	0
2017/06/23	R186	03/08/2017	8.80	Call	Bond Future	1,996.6400	1.9966	2,270.0000	2.2700	13.691	0	0	0
2017/06/23	R186	03/08/2017	9.00	Call	Bond Future	3,045.9400	3.0459	3,373.5100	3.3735	10.754	0	0	0
2017/06/23	R186	03/08/2017	8.91	Put	Bond Future	333.5200	0.3335	251.6300	0.2516	(24.553)	0	0	0
2017/06/23	R186	03/08/2017	8.75	Put	Bond Future	618.9300	0.6189	487.7300	0.4877	(21.198)	0	0	3,654
2017/06/23	R186	02/11/2017	8.88	Call	Bond Future	3,065.6100	3.0656	3,316.3800	3.3164	8.180	0	0	0
2017/06/23	R186	02/11/2017	8.89	Put	Bond Future	1,288.7300	1.2887	1,147.3000	1.1473	(10.974)	0	0	0

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2017/06/23	R186	02/11/2017			Bond Future	8.6158	115.7040	8.5572	116.0981	(0.680)	0.0000	0.0000	4
2017/06/23	R186	02/11/2017	8.89	Call	Bond Future	3,108.0100	3.1080	3,360.6300	3.3606	8.128	0	0	0
2017/06/23	R186	02/11/2017	8.90	Call	Bond Future	3,150.9400	3.1509	3,405.3800	3.4054	8.075	0	0	0
2017/06/23	R186	02/11/2017	9.00	Put	Bond Future	1,055.4500	1.0555	933.4600	0.9335	(11.558)	0	0	5,000
2017/06/23	R186	02/11/2017	8.88	Put	Bond Future	1,311.9800	1.3120	1,168.7000	1.1687	(10.921)	0	0	0
2017/06/23	R186	02/11/2017	8.90	Put	Bond Future	1,266.0600	1.2661	1,126.4500	1.1264	(11.027)	0	0	0
2017/06/23	R186	02/11/2017	9.00	Call	Bond Future	3,593.5000	3.5935	3,865.5600	3.8656	7.571	0	0	0
2017/06/23	R186	01/02/2018	8.96	Call	Bond Future	3,785.8600	3.7859	4,038.4100	4.0384	6.671	0	0	0
2017/06/23	R186	01/02/2018			Bond Future	8.6471	112.6503	8.5860	113.0521	(0.707)	0.0000	0.0000	0
2017/06/23	R186	01/02/2018	8.97	Call	Bond Future	3,826.9000	3.8269	4,080.8900	4.0809	6.637	0	0	0
2017/06/23	R186	01/02/2018	8.98	Call	Bond Future	3,868.1500	3.8681	4,123.5600	4.1236	6.603	0	0	0
2017/06/23	R186	01/02/2018	8.96	Put	Bond Future	1,758.5800	1.7586	1,609.3400	1.6093	(8.486)	0	0	0
2017/06/23	R186	01/02/2018	8.97	Put	Bond Future	1,735.6400	1.7356	1,587.8400	1.5878	(8.516)	0	0	0
2017/06/23	R186	01/02/2018	8.98	Put	Bond Future	1,712.9500	1.7129	1,566.5700	1.5666	(8.545)	0	0	0
2017/06/23	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R197	03/08/2017			Bond Future	296.4754	296.4754	296.4919	296.4919	0.006	0.0000	0.0000	2,350
2017/06/23	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R197	03/08/2017	308.05	Put	Bond Future	11,574.5700	11.5746	11,558.0500	11.5581	(0.143)	0	0	0
2017/06/23	R197	03/08/2017	308.07	Put	Bond Future	11,594.5700	11.5946	11,578.0500	11.5781	(0.142)	0	0	0
2017/06/23	R197	03/08/2017	308.06	Put	Bond Future	11,584.5700	11.5846	11,568.0500	11.5681	(0.143)	0	0	0
2017/06/23	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R197	02/11/2017			Bond Future	302.2092	302.2092	302.2234	302.2234	0.005	0.0000	0.0000	0
2017/06/23	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R197	02/11/2017	305.15	Put	Bond Future	2,940.7600	2.9408	2,926.5700	2.9266	(0.483)	0	0	0
2017/06/23	R197	02/11/2017	305.17	Put	Bond Future	2,960.7600	2.9608	2,946.5700	2.9466	(0.479)	0	0	0
2017/06/23	R197	02/11/2017	305.16	Put	Bond Future	2,950.7600	2.9508	2,936.5700	2.9366	(0.481)	0	0	0
2017/06/23	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R197	01/02/2018			Bond Future	301.1505	301.1505	301.1675	301.1675	0.006	0.0000	0.0000	0
2017/06/23	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R197	01/02/2018	301.66	Put	Bond Future	509.5000	0.5095	492.5000	0.4925	(3.337)	0	0	0
2017/06/23	R197	01/02/2018	301.68	Put	Bond Future	529.5000	0.5295	512.5000	0.5125	(3.211)	0	0	0
2017/06/23	R197	01/02/2018	301.67	Put	Bond Future	519.5000	0.5195	502.5000	0.5025	(3.272)	0	0	0
2017/06/23	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R202	03/08/2017			Bond Future	241.9497	241.9497	241.3452	241.3452	(0.250)	0.0000	0.0000	30,532
2017/06/23	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R202	03/08/2017	258.35	Put	Bond Future	16,400.3200	16.4003	17,004.8100	17.0048	3.686	0	0	0
2017/06/23	R202	03/08/2017	258.37	Put	Bond Future	16,420.3200	16.4203	17,024.8100	17.0248	3.681	0	0	0
2017/06/23	R202	03/08/2017	258.36	Put	Bond Future	16,410.3200	16.4103	17,014.8100	17.0148	3.684	0	0	0
2017/06/23	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R202	02/11/2017			Bond Future	246.6290	246.6290	246.0108	246.0108	(0.251)	0.0000	0.0000	0
2017/06/23	R202	02/11/2017	253.89	Put	Bond Future	7,260.9900	7.2610	7,879.1600	7.8792	8.514	0	0	0
2017/06/23	R202	02/11/2017	253.91	Put	Bond Future	7,280.9900	7.2810	7,899.1600	7.8992	8.490	0	0	0
2017/06/23	R202	02/11/2017	253.90	Put	Bond Future	7,270.9900	7.2710	7,889.1600	7.8892	8.502	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
2017/06/23	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R202	01/02/2018	249.06	Put	Bond Future	1,285.1700	1.2852	1,913.7400	1.9137	48.909	0	0	0
2017/06/23	R202	01/02/2018			Bond Future	247.7748	247.7748	247.1463	247.1463	(0.254)	0.0000	0.0000	0
2017/06/23	R202	01/02/2018	249.08	Put	Bond Future	1,305.1700	1.3052	1,933.7400	1.9337	48.160	0	0	0
2017/06/23	R202	01/02/2018	249.07	Put	Bond Future	1,295.1700	1.2952	1,923.7400	1.9237	48.532	0	0	0
2017/06/23	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R203	03/08/2017			Bond Future	7.3243	103.3370	7.3272	103.3367	0.040	0.0000	0.0000	0
2017/06/23	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R203	03/08/2017	4.87	Put	Bond Future	262.7100	0.2627	263.0300	0.2630	0.122	0	0	0
2017/06/23	R203	03/08/2017	4.89	Put	Bond Future	260.5600	0.2606	260.8800	0.2609	0.123	0	0	0
2017/06/23	R203	03/08/2017	4.88	Put	Bond Future	261.6300	0.2616	261.9500	0.2620	0.122	0	0	0
2017/06/23	R204	03/08/2017	7.77	Put	Bond Future	16.4300	0.0164	15.0900	0.0151	(8.156)	0	0	0
2017/06/23	R204	03/08/2017			Bond Future	7.4119	101.7875	7.4068	101.7940	(0.068)	0.0000	0.0000	42,124
2017/06/23	R204	03/08/2017	7.76	Put	Bond Future	17.6600	0.0177	16.2500	0.0163	(7.984)	0	0	0
2017/06/23	R204	03/08/2017	7.75	Call	Bond Future	453.1000	0.4531	458.1200	0.4581	1.108	0	0	0
2017/06/23	R204	03/08/2017	7.76	Call	Bond Future	464.5800	0.4646	469.6800	0.4697	1.098	0	0	0
2017/06/23	R204	03/08/2017	7.77	Call	Bond Future	476.1400	0.4761	481.3100	0.4813	1.086	0	0	0
2017/06/23	R204	03/08/2017	7.75	Put	Bond Future	18.9800	0.0190	17.4900	0.0175	(7.850)	0	0	0
2017/06/23	R204	02/11/2017	7.76	Put	Bond Future	14.8200	0.0148	14.1000	0.0141	(4.858)	0	0	0
2017/06/23	R204	02/11/2017			Bond Future	7.3306	103.7326	7.3253	103.7383	(0.073)	0.0000	0.0000	0
2017/06/23	R204	02/11/2017	7.75	Put	Bond Future	15.8300	0.0158	15.0700	0.0151	(4.801)	0	0	0
2017/06/23	R204	02/11/2017	7.76	Call	Bond Future	470.2500	0.4702	475.2200	0.4752	1.057	0	0	0
2017/06/23	R204	02/11/2017	7.74	Call	Bond Future	451.0600	0.4511	455.9500	0.4559	1.084	0	0	0
2017/06/23	R204	02/11/2017	7.75	Call	Bond Future	460.6900	0.4607	465.6200	0.4656	1.070	0	0	0
2017/06/23	R204	02/11/2017	7.74	Put	Bond Future	16.7800	0.0168	15.9800	0.0160	(4.768)	0	0	0
2017/06/23	R204	01/02/2018	7.27	Call	Bond Future	261.2900	0.2613	264.1100	0.2641	1.079	0	0	0
2017/06/23	R204	01/02/2018			Bond Future	7.1695	101.7088	7.1625	101.7146	(0.097)	0.0000	0.0000	0
2017/06/23	R204	01/02/2018	7.25	Call	Bond Future	251.4000	0.2514	254.1400	0.2541	1.090	0	0	0
2017/06/23	R204	01/02/2018	7.26	Call	Bond Future	256.3200	0.2563	259.1000	0.2591	1.085	0	0	0
2017/06/23	R204	01/02/2018	7.25	Put	Bond Future	184.0900	0.1841	181.0000	0.1810	(1.679)	0	0	0
2017/06/23	R204	01/02/2018	7.27	Put	Bond Future	177.2700	0.1773	174.2600	0.1743	(1.698)	0	0	0
2017/06/23	R204	01/02/2018	7.26	Put	Bond Future	180.6500	0.1807	177.6000	0.1776	(1.688)	0	0	0
2017/06/23	R207	03/08/2017	8.19	Call	Bond Future	1,575.1500	1.5751	1,666.2300	1.6662	5.782	0	0	51
2017/06/23	R207	03/08/2017			Bond Future	7.4621	100.0009	7.4202	100.0926	(0.562)	0.0000	0.0000	45,828
2017/06/23	R207	03/08/2017	8.39	Put	Bond Future	0.1700	0.0002	0.0900	0.0001	(47.059)	0	0	0
2017/06/23	R207	03/08/2017	8.41	Put	Bond Future	0.1400	0.0001	0.0700	0.0001	(50.000)	0	0	0
2017/06/23	R207	03/08/2017	8.19	Put	Bond Future	1.3800	0.0014	0.7900	0.0008	(42.754)	0	0	0
2017/06/23	R207	03/08/2017	8.40	Put	Bond Future	0.1500	0.0002	0.0800	0.0001	(46.667)	0	0	0
2017/06/23	R207	03/08/2017	8.41	Call	Bond Future	2,043.4100	2.0434	2,135.0100	2.1350	4.483	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
2017/06/23	R207	03/08/2017	8.39	Call	Bond Future	2,000.8800	2.0009	2,092.4700	2.0925	4.577	0	0	0
2017/06/23	R207	03/08/2017	8.40	Call	Bond Future	2,022.1400	2.0221	2,113.7400	2.1137	4.530	0	0	0
2017/06/23	R207	02/11/2017			Bond Future	7.4204	101.9119	7.3738	102.0043	(0.628)	0.0000	0.0000	0
2017/06/23	R207	02/11/2017	8.03	Put	Bond Future	40.5500	0.0405	32.1000	0.0321	(20.838)	0	0	0
2017/06/23	R207	02/11/2017	8.05	Put	Bond Future	37.2600	0.0373	29.4000	0.0294	(21.095)	0	0	0
2017/06/23	R207	02/11/2017	8.03	Call	Bond Future	1,240.2900	1.2403	1,324.3200	1.3243	6.775	0	0	0
2017/06/23	R207	02/11/2017	8.04	Put	Bond Future	38.8200	0.0388	30.6800	0.0307	(20.969)	0	0	0
2017/06/23	R207	02/11/2017	8.04	Call	Bond Future	1,258.0900	1.2581	1,342.4300	1.3424	6.704	0	0	0
2017/06/23	R207	02/11/2017	8.05	Call	Bond Future	1,276.0500	1.2761	1,360.6700	1.3607	6.631	0	0	0
2017/06/23	R207	01/02/2018			Bond Future	7.3529	100.2508	7.2998	100.3451	(0.722)	0.0000	0.0000	0
2017/06/23	R207	01/02/2018	7.60	Put	Bond Future	299.8000	0.2998	266.4000	0.2664	(11.141)	0	0	0
2017/06/23	R207	01/02/2018	7.62	Put	Bond Future	288.3600	0.2884	255.9300	0.2559	(11.246)	0	0	0
2017/06/23	R207	01/02/2018	7.60	Call	Bond Future	737.4200	0.7374	798.3200	0.7983	8.259	0	0	0
2017/06/23	R207	01/02/2018	7.61	Put	Bond Future	294.0400	0.2940	261.1300	0.2611	(11.192)	0	0	0
2017/06/23	R207	01/02/2018	7.61	Call	Bond Future	749.3100	0.7493	810.7000	0.8107	8.193	0	0	0
2017/06/23	R207	01/02/2018	7.62	Call	Bond Future	761.2800	0.7613	823.1500	0.8231	8.127	0	0	0
2017/06/23	R208	03/08/2017	8.32	Call	Bond Future	2,278.0700	2.2781	2,419.8900	2.4199	6.225	0	0	0
2017/06/23	R208	03/08/2017			Bond Future	7.5728	99.8061	7.5262	99.9499	(0.615)	0.0000	0.0000	35,097
2017/06/23	R208	03/08/2017	8.30	Call	Bond Future	2,218.9100	2.2189	2,360.4300	2.3604	6.378	0	0	0
2017/06/23	R208	03/08/2017	8.31	Call	Bond Future	2,248.4700	2.2485	2,390.1500	2.3901	6.301	0	0	0
2017/06/23	R208	03/08/2017	8.30	Put	Bond Future	5.7600	0.0058	3.5300	0.0035	(38.715)	0	0	0
2017/06/23	R208	03/08/2017	8.32	Put	Bond Future	4.9300	0.0049	3.0000	0.0030	(39.148)	0	0	0
2017/06/23	R208	03/08/2017	8.31	Put	Bond Future	5.3200	0.0053	3.2500	0.0033	(38.910)	0	0	0
2017/06/23	R208	02/11/2017	8.18	Put	Bond Future	86.5900	0.0866	70.0100	0.0700	(19.148)	0	0	0
2017/06/23	R208	02/11/2017			Bond Future	7.5588	98.3114	7.5087	98.4570	(0.663)	0.0000	0.0000	0
2017/06/23	R208	02/11/2017	8.20	Put	Bond Future	80.4800	0.0805	64.9000	0.0649	(19.359)	0	0	0
2017/06/23	R208	02/11/2017	8.19	Put	Bond Future	83.4900	0.0835	67.4100	0.0674	(19.260)	0	0	0
2017/06/23	R208	02/11/2017	8.18	Call	Bond Future	1,870.7300	1.8707	1,999.7400	1.9997	6.896	0	0	0
2017/06/23	R208	02/11/2017	8.19	Call	Bond Future	1,896.0300	1.8960	2,025.5400	2.0255	6.831	0	0	0
2017/06/23	R208	02/11/2017	8.20	Call	Bond Future	1,921.4000	1.9214	2,051.4100	2.0514	6.766	0	0	0
2017/06/23	R208	01/02/2018	7.85	Put	Bond Future	447.3900	0.4474	398.5300	0.3985	(10.921)	0	0	0
2017/06/23	R208	01/02/2018			Bond Future	7.5329	100.2224	7.4784	100.3709	(0.724)	0.0000	0.0000	0
2017/06/23	R208	01/02/2018	7.84	Put	Bond Future	456.0100	0.4560	406.4400	0.4064	(10.870)	0	0	0
2017/06/23	R208	01/02/2018	7.85	Call	Bond Future	1,305.3000	1.3053	1,404.9000	1.4049	7.630	0	0	0
2017/06/23	R208	01/02/2018	7.83	Call	Bond Future	1,268.8300	1.2688	1,367.0100	1.3670	7.738	0	0	0
2017/06/23	R208	01/02/2018	7.84	Call	Bond Future	1,287.0100	1.2870	1,385.9000	1.3859	7.684	0	0	0
2017/06/23	R208	01/02/2018	7.83	Put	Bond Future	464.7500	0.4648	414.4700	0.4145	(10.819)	0	0	0
2017/06/23	R209	03/08/2017			Bond Future	9.5629	73.6318	9.4611	74.3210	(1.065)	0.0000	0.0000	74,058
2017/06/23	R209	03/08/2017	9.44	Call	Bond Future	835.6100	0.8356	1,127.1900	1.1272	34.894	0	0	0
2017/06/23	R209	03/08/2017	9.43	Put	Bond Future	1,710.3100	1.7103	1,306.6000	1.3066	(23.604)	0	0	0
2017/06/23	R209	03/08/2017	9.45	Put	Bond Future	1,627.8700	1.6279	1,236.4100	1.2364	(24.047)	0	0	0
2017/06/23	R209	03/08/2017	9.44	Put	Bond Future	1,668.8100	1.6688	1,271.2200	1.2712	(23.825)	0	0	0
2017/06/23	R209	03/08/2017	9.45	Call	Bond Future	862.9800	0.8630	1,160.6900	1.1607	34.498	0	0	0
2017/06/23	R209	03/08/2017	9.43	Call	Bond Future	808.6900	0.8087	1,094.1500	1.0942	35.299	0	0	0
2017/06/23	R209	02/11/2017	9.52	Put	Bond Future	2,639.6500	2.6396	2,278.9000	2.2789	(13.667)	0	0	0
2017/06/23	R209	02/11/2017	9.75	Call	Bond Future	2,821.7200	2.8217	3,235.0700	3.2351	14.649	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
2017/06/23	R209	02/11/2017	8.30	Put	Bond Future	9,715.3700		9.7154	9,055.4900	9.0555	(6.792)	0	0	0
2017/06/23	R209	02/11/2017			Bond Future	9.6111		71.8890	9.5064	72.5906	(1.089)	0.0000	0.0000	790
2017/06/23	R209	02/11/2017	9.54	Put	Bond Future	2,568.4700		2.5685	2,214.1900	2.2142	(13.793)	0	0	0
2017/06/23	R209	02/11/2017	10.00	Call	Bond Future	3,819.6800		3.8197	4,303.9800	4.3040	12.679	0	0	0
2017/06/23	R209	02/11/2017	9.53	Put	Bond Future	2,603.9600		2.6040	2,246.4500	2.2465	(13.729)	0	0	0
2017/06/23	R209	02/11/2017	9.75	Put	Bond Future	1,905.9800		1.9060	1,617.6900	1.6177	(15.126)	0	0	6,500
2017/06/23	R209	02/11/2017	9.54	Call	Bond Future	2,093.0900		2.0931	2,440.4500	2.4404	16.596	0	0	0
2017/06/23	R209	02/11/2017	9.00	Put	Bond Future	5,038.3200		5.0383	4,515.4000	4.5154	(10.379)	0	0	0
2017/06/23	R209	02/11/2017	10.60	Put	Bond Future	458.2900		0.4583	364.0600	0.3641	(20.561)	0	0	1,300
2017/06/23	R209	02/11/2017	9.52	Call	Bond Future	2,029.6400		2.0296	2,370.5300	2.3705	16.796	0	0	0
2017/06/23	R209	02/11/2017	10.00	Put	Bond Future	1,300.1400		1.3001	1,082.8000	1.0828	(16.717)	0	0	3,360
2017/06/23	R209	02/11/2017	9.00	Call	Bond Future	791.3500		0.7914	970.0700	0.9701	22.584	0	0	4,100
2017/06/23	R209	02/11/2017	10.60	Call	Bond Future	6,607.9200		6.6079	7,215.3300	7.2153	9.192	0	0	0
2017/06/23	R209	02/11/2017	8.30	Call	Bond Future	127.9900		0.1280	169.7500	0.1698	32.628	0	0	2,800
2017/06/23	R209	02/11/2017	9.53	Call	Bond Future	2,061.3100		2.0613	2,405.4400	2.4054	16.695	0	0	0
2017/06/23	R209	01/02/2018	9.73	Call	Bond Future	3,184.7100		3.1847	3,582.0800	3.5821	12.477	0	0	0
2017/06/23	R209	01/02/2018	9.72	Call	Bond Future	3,149.7500		3.1498	3,544.6200	3.5446	12.537	0	0	0
2017/06/23	R209	01/02/2018			Bond Future	9.6579		73.2864	9.5502	74.0016	(1.115)	0.0000	0.0000	0
2017/06/23	R209	01/02/2018	9.71	Call	Bond Future	3,114.7500		3.1148	3,507.1100	3.5071	12.597	0	0	0
2017/06/23	R209	01/02/2018	9.71	Put	Bond Future	2,772.1800		2.7722	2,449.2400	2.4492	(11.649)	0	0	0
2017/06/23	R209	01/02/2018	9.73	Put	Bond Future	2,711.3700		2.7114	2,393.4400	2.3934	(11.726)	0	0	0
2017/06/23	R209	01/02/2018	9.72	Put	Bond Future	2,741.7500		2.7418	2,421.3200	2.4213	(11.687)	0	0	0
2017/06/23	R210	03/08/2017	196.29	Put	Bond Future	9,920.5800		9.9206	10,083.3100	10.0833	1.640	0	0	0
2017/06/23	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R210	03/08/2017			Bond Future	186.3694		186.3694	186.2067	186.2067	(0.087)	0.0000	0.0000	1,675
2017/06/23	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R210	03/08/2017	196.28	Put	Bond Future	9,910.5800		9.9106	10,073.3100	10.0733	1.642	0	0	0
2017/06/23	R210	03/08/2017	196.30	Put	Bond Future	9,930.5800		9.9306	10,093.3100	10.0933	1.639	0	0	0
2017/06/23	R210	02/11/2017	192.08	Put	Bond Future	4,506.3400		4.5063	4,673.8200	4.6738	3.717	0	0	0
2017/06/23	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R210	02/11/2017			Bond Future	187.5737		187.5737	187.4062	187.4062	(0.089)	0.0000	0.0000	0
2017/06/23	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R210	02/11/2017	192.07	Put	Bond Future	4,496.3400		4.4963	4,663.8200	4.6638	3.725	0	0	0
2017/06/23	R210	02/11/2017	192.09	Put	Bond Future	4,516.3400		4.5163	4,683.8200	4.6838	3.708	0	0	0
2017/06/23	R210	01/02/2018			Bond Future	191.2946		191.2946	191.1252	191.1252	(0.089)	0.0000	0.0000	0
2017/06/23	R210	01/02/2018	192.36	Put	Bond Future	1,065.4000		1.0654	1,234.7600	1.2348	15.896	0	0	0
2017/06/23	R210	01/02/2018	192.38	Put	Bond Future	1,085.4000		1.0854	1,254.7600	1.2548	15.603	0	0	0
2017/06/23	R210	01/02/2018	192.37	Put	Bond Future	1,075.4000		1.0754	1,244.7600	1.2448	15.749	0	0	0
2017/06/23	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R212	03/08/2017			Bond Future	148.7606		148.7606	148.7691	148.7691	0.006	0.0000	0.0000	4,858
2017/06/23	R212	03/08/2017	153.34	Put	Bond Future	4,579.4300		4.5794	4,570.8800	4.5709	(0.187)	0	0	0
2017/06/23	R212	03/08/2017	153.36	Put	Bond Future	4,599.4300		4.5994	4,590.8800	4.5909	(0.186)	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
2017/06/23	R212	03/08/2017	153.35	Put	Bond Future	4,589.4300	4.5894	4,580.8800	4.5809	(0.186)	0	0	0
2017/06/23	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R212	02/11/2017			Bond Future	151.6376	151.6376	151.6449	151.6449	0.005	0.0000	0.0000	0
2017/06/23	R212	02/11/2017	152.40	Put	Bond Future	762.3800	0.7624	755.0800	0.7551	(0.958)	0	0	0
2017/06/23	R212	02/11/2017	152.42	Put	Bond Future	782.3800	0.7824	775.0800	0.7751	(0.933)	0	0	0
2017/06/23	R212	02/11/2017	152.41	Put	Bond Future	772.3800	0.7724	765.0800	0.7651	(0.945)	0	0	0
2017/06/23	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R212	01/02/2018	154.71	Put	Bond Future	2,124.6500	2.1247	2,115.8800	2.1159	(0.413)	0	0	0
2017/06/23	R212	01/02/2018			Bond Future	152.5853	152.5853	152.5941	152.5941	0.006	0.0000	0.0000	0
2017/06/23	R212	01/02/2018	154.70	Put	Bond Future	2,114.6500	2.1147	2,105.8800	2.1059	(0.415)	0	0	0
2017/06/23	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/23	R212	01/02/2018	154.69	Put	Bond Future	2,104.6500	2.1047	2,095.8800	2.0959	(0.417)	0	0	0
2017/06/23	R213	03/08/2017	9.33	Put	Bond Future	907.5400	0.9075	696.3100	0.6963	(23.275)	0	0	0
2017/06/23	R213	03/08/2017			Bond Future	9.2467	85.8875	9.1701	86.4036	(0.828)	0.0000	0.0000	56,759
2017/06/23	R213	03/08/2017	9.35	Put	Bond Future	853.2800	0.8533	651.1000	0.6511	(23.694)	0	0	0
2017/06/23	R213	03/08/2017	9.34	Put	Bond Future	880.1000	0.8801	673.4200	0.6734	(23.484)	0	0	0
2017/06/23	R213	03/08/2017	9.33	Call	Bond Future	1,464.1200	1.4641	1,769.0600	1.7691	20.828	0	0	0
2017/06/23	R213	03/08/2017	9.34	Call	Bond Future	1,503.1100	1.5031	1,812.6000	1.8126	20.590	0	0	0
2017/06/23	R213	03/08/2017	9.35	Call	Bond Future	1,542.6600	1.5427	1,856.6500	1.8566	20.354	0	0	0
2017/06/23	R213	02/11/2017	9.36	Put	Bond Future	1,996.9900	1.9970	1,759.3000	1.7593	(11.902)	0	0	0
2017/06/23	R213	02/11/2017			Bond Future	9.2940	83.9788	9.2151	84.5040	(0.849)	0.0000	0.0000	0
2017/06/23	R213	02/11/2017	9.35	Put	Bond Future	2,027.2400	2.0272	1,787.0800	1.7871	(11.847)	0	0	0
2017/06/23	R213	02/11/2017	9.36	Call	Bond Future	2,432.5500	2.4325	2,720.1000	2.7201	11.821	0	0	0
2017/06/23	R213	02/11/2017	9.34	Call	Bond Future	2,361.7200	2.3617	2,644.3300	2.6443	11.966	0	0	0
2017/06/23	R213	02/11/2017	9.35	Call	Bond Future	2,397.0000	2.3970	2,682.0800	2.6821	11.893	0	0	0
2017/06/23	R213	02/11/2017	9.34	Put	Bond Future	2,057.8300	2.0578	1,815.2000	1.8152	(11.791)	0	0	0
2017/06/23	R213	01/02/2018	9.42	Call	Bond Future	3,117.9400	3.1179	3,411.4800	3.4115	9.415	0	0	0
2017/06/23	R213	01/02/2018			Bond Future	9.3409	85.6112	9.2594	86.1466	(0.873)	0.0000	0.0000	0
2017/06/23	R213	01/02/2018	9.43	Call	Bond Future	3,153.3400	3.1533	3,448.8000	3.4488	9.370	0	0	0
2017/06/23	R213	01/02/2018	9.41	Put	Bond Future	2,632.7900	2.6328	2,388.9600	2.3890	(9.261)	0	0	0
2017/06/23	R213	01/02/2018	9.43	Put	Bond Future	2,573.7700	2.5738	2,333.7700	2.3338	(9.325)	0	0	0
2017/06/23	R213	01/02/2018	9.42	Put	Bond Future	2,603.1500	2.6031	2,361.2300	2.3612	(9.293)	0	0	0
2017/06/23	R213	01/02/2018	9.41	Call	Bond Future	3,082.7200	3.0827	3,374.3500	3.3744	9.460	0	0	0
2017/06/23	R214	03/08/2017	9.51	Call	Bond Future	765.9600	0.7660	1,061.2600	1.0613	38.553	0	0	0
2017/06/23	R214	03/08/2017			Bond Future	9.6727	73.5771	9.5658	74.3310	(1.105)	0.0000	0.0000	37,026
2017/06/23	R214	03/08/2017	9.52	Call	Bond Future	792.2000	0.7922	1,094.1200	1.0941	38.112	0	0	0
2017/06/23	R214	03/08/2017	9.53	Call	Bond Future	819.1000	0.8191	1,127.6800	1.1277	37.673	0	0	0
2017/06/23	R214	03/08/2017	9.51	Put	Bond Future	1,918.6900	1.9187	1,460.0500	1.4600	(23.904)	0	0	0
2017/06/23	R214	03/08/2017	9.53	Put	Bond Future	1,828.4500	1.8284	1,383.0900	1.3831	(24.357)	0	0	0
2017/06/23	R214	03/08/2017	9.52	Put	Bond Future	1,873.1800	1.8732	1,421.1600	1.4212	(24.131)	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
2017/06/23	R214	02/11/2017	9.60	Call	Bond Future	2,076.7100	2.0767	2,441.2900	2.4413	17.556	0	0	0
2017/06/23	R214	02/11/2017			Bond Future	9.7219	71.6867	9.6122	72.4544	(1.129)	0.0000	0.0000	0
2017/06/23	R214	02/11/2017	9.58	Call	Bond Future	2,013.4100	2.0134	2,371.0300	2.3710	17.762	0	0	0
2017/06/23	R214	02/11/2017	9.59	Call	Bond Future	2,044.8400	2.0448	2,405.9400	2.4059	17.659	0	0	0
2017/06/23	R214	02/11/2017	9.60	Put	Bond Future	2,930.2400	2.9302	2,527.1700	2.5272	(13.756)	0	0	0
2017/06/23	R214	02/11/2017	9.58	Put	Bond Future	3,008.5500	3.0086	2,598.5200	2.5985	(13.629)	0	0	0
2017/06/23	R214	02/11/2017	9.59	Put	Bond Future	2,969.1200	2.9691	2,562.5700	2.5626	(13.693)	0	0	0
2017/06/23	R214	01/02/2018			Bond Future	9.7709	73.0802	9.6580	73.8628	(1.155)	0.0000	0.0000	0
2017/06/23	R214	01/02/2018	9.82	Put	Bond Future	2,965.8800	2.9659	2,613.0700	2.6131	(11.896)	0	0	0
2017/06/23	R214	01/02/2018	9.84	Put	Bond Future	2,902.2200	2.9022	2,554.7700	2.5548	(11.972)	0	0	0
2017/06/23	R214	01/02/2018	9.83	Put	Bond Future	2,933.9100	2.9339	2,583.7800	2.5838	(11.934)	0	0	0
2017/06/23	R214	01/02/2018	9.84	Call	Bond Future	3,374.3700	3.3744	3,809.5200	3.8095	12.896	0	0	0
2017/06/23	R214	01/02/2018	9.82	Call	Bond Future	3,301.9000	3.3019	3,731.6900	3.7317	13.016	0	0	0
2017/06/23	R214	01/02/2018	9.83	Call	Bond Future	3,338.0500	3.3381	3,770.5200	3.7705	12.956	0	0	0
2017/06/23	R248	03/08/2017			Bond Future	9.7437	94.1755	9.6316	95.1795	(1.150)	0.0000	0.0000	78,556
2017/06/23	R248	03/08/2017	9.57	Call	Bond Future	1,017.2300	1.0172	1,408.4900	1.4085	38.463	0	0	0
2017/06/23	R248	03/08/2017	9.56	Put	Bond Future	2,641.3900	2.6414	2,020.2600	2.0203	(23.515)	0	0	0
2017/06/23	R248	03/08/2017	9.58	Put	Bond Future	2,524.2200	2.5242	1,919.8400	1.9198	(23.943)	0	0	0
2017/06/23	R248	03/08/2017	9.57	Put	Bond Future	2,582.3200	2.5823	1,969.5500	1.9696	(23.729)	0	0	0
2017/06/23	R248	03/08/2017	9.58	Call	Bond Future	1,050.5500	1.0506	1,450.2000	1.4502	38.042	0	0	0
2017/06/23	R248	03/08/2017	9.56	Call	Bond Future	984.7200	0.9847	1,367.6200	1.3676	38.884	0	0	0
2017/06/23	R248	02/11/2017	9.66	Put	Bond Future	3,860.3600	3.8604	3,320.2000	3.3202	(13.992)	0	0	0
2017/06/23	R248	02/11/2017			Bond Future	9.7951	91.5377	9.6799	92.5600	(1.176)	0.0000	0.0000	226
2017/06/23	R248	02/11/2017	9.65	Put	Bond Future	3,911.1400	3.9111	3,366.4600	3.3665	(13.926)	0	0	0
2017/06/23	R248	02/11/2017	9.64	Call	Bond Future	2,580.9900	2.5810	3,054.0800	3.0541	18.330	0	0	0
2017/06/23	R248	02/11/2017	9.65	Call	Bond Future	2,619.9400	2.6199	3,097.5600	3.0976	18.230	0	0	0
2017/06/23	R248	02/11/2017	9.66	Call	Bond Future	2,659.2200	2.6592	3,141.3600	3.1414	18.131	0	0	0
2017/06/23	R248	02/11/2017	9.64	Put	Bond Future	3,962.4100	3.9624	3,413.2000	3.4132	(13.861)	0	0	0
2017/06/23	R248	01/02/2018	9.90	Put	Bond Future	3,844.6900	3.8447	3,377.1300	3.3771	(12.161)	0	0	0
2017/06/23	R248	01/02/2018	9.89	Call	Bond Future	4,264.6300	4.2646	4,835.7100	4.8357	13.391	0	0	0
2017/06/23	R248	01/02/2018			Bond Future	9.8463	93.3171	9.7277	94.3592	(1.204)	0.0000	0.0000	0
2017/06/23	R248	01/02/2018	9.90	Call	Bond Future	4,309.9200	4.3099	4,884.4900	4.8845	13.331	0	0	0
2017/06/23	R248	01/02/2018	9.91	Call	Bond Future	4,355.4300	4.3554	4,933.4600	4.9335	13.271	0	0	0
2017/06/23	R248	01/02/2018	9.89	Put	Bond Future	3,885.7000	3.8857	3,414.6500	3.4146	(12.123)	0	0	0
2017/06/23	R248	01/02/2018	9.91	Put	Bond Future	3,804.0600	3.8041	3,339.9600	3.3400	(12.200)	0	0	0

Total

915660