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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/06/2017 TO 27/06/2017

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
2017/06/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	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
2017/06/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	2025	03/08/2017			Bond Future	127.9422	127.9422	127.9497	127.9497	0.006	0.0000	0.0000	2,414
2017/06/27	2025	03/08/2017	133.96	Put	Bond Future	6,017.7800	6.0178	6,010.2900	6.0103	(0.124)	0	0	0
2017/06/27	2025	03/08/2017	133.98	Put	Bond Future	6,037.7800	6.0378	6,030.2900	6.0303	(0.124)	0	0	0
2017/06/27	2025	03/08/2017	133.97	Put	Bond Future	6,027.7800	6.0278	6,020.2900	6.0203	(0.124)	0	0	0
2017/06/27	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2025	02/11/2017			Bond Future	130.4156	130.4156	130.4232	130.4232	0.006	0.0000	0.0000	0
2017/06/27	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2025	02/11/2017	132.96	Put	Bond Future	2,544.3800	2.5444	2,536.7600	2.5368	(0.299)	0	0	0
2017/06/27	2025	02/11/2017	132.98	Put	Bond Future	2,564.3800	2.5644	2,556.7600	2.5568	(0.297)	0	0	0
2017/06/27	2025	02/11/2017	132.97	Put	Bond Future	2,554.3800	2.5544	2,546.7600	2.5468	(0.298)	0	0	0
2017/06/27	2025	01/02/2018	133.89	Put	Bond Future	2,240.7200	2.2407	2,234.9300	2.2349	(0.258)	0	0	0
2017/06/27	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2025	01/02/2018			Bond Future	131.6493	131.6493	131.6551	131.6551	0.004	0.0000	0.0000	0
2017/06/27	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2025	01/02/2018	133.88	Put	Bond Future	2,230.7200	2.2307	2,224.9300	2.2249	(0.260)	0	0	0
2017/06/27	2025	01/02/2018	133.90	Put	Bond Future	2,250.7200	2.2507	2,244.9300	2.2449	(0.257)	0	0	0
2017/06/27	2029	01/02/2018			Bond Future	103.1335	103.1335	103.1378	103.1378	0.004	0.0000	0.0000	0
2017/06/27	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2030	03/08/2017	9.33	Call	Bond Future	1,602.9900	1.6030	1,044.5800	1.0446	(34.836)	0	0	0
2017/06/27	2030	03/08/2017			Bond Future	9.0968	92.0868	9.1774	91.5283	0.886	0.0000	0.0000	43,011
2017/06/27	2030	03/08/2017	9.34	Call	Bond Future	1,670.8600	1.6709	1,112.4500	1.1125	(33.421)	0	0	0
2017/06/27	2030	03/08/2017	9.35	Call	Bond Future	1,738.6500	1.7387	1,180.2400	1.1802	(32.117)	0	0	0
2017/06/27	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2030	02/11/2017			Bond Future	9.1388	93.8458	9.2222	93.2767	0.912	0.0000	0.0000	0
2017/06/27	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2030	02/11/2017	9.34	Call	Bond Future	1,365.7600	1.3658	796.6400	0.7966	(41.671)	0	0	0
2017/06/27	2030	02/11/2017	9.35	Call	Bond Future	1,432.9200	1.4329	863.8000	0.8638	(39.717)	0	0	0
2017/06/27	2030	02/11/2017	9.36	Call	Bond Future	1,500.0000	1.5000	930.8800	0.9309	(37.941)	0	0	0
2017/06/27	2030	01/02/2018			Bond Future	9.1795	91.6639	9.2658	91.0832	0.940	0.0000	0.0000	0
2017/06/27	2030	01/02/2018	9.38	Call	Bond Future	1,341.6600	1.3417	760.9700	0.7610	(43.281)	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
2017/06/27	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2030	01/02/2018	9.39	Call	Bond Future	1,407.8600	1.4079	827.1700	0.8272	(41.246)	0	0	0
2017/06/27	2030	01/02/2018	9.37	Call	Bond Future	1,275.4000	1.2754	694.7100	0.6947	(45.530)	0	0	0
2017/06/27	2032	03/08/2017	9.43	Put	Bond Future	722.5400	0.7225	948.5200	0.9485	31.276	0	0	0
2017/06/27	2032	03/08/2017			Bond Future	9.2665	94.8529	9.3521	94.2167	0.924	0.0000	0.0000	26,589
2017/06/27	2032	03/08/2017	9.45	Put	Bond Future	673.7800	0.6738	888.5900	0.8886	31.881	0	0	0
2017/06/27	2032	03/08/2017	9.44	Put	Bond Future	697.8300	0.6978	918.2000	0.9182	31.579	0	0	0
2017/06/27	2032	03/08/2017	9.44	Call	Bond Future	1,980.7700	1.9808	1,564.9400	1.5649	(20.993)	0	0	0
2017/06/27	2032	03/08/2017	9.45	Call	Bond Future	2,029.8600	2.0299	1,608.4700	1.6085	(20.760)	0	0	0
2017/06/27	2032	03/08/2017	9.43	Call	Bond Future	1,932.2500	1.9322	1,522.0300	1.5220	(21.230)	0	0	0
2017/06/27	2032	02/11/2017			Bond Future	9.3135	92.5069	9.4019	91.8585	0.949	0.0000	0.0000	0
2017/06/27	2032	02/11/2017	9.48	Put	Bond Future	1,894.3300	1.8943	2,163.1300	2.1631	14.190	0	0	0
2017/06/27	2032	02/11/2017	9.50	Put	Bond Future	1,835.5800	1.8356	2,098.4500	2.0984	14.321	0	0	0
2017/06/27	2032	02/11/2017	9.49	Put	Bond Future	1,864.7800	1.8648	2,130.6100	2.1306	14.255	0	0	0
2017/06/27	2032	02/11/2017	9.48	Call	Bond Future	3,110.3500	3.1104	2,730.7600	2.7308	(12.204)	0	0	0
2017/06/27	2032	02/11/2017	9.49	Call	Bond Future	3,153.0700	3.1531	2,770.5100	2.7705	(12.133)	0	0	0
2017/06/27	2032	02/11/2017	9.50	Call	Bond Future	3,196.0700	3.1961	2,810.5500	2.8106	(12.062)	0	0	0
2017/06/27	2032	01/02/2018	9.55	Put	Bond Future	2,488.0600	2.4881	2,765.7700	2.7658	11.162	0	0	0
2017/06/27	2032	01/02/2018			Bond Future	9.3590	94.3041	9.4504	93.6425	0.976	0.0000	0.0000	0
2017/06/27	2032	01/02/2018	9.57	Put	Bond Future	2,429.5300	2.4295	2,702.5500	2.7025	11.238	0	0	0
2017/06/27	2032	01/02/2018	9.56	Put	Bond Future	2,458.6500	2.4587	2,734.0100	2.7340	11.200	0	0	0
2017/06/27	2032	01/02/2018	9.55	Call	Bond Future	3,863.1500	3.8631	3,479.3100	3.4793	(9.936)	0	0	0
2017/06/27	2032	01/02/2018	9.56	Call	Bond Future	3,904.9200	3.9049	3,518.7300	3.5187	(9.890)	0	0	0
2017/06/27	2032	01/02/2018	9.57	Call	Bond Future	3,946.9000	3.9469	3,558.3700	3.5584	(9.844)	0	0	0
2017/06/27	2033	03/08/2017	113.14	Put	Bond Future	8,617.9900	8.6180	8,612.0700	8.6121	(0.069)	0	0	0
2017/06/27	2033	03/08/2017			Bond Future	104.5220	104.5220	104.5279	104.5279	0.006	0.0000	0.0000	6,534
2017/06/27	2033	03/08/2017	113.13	Put	Bond Future	8,607.9900	8.6080	8,602.0700	8.6021	(0.069)	0	0	0
2017/06/27	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2033	03/08/2017	113.12	Put	Bond Future	8,597.9900	8.5980	8,592.0700	8.5921	(0.069)	0	0	0
2017/06/27	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2033	02/11/2017			Bond Future	105.4661	105.4661	105.4722	105.4722	0.006	0.0000	0.0000	0
2017/06/27	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2033	02/11/2017	110.07	Put	Bond Future	4,603.9100	4.6039	4,597.8500	4.5979	(0.132)	0	0	0
2017/06/27	2033	02/11/2017	110.09	Put	Bond Future	4,623.9100	4.6239	4,617.8500	4.6179	(0.131)	0	0	0
2017/06/27	2033	02/11/2017	110.08	Put	Bond Future	4,613.9100	4.6139	4,607.8500	4.6079	(0.131)	0	0	0
2017/06/27	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2033	01/02/2018			Bond Future	107.5572	107.5572	107.5617	107.5617	0.004	0.0000	0.0000	0
2017/06/27	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2033	01/02/2018	109.64	Put	Bond Future	2,082.8000	2.0828	2,078.2500	2.0782	(0.218)	0	0	0
2017/06/27	2033	01/02/2018	109.66	Put	Bond Future	2,102.8000	2.1028	2,098.2500	2.0982	(0.216)	0	0	0

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2017/06/27	2033	01/02/2018	109.65	Put	Bond Future	2,092.8000	2.0928	2,088.2500	2.0882	(0.217)	0	0	0
2017/06/27	2037	03/08/2017	9.57	Call	Bond Future	1,386.8700	1.3869	1,065.7100	1.0657	(23.157)	0	0	0
2017/06/27	2037	03/08/2017			Bond Future	9.5742	90.7756	9.6547	90.1268	0.840	0.0000	0.0000	66,825
2017/06/27	2037	03/08/2017	9.58	Call	Bond Future	1,428.0200	1.4280	1,100.8100	1.1008	(22.914)	0	0	0
2017/06/27	2037	03/08/2017	9.56	Put	Bond Future	1,462.1400	1.4621	1,795.7300	1.7957	22.815	0	0	0
2017/06/27	2037	03/08/2017	9.57	Put	Bond Future	1,421.2700	1.4213	1,748.8100	1.7488	23.046	0	0	0
2017/06/27	2037	03/08/2017	9.58	Put	Bond Future	1,381.3200	1.3813	1,702.8100	1.7028	23.274	0	0	0
2017/06/27	2037	03/08/2017	9.56	Call	Bond Future	1,346.5300	1.3465	1,031.4200	1.0314	(23.402)	0	0	0
2017/06/27	2037	02/11/2017			Bond Future	9.6226	92.5096	9.7055	91.8484	0.861	0.0000	0.0000	233
2017/06/27	2037	02/11/2017	9.66	Call	Bond Future	2,966.4600	2.9665	2,616.1400	2.6161	(11.809)	0	0	0
2017/06/27	2037	02/11/2017	9.65	Put	Bond Future	2,705.2900	2.7053	3,019.0900	3.0191	11.599	0	0	0
2017/06/27	2037	02/11/2017	9.67	Put	Bond Future	2,629.6300	2.6296	2,937.4300	2.9374	11.705	0	0	0
2017/06/27	2037	02/11/2017	9.66	Put	Bond Future	2,667.2500	2.6673	2,978.0500	2.9781	11.652	0	0	0
2017/06/27	2037	02/11/2017	9.67	Call	Bond Future	3,008.6400	3.0086	2,655.3200	2.6553	(11.744)	0	0	0
2017/06/27	2037	02/11/2017	9.65	Call	Bond Future	2,924.5800	2.9246	2,577.2600	2.5773	(11.876)	0	0	0
2017/06/27	2037	01/02/2018			Bond Future	9.6702	90.0513	9.7556	89.3769	0.883	0.0000	0.0000	0
2017/06/27	2037	01/02/2018	9.81	Put	Bond Future	3,066.1300	3.0661	3,358.9900	3.3590	9.551	0	0	0
2017/06/27	2037	01/02/2018	9.83	Put	Bond Future	2,998.2500	2.9982	3,286.5000	3.2865	9.614	0	0	0
2017/06/27	2037	01/02/2018	9.82	Put	Bond Future	3,032.0400	3.0320	3,322.5800	3.3226	9.582	0	0	0
2017/06/27	2037	01/02/2018	9.82	Call	Bond Future	4,209.4000	4.2094	3,825.5400	3.8255	(9.119)	0	0	0
2017/06/27	2037	01/02/2018	9.83	Call	Bond Future	4,253.3600	4.2534	3,867.2100	3.8672	(9.079)	0	0	0
2017/06/27	2037	01/02/2018	9.81	Call	Bond Future	4,165.6300	4.1656	3,784.0900	3.7841	(9.159)	0	0	0
2017/06/27	2038	03/08/2017			Bond Future	130.1960	130.1960	130.2030	130.2030	0.005	0.0000	0.0000	22,539
2017/06/27	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2038	03/08/2017	141.16	Put	Bond Future	10,963.9800	10.9640	10,956.9800	10.9570	(0.064)	0	0	0
2017/06/27	2038	03/08/2017	141.18	Put	Bond Future	10,983.9800	10.9840	10,976.9800	10.9770	(0.064)	0	0	0
2017/06/27	2038	03/08/2017	141.17	Put	Bond Future	10,973.9800	10.9740	10,966.9800	10.9670	(0.064)	0	0	0
2017/06/27	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2038	02/11/2017			Bond Future	132.7129	132.7129	132.7202	132.7202	0.005	0.0000	0.0000	0
2017/06/27	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2038	02/11/2017	136.82	Put	Bond Future	4,107.0700	4.1071	4,099.8300	4.0998	(0.176)	0	0	0
2017/06/27	2038	02/11/2017	136.80	Put	Bond Future	4,087.0700	4.0871	4,079.8300	4.0798	(0.177)	0	0	0
2017/06/27	2038	02/11/2017	136.81	Put	Bond Future	4,097.0700	4.0971	4,089.8300	4.0898	(0.177)	0	0	0
2017/06/27	2038	01/02/2018	136.95	Put	Bond Future	3,126.7800	3.1268	3,121.4300	3.1214	(0.171)	0	0	0
2017/06/27	2038	01/02/2018			Bond Future	133.8232	133.8232	133.8286	133.8286	0.004	0.0000	0.0000	0
2017/06/27	2038	01/02/2018	136.94	Put	Bond Future	3,116.7800	3.1168	3,111.4300	3.1114	(0.172)	0	0	0
2017/06/27	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2038	01/02/2018	136.93	Put	Bond Future	3,106.7800	3.1068	3,101.4300	3.1014	(0.172)	0	0	0
2017/06/27	2040	03/08/2017			Bond Future	9.6241	94.4905	9.7096	93.7506	0.888	0.0000	0.0000	14,089
2017/06/27	2040	03/08/2017	9.61	Put	Bond Future	1,601.9000	1.6019	1,983.6600	1.9837	23.832	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
2017/06/27	2040	03/08/2017	9.63	Put	Bond Future	1,514.9900	1.5150	1,883.2400	1.8832	24.307	0	0	0
2017/06/27	2040	03/08/2017	9.62	Put	Bond Future	1,557.9700	1.5580	1,932.9700	1.9330	24.070	0	0	0
2017/06/27	2040	03/08/2017	9.61	Call	Bond Future	1,478.9500	1.4790	1,120.8800	1.1209	(24.211)	0	0	0
2017/06/27	2040	03/08/2017	9.62	Call	Bond Future	1,522.2400	1.5222	1,157.4100	1.1574	(23.967)	0	0	0
2017/06/27	2040	03/08/2017	9.63	Call	Bond Future	1,566.3600	1.5664	1,194.7800	1.1948	(23.723)	0	0	0
2017/06/27	2040	02/11/2017			Bond Future	9.6723	96.2955	9.7603	95.5414	0.910	0.0000	0.0000	0
2017/06/27	2040	02/11/2017	9.66	Call	Bond Future	2,987.9600	2.9880	2,606.4300	2.6064	(12.769)	0	0	0
2017/06/27	2040	02/11/2017	9.65	Put	Bond Future	3,137.8700	3.1379	3,513.8500	3.5138	11.982	0	0	0
2017/06/27	2040	02/11/2017	9.67	Put	Bond Future	3,050.3000	3.0503	3,419.4100	3.4194	12.101	0	0	0
2017/06/27	2040	02/11/2017	9.66	Put	Bond Future	3,093.9700	3.0940	3,466.5100	3.4665	12.041	0	0	0
2017/06/27	2040	02/11/2017	9.67	Call	Bond Future	3,030.6300	3.0306	2,645.6700	2.6457	(12.702)	0	0	0
2017/06/27	2040	02/11/2017	9.65	Call	Bond Future	2,945.3900	2.9454	2,567.3000	2.5673	(12.837)	0	0	0
2017/06/27	2040	01/02/2018	9.89	Call	Bond Future	4,698.1400	4.6981	4,255.8300	4.2558	(9.415)	0	0	0
2017/06/27	2040	01/02/2018			Bond Future	9.7197	93.6604	9.8104	92.8912	0.933	0.0000	0.0000	0
2017/06/27	2040	01/02/2018	9.87	Call	Bond Future	4,604.0700	4.6041	4,166.9000	4.1669	(9.495)	0	0	0
2017/06/27	2040	01/02/2018	9.88	Call	Bond Future	4,651.0000	4.6510	4,211.2600	4.2113	(9.455)	0	0	0
2017/06/27	2040	01/02/2018	9.87	Put	Bond Future	3,335.0000	3.3350	3,667.0600	3.6671	9.957	0	0	0
2017/06/27	2040	01/02/2018	9.88	Put	Bond Future	3,298.4900	3.2985	3,627.9800	3.6280	9.989	0	0	0
2017/06/27	2040	01/02/2018	9.89	Put	Bond Future	3,262.3200	3.2623	3,589.2400	3.5892	10.021	0	0	0
2017/06/27	2044	03/08/2017			Bond Future	9.6737	91.4201	9.7389	90.8505	0.674	0.0000	0.0000	24,007
2017/06/27	2044	03/08/2017	9.62	Put	Bond Future	1,814.3200	1.8143	2,118.0800	2.1181	16.742	0	0	0
2017/06/27	2044	03/08/2017	9.64	Put	Bond Future	1,719.6900	1.7197	2,013.0500	2.0131	17.059	0	0	0
2017/06/27	2044	03/08/2017	9.63	Put	Bond Future	1,766.6300	1.7666	2,065.1900	2.0652	16.900	0	0	0
2017/06/27	2044	03/08/2017	9.64	Call	Bond Future	1,422.9200	1.4229	1,146.6600	1.1467	(19.415)	0	0	0
2017/06/27	2044	03/08/2017	9.62	Call	Bond Future	1,340.6500	1.3406	1,074.7900	1.0748	(19.831)	0	0	0
2017/06/27	2044	03/08/2017	9.63	Call	Bond Future	1,381.4800	1.3815	1,110.4200	1.1104	(19.621)	0	0	0
2017/06/27	2044	02/11/2017	9.68	Call	Bond Future	2,924.0400	2.9240	2,631.5600	2.6316	(10.003)	0	0	0
2017/06/27	2044	02/11/2017			Bond Future	9.7211	93.1665	9.7882	92.5859	0.690	0.0000	0.0000	200
2017/06/27	2044	02/11/2017	9.66	Call	Bond Future	2,840.5700	2.8406	2,553.3600	2.5534	(10.111)	0	0	0
2017/06/27	2044	02/11/2017	9.67	Call	Bond Future	2,882.1400	2.8821	2,592.2900	2.5923	(10.057)	0	0	0
2017/06/27	2044	02/11/2017	9.66	Put	Bond Future	3,375.2200	3.3752	3,668.6100	3.6686	8.692	0	0	0
2017/06/27	2044	02/11/2017	9.68	Put	Bond Future	3,283.2100	3.2832	3,571.3300	3.5713	8.776	0	0	0
2017/06/27	2044	02/11/2017	9.67	Put	Bond Future	3,328.9800	3.3290	3,619.7300	3.6197	8.734	0	0	0
2017/06/27	2044	01/02/2018			Bond Future	9.7678	90.5958	9.8370	90.0034	0.708	0.0000	0.0000	0
2017/06/27	2044	01/02/2018	9.89	Put	Bond Future	3,442.0700	3.4421	3,698.6100	3.6986	7.453	0	0	0
2017/06/27	2044	01/02/2018	9.91	Put	Bond Future	3,366.9300	3.3669	3,619.4600	3.6195	7.500	0	0	0
2017/06/27	2044	01/02/2018	9.90	Put	Bond Future	3,404.1900	3.4042	3,658.7200	3.6587	7.477	0	0	0
2017/06/27	2044	01/02/2018	9.89	Call	Bond Future	4,484.5600	4.4846	4,148.7200	4.1487	(7.489)	0	0	0
2017/06/27	2044	01/02/2018	9.90	Call	Bond Future	4,531.1200	4.5311	4,193.2700	4.1933	(7.456)	0	0	0
2017/06/27	2044	01/02/2018	9.91	Call	Bond Future	4,578.1500	4.5781	4,238.3000	4.2383	(7.423)	0	0	0
2017/06/27	2046	03/08/2017	141.17	Put	Bond Future	13,667.5400	13.6675	14,178.1600	14.1782	3.736	0	0	0
2017/06/27	2046	03/08/2017			Bond Future	127.5025	127.5025	126.9918	126.9918	(0.400)	0.0000	0.0000	23,901
2017/06/27	2046	03/08/2017	141.19	Put	Bond Future	13,687.5400	13.6875	14,198.1600	14.1982	3.731	0	0	0
2017/06/27	2046	03/08/2017	141.18	Put	Bond Future	13,677.5400	13.6775	14,188.1600	14.1882	3.733	0	0	0
2017/06/27	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	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
2017/06/27	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2046	02/11/2017			Bond Future	128.3842	128.3842	127.8637	127.8637	(0.405)	0.0000	0.0000	0
2017/06/27	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2046	02/11/2017	136.30	Put	Bond Future	7,915.8200	7.9158	8,436.2800	8.4363	6.575	0	0	0
2017/06/27	2046	02/11/2017	136.32	Put	Bond Future	7,935.8200	7.9358	8,456.2800	8.4563	6.558	0	0	0
2017/06/27	2046	02/11/2017	136.31	Put	Bond Future	7,925.8200	7.9258	8,446.2800	8.4463	6.567	0	0	0
2017/06/27	2046	01/02/2018	132.92	Put	Bond Future	1,990.1700	1.9902	2,523.0900	2.5231	26.778	0	0	0
2017/06/27	2046	01/02/2018			Bond Future	130.9298	130.9298	130.3969	130.3969	(0.407)	0.0000	0.0000	0
2017/06/27	2046	01/02/2018	132.91	Put	Bond Future	1,980.1700	1.9802	2,513.0900	2.5131	26.913	0	0	0
2017/06/27	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2046	01/02/2018	132.90	Put	Bond Future	1,970.1700	1.9702	2,503.0900	2.5031	27.049	0	0	0
2017/06/27	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2050	03/08/2017			Bond Future	134.8149	134.8149	133.7567	133.7567	(0.785)	0.0000	0.0000	26,059
2017/06/27	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2050	03/08/2017	149.22	Put	Bond Future	14,405.0700	14.4051	15,463.3500	15.4634	7.347	0	0	0
2017/06/27	2050	03/08/2017	149.24	Put	Bond Future	14,425.0700	14.4251	15,483.3500	15.4834	7.336	0	0	0
2017/06/27	2050	03/08/2017	149.23	Put	Bond Future	14,415.0700	14.4151	15,473.3500	15.4734	7.341	0	0	0
2017/06/27	2050	02/11/2017	144.66	Put	Bond Future	7,238.7100	7.2387	8,317.5100	8.3175	14.903	0	0	0
2017/06/27	2050	02/11/2017	144.67	Put	Bond Future	7,248.7100	7.2487	8,327.5100	8.3275	14.883	0	0	0
2017/06/27	2050	02/11/2017			Bond Future	137.4213	137.4213	136.3425	136.3425	(0.785)	0.0000	0.0000	0
2017/06/27	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2050	02/11/2017	144.65	Put	Bond Future	7,228.7100	7.2287	8,307.5100	8.3075	14.924	0	0	0
2017/06/27	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2050	01/02/2018			Bond Future	138.4538	138.4538	137.3517	137.3517	(0.796)	0.0000	0.0000	0
2017/06/27	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	2050	01/02/2018	140.23	Put	Bond Future	1,776.2400	1.7762	2,878.2800	2.8783	62.043	0	0	0
2017/06/27	2050	01/02/2018	140.25	Put	Bond Future	1,796.2400	1.7962	2,898.2800	2.8983	61.353	0	0	0
2017/06/27	2050	01/02/2018	140.24	Put	Bond Future	1,786.2400	1.7862	2,888.2800	2.8883	61.696	0	0	0
2017/06/27	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	AL37	03/08/2017			Index Future	547.0720	547.0720	545.2920	545.2920	(0.325)	0.0000	0.0000	0
2017/06/27	AL37	02/11/2017			Index Future	557.5220	557.5220	555.7080	555.7080	(0.325)	0.0000	0.0000	0
2017/06/27	AL37	01/02/2018			Index Future	568.3540	568.3540	566.5010	566.5010	(0.326)	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
2017/06/27	AL7T	03/08/2017			Index Future	632.6400	632.6400	629.3680	629.3680	(0.517)	0.0000	0.0000	0
2017/06/27	AL7T	02/11/2017			Index Future	644.7250	644.7250	641.3890	641.3890	(0.517)	0.0000	0.0000	0
2017/06/27	AL7T	01/02/2018			Index Future	657.2500	657.2500	653.8460	653.8460	(0.518)	0.0000	0.0000	0
2017/06/27	ALBI	03/08/2017			Index Future	569.1300	569.1300	565.9270	565.9270	(0.563)	0.0000	0.0000	599
2017/06/27	ALBI	02/11/2017			Index Future	580.0010	580.0010	576.7370	576.7370	(0.563)	0.0000	0.0000	0
2017/06/27	ALBI	01/02/2018			Index Future	591.2700	591.2700	587.9380	587.9380	(0.564)	0.0000	0.0000	0
2017/06/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	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
2017/06/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/27	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	EL28	03/08/2017			Bond Future	127.9635	127.9635	127.9731	127.9731	0.008	0.0000	0.0000	0
2017/06/27	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	EL28	03/08/2017	135.16	Put	Bond Future	7,196.5300	7.1965	7,186.8800	7.1869	(0.134)	0	0	0
2017/06/27	EL28	03/08/2017	135.18	Put	Bond Future	7,216.5300	7.2165	7,206.8800	7.2069	(0.134)	0	0	0
2017/06/27	EL28	03/08/2017	135.17	Put	Bond Future	7,206.5300	7.2065	7,196.8800	7.1969	(0.134)	0	0	0
2017/06/27	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	EL28	02/11/2017			Bond Future	128.6935	128.6935	128.7033	128.7033	0.008	0.0000	0.0000	0
2017/06/27	EL28	02/11/2017	133.87	Put	Bond Future	5,176.5300	5.1765	5,166.7200	5.1667	(0.190)	0	0	0
2017/06/27	EL28	02/11/2017	133.89	Put	Bond Future	5,196.5300	5.1965	5,186.7200	5.1867	(0.189)	0	0	0
2017/06/27	EL28	02/11/2017	133.88	Put	Bond Future	5,186.5300	5.1865	5,176.7200	5.1767	(0.189)	0	0	0
2017/06/27	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	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
2017/06/27	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	EL28	01/02/2018			Bond Future	131.2452	131.2452	131.2531	131.2531	0.006	0.0000	0.0000	0
2017/06/27	EL28	01/02/2018	132.29	Put	Bond Future	1,044.8300	1.0448	1,036.9500	1.0369	(0.754)	0	0	0
2017/06/27	EL28	01/02/2018	132.31	Put	Bond Future	1,064.8300	1.0648	1,056.9500	1.0569	(0.740)	0	0	0
2017/06/27	EL28	01/02/2018	132.30	Put	Bond Future	1,054.8300	1.0548	1,046.9500	1.0469	(0.747)	0	0	0
2017/06/27	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	ES33	03/08/2017			Bond Future	10.6740	78.7956	10.7593	78.2696	0.799	0.0000	0.0000	9,466
2017/06/27	ES33	03/08/2017	10.53	Put	Bond Future	901.3400	0.9013	1,427.3500	1.4274	58.359	0	0	0
2017/06/27	ES33	03/08/2017	10.55	Put	Bond Future	775.2400	0.7752	1,301.2500	1.3013	67.851	0	0	0
2017/06/27	ES33	03/08/2017	10.54	Put	Bond Future	838.2500	0.8383	1,364.2600	1.3643	62.751	0	0	0
2017/06/27	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	ES33	02/11/2017	10.66	Put	Bond Future	638.4100	0.6384	1,174.4900	1.1745	83.971	0	0	0
2017/06/27	ES33	02/11/2017			Bond Future	10.7638	76.5091	10.8520	75.9730	0.819	0.0000	0.0000	0
2017/06/27	ES33	02/11/2017	10.68	Put	Bond Future	514.7700	0.5148	1,050.8500	1.0508	104.140	0	0	0
2017/06/27	ES33	02/11/2017	10.67	Put	Bond Future	576.5500	0.5766	1,112.6300	1.1126	92.981	0	0	0
2017/06/27	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	ES33	01/02/2018	10.99	Call	Bond Future	801.9100	0.8019	255.0000	0.2550	(68.201)	0	0	0
2017/06/27	ES33	01/02/2018			Bond Future	10.8558	77.9954	10.9471	77.4485	0.841	0.0000	0.0000	0
2017/06/27	ES33	01/02/2018	11.00	Call	Bond Future	861.1400	0.8611	314.2300	0.3142	(63.510)	0	0	0
2017/06/27	ES33	01/02/2018	11.01	Call	Bond Future	920.2900	0.9203	373.3800	0.3734	(59.428)	0	0	0
2017/06/27	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	ES42	03/08/2017			Bond Future	10.8283	82.4962	10.9136	81.8958	0.787	0.0000	0.0000	7,957
2017/06/27	ES42	02/11/2017			Bond Future	10.9155	79.8105	11.0037	79.1985	0.808	0.0000	0.0000	0
2017/06/27	ES42	01/02/2018			Bond Future	11.0018	81.3609	11.0930	80.7367	0.829	0.0000	0.0000	0
2017/06/27	GOVI	03/08/2017			GOVI	567.7470	567.7470	564.6120	564.6120	(0.552)	0.0000	0.0000	409
2017/06/27	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	GOVI	03/08/2017	561.09	Call	GOVI	66,570.0000	6.6570	35,220.0000	3.5220	(47.093)	0	0	0
2017/06/27	GOVI	03/08/2017	561.10	Call	GOVI	66,470.0000	6.6470	35,120.0000	3.5120	(47.164)	0	0	0
2017/06/27	GOVI	03/08/2017	561.11	Call	GOVI	66,370.0000	6.6370	35,020.0000	3.5020	(47.235)	0	0	0
2017/06/27	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	GOVI	02/11/2017			GOVI	578.5910	578.5910	575.3970	575.3970	(0.552)	0.0000	0.0000	0
2017/06/27	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	GOVI	02/11/2017	572.44	Call	GOVI	61,510.0000	6.1510	29,570.0000	2.9570	(51.927)	0	0	0
2017/06/27	GOVI	02/11/2017	572.45	Call	GOVI	61,410.0000	6.1410	29,470.0000	2.9470	(52.011)	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
2017/06/27	GOVI	02/11/2017	572.46	Call	GOVI	61,310.0000		6.1310	29,370.0000	2.9370	(52.096)	0	0	0
2017/06/27	GOVI	01/02/2018			GOVI	589.8320		589.8320	586.5720	586.5720	(0.553)	0.0000	0.0000	0
2017/06/27	GOVI	01/02/2018	581.03	Call	GOVI	88,020.0000		8.8020	55,420.0000	5.5420	(37.037)	0	0	0
2017/06/27	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	GOVI	01/02/2018	581.04	Call	GOVI	87,920.0000		8.7920	55,320.0000	5.5320	(37.079)	0	0	0
2017/06/27	GOVI	01/02/2018	581.02	Call	GOVI	88,120.0000		8.8120	55,520.0000	5.5520	(36.995)	0	0	0
2017/06/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/27	IGOV	03/08/2017			Index Future	249.5550		249.5550	249.2690	249.2690	(0.115)	0.0000	0.0000	1,296
2017/06/27	IGOV	02/11/2017			Index Future	254.3800		254.3800	254.0880	254.0880	(0.115)	0.0000	0.0000	0
2017/06/27	IGOV	01/02/2018			Index Future	259.4230		259.4230	259.1210	259.1210	(0.116)	0.0000	0.0000	0
2017/06/27	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/27	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/27	IS01	21/09/2017			Interest Rate Swap	99.6126		99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/06/27	IS01	21/12/2017			Interest Rate Swap	99.8039		99.8039	99.8064	99.8064	0.002	0.0000	0.0000	0
2017/06/27	IS01	15/03/2018			Interest Rate Swap	99.7320		99.7320	99.7390	99.7390	0.007	0.0000	0.0000	0
2017/06/27	IS01	21/06/2018			Interest Rate Swap	99.8599		99.8599	99.8725	99.8725	0.013	0.0000	0.0000	0
2017/06/27	IS01	20/09/2018			Interest Rate Swap	99.9848		99.9848	100.0024	100.0024	0.018	0.0000	0.0000	0
2017/06/27	IS02	18/12/2017			Interest Rate Swap	99.8312		99.8312	99.8336	99.8336	0.002	0.0000	0.0000	0
2017/06/27	IS02	16/03/2018			Interest Rate Swap	99.0131		99.0131	99.0203	99.0203	0.007	0.0000	0.0000	0
2017/06/27	IS02	15/06/2018			Interest Rate Swap	98.5467		98.5467	98.5589	98.5589	0.012	0.0000	0.0000	0
2017/06/27	IS02	21/09/2018			Interest Rate Swap	98.4542		98.4542	98.4718	98.4718	0.018	0.0000	0.0000	0
2017/06/27	IS02	21/12/2018			Interest Rate Swap	98.8100		98.8100	98.8300	98.8300	0.020	0.0000	0.0000	0
2017/06/27	IS02	15/03/2019			Interest Rate Swap	99.1767		99.1767	99.2045	99.2045	0.028	0.0000	0.0000	0
2017/06/27	IS02	21/06/2019			Interest Rate Swap	99.5508		99.5508	99.5794	99.5794	0.029	0.0000	0.0000	0
2017/06/27	IS02	20/09/2019			Interest Rate Swap	99.9431		99.9431	99.9802	99.9802	0.037	0.0000	0.0000	0
2017/06/27	IS05	17/12/2020			Interest Rate Swap	96.0545		96.0545	96.1747	96.1747	0.125	0.0000	0.0000	0
2017/06/27	IS05	16/03/2021			Interest Rate Swap	95.2648		95.2648	95.3996	95.3996	0.142	0.0000	0.0000	0
2017/06/27	IS05	15/06/2021			Interest Rate Swap	94.4412		94.4412	94.5923	94.5923	0.160	0.0000	0.0000	0
2017/06/27	IS05	21/09/2021			Interest Rate Swap	94.5866		94.5866	94.7591	94.7591	0.182	0.0000	0.0000	0
2017/06/27	IS05	21/12/2021			Interest Rate Swap	96.7395		96.7395	96.9340	96.9340	0.201	0.0000	0.0000	51
2017/06/27	IS05	15/03/2022			Interest Rate Swap	96.8383		96.8383	97.0531	97.0531	0.222	0.0000	0.0000	0
2017/06/27	IS05	21/06/2022			Interest Rate Swap	98.0002		98.0002	98.2312	98.2312	0.236	0.0000	0.0000	0
2017/06/27	IS05	20/09/2022			Interest Rate Swap	100.1764		100.1764	100.4124	100.4124	0.236	0.0000	0.0000	0
2017/06/27	IS10	17/12/2025			Interest Rate Swap	94.5378		94.5378	94.8585	94.8585	0.339	0.0000	0.0000	0
2017/06/27	IS10	16/03/2026			Interest Rate Swap	91.5276		91.5276	91.8713	91.8713	0.376	0.0000	0.0000	0
2017/06/27	IS10	15/06/2026			Interest Rate Swap	90.2576		90.2576	90.6234	90.6234	0.405	0.0000	0.0000	0
2017/06/27	IS10	21/09/2026			Interest Rate Swap	92.3999		92.3999	92.7857	92.7857	0.418	0.0000	0.0000	0
2017/06/27	IS10	21/12/2026			Interest Rate Swap	96.1636		96.1636	96.5672	96.5672	0.420	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
2017/06/27	IS10	15/03/2027			Interest Rate Swap	94.7209	94.7209	95.1503	95.1503	0.453	0.0000	0.0000	0
2017/06/27	IS10	21/06/2027			Interest Rate Swap	96.7771	96.7771	97.2242	97.2242	0.462	0.0000	0.0000	0
2017/06/27	IS10	20/09/2027			Interest Rate Swap	100.4839	100.4839	100.9374	100.9374	0.451	0.0000	0.0000	0
2017/06/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/27	JBAF	19/07/2017			Jibar Tradeable Future	7.2800	92.7200	7.2900	92.7100	0.137	0.0000	0.0000	0
2017/06/27	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2700	92.7300	0.138	0.0000	0.0000	0
2017/06/27	JBAF	20/09/2017			Jibar Tradeable Future	7.1600	92.8400	7.1800	92.8200	0.279	0.0000	0.0000	0
2017/06/27	JBAF	18/10/2017			Jibar Tradeable Future	7.1300	92.8700	7.1400	92.8600	0.140	0.0000	0.0000	0
2017/06/27	JBAF	15/11/2017			Jibar Tradeable Future	7.1000	92.9000	7.0700	92.9300	(0.423)	0.0000	0.0000	0
2017/06/27	JBAF	20/12/2017			Jibar Tradeable Future	7.0300	92.9700	7.0200	92.9800	(0.142)	0.0000	0.0000	0
2017/06/27	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/06/27	JBAF	20/06/2018			Jibar Tradeable Future	6.8700	93.1300	6.8600	93.1400	(0.146)	0.0000	0.0000	0
2017/06/27	JBAF	19/09/2018			Jibar Tradeable Future	6.9100	93.0900	6.8900	93.1100	(0.289)	0.0000	0.0000	0
2017/06/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/27	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/06/27	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	6.9800	93.0200	(0.286)	0.0000	0.0000	0
2017/06/27	JBAF	19/06/2019			Jibar Tradeable Future	7.0500	92.9500	7.0400	92.9600	(0.142)	0.0000	0.0000	0
2017/06/27	R023	03/08/2017	8.60	Put	Bond Future	21.3400	0.0213	35.6000	0.0356	66.823	0	0	0
2017/06/27	R023	03/08/2017			Bond Future	7.9260	102.6031	8.0128	102.2211	1.096	0.0000	0.0000	38,422
2017/06/27	R023	03/08/2017	8.59	Put	Bond Future	22.7500	0.0227	37.8300	0.0378	66.286	0	0	0
2017/06/27	R023	03/08/2017	8.60	Call	Bond Future	2,939.1100	2.9391	2,571.3800	2.5714	(12.512)	0	0	0
2017/06/27	R023	03/08/2017	8.58	Call	Bond Future	2,856.9900	2.8570	2,490.9500	2.4909	(12.812)	0	0	0
2017/06/27	R023	03/08/2017	8.59	Call	Bond Future	2,898.0100	2.8980	2,531.1000	2.5311	(12.661)	0	0	0
2017/06/27	R023	03/08/2017	8.58	Put	Bond Future	24.2700	0.0243	40.2200	0.0402	65.719	0	0	0
2017/06/27	R023	02/11/2017	8.56	Call	Bond Future	2,838.8000	2.8388	2,517.9100	2.5179	(11.304)	0	0	0
2017/06/27	R023	02/11/2017			Bond Future	7.9388	100.6327	8.0307	100.2434	1.157	0.0000	0.0000	0
2017/06/27	R023	02/11/2017	8.57	Call	Bond Future	2,873.3600	2.8734	2,550.9800	2.5510	(11.220)	0	0	0
2017/06/27	R023	02/11/2017	8.58	Call	Bond Future	2,907.9100	2.9079	2,584.0400	2.5840	(11.138)	0	0	0
2017/06/27	R023	02/11/2017	8.56	Put	Bond Future	242.5700	0.2426	311.0200	0.3110	28.219	0	0	0
2017/06/27	R023	02/11/2017	8.58	Put	Bond Future	229.4900	0.2295	294.9600	0.2950	28.528	0	0	0
2017/06/27	R023	02/11/2017	8.57	Put	Bond Future	236.0300	0.2360	302.9900	0.3030	28.369	0	0	0
2017/06/27	R023	01/02/2018			Bond Future	7.9471	102.5877	8.0447	102.1903	1.228	0.0000	0.0000	0
2017/06/27	R023	01/02/2018	8.32	Call	Bond Future	2,301.7600	2.3018	2,040.3900	2.0404	(11.355)	0	0	0
2017/06/27	R023	01/02/2018	8.33	Call	Bond Future	2,328.7500	2.3288	2,065.7500	2.0657	(11.294)	0	0	0
2017/06/27	R023	01/02/2018	8.31	Put	Bond Future	806.6600	0.8067	944.4000	0.9444	17.075	0	0	0
2017/06/27	R023	01/02/2018	8.33	Put	Bond Future	780.6600	0.7807	915.1400	0.9151	17.226	0	0	0
2017/06/27	R023	01/02/2018	8.32	Put	Bond Future	793.7200	0.7937	929.8300	0.9298	17.148	0	0	0
2017/06/27	R023	01/02/2018	8.31	Call	Bond Future	2,274.6300	2.2746	2,014.8900	2.0149	(11.419)	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
2017/06/27	R035 03/08/2017			Bond Future	9.4775	98.7648	9.5630	98.0715	0.903	0.0000	0.0000	10,528
2017/06/27	R035 03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	347.7200	0.3477	100.000	0	0	0
2017/06/27	R035 03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	509.9900	0.5100	100.000	0	0	0
2017/06/27	R035 03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	428.8000	0.4288	100.000	0	0	0
2017/06/27	R035 03/08/2017	9.50	Call	Bond Future	183.3100	0.1833	0.0000	0.0000	(100.000)	0	0	0
2017/06/27	R035 03/08/2017	9.51	Call	Bond Future	264.5000	0.2645	0.0000	0.0000	(100.000)	0	0	0
2017/06/27	R035 03/08/2017	9.52	Call	Bond Future	345.5800	0.3456	0.0000	0.0000	(100.000)	0	0	0
2017/06/27	R035 02/11/2017			Bond Future	9.5288	96.1506	9.6171	95.4440	0.926	0.0000	0.0000	0
2017/06/27	R035 02/11/2017	9.60	Call	Bond Future	570.3100	0.5703	0.0000	0.0000	(100.000)	0	0	0
2017/06/27	R035 02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	216.1400	0.2161	100.000	0	0	0
2017/06/27	R035 02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	56.5600	0.0566	100.000	0	0	0
2017/06/27	R035 02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	136.3000	0.1363	100.000	0	0	0
2017/06/27	R035 02/11/2017	9.61	Call	Bond Future	650.0500	0.6500	0.0000	0.0000	(100.000)	0	0	0
2017/06/27	R035 02/11/2017	9.59	Call	Bond Future	490.4700	0.4905	0.0000	0.0000	(100.000)	0	0	0
2017/06/27	R035 01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R035 01/02/2018			Bond Future	9.5800	98.0186	9.6712	97.2977	0.951	0.0000	0.0000	0
2017/06/27	R035 01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R035 01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R035 01/02/2018	9.75	Call	Bond Future	1,337.5100	1.3375	616.6100	0.6166	(53.899)	0	0	0
2017/06/27	R035 01/02/2018	9.73	Call	Bond Future	1,181.6100	1.1816	460.7100	0.4607	(61.010)	0	0	0
2017/06/27	R035 01/02/2018	9.74	Call	Bond Future	1,259.6100	1.2596	538.7100	0.5387	(57.232)	0	0	0
2017/06/27	R186 03/08/2017	8.93	Put	Bond Future	190.5700	0.1906	278.4300	0.2784	46.104	0	0	0
2017/06/27	R186 03/08/2017	9.35	Call	Bond Future	5,619.9600	5.6200	5,040.1900	5.0402	(10.316)	0	0	0
2017/06/27	R186 03/08/2017			Bond Future	8.5100	114.0295	8.5960	113.4378	1.012	0.0000	0.0000	136,479
2017/06/27	R186 03/08/2017	8.85	Put	Bond Future	275.9600	0.2760	394.2500	0.3942	42.865	0	0	750
2017/06/27	R186 03/08/2017	8.92	Put	Bond Future	199.8500	0.1998	291.1700	0.2912	45.694	0	0	0
2017/06/27	R186 03/08/2017	8.90	Call	Bond Future	2,867.6400	2.8676	2,374.5100	2.3745	(17.196)	0	0	0
2017/06/27	R186 03/08/2017	9.50	Call	Bond Future	6,568.8800	6.5689	5,982.1500	5.9822	(8.932)	0	0	0
2017/06/27	R186 03/08/2017	8.80	Put	Bond Future	343.8100	0.3438	484.2600	0.4843	40.851	0	0	7,100
2017/06/27	R186 03/08/2017	8.93	Call	Bond Future	3,038.8900	3.0389	2,535.0800	2.5351	(16.579)	0	0	0
2017/06/27	R186 03/08/2017	8.91	Call	Bond Future	2,924.3900	2.9244	2,427.6100	2.4276	(16.987)	0	0	0
2017/06/27	R186 03/08/2017	8.65	Put	Bond Future	630.1900	0.6302	850.3600	0.8504	34.937	0	0	2,500
2017/06/27	R186 03/08/2017	9.00	Put	Bond Future	135.3000	0.1353	201.5200	0.2015	48.943	0	0	0
2017/06/27	R186 03/08/2017	8.75	Call	Bond Future	2,064.1600	2.0642	1,637.4400	1.6374	(20.673)	0	0	0
2017/06/27	R186 03/08/2017	9.35	Put	Bond Future	18.9900	0.0190	30.8900	0.0309	62.665	0	0	750
2017/06/27	R186 03/08/2017	8.85	Call	Bond Future	2,589.2600	2.5893	2,115.8800	2.1159	(18.282)	0	0	0
2017/06/27	R186 03/08/2017	8.92	Call	Bond Future	2,981.4800	2.9815	2,481.1300	2.4811	(16.782)	0	0	0
2017/06/27	R186 03/08/2017	8.90	Put	Bond Future	219.5400	0.2195	318.0800	0.3181	44.885	0	0	0
2017/06/27	R186 03/08/2017	9.50	Put	Bond Future	7.2500	0.0073	12.1900	0.0122	68.138	0	0	6,500
2017/06/27	R186 03/08/2017	8.65	Call	Bond Future	1,590.6400	1.5906	1,219.1400	1.2191	(23.355)	0	0	0
2017/06/27	R186 03/08/2017	8.80	Call	Bond Future	2,320.9600	2.3210	1,869.7400	1.8697	(19.441)	0	0	0
2017/06/27	R186 03/08/2017	9.00	Call	Bond Future	3,448.9200	3.4489	2,923.4700	2.9235	(15.235)	0	0	0
2017/06/27	R186 03/08/2017	8.91	Put	Bond Future	209.5000	0.2095	304.3900	0.3044	45.294	0	0	0
2017/06/27	R186 03/08/2017	8.75	Put	Bond Future	424.5300	0.4245	589.4800	0.5895	38.855	0	0	3,654
2017/06/27	R186 02/11/2017	8.88	Call	Bond Future	3,368.6200	3.3686	2,965.0100	2.9650	(11.981)	0	0	0
2017/06/27	R186 02/11/2017	8.89	Put	Bond Future	1,090.5600	1.0906	1,287.1400	1.2871	18.026	0	0	0

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2017/06/27	R186	02/11/2017			Bond Future	8.5409	116.2076	8.6306	115.6047	1.050	0.0000	0.0000	4
2017/06/27	R186	02/11/2017	8.89	Call	Bond Future	3,413.4700	3.4135	3,007.0800	3.0071	(11.905)	0	0	0
2017/06/27	R186	02/11/2017	8.90	Call	Bond Future	3,458.8300	3.4588	3,049.6900	3.0497	(11.829)	0	0	0
2017/06/27	R186	02/11/2017	9.00	Put	Bond Future	883.2400	0.8832	1,050.7700	1.0508	18.968	0	0	5,000
2017/06/27	R186	02/11/2017	8.88	Put	Bond Future	1,111.3600	1.1114	1,310.7200	1.3107	17.938	0	0	0
2017/06/27	R186	02/11/2017	8.90	Put	Bond Future	1,070.3200	1.0703	1,264.1500	1.2642	18.110	0	0	0
2017/06/27	R186	02/11/2017	9.00	Call	Bond Future	3,924.9200	3.9249	3,489.4800	3.4895	(11.094)	0	0	0
2017/06/27	R186	01/02/2018	8.96	Call	Bond Future	4,094.3500	4.0944	3,692.5600	3.6926	(9.813)	0	0	0
2017/06/27	R186	01/02/2018			Bond Future	8.5692	113.1626	8.6628	112.5472	1.092	0.0000	0.0000	0
2017/06/27	R186	01/02/2018	8.97	Call	Bond Future	4,137.2600	4.1373	3,733.3000	3.7333	(9.764)	0	0	0
2017/06/27	R186	01/02/2018	8.98	Call	Bond Future	4,180.3700	4.1804	3,774.2400	3.7742	(9.715)	0	0	0
2017/06/27	R186	01/02/2018	8.96	Put	Bond Future	1,554.8300	1.5548	1,768.4500	1.7684	13.739	0	0	0
2017/06/27	R186	01/02/2018	8.97	Put	Bond Future	1,533.7600	1.5338	1,745.2100	1.7452	13.786	0	0	0
2017/06/27	R186	01/02/2018	8.98	Put	Bond Future	1,512.9300	1.5129	1,722.2100	1.7222	13.833	0	0	0
2017/06/27	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R197	03/08/2017			Bond Future	296.5070	296.5070	296.5235	296.5235	0.006	0.0000	0.0000	2,350
2017/06/27	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R197	03/08/2017	308.05	Put	Bond Future	11,542.9700	11.5430	11,526.4500	11.5264	(0.143)	0	0	0
2017/06/27	R197	03/08/2017	308.07	Put	Bond Future	11,562.9700	11.5630	11,546.4500	11.5464	(0.143)	0	0	0
2017/06/27	R197	03/08/2017	308.06	Put	Bond Future	11,552.9700	11.5530	11,536.4500	11.5364	(0.143)	0	0	0
2017/06/27	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R197	02/11/2017			Bond Future	302.2392	302.2392	302.2559	302.2559	0.006	0.0000	0.0000	0
2017/06/27	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R197	02/11/2017	305.15	Put	Bond Future	2,910.8100	2.9108	2,894.1300	2.8941	(0.573)	0	0	0
2017/06/27	R197	02/11/2017	305.17	Put	Bond Future	2,930.8100	2.9308	2,914.1300	2.9141	(0.569)	0	0	0
2017/06/27	R197	02/11/2017	305.16	Put	Bond Future	2,920.8100	2.9208	2,904.1300	2.9041	(0.571)	0	0	0
2017/06/27	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R197	01/02/2018			Bond Future	301.1783	301.1783	301.1907	301.1907	0.004	0.0000	0.0000	0
2017/06/27	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R197	01/02/2018	301.66	Put	Bond Future	481.7200	0.4817	469.2700	0.4693	(2.584)	0	0	0
2017/06/27	R197	01/02/2018	301.68	Put	Bond Future	501.7200	0.5017	489.2700	0.4893	(2.481)	0	0	0
2017/06/27	R197	01/02/2018	301.67	Put	Bond Future	491.7200	0.4917	479.2700	0.4793	(2.532)	0	0	0
2017/06/27	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R202	03/08/2017			Bond Future	241.3574	241.3574	241.3709	241.3709	0.006	0.0000	0.0000	30,532
2017/06/27	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R202	03/08/2017	258.35	Put	Bond Future	16,992.5700	16.9926	16,979.1100	16.9791	(0.079)	0	0	0
2017/06/27	R202	03/08/2017	258.37	Put	Bond Future	17,012.5700	17.0126	16,999.1100	16.9991	(0.079)	0	0	0
2017/06/27	R202	03/08/2017	258.36	Put	Bond Future	17,002.5700	17.0026	16,989.1100	16.9891	(0.079)	0	0	0
2017/06/27	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R202	02/11/2017			Bond Future	246.0234	246.0234	246.0371	246.0371	0.006	0.0000	0.0000	0
2017/06/27	R202	02/11/2017	253.89	Put	Bond Future	7,866.6300	7.8666	7,852.8800	7.8529	(0.175)	0	0	0
2017/06/27	R202	02/11/2017	253.91	Put	Bond Future	7,886.6300	7.8866	7,872.8800	7.8729	(0.174)	0	0	0
2017/06/27	R202	02/11/2017	253.90	Put	Bond Future	7,876.6300	7.8766	7,862.8800	7.8629	(0.175)	0	0	0

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2017/06/27	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R202	01/02/2018	249.06	Put	Bond Future	1,905.1700	1.9052	1,895.0700	1.8951	(0.530)	0	0	0
2017/06/27	R202	01/02/2018			Bond Future	247.1548	247.1548	247.1649	247.1649	0.004	0.0000	0.0000	0
2017/06/27	R202	01/02/2018	249.08	Put	Bond Future	1,925.1700	1.9252	1,915.0700	1.9151	(0.525)	0	0	0
2017/06/27	R202	01/02/2018	249.07	Put	Bond Future	1,915.1700	1.9152	1,905.0700	1.9051	(0.527)	0	0	0
2017/06/27	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R203	03/08/2017			Bond Future	7.3355	103.3358	7.3685	103.3323	0.449	0.0000	0.0000	0
2017/06/27	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R203	03/08/2017	4.87	Put	Bond Future	263.9100	0.2639	267.4300	0.2674	1.334	0	0	0
2017/06/27	R203	03/08/2017	4.89	Put	Bond Future	261.7600	0.2618	265.2800	0.2653	1.345	0	0	0
2017/06/27	R203	03/08/2017	4.88	Put	Bond Future	262.8300	0.2628	266.3500	0.2664	1.339	0	0	0
2017/06/27	R204	03/08/2017	7.77	Put	Bond Future	13.0800	0.0131	21.0200	0.0210	60.703	0	0	0
2017/06/27	R204	03/08/2017			Bond Future	7.4077	101.7930	7.4729	101.7090	0.881	0.0000	0.0000	42,124
2017/06/27	R204	03/08/2017	7.76	Put	Bond Future	14.1500	0.0142	22.6200	0.0226	59.859	0	0	0
2017/06/27	R204	03/08/2017	7.75	Call	Bond Future	454.8900	0.4549	379.9400	0.3799	(16.477)	0	0	0
2017/06/27	R204	03/08/2017	7.76	Call	Bond Future	466.5400	0.4665	391.0300	0.3910	(16.185)	0	0	0
2017/06/27	R204	03/08/2017	7.77	Call	Bond Future	478.2600	0.4783	402.2200	0.4022	(15.899)	0	0	0
2017/06/27	R204	03/08/2017	7.75	Put	Bond Future	15.3000	0.0153	24.3300	0.0243	59.020	0	0	0
2017/06/27	R204	02/11/2017	7.76	Put	Bond Future	13.5500	0.0136	22.5900	0.0226	66.716	0	0	0
2017/06/27	R204	02/11/2017			Bond Future	7.3261	103.7374	7.4066	103.6518	1.099	0.0000	0.0000	0
2017/06/27	R204	02/11/2017	7.75	Put	Bond Future	14.5000	0.0145	24.0400	0.0240	65.793	0	0	0
2017/06/27	R204	02/11/2017	7.76	Call	Bond Future	473.8000	0.4738	397.2300	0.3972	(16.161)	0	0	0
2017/06/27	R204	02/11/2017	7.74	Call	Bond Future	454.4900	0.4545	378.9100	0.3789	(16.630)	0	0	0
2017/06/27	R204	02/11/2017	7.75	Call	Bond Future	464.1800	0.4642	388.1100	0.3881	(16.388)	0	0	0
2017/06/27	R204	02/11/2017	7.74	Put	Bond Future	15.3900	0.0154	25.4200	0.0254	65.172	0	0	0
2017/06/27	R204	01/02/2018	7.27	Call	Bond Future	261.5100	0.2615	214.1600	0.2142	(18.106)	0	0	0
2017/06/27	R204	01/02/2018			Bond Future	7.1649	101.7126	7.2700	101.6247	1.467	0.0000	0.0000	0
2017/06/27	R204	01/02/2018	7.25	Call	Bond Future	251.5700	0.2516	205.2900	0.2053	(18.396)	0	0	0
2017/06/27	R204	01/02/2018	7.26	Call	Bond Future	256.5200	0.2565	209.7000	0.2097	(18.252)	0	0	0
2017/06/27	R204	01/02/2018	7.25	Put	Bond Future	180.4700	0.1805	222.0400	0.2220	23.034	0	0	0
2017/06/27	R204	01/02/2018	7.27	Put	Bond Future	173.7000	0.1737	214.2000	0.2142	23.316	0	0	0
2017/06/27	R204	01/02/2018	7.26	Put	Bond Future	177.0600	0.1771	218.0900	0.2181	23.173	0	0	0
2017/06/27	R207	03/08/2017	8.19	Call	Bond Future	1,653.7600	1.6538	1,471.2700	1.4713	(11.035)	0	0	51
2017/06/27	R207	03/08/2017			Bond Future	7.4258	100.0803	7.5097	99.8970	1.130	0.0000	0.0000	45,818
2017/06/27	R207	03/08/2017	8.39	Put	Bond Future	0.0600	0.0001	0.1400	0.0001	133.333	0	0	0
2017/06/27	R207	03/08/2017	8.41	Put	Bond Future	0.0400	0.0000	0.1100	0.0001	175.000	0	0	0
2017/06/27	R207	03/08/2017	8.19	Put	Bond Future	0.5800	0.0006	1.3400	0.0013	131.034	0	0	0
2017/06/27	R207	03/08/2017	8.40	Put	Bond Future	0.0500	0.0001	0.1300	0.0001	160.000	0	0	0
2017/06/27	R207	03/08/2017	8.41	Call	Bond Future	2,122.7200	2.1227	1,939.5400	1.9395	(8.629)	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
2017/06/27	R207	03/08/2017	8.39	Call	Bond Future	2,080.1800	2.0802	1,897.0100	1.8970	(8.805)	0	0	0
2017/06/27	R207	03/08/2017	8.40	Call	Bond Future	2,101.4500	2.1015	1,918.2800	1.9183	(8.716)	0	0	0
2017/06/27	R207	02/11/2017			Bond Future	7.3800	101.9920	7.4742	101.8052	1.276	0.0000	0.0000	0
2017/06/27	R207	02/11/2017	8.03	Put	Bond Future	31.5400	0.0315	48.3300	0.0483	53.234	0	0	0
2017/06/27	R207	02/11/2017	8.05	Put	Bond Future	28.8500	0.0288	44.4300	0.0444	54.003	0	0	0
2017/06/27	R207	02/11/2017	8.03	Call	Bond Future	1,311.4500	1.3115	1,141.4500	1.1414	(12.963)	0	0	0
2017/06/27	R207	02/11/2017	8.04	Put	Bond Future	30.1200	0.0301	46.2900	0.0463	53.685	0	0	0
2017/06/27	R207	02/11/2017	8.04	Call	Bond Future	1,329.5600	1.3296	1,158.9400	1.1589	(12.833)	0	0	0
2017/06/27	R207	02/11/2017	8.05	Call	Bond Future	1,347.8100	1.3478	1,176.6000	1.1766	(12.703)	0	0	0
2017/06/27	R207	01/02/2018			Bond Future	7.3075	100.3314	7.4151	100.1405	1.472	0.0000	0.0000	0
2017/06/27	R207	01/02/2018	7.60	Put	Bond Future	267.9400	0.2679	335.9100	0.3359	25.368	0	0	0
2017/06/27	R207	01/02/2018	7.62	Put	Bond Future	257.3600	0.2574	323.3300	0.3233	25.633	0	0	0
2017/06/27	R207	01/02/2018	7.60	Call	Bond Future	786.1700	0.7862	663.1500	0.6631	(15.648)	0	0	0
2017/06/27	R207	01/02/2018	7.61	Put	Bond Future	262.6100	0.2626	329.5700	0.3296	25.498	0	0	0
2017/06/27	R207	01/02/2018	7.61	Call	Bond Future	798.4900	0.7985	674.4600	0.6745	(15.533)	0	0	0
2017/06/27	R207	01/02/2018	7.62	Call	Bond Future	810.8900	0.8109	685.8700	0.6859	(15.418)	0	0	0
2017/06/27	R208	03/08/2017	8.32	Call	Bond Future	2,418.3400	2.4183	2,133.6500	2.1337	(11.772)	0	0	0
2017/06/27	R208	03/08/2017			Bond Future	7.5265	99.9492	7.6195	99.6620	1.236	0.0000	0.0000	35,409
2017/06/27	R208	03/08/2017	8.30	Call	Bond Future	2,358.7700	2.3588	2,074.5100	2.0745	(12.051)	0	0	0
2017/06/27	R208	03/08/2017	8.31	Call	Bond Future	2,388.5500	2.3885	2,104.0600	2.1041	(11.911)	0	0	0
2017/06/27	R208	03/08/2017	8.30	Put	Bond Future	2.6100	0.0026	5.5100	0.0055	111.111	0	0	0
2017/06/27	R208	03/08/2017	8.32	Put	Bond Future	2.1900	0.0022	4.6600	0.0047	112.785	0	0	0
2017/06/27	R208	03/08/2017	8.31	Put	Bond Future	2.3900	0.0024	5.0600	0.0051	111.715	0	0	0
2017/06/27	R208	02/11/2017	8.18	Put	Bond Future	67.1200	0.0671	98.9900	0.0990	47.482	0	0	0
2017/06/27	R208	02/11/2017			Bond Future	7.5089	98.4564	7.6097	98.1638	1.342	0.0000	0.0000	0
2017/06/27	R208	02/11/2017	8.20	Put	Bond Future	62.1300	0.0621	92.0300	0.0920	48.125	0	0	0
2017/06/27	R208	02/11/2017	8.19	Put	Bond Future	64.5800	0.0646	95.4500	0.0954	47.801	0	0	0
2017/06/27	R208	02/11/2017	8.18	Call	Bond Future	1,996.2600	1.9963	1,735.4800	1.7355	(13.063)	0	0	0
2017/06/27	R208	02/11/2017	8.19	Call	Bond Future	2,022.1200	2.0221	1,760.3400	1.7603	(12.946)	0	0	0
2017/06/27	R208	02/11/2017	8.20	Call	Bond Future	2,048.0500	2.0481	1,785.3000	1.7853	(12.829)	0	0	0
2017/06/27	R208	01/02/2018	7.85	Put	Bond Future	394.2600	0.3943	491.4600	0.4915	24.654	0	0	0
2017/06/27	R208	01/02/2018			Bond Future	7.4790	100.3692	7.5889	100.0703	1.469	0.0000	0.0000	0
2017/06/27	R208	01/02/2018	7.84	Put	Bond Future	402.1500	0.4022	500.7800	0.5008	24.526	0	0	0
2017/06/27	R208	01/02/2018	7.85	Call	Bond Future	1,398.9400	1.3989	1,197.2200	1.1972	(14.419)	0	0	0
2017/06/27	R208	01/02/2018	7.83	Call	Bond Future	1,361.0200	1.3610	1,162.1700	1.1622	(14.610)	0	0	0
2017/06/27	R208	01/02/2018	7.84	Call	Bond Future	1,379.9200	1.3799	1,179.6300	1.1796	(14.515)	0	0	0
2017/06/27	R208	01/02/2018	7.83	Put	Bond Future	410.1700	0.4102	510.2400	0.5102	24.397	0	0	0
2017/06/27	R209	03/08/2017			Bond Future	9.4454	74.4278	9.5310	73.8472	0.905	0.0000	0.0000	74,058
2017/06/27	R209	03/08/2017	9.44	Call	Bond Future	1,135.4800	1.1355	852.0200	0.8520	(24.964)	0	0	0
2017/06/27	R209	03/08/2017	9.43	Put	Bond Future	1,207.1800	1.2072	1,509.8800	1.5099	25.075	0	0	0
2017/06/27	R209	03/08/2017	9.45	Put	Bond Future	1,138.8700	1.1389	1,430.4800	1.4305	25.605	0	0	0
2017/06/27	R209	03/08/2017	9.44	Put	Bond Future	1,172.7200	1.1727	1,469.8700	1.4699	25.339	0	0	0
2017/06/27	R209	03/08/2017	9.45	Call	Bond Future	1,169.9400	1.1699	880.9400	0.8809	(24.702)	0	0	0
2017/06/27	R209	03/08/2017	9.43	Call	Bond Future	1,101.5200	1.1015	823.6100	0.8236	(25.230)	0	0	0
2017/06/27	R209	02/11/2017	9.52	Put	Bond Future	2,200.7100	2.2007	2,482.2300	2.4822	12.792	0	0	0
2017/06/27	R209	02/11/2017	9.75	Call	Bond Future	3,277.8700	3.2779	2,906.3400	2.9063	(11.334)	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
2017/06/27	R209	02/11/2017	8.30	Put	Bond Future	8,945.6600	8.9457	9,496.9200	9.4969	6.162	0	0	0
2017/06/27	R209	02/11/2017			Bond Future	9.4903	72.6995	9.5783	72.1078	0.927	0.0000	0.0000	790
2017/06/27	R209	02/11/2017	9.54	Put	Bond Future	2,137.0100	2.1370	2,413.0000	2.4130	12.915	0	0	0
2017/06/27	R209	02/11/2017	10.00	Call	Bond Future	4,360.0600	4.3601	3,930.1300	3.9301	(9.861)	0	0	0
2017/06/27	R209	02/11/2017	9.53	Put	Bond Future	2,168.7700	2.1688	2,447.5200	2.4475	12.853	0	0	0
2017/06/27	R209	02/11/2017	9.75	Put	Bond Future	1,551.5600	1.5516	1,771.7300	1.7717	14.190	0	0	6,500
2017/06/27	R209	02/11/2017	9.54	Call	Bond Future	2,472.2000	2.4722	2,156.4900	2.1565	(12.770)	0	0	0
2017/06/27	R209	02/11/2017	9.00	Put	Bond Future	4,415.5300	4.4155	4,839.8500	4.8399	9.610	0	0	0
2017/06/27	R209	02/11/2017	10.60	Put	Bond Future	338.1900	0.3382	403.6000	0.4036	19.341	0	0	1,300
2017/06/27	R209	02/11/2017	9.52	Call	Bond Future	2,401.2700	2.4013	2,091.0900	2.0911	(12.917)	0	0	0
2017/06/27	R209	02/11/2017	10.00	Put	Bond Future	1,029.9500	1.0300	1,191.7200	1.1917	15.707	0	0	3,360
2017/06/27	R209	02/11/2017	9.00	Call	Bond Future	979.1300	0.9791	811.7500	0.8117	(17.095)	0	0	4,100
2017/06/27	R209	02/11/2017	10.60	Call	Bond Future	7,298.3900	7.2984	6,772.1000	6.7721	(7.211)	0	0	0
2017/06/27	R209	02/11/2017	8.30	Call	Bond Future	168.8500	0.1689	128.4100	0.1284	(23.950)	0	0	2,800
2017/06/27	R209	02/11/2017	9.53	Call	Bond Future	2,436.6900	2.4367	2,123.7400	2.1237	(12.843)	0	0	0
2017/06/27	R209	01/02/2018	9.73	Call	Bond Future	3,627.1400	3.6271	3,274.2100	3.2742	(9.730)	0	0	0
2017/06/27	R209	01/02/2018	9.72	Call	Bond Future	3,589.2700	3.5893	3,238.4600	3.2385	(9.774)	0	0	0
2017/06/27	R209	01/02/2018			Bond Future	9.5338	74.1119	9.6243	73.5083	0.950	0.0000	0.0000	0
2017/06/27	R209	01/02/2018	9.71	Call	Bond Future	3,551.3600	3.5514	3,202.6600	3.2027	(9.819)	0	0	0
2017/06/27	R209	01/02/2018	9.71	Put	Bond Future	2,383.2400	2.3832	2,638.1800	2.6382	10.697	0	0	0
2017/06/27	R209	01/02/2018	9.73	Put	Bond Future	2,328.2500	2.3282	2,578.9600	2.5790	10.768	0	0	0
2017/06/27	R209	01/02/2018	9.72	Put	Bond Future	2,355.7200	2.3557	2,608.5500	2.6086	10.733	0	0	0
2017/06/27	R210	03/08/2017	196.29	Put	Bond Future	10,073.9100	10.0739	10,063.4700	10.0635	(0.104)	0	0	0
2017/06/27	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R210	03/08/2017			Bond Future	186.2161	186.2161	186.2265	186.2265	0.006	0.0000	0.0000	1,675
2017/06/27	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R210	03/08/2017	196.28	Put	Bond Future	10,063.9100	10.0639	10,053.4700	10.0535	(0.104)	0	0	0
2017/06/27	R210	03/08/2017	196.30	Put	Bond Future	10,083.9100	10.0839	10,073.4700	10.0735	(0.104)	0	0	0
2017/06/27	R210	02/11/2017	192.08	Put	Bond Future	4,663.9800	4.6640	4,653.4700	4.6535	(0.225)	0	0	0
2017/06/27	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R210	02/11/2017			Bond Future	187.4160	187.4160	187.4265	187.4265	0.006	0.0000	0.0000	0
2017/06/27	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R210	02/11/2017	192.07	Put	Bond Future	4,653.9800	4.6540	4,643.4700	4.6435	(0.226)	0	0	0
2017/06/27	R210	02/11/2017	192.09	Put	Bond Future	4,673.9800	4.6740	4,663.4700	4.6635	(0.225)	0	0	0
2017/06/27	R210	01/02/2018			Bond Future	191.1320	191.1320	191.1397	191.1397	0.004	0.0000	0.0000	0
2017/06/27	R210	01/02/2018	192.36	Put	Bond Future	1,228.0300	1.2280	1,220.2800	1.2203	(0.631)	0	0	0
2017/06/27	R210	01/02/2018	192.38	Put	Bond Future	1,248.0300	1.2480	1,240.2800	1.2403	(0.621)	0	0	0
2017/06/27	R210	01/02/2018	192.37	Put	Bond Future	1,238.0300	1.2380	1,230.2800	1.2303	(0.626)	0	0	0
2017/06/27	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R212	03/08/2017			Bond Future	148.7448	148.7448	148.7533	148.7533	0.006	0.0000	0.0000	4,858
2017/06/27	R212	03/08/2017	153.34	Put	Bond Future	4,595.2200	4.5952	4,586.6700	4.5867	(0.186)	0	0	0
2017/06/27	R212	03/08/2017	153.36	Put	Bond Future	4,615.2200	4.6152	4,606.6700	4.6067	(0.185)	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
2017/06/27	R212	03/08/2017	153.35	Put	Bond Future	4,605.2200		4.6052	4,596.6700	4.5967	(0.186)	0	0	0
2017/06/27	R212	03/08/2017	153.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R212	03/08/2017	153.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R212	03/08/2017	153.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R212	02/11/2017			Bond Future	151.6204		151.6204	151.6291	151.6291	0.006	0.0000	0.0000	0
2017/06/27	R212	02/11/2017	152.40	Put	Bond Future	779.6200		0.7796	770.9400	0.7709	(1.113)	0	0	0
2017/06/27	R212	02/11/2017	152.42	Put	Bond Future	799.6200		0.7996	790.9400	0.7909	(1.086)	0	0	0
2017/06/27	R212	02/11/2017	152.41	Put	Bond Future	789.6200		0.7896	780.9400	0.7809	(1.099)	0	0	0
2017/06/27	R212	02/11/2017	152.42	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R212	02/11/2017	152.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R212	02/11/2017	152.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R212	01/02/2018	154.71	Put	Bond Future	2,143.5700		2.1436	2,137.1000	2.1371	(0.302)	0	0	0
2017/06/27	R212	01/02/2018			Bond Future	152.5664		152.5664	152.5729	152.5729	0.004	0.0000	0.0000	0
2017/06/27	R212	01/02/2018	154.70	Put	Bond Future	2,133.5700		2.1336	2,127.1000	2.1271	(0.303)	0	0	0
2017/06/27	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/27	R212	01/02/2018	154.69	Put	Bond Future	2,123.5700		2.1236	2,117.1000	2.1171	(0.305)	0	0	0
2017/06/27	R213	03/08/2017	9.33	Put	Bond Future	631.9600		0.6320	819.2800	0.8193	29.641	0	0	0
2017/06/27	R213	03/08/2017			Bond Future	9.1595		86.4752	9.2401	85.9316	0.880	0.0000	0.0000	56,759
2017/06/27	R213	03/08/2017	9.35	Put	Bond Future	588.6800		0.5887	766.5000	0.7665	30.207	0	0	0
2017/06/27	R213	03/08/2017	9.34	Put	Bond Future	610.0300		0.6100	792.5700	0.7926	29.923	0	0	0
2017/06/27	R213	03/08/2017	9.33	Call	Bond Future	1,776.2800		1.7763	1,420.0200	1.4200	(20.057)	0	0	0
2017/06/27	R213	03/08/2017	9.34	Call	Bond Future	1,820.7800		1.8208	1,459.7400	1.4597	(19.829)	0	0	0
2017/06/27	R213	03/08/2017	9.35	Call	Bond Future	1,865.8000		1.8658	1,500.0400	1.5000	(19.603)	0	0	0
2017/06/27	R213	02/11/2017	9.36	Put	Bond Future	1,704.1200		1.7041	1,935.0900	1.9351	13.554	0	0	0
2017/06/27	R213	02/11/2017			Bond Future	9.2041		84.5771	9.2873	84.0232	0.904	0.0000	0.0000	0
2017/06/27	R213	02/11/2017	9.35	Put	Bond Future	1,731.5200		1.7315	1,965.1000	1.9651	13.490	0	0	0
2017/06/27	R213	02/11/2017	9.36	Call	Bond Future	2,738.0700		2.7381	2,415.0600	2.4151	(11.797)	0	0	0
2017/06/27	R213	02/11/2017	9.34	Call	Bond Future	2,661.5400		2.6615	2,343.7700	2.3438	(11.939)	0	0	0
2017/06/27	R213	02/11/2017	9.35	Call	Bond Future	2,699.6700		2.6997	2,379.2700	2.3793	(11.868)	0	0	0
2017/06/27	R213	02/11/2017	9.34	Put	Bond Future	1,759.2600		1.7593	1,995.4700	1.9955	13.427	0	0	0
2017/06/27	R213	01/02/2018	9.42	Call	Bond Future	3,434.8900		3.4349	3,109.9700	3.1100	(9.459)	0	0	0
2017/06/27	R213	01/02/2018			Bond Future	9.2482		86.2202	9.3342	85.6550	0.930	0.0000	0.0000	0
2017/06/27	R213	01/02/2018	9.43	Call	Bond Future	3,472.4900		3.4725	3,145.5500	3.1456	(9.415)	0	0	0
2017/06/27	R213	01/02/2018	9.41	Put	Bond Future	2,338.5000		2.3385	2,580.8400	2.5808	10.363	0	0	0
2017/06/27	R213	01/02/2018	9.43	Put	Bond Future	2,283.8700		2.2839	2,522.1600	2.5222	10.434	0	0	0
2017/06/27	R213	01/02/2018	9.42	Put	Bond Future	2,311.0500		2.3110	2,551.3600	2.5514	10.398	0	0	0
2017/06/27	R213	01/02/2018	9.41	Call	Bond Future	3,397.4800		3.3975	3,074.5900	3.0746	(9.504)	0	0	0
2017/06/27	R214	03/08/2017	9.51	Call	Bond Future	1,066.6000		1.0666	790.6900	0.7907	(25.868)	0	0	0
2017/06/27	R214	03/08/2017			Bond Future	9.5501		74.4425	9.6357	73.8367	0.895	0.0000	0.0000	37,026
2017/06/27	R214	03/08/2017	9.52	Call	Bond Future	1,100.3800		1.1004	818.6800	0.8187	(25.600)	0	0	0
2017/06/27	R214	03/08/2017	9.53	Call	Bond Future	1,134.8800		1.1349	847.3800	0.8474	(25.333)	0	0	0
2017/06/27	R214	03/08/2017	9.51	Put	Bond Future	1,353.9600		1.3540	1,683.7900	1.6838	24.360	0	0	0
2017/06/27	R214	03/08/2017	9.53	Put	Bond Future	1,278.8600		1.2789	1,597.1000	1.5971	24.885	0	0	0
2017/06/27	R214	03/08/2017	9.52	Put	Bond Future	1,315.9900		1.3160	1,640.0300	1.6400	24.623	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
2017/06/27	R214 02/11/2017	9.60	Call	Bond Future	2,471.4700	2.4715	2,154.1600	2.1542	(12.839)	0	0	0
2017/06/27	R214 02/11/2017			Bond Future	9.5961	72.5681	9.6839	71.9508	0.916	0.0000	0.0000	0
2017/06/27	R214 02/11/2017	9.58	Call	Bond Future	2,400.1900	2.4002	2,088.5900	2.0886	(12.982)	0	0	0
2017/06/27	R214 02/11/2017	9.59	Call	Bond Future	2,435.6100	2.4356	2,121.1500	2.1212	(12.911)	0	0	0
2017/06/27	R214 02/11/2017	9.60	Put	Bond Future	2,443.6800	2.4437	2,743.6600	2.7437	12.276	0	0	0
2017/06/27	R214 02/11/2017	9.58	Put	Bond Future	2,514.0100	2.5140	2,819.7000	2.8197	12.159	0	0	0
2017/06/27	R214 02/11/2017	9.59	Put	Bond Future	2,478.5700	2.4786	2,781.4000	2.7814	12.218	0	0	0
2017/06/27	R214 01/02/2018			Bond Future	9.6416	73.9779	9.7320	73.3481	0.938	0.0000	0.0000	0
2017/06/27	R214 01/02/2018	9.82	Put	Bond Future	2,543.8600	2.5439	2,808.9500	2.8089	10.421	0	0	0
2017/06/27	R214 01/02/2018	9.84	Put	Bond Future	2,486.3800	2.4864	2,747.1700	2.7472	10.489	0	0	0
2017/06/27	R214 01/02/2018	9.83	Put	Bond Future	2,514.9800	2.5150	2,777.9200	2.7779	10.455	0	0	0
2017/06/27	R214 01/02/2018	9.84	Call	Bond Future	3,856.2000	3.8562	3,487.2700	3.4873	(9.567)	0	0	0
2017/06/27	R214 01/02/2018	9.82	Call	Bond Future	3,777.5500	3.7775	3,412.9200	3.4129	(9.653)	0	0	0
2017/06/27	R214 01/02/2018	9.83	Call	Bond Future	3,816.7900	3.8168	3,450.0100	3.4500	(9.610)	0	0	0
2017/06/27	R248 03/08/2017			Bond Future	9.6109	95.3675	9.6813	94.7325	0.732	0.0000	0.0000	78,556
2017/06/27	R248 03/08/2017	9.57	Call	Bond Future	1,433.5900	1.4336	1,133.2600	1.1333	(20.950)	0	0	0
2017/06/27	R248 03/08/2017	9.56	Put	Bond Future	1,855.9000	1.8559	2,196.3800	2.1964	18.346	0	0	0
2017/06/27	R248 03/08/2017	9.58	Put	Bond Future	1,758.4700	1.7585	2,087.3200	2.0873	18.701	0	0	0
2017/06/27	R248 03/08/2017	9.57	Put	Bond Future	1,806.6700	1.8067	2,141.3400	2.1413	18.524	0	0	0
2017/06/27	R248 03/08/2017	9.58	Call	Bond Future	1,476.8100	1.4768	1,170.6600	1.1707	(20.730)	0	0	0
2017/06/27	R248 03/08/2017	9.56	Call	Bond Future	1,391.2400	1.3912	1,096.7200	1.0967	(21.170)	0	0	0
2017/06/27	R248 02/11/2017	9.66	Put	Bond Future	3,189.9800	3.1900	3,500.0700	3.5001	9.721	0	0	0
2017/06/27	R248 02/11/2017			Bond Future	9.6586	92.7518	9.7309	92.1047	0.749	0.0000	0.0000	226
2017/06/27	R248 02/11/2017	9.65	Put	Bond Future	3,235.3800	3.2354	3,548.3900	3.5484	9.675	0	0	0
2017/06/27	R248 02/11/2017	9.64	Call	Bond Future	3,113.8600	3.1139	2,782.7000	2.7827	(10.635)	0	0	0
2017/06/27	R248 02/11/2017	9.65	Call	Bond Future	3,158.1900	3.1582	2,824.1000	2.8241	(10.579)	0	0	0
2017/06/27	R248 02/11/2017	9.66	Call	Bond Future	3,202.8500	3.2029	2,865.8400	2.8658	(10.522)	0	0	0
2017/06/27	R248 02/11/2017	9.64	Put	Bond Future	3,281.2700	3.2813	3,597.2100	3.5972	9.629	0	0	0
2017/06/27	R248 01/02/2018	9.90	Put	Bond Future	3,268.9300	3.2689	3,540.3900	3.5404	8.304	0	0	0
2017/06/27	R248 01/02/2018	9.89	Call	Bond Future	4,921.3600	4.9214	4,534.7300	4.5347	(7.856)	0	0	0
2017/06/27	R248 01/02/2018			Bond Future	9.7059	94.5538	9.7804	93.8935	0.768	0.0000	0.0000	0
2017/06/27	R248 01/02/2018	9.90	Call	Bond Future	4,970.8100	4.9708	4,581.9900	4.5820	(7.822)	0	0	0
2017/06/27	R248 01/02/2018	9.91	Call	Bond Future	5,020.4600	5.0205	4,629.4500	4.6294	(7.788)	0	0	0
2017/06/27	R248 01/02/2018	9.89	Put	Bond Future	3,305.7800	3.3058	3,579.4300	3.5794	8.278	0	0	0
2017/06/27	R248 01/02/2018	9.91	Put	Bond Future	3,232.4400	3.2324	3,501.7100	3.5017	8.330	0	0	0

Total

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