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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/06/2017 TO 28/06/2017

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
2017/06/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	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
2017/06/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	2025	03/08/2017			Bond Future	127.9497	127.9497	128.0191	128.0191	0.054	0.0000	0.0000	2,414
2017/06/28	2025	03/08/2017	133.96	Put	Bond Future	6,010.2900	6.0103	5,940.8600	5.9409	(1.155)	0	0	0
2017/06/28	2025	03/08/2017	133.98	Put	Bond Future	6,030.2900	6.0303	5,960.8600	5.9609	(1.151)	0	0	0
2017/06/28	2025	03/08/2017	133.97	Put	Bond Future	6,020.2900	6.0203	5,950.8600	5.9509	(1.153)	0	0	0
2017/06/28	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2025	02/11/2017			Bond Future	130.4232	130.4232	130.4929	130.4929	0.053	0.0000	0.0000	0
2017/06/28	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2025	02/11/2017	132.96	Put	Bond Future	2,536.7600	2.5368	2,467.1400	2.4671	(2.744)	0	0	0
2017/06/28	2025	02/11/2017	132.98	Put	Bond Future	2,556.7600	2.5568	2,487.1400	2.4871	(2.723)	0	0	0
2017/06/28	2025	02/11/2017	132.97	Put	Bond Future	2,546.7600	2.5468	2,477.1400	2.4771	(2.734)	0	0	0
2017/06/28	2025	01/02/2018	133.89	Put	Bond Future	2,234.9300	2.2349	2,164.1800	2.1642	(3.166)	0	0	0
2017/06/28	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2025	01/02/2018			Bond Future	131.6551	131.6551	131.7258	131.7258	0.054	0.0000	0.0000	0
2017/06/28	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2025	01/02/2018	133.88	Put	Bond Future	2,224.9300	2.2249	2,154.1800	2.1542	(3.180)	0	0	0
2017/06/28	2025	01/02/2018	133.90	Put	Bond Future	2,244.9300	2.2449	2,174.1800	2.1742	(3.152)	0	0	0
2017/06/28	2029	01/02/2018			Bond Future	103.1378	103.1378	102.5819	102.5819	(0.539)	0.0000	0.0000	0
2017/06/28	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2030	03/08/2017	9.33	Call	Bond Future	1,044.5800	1.0446	395.7500	0.3958	(62.114)	0	0	0
2017/06/28	2030	03/08/2017			Bond Future	9.1774	91.5283	9.2719	90.8795	1.030	0.0000	0.0000	43,273
2017/06/28	2030	03/08/2017	9.34	Call	Bond Future	1,112.4500	1.1125	463.6200	0.4636	(58.324)	0	0	0
2017/06/28	2030	03/08/2017	9.35	Call	Bond Future	1,180.2400	1.1802	531.4100	0.5314	(54.974)	0	0	0
2017/06/28	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2030	02/11/2017			Bond Future	9.2222	93.2767	9.3200	92.6147	1.061	0.0000	0.0000	0
2017/06/28	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2030	02/11/2017	9.34	Call	Bond Future	796.6400	0.7966	134.6600	0.1347	(83.097)	0	0	0
2017/06/28	2030	02/11/2017	9.35	Call	Bond Future	863.8000	0.8638	201.8200	0.2018	(76.636)	0	0	0
2017/06/28	2030	02/11/2017	9.36	Call	Bond Future	930.8800	0.9309	268.9000	0.2689	(71.113)	0	0	0
2017/06/28	2030	01/02/2018			Bond Future	9.2658	91.0832	9.3670	90.4084	1.093	0.0000	0.0000	0
2017/06/28	2030	01/02/2018	9.38	Call	Bond Future	760.9700	0.7610	86.2200	0.0862	(88.670)	0	0	0

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2017/06/28	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2030	01/02/2018	9.39	Call	Bond Future	827.1700	0.8272	152.4200	0.1524	(81.573)	0	0	0
2017/06/28	2030	01/02/2018	9.37	Call	Bond Future	694.7100	0.6947	19.9600	0.0200	(97.127)	0	0	0
2017/06/28	2032	03/08/2017	9.43	Put	Bond Future	948.5200	0.9485	1,273.5000	1.2735	34.262	0	0	0
2017/06/28	2032	03/08/2017			Bond Future	9.3521	94.2167	9.4516	93.4848	1.065	0.0000	0.0000	26,589
2017/06/28	2032	03/08/2017	9.45	Put	Bond Future	888.5900	0.8886	1,199.5900	1.1996	34.999	0	0	0
2017/06/28	2032	03/08/2017	9.44	Put	Bond Future	918.2000	0.9182	1,236.1600	1.2362	34.629	0	0	0
2017/06/28	2032	03/08/2017	9.44	Call	Bond Future	1,564.9400	1.5649	1,150.9600	1.1510	(26.453)	0	0	0
2017/06/28	2032	03/08/2017	9.45	Call	Bond Future	1,608.4700	1.6085	1,187.5300	1.1875	(26.170)	0	0	0
2017/06/28	2032	03/08/2017	9.43	Call	Bond Future	1,522.0300	1.5220	1,115.0700	1.1151	(26.738)	0	0	0
2017/06/28	2032	02/11/2017			Bond Future	9.4019	91.8585	9.5048	91.1118	1.095	0.0000	0.0000	0
2017/06/28	2032	02/11/2017	9.48	Put	Bond Future	2,163.1300	2.1631	2,507.6200	2.5076	15.926	0	0	0
2017/06/28	2032	02/11/2017	9.50	Put	Bond Future	2,098.4500	2.0984	2,435.8900	2.4359	16.080	0	0	0
2017/06/28	2032	02/11/2017	9.49	Put	Bond Future	2,130.6100	2.1306	2,471.5700	2.4716	16.003	0	0	0
2017/06/28	2032	02/11/2017	9.48	Call	Bond Future	2,730.7600	2.7308	2,328.5300	2.3285	(14.730)	0	0	0
2017/06/28	2032	02/11/2017	9.49	Call	Bond Future	2,770.5100	2.7705	2,364.7500	2.3647	(14.646)	0	0	0
2017/06/28	2032	02/11/2017	9.50	Call	Bond Future	2,810.5500	2.8106	2,401.2700	2.4013	(14.562)	0	0	0
2017/06/28	2032	01/02/2018	9.55	Put	Bond Future	2,765.7700	2.7658	3,113.6300	3.1136	12.577	0	0	0
2017/06/28	2032	01/02/2018			Bond Future	9.4504	93.6425	9.5567	92.8814	1.125	0.0000	0.0000	0
2017/06/28	2032	01/02/2018	9.57	Put	Bond Future	2,702.5500	2.7025	3,044.8700	3.0449	12.667	0	0	0
2017/06/28	2032	01/02/2018	9.56	Put	Bond Future	2,734.0100	2.7340	3,079.1000	3.0791	12.622	0	0	0
2017/06/28	2032	01/02/2018	9.55	Call	Bond Future	3,479.3100	3.4793	3,066.0700	3.0661	(11.877)	0	0	0
2017/06/28	2032	01/02/2018	9.56	Call	Bond Future	3,518.7300	3.5187	3,102.7200	3.1027	(11.823)	0	0	0
2017/06/28	2032	01/02/2018	9.57	Call	Bond Future	3,558.3700	3.5584	3,139.5900	3.1396	(11.769)	0	0	0
2017/06/28	2033	03/08/2017	113.14	Put	Bond Future	8,612.0700	8.6121	8,628.3200	8.6283	0.189	0	0	0
2017/06/28	2033	03/08/2017			Bond Future	104.5279	104.5279	104.5117	104.5117	(0.016)	0.0000	0.0000	6,534
2017/06/28	2033	03/08/2017	113.13	Put	Bond Future	8,602.0700	8.6021	8,618.3200	8.6183	0.189	0	0	0
2017/06/28	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2033	03/08/2017	113.12	Put	Bond Future	8,592.0700	8.5921	8,608.3200	8.6083	0.189	0	0	0
2017/06/28	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2033	02/11/2017			Bond Future	105.4722	105.4722	105.4545	105.4545	(0.017)	0.0000	0.0000	0
2017/06/28	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2033	02/11/2017	110.07	Put	Bond Future	4,597.8500	4.5979	4,615.4700	4.6155	0.383	0	0	0
2017/06/28	2033	02/11/2017	110.09	Put	Bond Future	4,617.8500	4.6179	4,635.4700	4.6355	0.382	0	0	0
2017/06/28	2033	02/11/2017	110.08	Put	Bond Future	4,607.8500	4.6079	4,625.4700	4.6255	0.382	0	0	0
2017/06/28	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2033	01/02/2018			Bond Future	107.5617	107.5617	107.5435	107.5435	(0.017)	0.0000	0.0000	0
2017/06/28	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2033	01/02/2018	109.64	Put	Bond Future	2,078.2500	2.0782	2,096.4600	2.0965	0.876	0	0	0
2017/06/28	2033	01/02/2018	109.66	Put	Bond Future	2,098.2500	2.0982	2,116.4600	2.1165	0.868	0	0	0

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2017/06/28	2033	01/02/2018	109.65	Put	Bond Future	2,088.2500	2.0882	2,106.4600	2.1065	0.872	0	0	0
2017/06/28	2037	03/08/2017	9.57	Call	Bond Future	1,065.7100	1.0657	744.3300	0.7443	(30.156)	0	0	0
2017/06/28	2037	03/08/2017			Bond Future	9.6547	90.1268	9.7539	89.3361	1.028	0.0000	0.0000	66,825
2017/06/28	2037	03/08/2017	9.58	Call	Bond Future	1,100.8100	1.1008	772.1100	0.7721	(29.860)	0	0	0
2017/06/28	2037	03/08/2017	9.56	Put	Bond Future	1,795.7300	1.7957	2,272.3400	2.2723	26.541	0	0	0
2017/06/28	2037	03/08/2017	9.57	Put	Bond Future	1,748.8100	1.7488	2,218.1300	2.2181	26.837	0	0	0
2017/06/28	2037	03/08/2017	9.58	Put	Bond Future	1,702.8100	1.7028	2,164.8100	2.1648	27.132	0	0	0
2017/06/28	2037	03/08/2017	9.56	Call	Bond Future	1,031.4200	1.0314	717.3300	0.7173	(30.452)	0	0	0
2017/06/28	2037	02/11/2017			Bond Future	9.7055	91.8484	9.8078	91.0419	1.055	0.0000	0.0000	233
2017/06/28	2037	02/11/2017	9.66	Call	Bond Future	2,616.1400	2.6161	2,225.0900	2.2251	(14.948)	0	0	0
2017/06/28	2037	02/11/2017	9.65	Put	Bond Future	3,019.0900	3.0191	3,438.3200	3.4383	13.886	0	0	0
2017/06/28	2037	02/11/2017	9.67	Put	Bond Future	2,937.4300	2.9374	3,349.2400	3.3492	14.019	0	0	0
2017/06/28	2037	02/11/2017	9.66	Put	Bond Future	2,978.0500	2.9781	3,393.5600	3.3936	13.952	0	0	0
2017/06/28	2037	02/11/2017	9.67	Call	Bond Future	2,655.3200	2.6553	2,260.5700	2.2606	(14.866)	0	0	0
2017/06/28	2037	02/11/2017	9.65	Call	Bond Future	2,577.2600	2.5773	2,189.9300	2.1899	(15.029)	0	0	0
2017/06/28	2037	01/02/2018			Bond Future	9.7556	89.3769	9.8612	88.5547	1.082	0.0000	0.0000	0
2017/06/28	2037	01/02/2018	9.81	Put	Bond Future	3,358.9900	3.3590	3,745.0600	3.7451	11.494	0	0	0
2017/06/28	2037	01/02/2018	9.83	Put	Bond Future	3,286.5000	3.2865	3,666.8400	3.6668	11.573	0	0	0
2017/06/28	2037	01/02/2018	9.82	Put	Bond Future	3,322.5800	3.3226	3,705.7900	3.7058	11.534	0	0	0
2017/06/28	2037	01/02/2018	9.82	Call	Bond Future	3,825.5400	3.8255	3,386.5100	3.3865	(11.476)	0	0	0
2017/06/28	2037	01/02/2018	9.83	Call	Bond Future	3,867.2100	3.8672	3,425.3100	3.4253	(11.427)	0	0	0
2017/06/28	2037	01/02/2018	9.81	Call	Bond Future	3,784.0900	3.7841	3,347.9200	3.3479	(11.526)	0	0	0
2017/06/28	2038	03/08/2017			Bond Future	130.2030	130.2030	129.7557	129.7557	(0.344)	0.0000	0.0000	22,539
2017/06/28	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2038	03/08/2017	141.16	Put	Bond Future	10,956.9800	10.9570	11,404.3200	11.4043	4.083	0	0	0
2017/06/28	2038	03/08/2017	141.18	Put	Bond Future	10,976.9800	10.9770	11,424.3200	11.4243	4.075	0	0	0
2017/06/28	2038	03/08/2017	141.17	Put	Bond Future	10,966.9800	10.9670	11,414.3200	11.4143	4.079	0	0	0
2017/06/28	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2038	02/11/2017			Bond Future	132.7202	132.7202	132.2630	132.2630	(0.344)	0.0000	0.0000	0
2017/06/28	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2038	02/11/2017	136.82	Put	Bond Future	4,099.8300	4.0998	4,556.9800	4.5570	11.150	0	0	0
2017/06/28	2038	02/11/2017	136.80	Put	Bond Future	4,079.8300	4.0798	4,536.9800	4.5370	11.205	0	0	0
2017/06/28	2038	02/11/2017	136.81	Put	Bond Future	4,089.8300	4.0898	4,546.9800	4.5470	11.178	0	0	0
2017/06/28	2038	01/02/2018	136.95	Put	Bond Future	3,121.4300	3.1214	3,588.0400	3.5880	14.949	0	0	0
2017/06/28	2038	01/02/2018			Bond Future	133.8286	133.8286	133.3620	133.3620	(0.349)	0.0000	0.0000	0
2017/06/28	2038	01/02/2018	136.94	Put	Bond Future	3,111.4300	3.1114	3,578.0400	3.5780	14.997	0	0	0
2017/06/28	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2038	01/02/2018	136.93	Put	Bond Future	3,101.4300	3.1014	3,568.0400	3.5680	15.045	0	0	0
2017/06/28	2040	03/08/2017			Bond Future	9.7096	93.7506	9.8139	92.8604	1.075	0.0000	0.0000	14,089
2017/06/28	2040	03/08/2017	9.61	Put	Bond Future	1,983.6600	1.9837	2,523.7800	2.5238	27.228	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
2017/06/28	2040	03/08/2017	9.63	Put	Bond Future	1,883.2400	1.8832	2,407.3000	2.4073	27.828	0	0	0
2017/06/28	2040	03/08/2017	9.62	Put	Bond Future	1,932.9700	1.9330	2,465.0700	2.4651	27.528	0	0	0
2017/06/28	2040	03/08/2017	9.61	Call	Bond Future	1,120.8800	1.1209	770.7500	0.7708	(31.237)	0	0	0
2017/06/28	2040	03/08/2017	9.62	Call	Bond Future	1,157.4100	1.1574	799.2600	0.7993	(30.944)	0	0	0
2017/06/28	2040	03/08/2017	9.63	Call	Bond Future	1,194.7800	1.1948	828.5900	0.8286	(30.649)	0	0	0
2017/06/28	2040	02/11/2017			Bond Future	9.7603	95.5414	9.8678	94.6334	1.102	0.0000	0.0000	0
2017/06/28	2040	02/11/2017	9.66	Call	Bond Future	2,606.4300	2.6064	2,189.6600	2.1897	(15.990)	0	0	0
2017/06/28	2040	02/11/2017	9.65	Put	Bond Future	3,513.8500	3.5138	4,009.2000	4.0092	14.097	0	0	0
2017/06/28	2040	02/11/2017	9.67	Put	Bond Future	3,419.4100	3.4194	3,906.4700	3.9065	14.244	0	0	0
2017/06/28	2040	02/11/2017	9.66	Put	Bond Future	3,466.5100	3.4665	3,957.7100	3.9577	14.170	0	0	0
2017/06/28	2040	02/11/2017	9.67	Call	Bond Future	2,645.6700	2.6457	2,224.7600	2.2248	(15.909)	0	0	0
2017/06/28	2040	02/11/2017	9.65	Call	Bond Future	2,567.3000	2.5673	2,154.6800	2.1547	(16.072)	0	0	0
2017/06/28	2040	01/02/2018	9.89	Call	Bond Future	4,255.8300	4.2558	3,756.9500	3.7569	(11.722)	0	0	0
2017/06/28	2040	01/02/2018			Bond Future	9.8104	92.8912	9.9212	91.9656	1.129	0.0000	0.0000	0
2017/06/28	2040	01/02/2018	9.87	Call	Bond Future	4,166.9000	4.1669	3,674.3100	3.6743	(11.821)	0	0	0
2017/06/28	2040	01/02/2018	9.88	Call	Bond Future	4,211.2600	4.2113	3,715.5200	3.7155	(11.772)	0	0	0
2017/06/28	2040	01/02/2018	9.87	Put	Bond Future	3,667.0600	3.6671	4,100.0500	4.1000	11.808	0	0	0
2017/06/28	2040	01/02/2018	9.88	Put	Bond Future	3,627.9800	3.6280	4,057.8200	4.0578	11.848	0	0	0
2017/06/28	2040	01/02/2018	9.89	Put	Bond Future	3,589.2400	3.5892	4,015.9400	4.0159	11.888	0	0	0
2017/06/28	2044	03/08/2017			Bond Future	9.7389	90.8505	9.8433	89.9515	1.071	0.0000	0.0000	24,007
2017/06/28	2044	03/08/2017	9.62	Put	Bond Future	2,118.0800	2.1181	2,677.5300	2.6775	26.413	0	0	0
2017/06/28	2044	03/08/2017	9.64	Put	Bond Future	2,013.0500	2.0131	2,556.5200	2.5565	26.997	0	0	0
2017/06/28	2044	03/08/2017	9.63	Put	Bond Future	2,065.1900	2.0652	2,616.6600	2.6167	26.703	0	0	0
2017/06/28	2044	03/08/2017	9.64	Call	Bond Future	1,146.6600	1.1467	791.1300	0.7911	(31.006)	0	0	0
2017/06/28	2044	03/08/2017	9.62	Call	Bond Future	1,074.7900	1.0748	735.2400	0.7352	(31.592)	0	0	0
2017/06/28	2044	03/08/2017	9.63	Call	Bond Future	1,110.4200	1.1104	762.8900	0.7629	(31.297)	0	0	0
2017/06/28	2044	02/11/2017	9.68	Call	Bond Future	2,631.5600	2.6316	2,212.5100	2.2125	(15.924)	0	0	0
2017/06/28	2044	02/11/2017			Bond Future	9.7882	92.5859	9.8957	91.6689	1.098	0.0000	0.0000	200
2017/06/28	2044	02/11/2017	9.66	Call	Bond Future	2,553.3600	2.5534	2,142.6200	2.1426	(16.086)	0	0	0
2017/06/28	2044	02/11/2017	9.67	Call	Bond Future	2,592.2900	2.5923	2,177.4000	2.1774	(16.005)	0	0	0
2017/06/28	2044	02/11/2017	9.66	Put	Bond Future	3,668.6100	3.6686	4,174.8500	4.1749	13.799	0	0	0
2017/06/28	2044	02/11/2017	9.68	Put	Bond Future	3,571.3300	3.5713	4,069.2600	4.0693	13.942	0	0	0
2017/06/28	2044	02/11/2017	9.67	Put	Bond Future	3,619.7300	3.6197	4,121.8200	4.1218	13.871	0	0	0
2017/06/28	2044	01/02/2018			Bond Future	9.8370	90.0034	9.9476	89.0687	1.125	0.0000	0.0000	0
2017/06/28	2044	01/02/2018	9.89	Put	Bond Future	3,698.6100	3.6986	4,137.3300	4.1373	11.862	0	0	0
2017/06/28	2044	01/02/2018	9.91	Put	Bond Future	3,619.4600	3.6195	4,051.7500	4.0518	11.943	0	0	0
2017/06/28	2044	01/02/2018	9.90	Put	Bond Future	3,658.7200	3.6587	4,094.2200	4.0942	11.903	0	0	0
2017/06/28	2044	01/02/2018	9.89	Call	Bond Future	4,148.7200	4.1487	3,652.7600	3.6528	(11.955)	0	0	0
2017/06/28	2044	01/02/2018	9.90	Call	Bond Future	4,193.2700	4.1933	3,694.0900	3.6941	(11.904)	0	0	0
2017/06/28	2044	01/02/2018	9.91	Call	Bond Future	4,238.3000	4.2383	3,735.9100	3.7359	(11.854)	0	0	0
2017/06/28	2046	03/08/2017	141.17	Put	Bond Future	14,178.1600	14.1782	14,456.2200	14.4562	1.961	0	0	0
2017/06/28	2046	03/08/2017			Bond Future	126.9918	126.9918	126.7138	126.7138	(0.219)	0.0000	0.0000	23,901
2017/06/28	2046	03/08/2017	141.19	Put	Bond Future	14,198.1600	14.1982	14,476.2200	14.4762	1.958	0	0	0
2017/06/28	2046	03/08/2017	141.18	Put	Bond Future	14,188.1600	14.1882	14,466.2200	14.4662	1.960	0	0	0
2017/06/28	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	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
2017/06/28	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2046	02/11/2017			Bond Future	127.8637	127.8637	127.5788	127.5788	(0.223)	0.0000	0.0000	0
2017/06/28	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2046	02/11/2017	136.30	Put	Bond Future	8,436.2800	8.4363	8,721.1900	8.7212	3.377	0	0	0
2017/06/28	2046	02/11/2017	136.32	Put	Bond Future	8,456.2800	8.4563	8,741.1900	8.7412	3.369	0	0	0
2017/06/28	2046	02/11/2017	136.31	Put	Bond Future	8,446.2800	8.4463	8,731.1900	8.7312	3.373	0	0	0
2017/06/28	2046	01/02/2018	132.92	Put	Bond Future	2,523.0900	2.5231	2,813.7900	2.8138	11.522	0	0	0
2017/06/28	2046	01/02/2018			Bond Future	130.3969	130.3969	130.1062	130.1062	(0.223)	0.0000	0.0000	0
2017/06/28	2046	01/02/2018	132.91	Put	Bond Future	2,513.0900	2.5131	2,803.7900	2.8038	11.567	0	0	0
2017/06/28	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2046	01/02/2018	132.90	Put	Bond Future	2,503.0900	2.5031	2,793.7900	2.7938	11.614	0	0	0
2017/06/28	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2050	03/08/2017			Bond Future	133.7567	133.7567	132.9809	132.9809	(0.580)	0.0000	0.0000	26,059
2017/06/28	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2050	03/08/2017	149.22	Put	Bond Future	15,463.3500	15.4634	16,239.0500	16.2390	5.016	0	0	0
2017/06/28	2050	03/08/2017	149.24	Put	Bond Future	15,483.3500	15.4834	16,259.0500	16.2590	5.010	0	0	0
2017/06/28	2050	03/08/2017	149.23	Put	Bond Future	15,473.3500	15.4734	16,249.0500	16.2490	5.013	0	0	0
2017/06/28	2050	02/11/2017	144.66	Put	Bond Future	8,317.5100	8.3175	9,109.4000	9.1094	9.521	0	0	0
2017/06/28	2050	02/11/2017	144.67	Put	Bond Future	8,327.5100	8.3275	9,119.4000	9.1194	9.509	0	0	0
2017/06/28	2050	02/11/2017			Bond Future	136.3425	136.3425	135.5506	135.5506	(0.581)	0.0000	0.0000	0
2017/06/28	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2050	02/11/2017	144.65	Put	Bond Future	8,307.5100	8.3075	9,099.4000	9.0994	9.532	0	0	0
2017/06/28	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2050	01/02/2018			Bond Future	137.3517	137.3517	136.5438	136.5438	(0.588)	0.0000	0.0000	0
2017/06/28	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	2050	01/02/2018	140.23	Put	Bond Future	2,878.2800	2.8783	3,686.1600	3.6862	28.068	0	0	0
2017/06/28	2050	01/02/2018	140.25	Put	Bond Future	2,898.2800	2.8983	3,706.1600	3.7062	27.874	0	0	0
2017/06/28	2050	01/02/2018	140.24	Put	Bond Future	2,888.2800	2.8883	3,696.1600	3.6962	27.971	0	0	0
2017/06/28	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	AL37	03/08/2017			Index Future	545.2920	545.2920	543.7970	543.7970	(0.274)	0.0000	0.0000	0
2017/06/28	AL37	02/11/2017			Index Future	555.7080	555.7080	554.1800	554.1800	(0.275)	0.0000	0.0000	0
2017/06/28	AL37	01/02/2018			Index Future	566.5010	566.5010	564.9430	564.9430	(0.275)	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
2017/06/28	AL7T	03/08/2017			Index Future	629.3680	629.3680	625.9280	625.9280	(0.547)	0.0000	0.0000	0
2017/06/28	AL7T	02/11/2017			Index Future	641.3890	641.3890	637.8790	637.8790	(0.547)	0.0000	0.0000	0
2017/06/28	AL7T	01/02/2018			Index Future	653.8460	653.8460	650.2680	650.2680	(0.547)	0.0000	0.0000	0
2017/06/28	ALBI	03/08/2017			Index Future	565.9270	565.9270	562.1010	562.1010	(0.676)	0.0000	0.0000	596
2017/06/28	ALBI	02/11/2017			Index Future	576.7370	576.7370	572.8340	572.8340	(0.677)	0.0000	0.0000	0
2017/06/28	ALBI	01/02/2018			Index Future	587.9380	587.9380	583.9600	583.9600	(0.677)	0.0000	0.0000	0
2017/06/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	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
2017/06/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/28	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	EL28	03/08/2017			Bond Future	127.9731	127.9731	127.7221	127.7221	(0.196)	0.0000	0.0000	0
2017/06/28	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	EL28	03/08/2017	135.16	Put	Bond Future	7,186.8800	7.1869	7,437.8900	7.4379	3.493	0	0	0
2017/06/28	EL28	03/08/2017	135.18	Put	Bond Future	7,206.8800	7.2069	7,457.8900	7.4579	3.483	0	0	0
2017/06/28	EL28	03/08/2017	135.17	Put	Bond Future	7,196.8800	7.1969	7,447.8900	7.4479	3.488	0	0	0
2017/06/28	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	EL28	02/11/2017			Bond Future	128.7033	128.7033	128.4462	128.4462	(0.200)	0.0000	0.0000	0
2017/06/28	EL28	02/11/2017	133.87	Put	Bond Future	5,166.7200	5.1667	5,423.7700	5.4238	4.975	0	0	0
2017/06/28	EL28	02/11/2017	133.89	Put	Bond Future	5,186.7200	5.1867	5,443.7700	5.4438	4.956	0	0	0
2017/06/28	EL28	02/11/2017	133.88	Put	Bond Future	5,176.7200	5.1767	5,433.7700	5.4338	4.965	0	0	0
2017/06/28	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/28	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	EL28	01/02/2018			Bond Future	131.2531	131.2531	130.9908	130.9908	(0.200)	0.0000	0.0000	0
2017/06/28	EL28	01/02/2018	132.29	Put	Bond Future	1,036.9500	1.0369	1,299.2100	1.2992	25.291	0	0	0
2017/06/28	EL28	01/02/2018	132.31	Put	Bond Future	1,056.9500	1.0569	1,319.2100	1.3192	24.813	0	0	0
2017/06/28	EL28	01/02/2018	132.30	Put	Bond Future	1,046.9500	1.0469	1,309.2100	1.3092	25.050	0	0	0
2017/06/28	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	ES33	03/08/2017			Bond Future	10.7593	78.2696	10.8576	77.6698	0.914	0.0000	0.0000	9,466
2017/06/28	ES33	03/08/2017	10.53	Put	Bond Future	1,427.3500	1.4274	2,027.1800	2.0272	42.024	0	0	0
2017/06/28	ES33	03/08/2017	10.55	Put	Bond Future	1,301.2500	1.3013	1,901.0800	1.9011	46.096	0	0	0
2017/06/28	ES33	03/08/2017	10.54	Put	Bond Future	1,364.2600	1.3643	1,964.0900	1.9641	43.967	0	0	0
2017/06/28	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	ES33	02/11/2017	10.66	Put	Bond Future	1,174.4900	1.1745	1,786.3700	1.7864	52.098	0	0	0
2017/06/28	ES33	02/11/2017			Bond Future	10.8520	75.9730	10.9538	75.3611	0.938	0.0000	0.0000	0
2017/06/28	ES33	02/11/2017	10.68	Put	Bond Future	1,050.8500	1.0508	1,662.7300	1.6627	58.227	0	0	0
2017/06/28	ES33	02/11/2017	10.67	Put	Bond Future	1,112.6300	1.1126	1,724.5100	1.7245	54.994	0	0	0
2017/06/28	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	309.5400	0.3095	100.000	0	0	0
2017/06/28	ES33	01/02/2018	10.99	Call	Bond Future	255.0000	0.2550	0.0000	0.0000	(100.000)	0	0	0
2017/06/28	ES33	01/02/2018			Bond Future	10.9471	77.4485	11.0525	76.8247	0.963	0.0000	0.0000	0
2017/06/28	ES33	01/02/2018	11.00	Call	Bond Future	314.2300	0.3142	0.0000	0.0000	(100.000)	0	0	0
2017/06/28	ES33	01/02/2018	11.01	Call	Bond Future	373.3800	0.3734	0.0000	0.0000	(100.000)	0	0	0
2017/06/28	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	368.7700	0.3688	100.000	0	0	0
2017/06/28	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	250.3900	0.2504	100.000	0	0	0
2017/06/28	ES42	03/08/2017			Bond Future	10.9136	81.8958	11.0119	81.2127	0.901	0.0000	0.0000	7,957
2017/06/28	ES42	02/11/2017			Bond Future	11.0037	79.1985	11.1055	78.5017	0.926	0.0000	0.0000	0
2017/06/28	ES42	01/02/2018			Bond Future	11.0930	80.7367	11.1984	80.0263	0.950	0.0000	0.0000	0
2017/06/28	GOVI	03/08/2017			GOVI	564.6120	564.6120	560.8000	560.8000	(0.675)	0.0000	0.0000	409
2017/06/28	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	3,100.0000	0.3100	100.000	0	0	0
2017/06/28	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	2,900.0000	0.2900	100.000	0	0	0
2017/06/28	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	3,000.0000	0.3000	100.000	0	0	0
2017/06/28	GOVI	03/08/2017	561.09	Call	GOVI	35,220.0000	3.5220	0.0000	0.0000	(100.000)	0	0	0
2017/06/28	GOVI	03/08/2017	561.10	Call	GOVI	35,120.0000	3.5120	0.0000	0.0000	(100.000)	0	0	0
2017/06/28	GOVI	03/08/2017	561.11	Call	GOVI	35,020.0000	3.5020	0.0000	0.0000	(100.000)	0	0	0
2017/06/28	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	9,330.0000	0.9330	100.000	0	0	0
2017/06/28	GOVI	02/11/2017			GOVI	575.3970	575.3970	571.5070	571.5070	(0.676)	0.0000	0.0000	0
2017/06/28	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	9,530.0000	0.9530	100.000	0	0	0
2017/06/28	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	9,430.0000	0.9430	100.000	0	0	0
2017/06/28	GOVI	02/11/2017	572.44	Call	GOVI	29,570.0000	2.9570	0.0000	0.0000	(100.000)	0	0	0
2017/06/28	GOVI	02/11/2017	572.45	Call	GOVI	29,470.0000	2.9470	0.0000	0.0000	(100.000)	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
2017/06/28	GOVI	02/11/2017	572.46	Call	GOVI	29,370.0000	2.9370	0.0000	0.0000	(100.000)	0	0	0
2017/06/28	GOVI	01/02/2018			GOVI	586.5720	586.5720	582.6070	582.6070	(0.676)	0.0000	0.0000	0
2017/06/28	GOVI	01/02/2018	581.03	Call	GOVI	55,420.0000	5.5420	15,770.0000	1.5770	(71.545)	0	0	0
2017/06/28	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	GOVI	01/02/2018	581.04	Call	GOVI	55,320.0000	5.5320	15,670.0000	1.5670	(71.674)	0	0	0
2017/06/28	GOVI	01/02/2018	581.02	Call	GOVI	55,520.0000	5.5520	15,870.0000	1.5870	(71.416)	0	0	0
2017/06/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/28	IGOV	03/08/2017			Index Future	249.2690	249.2690	248.6350	248.6350	(0.254)	0.0000	0.0000	1,296
2017/06/28	IGOV	02/11/2017			Index Future	254.0880	254.0880	253.4400	253.4400	(0.255)	0.0000	0.0000	0
2017/06/28	IGOV	01/02/2018			Index Future	259.1210	259.1210	258.4600	258.4600	(0.255)	0.0000	0.0000	0
2017/06/28	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/28	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/28	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/06/28	IS01	21/12/2017			Interest Rate Swap	99.8064	99.8064	99.8107	99.8107	0.004	0.0000	0.0000	0
2017/06/28	IS01	15/03/2018			Interest Rate Swap	99.7390	99.7390	99.7466	99.7466	0.008	0.0000	0.0000	0
2017/06/28	IS01	21/06/2018			Interest Rate Swap	99.8725	99.8725	99.8870	99.8870	0.015	0.0000	0.0000	0
2017/06/28	IS01	20/09/2018			Interest Rate Swap	100.0024	100.0024	100.0233	100.0233	0.021	0.0000	0.0000	0
2017/06/28	IS02	18/12/2017			Interest Rate Swap	99.8336	99.8336	99.8377	99.8377	0.004	0.0000	0.0000	0
2017/06/28	IS02	16/03/2018			Interest Rate Swap	99.0203	99.0203	99.0283	99.0283	0.008	0.0000	0.0000	0
2017/06/28	IS02	15/06/2018			Interest Rate Swap	98.5589	98.5589	98.5731	98.5731	0.014	0.0000	0.0000	0
2017/06/28	IS02	21/09/2018			Interest Rate Swap	98.4718	98.4718	98.4929	98.4929	0.021	0.0000	0.0000	0
2017/06/28	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8600	98.8600	0.030	0.0000	0.0000	0
2017/06/28	IS02	15/03/2019			Interest Rate Swap	99.2045	99.2045	99.2460	99.2460	0.042	0.0000	0.0000	0
2017/06/28	IS02	21/06/2019			Interest Rate Swap	99.5794	99.5794	99.6331	99.6331	0.054	0.0000	0.0000	0
2017/06/28	IS02	20/09/2019			Interest Rate Swap	99.9802	99.9802	100.0431	100.0431	0.063	0.0000	0.0000	0
2017/06/28	IS05	17/12/2020			Interest Rate Swap	96.1747	96.1747	96.3168	96.3168	0.148	0.0000	0.0000	0
2017/06/28	IS05	16/03/2021			Interest Rate Swap	95.3996	95.3996	95.5700	95.5700	0.179	0.0000	0.0000	0
2017/06/28	IS05	15/06/2021			Interest Rate Swap	94.5923	94.5923	94.7889	94.7889	0.208	0.0000	0.0000	0
2017/06/28	IS05	21/09/2021			Interest Rate Swap	94.7591	94.7591	94.9779	94.9779	0.231	0.0000	0.0000	0
2017/06/28	IS05	21/12/2021			Interest Rate Swap	96.9340	96.9340	97.1693	97.1693	0.243	0.0000	0.0000	51
2017/06/28	IS05	15/03/2022			Interest Rate Swap	97.0531	97.0531	97.3048	97.3048	0.259	0.0000	0.0000	0
2017/06/28	IS05	21/06/2022			Interest Rate Swap	98.2312	98.2312	98.5014	98.5014	0.275	0.0000	0.0000	0
2017/06/28	IS05	20/09/2022			Interest Rate Swap	100.4124	100.4124	100.6987	100.6987	0.285	0.0000	0.0000	0
2017/06/28	IS10	17/12/2025			Interest Rate Swap	94.8585	94.8585	95.4685	95.4685	0.643	0.0000	0.0000	0
2017/06/28	IS10	16/03/2026			Interest Rate Swap	91.8713	91.8713	92.5166	92.5166	0.702	0.0000	0.0000	0
2017/06/28	IS10	15/06/2026			Interest Rate Swap	90.6234	90.6234	91.2928	91.2928	0.739	0.0000	0.0000	0
2017/06/28	IS10	21/09/2026			Interest Rate Swap	92.7857	92.7857	93.4576	93.4576	0.724	0.0000	0.0000	0
2017/06/28	IS10	21/12/2026			Interest Rate Swap	96.5672	96.5672	97.2269	97.2269	0.683	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
2017/06/28	IS10	15/03/2027			Interest Rate Swap	95.1503		95.1503	95.8126	95.8126	0.696	0.0000	0.0000	0
2017/06/28	IS10	21/06/2027			Interest Rate Swap	97.2242		97.2242	97.8795	97.8795	0.674	0.0000	0.0000	0
2017/06/28	IS10	20/09/2027			Interest Rate Swap	100.9374		100.9374	101.5842	101.5842	0.641	0.0000	0.0000	0
2017/06/28	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/28	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/28	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/28	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/28	JBAF	19/07/2017			Jibar Tradeable Future	7.2900		92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/28	JBAF	16/08/2017			Jibar Tradeable Future	7.2700		92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/06/28	JBAF	20/09/2017			Jibar Tradeable Future	7.1800		92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/06/28	JBAF	18/10/2017			Jibar Tradeable Future	7.1400		92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/28	JBAF	15/11/2017			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/06/28	JBAF	20/12/2017			Jibar Tradeable Future	7.0200		92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/06/28	JBAF	20/03/2018			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/06/28	JBAF	20/06/2018			Jibar Tradeable Future	6.8600		93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/06/28	JBAF	19/09/2018			Jibar Tradeable Future	6.8900		93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/06/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/28	JBAF	19/12/2018			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/06/28	JBAF	20/03/2019			Jibar Tradeable Future	6.9800		93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/06/28	JBAF	19/06/2019			Jibar Tradeable Future	7.0400		92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/28	R023	03/08/2017	8.60	Put	Bond Future	35.6000		0.0356	55.9100	0.0559	57.051	0	0	0
2017/06/28	R023	03/08/2017			Bond Future	8.0128		102.2211	8.0939	101.8659	1.013	0.0000	0.0000	38,422
2017/06/28	R023	03/08/2017	8.59	Put	Bond Future	37.8300		0.0378	59.2400	0.0592	56.595	0	0	0
2017/06/28	R023	03/08/2017	8.60	Call	Bond Future	2,571.3800		2.5714	2,236.4500	2.2365	(13.025)	0	0	0
2017/06/28	R023	03/08/2017	8.58	Call	Bond Future	2,490.9500		2.4909	2,158.2800	2.1583	(13.355)	0	0	0
2017/06/28	R023	03/08/2017	8.59	Call	Bond Future	2,531.1000		2.5311	2,197.2700	2.1973	(13.189)	0	0	0
2017/06/28	R023	03/08/2017	8.58	Put	Bond Future	40.2200		0.0402	62.7900	0.0628	56.116	0	0	0
2017/06/28	R023	02/11/2017	8.56	Call	Bond Future	2,517.9100		2.5179	2,232.1000	2.2321	(11.351)	0	0	0
2017/06/28	R023	02/11/2017			Bond Future	8.0307		100.2434	8.1167	99.8805	1.071	0.0000	0.0000	0
2017/06/28	R023	02/11/2017	8.57	Call	Bond Future	2,550.9800		2.5510	2,263.6000	2.2636	(11.265)	0	0	0
2017/06/28	R023	02/11/2017	8.58	Call	Bond Future	2,584.0400		2.5840	2,295.1000	2.2951	(11.182)	0	0	0
2017/06/28	R023	02/11/2017	8.56	Put	Bond Future	311.0200		0.3110	388.0500	0.3880	24.767	0	0	0
2017/06/28	R023	02/11/2017	8.58	Put	Bond Future	294.9600		0.2950	368.8600	0.3689	25.054	0	0	0
2017/06/28	R023	02/11/2017	8.57	Put	Bond Future	302.9900		0.3030	378.4500	0.3784	24.905	0	0	0
2017/06/28	R023	01/02/2018			Bond Future	8.0447		102.1903	8.1359	101.8205	1.134	0.0000	0.0000	0
2017/06/28	R023	01/02/2018	8.32	Call	Bond Future	2,040.3900		2.0404	1,811.7900	1.8118	(11.204)	0	0	0
2017/06/28	R023	01/02/2018	8.33	Call	Bond Future	2,065.7500		2.0657	1,835.5600	1.8356	(11.143)	0	0	0
2017/06/28	R023	01/02/2018	8.31	Put	Bond Future	944.4000		0.9444	1,087.2000	1.0872	15.121	0	0	0
2017/06/28	R023	01/02/2018	8.33	Put	Bond Future	915.1400		0.9151	1,054.7700	1.0548	15.258	0	0	0
2017/06/28	R023	01/02/2018	8.32	Put	Bond Future	929.8300		0.9298	1,071.0500	1.0711	15.188	0	0	0
2017/06/28	R023	01/02/2018	8.31	Call	Bond Future	2,014.8900		2.0149	1,787.8700	1.7879	(11.267)	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
2017/06/28	R035	03/08/2017			Bond Future	9.5630	98.0715	9.6625	97.2752	1.040	0.0000	0.0000	10,528
2017/06/28	R035	03/08/2017	9.52	Put	Bond Future	347.7200	0.3477	1,144.0400	1.1440	229.012	0	0	0
2017/06/28	R035	03/08/2017	9.50	Put	Bond Future	509.9900	0.5100	1,306.3100	1.3063	156.144	0	0	0
2017/06/28	R035	03/08/2017	9.51	Put	Bond Future	428.8000	0.4288	1,225.1200	1.2251	185.709	0	0	0
2017/06/28	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R035	02/11/2017			Bond Future	9.6171	95.4440	9.7198	94.6317	1.068	0.0000	0.0000	0
2017/06/28	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R035	02/11/2017	9.59	Put	Bond Future	216.1400	0.2161	1,028.4300	1.0284	375.817	0	0	0
2017/06/28	R035	02/11/2017	9.61	Put	Bond Future	56.5600	0.0566	868.8500	0.8689	1436.156	0	0	0
2017/06/28	R035	02/11/2017	9.60	Put	Bond Future	136.3000	0.1363	948.5900	0.9486	595.957	0	0	0
2017/06/28	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	367.2800	0.3673	100.000	0	0	0
2017/06/28	R035	01/02/2018			Bond Future	9.6712	97.2977	9.7772	96.4697	1.096	0.0000	0.0000	0
2017/06/28	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	211.3800	0.2114	100.000	0	0	0
2017/06/28	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	289.2800	0.2893	100.000	0	0	0
2017/06/28	R035	01/02/2018	9.75	Call	Bond Future	616.6100	0.6166	0.0000	0.0000	(100.000)	0	0	0
2017/06/28	R035	01/02/2018	9.73	Call	Bond Future	460.7100	0.4607	0.0000	0.0000	(100.000)	0	0	0
2017/06/28	R035	01/02/2018	9.74	Call	Bond Future	538.7100	0.5387	0.0000	0.0000	(100.000)	0	0	0
2017/06/28	R186	03/08/2017	8.93	Put	Bond Future	278.4300	0.2784	404.7900	0.4048	45.383	0	0	0
2017/06/28	R186	03/08/2017	9.35	Call	Bond Future	5,040.1900	5.0402	4,444.3900	4.4444	(11.821)	0	0	0
2017/06/28	R186	03/08/2017			Bond Future	8.5960	113.4378	8.6862	112.8223	1.049	0.0000	0.0000	135,850
2017/06/28	R186	03/08/2017	8.85	Put	Bond Future	394.2500	0.3942	559.4300	0.5594	41.897	0	0	750
2017/06/28	R186	03/08/2017	8.92	Put	Bond Future	291.1700	0.2912	422.0400	0.4220	44.946	0	0	0
2017/06/28	R186	03/08/2017	8.90	Call	Bond Future	2,374.5100	2.3745	1,899.2000	1.8992	(20.017)	0	0	0
2017/06/28	R186	03/08/2017	9.50	Call	Bond Future	5,982.1500	5.9822	5,375.1800	5.3752	(10.146)	0	0	0
2017/06/28	R186	03/08/2017	8.80	Put	Bond Future	484.2600	0.4843	676.7700	0.6768	39.753	0	0	7,100
2017/06/28	R186	03/08/2017	8.93	Call	Bond Future	2,535.0800	2.5351	2,045.9500	2.0459	(19.294)	0	0	0
2017/06/28	R186	03/08/2017	8.91	Call	Bond Future	2,427.6100	2.4276	1,947.5900	1.9476	(19.773)	0	0	0
2017/06/28	R186	03/08/2017	8.65	Put	Bond Future	850.3600	0.8504	1,135.6800	1.1357	33.553	0	0	2,500
2017/06/28	R186	03/08/2017	9.00	Put	Bond Future	201.5200	0.2015	299.1900	0.2992	48.467	0	0	0
2017/06/28	R186	03/08/2017	8.75	Call	Bond Future	1,637.4400	1.6374	1,243.8500	1.2439	(24.037)	0	0	0
2017/06/28	R186	03/08/2017	9.35	Put	Bond Future	30.8900	0.0309	50.5800	0.0506	63.742	0	0	750
2017/06/28	R186	03/08/2017	8.85	Call	Bond Future	2,115.8800	2.1159	1,665.5700	1.6656	(21.282)	0	0	0
2017/06/28	R186	03/08/2017	8.92	Call	Bond Future	2,481.1300	2.4811	1,996.5100	1.9965	(19.532)	0	0	0
2017/06/28	R186	03/08/2017	8.90	Put	Bond Future	318.0800	0.3181	458.2600	0.4583	44.071	0	0	0
2017/06/28	R186	03/08/2017	9.50	Put	Bond Future	12.1900	0.0122	20.7100	0.0207	69.893	0	0	6,500
2017/06/28	R186	03/08/2017	8.65	Call	Bond Future	1,219.1400	1.2191	888.9700	0.8890	(27.082)	0	0	0
2017/06/28	R186	03/08/2017	8.80	Call	Bond Future	1,869.7400	1.8697	1,446.7600	1.4468	(22.622)	0	0	0
2017/06/28	R186	03/08/2017	9.00	Call	Bond Future	2,923.4700	2.9235	2,405.6500	2.4056	(17.713)	0	0	0
2017/06/28	R186	03/08/2017	8.91	Put	Bond Future	304.3900	0.3044	439.8600	0.4399	44.505	0	0	0
2017/06/28	R186	03/08/2017	8.75	Put	Bond Future	589.4800	0.5895	811.3800	0.8114	37.643	0	0	3,654
2017/06/28	R186	02/11/2017	8.88	Call	Bond Future	2,965.0100	2.9650	2,572.5800	2.5726	(13.235)	0	0	0
2017/06/28	R186	02/11/2017	8.89	Put	Bond Future	1,287.1400	1.2871	1,519.8000	1.5198	18.076	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
2017/06/28	R186	02/11/2017			Bond Future	8.6306	115.6047	8.7247	114.9765	1.090	0.0000	0.0000	4
2017/06/28	R186	02/11/2017	8.89	Call	Bond Future	3,007.0800	3.0071	2,611.5900	2.6116	(13.152)	0	0	0
2017/06/28	R186	02/11/2017	8.90	Call	Bond Future	3,049.6900	3.0497	2,651.1700	2.6512	(13.068)	0	0	0
2017/06/28	R186	02/11/2017	9.00	Put	Bond Future	1,050.7700	1.0508	1,251.1100	1.2511	19.066	0	0	5,000
2017/06/28	R186	02/11/2017	8.88	Put	Bond Future	1,310.7200	1.3107	1,546.4400	1.5464	17.984	0	0	0
2017/06/28	R186	02/11/2017	8.90	Put	Bond Future	1,264.1500	1.2642	1,493.7800	1.4938	18.165	0	0	0
2017/06/28	R186	02/11/2017	9.00	Call	Bond Future	3,489.4800	3.4895	3,061.6700	3.0617	(12.260)	0	0	0
2017/06/28	R186	01/02/2018	8.96	Call	Bond Future	3,692.5600	3.6926	3,297.4700	3.2975	(10.700)	0	0	0
2017/06/28	R186	01/02/2018			Bond Future	8.6628	112.5472	8.7610	111.9069	1.133	0.0000	0.0000	0
2017/06/28	R186	01/02/2018	8.97	Call	Bond Future	3,733.3000	3.7333	3,335.8500	3.3358	(10.646)	0	0	0
2017/06/28	R186	01/02/2018	8.98	Call	Bond Future	3,774.2400	3.7742	3,374.4400	3.3744	(10.593)	0	0	0
2017/06/28	R186	01/02/2018	8.96	Put	Bond Future	1,768.4500	1.7684	2,013.6100	2.0136	13.863	0	0	0
2017/06/28	R186	01/02/2018	8.97	Put	Bond Future	1,745.2100	1.7452	1,988.0100	1.9880	13.912	0	0	0
2017/06/28	R186	01/02/2018	8.98	Put	Bond Future	1,722.2100	1.7222	1,962.6600	1.9627	13.962	0	0	0
2017/06/28	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R197	03/08/2017			Bond Future	296.5235	296.5235	295.6613	295.6613	(0.291)	0.0000	0.0000	2,350
2017/06/28	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R197	03/08/2017	308.05	Put	Bond Future	11,526.4500	11.5264	12,388.7500	12.3888	7.481	0	0	0
2017/06/28	R197	03/08/2017	308.07	Put	Bond Future	11,546.4500	11.5464	12,408.7500	12.4088	7.468	0	0	0
2017/06/28	R197	03/08/2017	308.06	Put	Bond Future	11,536.4500	11.5364	12,398.7500	12.3988	7.475	0	0	0
2017/06/28	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R197	02/11/2017			Bond Future	302.2559	302.2559	301.3743	301.3743	(0.292)	0.0000	0.0000	0
2017/06/28	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R197	02/11/2017	305.15	Put	Bond Future	2,894.1300	2.8941	3,775.6900	3.7757	30.460	0	0	0
2017/06/28	R197	02/11/2017	305.17	Put	Bond Future	2,914.1300	2.9141	3,795.6900	3.7957	30.251	0	0	0
2017/06/28	R197	02/11/2017	305.16	Put	Bond Future	2,904.1300	2.9041	3,785.6900	3.7857	30.355	0	0	0
2017/06/28	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R197	01/02/2018			Bond Future	301.1907	301.1907	300.2911	300.2911	(0.299)	0.0000	0.0000	0
2017/06/28	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R197	01/02/2018	301.66	Put	Bond Future	469.2700	0.4693	1,368.8700	1.3689	191.702	0	0	0
2017/06/28	R197	01/02/2018	301.68	Put	Bond Future	489.2700	0.4893	1,388.8700	1.3889	183.866	0	0	0
2017/06/28	R197	01/02/2018	301.67	Put	Bond Future	479.2700	0.4793	1,378.8700	1.3789	187.702	0	0	0
2017/06/28	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R202	03/08/2017			Bond Future	241.3709	241.3709	240.4097	240.4097	(0.398)	0.0000	0.0000	30,532
2017/06/28	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R202	03/08/2017	258.35	Put	Bond Future	16,979.1100	16.9791	17,940.2700	17.9403	5.661	0	0	0
2017/06/28	R202	03/08/2017	258.37	Put	Bond Future	16,999.1100	16.9991	17,960.2700	17.9603	5.654	0	0	0
2017/06/28	R202	03/08/2017	258.36	Put	Bond Future	16,989.1100	16.9891	17,950.2700	17.9503	5.658	0	0	0
2017/06/28	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R202	02/11/2017			Bond Future	246.0371	246.0371	245.0551	245.0551	(0.399)	0.0000	0.0000	0
2017/06/28	R202	02/11/2017	253.89	Put	Bond Future	7,852.8800	7.8529	8,834.8500	8.8349	12.505	0	0	0
2017/06/28	R202	02/11/2017	253.91	Put	Bond Future	7,872.8800	7.8729	8,854.8500	8.8549	12.473	0	0	0
2017/06/28	R202	02/11/2017	253.90	Put	Bond Future	7,862.8800	7.8629	8,844.8500	8.8449	12.489	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
2017/06/28	R202	02/11/2017	253.89	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R202	02/11/2017	253.90	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R202	02/11/2017	253.91	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R202	01/02/2018	249.06	Put	Bond Future		1,895.0700	1.8951	2,896.7100	2.8967	52.855	0	0	0
2017/06/28	R202	01/02/2018			Bond Future		247.1649	247.1649	246.1633	246.1633	(0.405)	0.0000	0.0000	0
2017/06/28	R202	01/02/2018	249.08	Put	Bond Future		1,915.0700	1.9151	2,916.7100	2.9167	52.303	0	0	0
2017/06/28	R202	01/02/2018	249.07	Put	Bond Future		1,905.0700	1.9051	2,906.7100	2.9067	52.578	0	0	0
2017/06/28	R202	01/02/2018	249.06	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R202	01/02/2018	249.07	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R202	01/02/2018	249.08	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R203	03/08/2017	4.89	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R203	03/08/2017			Bond Future		7.3685	103.3323	7.4160	103.3272	0.645	0.0000	0.0000	0
2017/06/28	R203	03/08/2017	4.87	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R203	03/08/2017	4.88	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R203	03/08/2017	4.87	Put	Bond Future		267.4300	0.2674	272.5000	0.2725	1.896	0	0	0
2017/06/28	R203	03/08/2017	4.89	Put	Bond Future		265.2800	0.2653	270.3500	0.2704	1.911	0	0	0
2017/06/28	R203	03/08/2017	4.88	Put	Bond Future		266.3500	0.2664	271.4200	0.2714	1.904	0	0	0
2017/06/28	R204	03/08/2017	7.77	Put	Bond Future		21.0200	0.0210	23.8800	0.0239	13.606	0	0	0
2017/06/28	R204	03/08/2017			Bond Future		7.4729	101.7090	7.4953	101.6802	0.299	0.0000	0.0000	42,124
2017/06/28	R204	03/08/2017	7.76	Put	Bond Future		22.6200	0.0226	25.6900	0.0257	13.572	0	0	0
2017/06/28	R204	03/08/2017	7.75	Call	Bond Future		379.9400	0.3799	354.4500	0.3545	(6.709)	0	0	0
2017/06/28	R204	03/08/2017	7.76	Call	Bond Future		391.0300	0.3910	365.3400	0.3653	(6.570)	0	0	0
2017/06/28	R204	03/08/2017	7.77	Call	Bond Future		402.2200	0.4022	376.3200	0.3763	(6.439)	0	0	0
2017/06/28	R204	03/08/2017	7.75	Put	Bond Future		24.3300	0.0243	27.6000	0.0276	13.440	0	0	0
2017/06/28	R204	02/11/2017	7.76	Put	Bond Future		22.5900	0.0226	26.5800	0.0266	17.663	0	0	0
2017/06/28	R204	02/11/2017			Bond Future		7.4066	103.6518	7.4350	103.6216	0.383	0.0000	0.0000	0
2017/06/28	R204	02/11/2017	7.75	Put	Bond Future		24.0400	0.0240	28.2400	0.0282	17.471	0	0	0
2017/06/28	R204	02/11/2017	7.76	Call	Bond Future		397.2300	0.3972	371.0700	0.3711	(6.586)	0	0	0
2017/06/28	R204	02/11/2017	7.74	Call	Bond Future		378.9100	0.3789	353.1600	0.3532	(6.796)	0	0	0
2017/06/28	R204	02/11/2017	7.75	Call	Bond Future		388.1100	0.3881	362.1600	0.3622	(6.686)	0	0	0
2017/06/28	R204	02/11/2017	7.74	Put	Bond Future		25.4200	0.0254	29.8200	0.0298	17.309	0	0	0
2017/06/28	R204	01/02/2018	7.27	Call	Bond Future		214.1600	0.2142	198.6400	0.1986	(7.247)	0	0	0
2017/06/28	R204	01/02/2018			Bond Future		7.2700	101.6247	7.3068	101.5941	0.505	0.0000	0.0000	0
2017/06/28	R204	01/02/2018	7.25	Call	Bond Future		205.2900	0.2053	190.1700	0.1902	(7.365)	0	0	0
2017/06/28	R204	01/02/2018	7.26	Call	Bond Future		209.7000	0.2097	194.3800	0.1944	(7.306)	0	0	0
2017/06/28	R204	01/02/2018	7.25	Put	Bond Future		222.0400	0.2220	237.6000	0.2376	7.008	0	0	0
2017/06/28	R204	01/02/2018	7.27	Put	Bond Future		214.2000	0.2142	229.3600	0.2294	7.077	0	0	0
2017/06/28	R204	01/02/2018	7.26	Put	Bond Future		218.0900	0.2181	233.4500	0.2334	7.043	0	0	0
2017/06/28	R207	03/08/2017	8.19	Call	Bond Future		1,471.2700	1.4713	1,335.6000	1.3356	(9.221)	0	0	51
2017/06/28	R207	03/08/2017			Bond Future		7.5097	99.8970	7.5724	99.7603	0.835	0.0000	0.0000	45,818
2017/06/28	R207	03/08/2017	8.39	Put	Bond Future		0.1400	0.0001	0.2700	0.0003	92.857	0	0	0
2017/06/28	R207	03/08/2017	8.41	Put	Bond Future		0.1100	0.0001	0.2200	0.0002	100.000	0	0	0
2017/06/28	R207	03/08/2017	8.19	Put	Bond Future		1.3400	0.0013	2.3700	0.0024	76.866	0	0	0
2017/06/28	R207	03/08/2017	8.40	Put	Bond Future		0.1300	0.0001	0.2400	0.0002	84.615	0	0	0
2017/06/28	R207	03/08/2017	8.41	Call	Bond Future		1,939.5400	1.9395	1,802.9500	1.8029	(7.042)	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
2017/06/28	R207	03/08/2017	8.39	Call	Bond Future	1,897.0100	1.8970	1,760.4400	1.7604	(7.199)	0	0	0
2017/06/28	R207	03/08/2017	8.40	Call	Bond Future	1,918.2800	1.9183	1,781.6900	1.7817	(7.120)	0	0	0
2017/06/28	R207	02/11/2017			Bond Future	7.4742	101.8052	7.5450	101.6651	0.947	0.0000	0.0000	0
2017/06/28	R207	02/11/2017	8.03	Put	Bond Future	48.3300	0.0483	65.2100	0.0652	34.927	0	0	0
2017/06/28	R207	02/11/2017	8.05	Put	Bond Future	44.4300	0.0444	60.1700	0.0602	35.427	0	0	0
2017/06/28	R207	02/11/2017	8.03	Call	Bond Future	1,141.4500	1.1414	1,018.2100	1.0182	(10.797)	0	0	0
2017/06/28	R207	02/11/2017	8.04	Put	Bond Future	46.2900	0.0463	62.5800	0.0626	35.191	0	0	0
2017/06/28	R207	02/11/2017	8.04	Call	Bond Future	1,158.9400	1.1589	1,035.1100	1.0351	(10.685)	0	0	0
2017/06/28	R207	02/11/2017	8.05	Call	Bond Future	1,176.6000	1.1766	1,052.2200	1.0522	(10.571)	0	0	0
2017/06/28	R207	01/02/2018			Bond Future	7.4151	100.1405	7.4957	99.9977	1.087	0.0000	0.0000	0
2017/06/28	R207	01/02/2018	7.60	Put	Bond Future	335.9100	0.3359	393.9100	0.3939	17.267	0	0	0
2017/06/28	R207	01/02/2018	7.62	Put	Bond Future	323.3300	0.3233	379.7400	0.3797	17.447	0	0	0
2017/06/28	R207	01/02/2018	7.60	Call	Bond Future	663.1500	0.6631	578.3600	0.5784	(12.786)	0	0	0
2017/06/28	R207	01/02/2018	7.61	Put	Bond Future	329.5700	0.3296	386.7700	0.3868	17.356	0	0	0
2017/06/28	R207	01/02/2018	7.61	Call	Bond Future	674.4600	0.6745	588.8700	0.5889	(12.690)	0	0	0
2017/06/28	R207	01/02/2018	7.62	Call	Bond Future	685.8700	0.6859	599.4900	0.5995	(12.594)	0	0	0
2017/06/28	R208	03/08/2017	8.32	Call	Bond Future	2,133.6500	2.1337	1,946.0100	1.9460	(8.794)	0	0	0
2017/06/28	R208	03/08/2017			Bond Future	7.6195	99.6620	7.6814	99.4717	0.812	0.0000	0.0000	35,409
2017/06/28	R208	03/08/2017	8.30	Call	Bond Future	2,074.5100	2.0745	1,887.3000	1.8873	(9.024)	0	0	0
2017/06/28	R208	03/08/2017	8.31	Call	Bond Future	2,104.0600	2.1041	1,916.6300	1.9166	(8.908)	0	0	0
2017/06/28	R208	03/08/2017	8.30	Put	Bond Future	5.5100	0.0055	8.6000	0.0086	56.080	0	0	0
2017/06/28	R208	03/08/2017	8.32	Put	Bond Future	4.6600	0.0047	7.3200	0.0073	57.082	0	0	0
2017/06/28	R208	03/08/2017	8.31	Put	Bond Future	5.0600	0.0051	7.9300	0.0079	56.719	0	0	0
2017/06/28	R208	02/11/2017	8.18	Put	Bond Future	98.9900	0.0990	126.0800	0.1261	27.366	0	0	0
2017/06/28	R208	02/11/2017			Bond Future	7.6097	98.1638	7.6769	97.9690	0.884	0.0000	0.0000	0
2017/06/28	R208	02/11/2017	8.20	Put	Bond Future	92.0300	0.0920	117.5500	0.1176	27.730	0	0	0
2017/06/28	R208	02/11/2017	8.19	Put	Bond Future	95.4500	0.0954	121.7500	0.1218	27.554	0	0	0
2017/06/28	R208	02/11/2017	8.18	Call	Bond Future	1,735.4800	1.7355	1,567.8100	1.5678	(9.661)	0	0	0
2017/06/28	R208	02/11/2017	8.19	Call	Bond Future	1,760.3400	1.7603	1,591.8800	1.5919	(9.570)	0	0	0
2017/06/28	R208	02/11/2017	8.20	Call	Bond Future	1,785.3000	1.7853	1,616.0600	1.6161	(9.480)	0	0	0
2017/06/28	R208	01/02/2018	7.85	Put	Bond Future	491.4600	0.4915	564.4600	0.5645	14.854	0	0	0
2017/06/28	R208	01/02/2018			Bond Future	7.5889	100.0703	7.6621	99.8718	0.965	0.0000	0.0000	0
2017/06/28	R208	01/02/2018	7.84	Put	Bond Future	500.7800	0.5008	574.7800	0.5748	14.777	0	0	0
2017/06/28	R208	01/02/2018	7.85	Call	Bond Future	1,197.2200	1.1972	1,071.7400	1.0717	(10.481)	0	0	0
2017/06/28	R208	01/02/2018	7.83	Call	Bond Future	1,162.1700	1.1622	1,038.6900	1.0387	(10.625)	0	0	0
2017/06/28	R208	01/02/2018	7.84	Call	Bond Future	1,179.6300	1.1796	1,055.1500	1.0552	(10.552)	0	0	0
2017/06/28	R208	01/02/2018	7.83	Put	Bond Future	510.2400	0.5102	585.2400	0.5852	14.699	0	0	0
2017/06/28	R209	03/08/2017			Bond Future	9.5310	73.8472	9.6305	73.1803	1.044	0.0000	0.0000	73,958
2017/06/28	R209	03/08/2017	9.44	Call	Bond Future	852.0200	0.8520	587.3100	0.5873	(31.069)	0	0	0
2017/06/28	R209	03/08/2017	9.43	Put	Bond Future	1,509.8800	1.5099	1,918.3200	1.9183	27.051	0	0	0
2017/06/28	R209	03/08/2017	9.45	Put	Bond Future	1,430.4800	1.4305	1,826.3700	1.8264	27.675	0	0	0
2017/06/28	R209	03/08/2017	9.44	Put	Bond Future	1,469.8700	1.4699	1,872.0500	1.8721	27.362	0	0	0
2017/06/28	R209	03/08/2017	9.45	Call	Bond Future	880.9400	0.8809	609.9400	0.6099	(30.763)	0	0	0
2017/06/28	R209	03/08/2017	9.43	Call	Bond Future	823.6100	0.8236	565.1600	0.5652	(31.380)	0	0	0
2017/06/28	R209	02/11/2017	9.52	Put	Bond Future	2,482.2300	2.4822	2,837.5900	2.8376	14.316	0	0	0
2017/06/28	R209	02/11/2017	9.75	Call	Bond Future	2,906.3400	2.9063	2,509.1700	2.5092	(13.666)	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
2017/06/28	R209	02/11/2017	8.30	Put	Bond Future	9,496.9200	9.4969	10,141.0100	10.1410	6.782	0	0	0
2017/06/28	R209	02/11/2017			Bond Future	9.5783	72.1078	9.6807	71.4276	1.070	0.0000	0.0000	790
2017/06/28	R209	02/11/2017	9.54	Put	Bond Future	2,413.0000	2.4130	2,761.9100	2.7619	14.460	0	0	0
2017/06/28	R209	02/11/2017	10.00	Call	Bond Future	3,930.1300	3.9301	3,461.9900	3.4620	(11.912)	0	0	0
2017/06/28	R209	02/11/2017	9.53	Put	Bond Future	2,447.5200	2.4475	2,799.6500	2.7996	14.387	0	0	0
2017/06/28	R209	02/11/2017	9.75	Put	Bond Future	1,771.7300	1.7717	2,054.7400	2.0547	15.974	0	0	6,500
2017/06/28	R209	02/11/2017	9.54	Call	Bond Future	2,156.4900	2.1565	1,825.2200	1.8252	(15.362)	0	0	0
2017/06/28	R209	02/11/2017	9.00	Put	Bond Future	4,839.8500	4.8399	5,354.6400	5.3546	10.636	0	0	0
2017/06/28	R209	02/11/2017	10.60	Put	Bond Future	403.6000	0.4036	493.3200	0.4933	22.230	0	0	1,300
2017/06/28	R209	02/11/2017	9.52	Call	Bond Future	2,091.0900	2.0911	1,766.2700	1.7663	(15.534)	0	0	0
2017/06/28	R209	02/11/2017	10.00	Put	Bond Future	1,191.7200	1.1917	1,403.7600	1.4038	17.793	0	0	3,360
2017/06/28	R209	02/11/2017	9.00	Call	Bond Future	811.7500	0.8117	646.3600	0.6464	(20.374)	0	0	4,100
2017/06/28	R209	02/11/2017	10.60	Call	Bond Future	6,772.1000	6.7721	6,181.6400	6.1816	(8.719)	0	0	0
2017/06/28	R209	02/11/2017	8.30	Call	Bond Future	128.4100	0.1284	92.3200	0.0923	(28.105)	0	0	2,800
2017/06/28	R209	02/11/2017	9.53	Call	Bond Future	2,123.7400	2.1237	1,795.6900	1.7957	(15.447)	0	0	0
2017/06/28	R209	01/02/2018	9.73	Call	Bond Future	3,274.2100	3.2742	2,893.9500	2.8939	(11.614)	0	0	0
2017/06/28	R209	01/02/2018	9.72	Call	Bond Future	3,238.4600	3.2385	2,860.6700	2.8607	(11.666)	0	0	0
2017/06/28	R209	01/02/2018			Bond Future	9.6243	73.5083	9.7297	72.8149	1.095	0.0000	0.0000	0
2017/06/28	R209	01/02/2018	9.71	Call	Bond Future	3,202.6600	3.2027	2,827.3500	2.8274	(11.719)	0	0	0
2017/06/28	R209	01/02/2018	9.71	Put	Bond Future	2,638.1800	2.6382	2,956.2300	2.9562	12.056	0	0	0
2017/06/28	R209	01/02/2018	9.73	Put	Bond Future	2,578.9600	2.5790	2,892.0600	2.8921	12.141	0	0	0
2017/06/28	R209	01/02/2018	9.72	Put	Bond Future	2,608.5500	2.6086	2,924.1200	2.9241	12.098	0	0	0
2017/06/28	R210	03/08/2017	196.29	Put	Bond Future	10,063.4700	10.0635	10,438.6700	10.4387	3.728	0	0	0
2017/06/28	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R210	03/08/2017			Bond Future	186.2265	186.2265	185.8513	185.8513	(0.201)	0.0000	0.0000	1,675
2017/06/28	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R210	03/08/2017	196.28	Put	Bond Future	10,053.4700	10.0535	10,428.6700	10.4287	3.732	0	0	0
2017/06/28	R210	03/08/2017	196.30	Put	Bond Future	10,073.4700	10.0735	10,448.6700	10.4487	3.725	0	0	0
2017/06/28	R210	02/11/2017	192.08	Put	Bond Future	4,653.4700	4.6535	5,037.5500	5.0375	8.254	0	0	0
2017/06/28	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R210	02/11/2017			Bond Future	187.4265	187.4265	187.0424	187.0424	(0.205)	0.0000	0.0000	0
2017/06/28	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R210	02/11/2017	192.07	Put	Bond Future	4,643.4700	4.6435	5,027.5500	5.0275	8.271	0	0	0
2017/06/28	R210	02/11/2017	192.09	Put	Bond Future	4,663.4700	4.6635	5,047.5500	5.0475	8.236	0	0	0
2017/06/28	R210	01/02/2018			Bond Future	191.1397	191.1397	190.7477	190.7477	(0.205)	0.0000	0.0000	0
2017/06/28	R210	01/02/2018	192.36	Put	Bond Future	1,220.2800	1.2203	1,612.3100	1.6123	32.126	0	0	0
2017/06/28	R210	01/02/2018	192.38	Put	Bond Future	1,240.2800	1.2403	1,632.3100	1.6323	31.608	0	0	0
2017/06/28	R210	01/02/2018	192.37	Put	Bond Future	1,230.2800	1.2303	1,622.3100	1.6223	31.865	0	0	0
2017/06/28	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R212	03/08/2017			Bond Future	148.7533	148.7533	148.6656	148.6656	(0.059)	0.0000	0.0000	4,858
2017/06/28	R212	03/08/2017	153.34	Put	Bond Future	4,586.6700	4.5867	4,674.4200	4.6744	1.913	0	0	0
2017/06/28	R212	03/08/2017	153.36	Put	Bond Future	4,606.6700	4.6067	4,694.4200	4.6944	1.905	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
2017/06/28	R212	03/08/2017	153.35	Put	Bond Future	4,596.6700	4.5967	4,684.4200	4.6844	1.909	0	0	0
2017/06/28	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R212	02/11/2017			Bond Future	151.6291	151.6291	151.5382	151.5382	(0.060)	0.0000	0.0000	0
2017/06/28	R212	02/11/2017	152.40	Put	Bond Future	770.9400	0.7709	861.7700	0.8618	11.782	0	0	0
2017/06/28	R212	02/11/2017	152.42	Put	Bond Future	790.9400	0.7909	881.7700	0.8818	11.484	0	0	0
2017/06/28	R212	02/11/2017	152.41	Put	Bond Future	780.9400	0.7809	871.7700	0.8718	11.631	0	0	0
2017/06/28	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R212	01/02/2018	154.71	Put	Bond Future	2,137.1000	2.1371	2,229.9500	2.2300	4.345	0	0	0
2017/06/28	R212	01/02/2018			Bond Future	152.5729	152.5729	152.4800	152.4800	(0.061)	0.0000	0.0000	0
2017/06/28	R212	01/02/2018	154.70	Put	Bond Future	2,127.1000	2.1271	2,219.9500	2.2200	4.365	0	0	0
2017/06/28	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/28	R212	01/02/2018	154.69	Put	Bond Future	2,117.1000	2.1171	2,209.9500	2.2100	4.386	0	0	0
2017/06/28	R213	03/08/2017	9.33	Put	Bond Future	819.2800	0.8193	1,107.2600	1.1073	35.150	0	0	0
2017/06/28	R213	03/08/2017			Bond Future	9.2401	85.9316	9.3398	85.2658	1.079	0.0000	0.0000	58,458
2017/06/28	R213	03/08/2017	9.35	Put	Bond Future	766.5000	0.7665	1,041.7600	1.0418	35.911	0	0	0
2017/06/28	R213	03/08/2017	9.34	Put	Bond Future	792.5700	0.7926	1,074.1700	1.0742	35.530	0	0	0
2017/06/28	R213	03/08/2017	9.33	Call	Bond Future	1,420.0200	1.4200	1,042.2200	1.0422	(26.605)	0	0	0
2017/06/28	R213	03/08/2017	9.34	Call	Bond Future	1,459.7400	1.4597	1,075.5600	1.0756	(26.318)	0	0	0
2017/06/28	R213	03/08/2017	9.35	Call	Bond Future	1,500.0400	1.5000	1,109.5200	1.1095	(26.034)	0	0	0
2017/06/28	R213	02/11/2017	9.36	Put	Bond Future	1,935.0900	1.9351	2,250.4800	2.2505	16.298	0	0	0
2017/06/28	R213	02/11/2017			Bond Future	9.2873	84.0232	9.3903	83.3440	1.109	0.0000	0.0000	0
2017/06/28	R213	02/11/2017	9.35	Put	Bond Future	1,965.1000	1.9651	2,283.7800	2.2838	16.217	0	0	0
2017/06/28	R213	02/11/2017	9.36	Call	Bond Future	2,415.0600	2.4151	2,051.2800	2.0513	(15.063)	0	0	0
2017/06/28	R213	02/11/2017	9.34	Call	Bond Future	2,343.7700	2.3438	1,986.5700	1.9866	(15.240)	0	0	0
2017/06/28	R213	02/11/2017	9.35	Call	Bond Future	2,379.2700	2.3793	2,018.7800	2.0188	(15.151)	0	0	0
2017/06/28	R213	02/11/2017	9.34	Put	Bond Future	1,995.4700	1.9955	2,317.4400	2.3174	16.135	0	0	0
2017/06/28	R213	01/02/2018	9.42	Call	Bond Future	3,109.9700	3.1100	2,737.6900	2.7377	(11.971)	0	0	0
2017/06/28	R213	01/02/2018			Bond Future	9.3342	85.6550	9.4407	84.9627	1.140	0.0000	0.0000	0
2017/06/28	R213	01/02/2018	9.43	Call	Bond Future	3,145.5500	3.1456	2,770.7400	2.7707	(11.916)	0	0	0
2017/06/28	R213	01/02/2018	9.41	Put	Bond Future	2,580.8400	2.5808	2,903.3900	2.9034	12.498	0	0	0
2017/06/28	R213	01/02/2018	9.43	Put	Bond Future	2,522.1600	2.5222	2,839.6500	2.8396	12.588	0	0	0
2017/06/28	R213	01/02/2018	9.42	Put	Bond Future	2,551.3600	2.5514	2,871.3800	2.8714	12.543	0	0	0
2017/06/28	R213	01/02/2018	9.41	Call	Bond Future	3,074.5900	3.0746	2,704.8400	2.7048	(12.026)	0	0	0
2017/06/28	R214	03/08/2017	9.51	Call	Bond Future	790.6900	0.7907	537.0200	0.5370	(32.082)	0	0	0
2017/06/28	R214	03/08/2017			Bond Future	9.6357	73.8367	9.7352	73.1422	1.033	0.0000	0.0000	37,026
2017/06/28	R214	03/08/2017	9.52	Call	Bond Future	818.6800	0.8187	558.5800	0.5586	(31.771)	0	0	0
2017/06/28	R214	03/08/2017	9.53	Call	Bond Future	847.3800	0.8474	580.8100	0.5808	(31.458)	0	0	0
2017/06/28	R214	03/08/2017	9.51	Put	Bond Future	1,683.7900	1.6838	2,124.6900	2.1247	26.185	0	0	0
2017/06/28	R214	03/08/2017	9.53	Put	Bond Future	1,597.1000	1.5971	2,025.1000	2.0251	26.799	0	0	0
2017/06/28	R214	03/08/2017	9.52	Put	Bond Future	1,640.0300	1.6400	2,074.5000	2.0745	26.492	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
2017/06/28	R214	02/11/2017	9.60	Call	Bond Future	2,154.1600	2.1542	1,822.3700	1.8224	(15.402)	0	0	0
2017/06/28	R214	02/11/2017			Bond Future	9.6839	71.9508	9.7864	71.2423	1.058	0.0000	0.0000	0
2017/06/28	R214	02/11/2017	9.58	Call	Bond Future	2,088.5900	2.0886	1,763.4000	1.7634	(15.570)	0	0	0
2017/06/28	R214	02/11/2017	9.59	Call	Bond Future	2,121.1500	2.1212	1,792.6600	1.7927	(15.486)	0	0	0
2017/06/28	R214	02/11/2017	9.60	Put	Bond Future	2,743.6600	2.7437	3,120.3500	3.1204	13.729	0	0	0
2017/06/28	R214	02/11/2017	9.58	Put	Bond Future	2,819.7000	2.8197	3,202.9900	3.2030	13.593	0	0	0
2017/06/28	R214	02/11/2017	9.59	Put	Bond Future	2,781.4000	2.7814	3,161.3900	3.1614	13.662	0	0	0
2017/06/28	R214	01/02/2018			Bond Future	9.7320	73.3481	9.8374	72.6260	1.082	0.0000	0.0000	0
2017/06/28	R214	01/02/2018	9.82	Put	Bond Future	2,808.9500	2.8089	3,138.6900	3.1387	11.739	0	0	0
2017/06/28	R214	01/02/2018	9.84	Put	Bond Future	2,747.1700	2.7472	3,071.8600	3.0719	11.819	0	0	0
2017/06/28	R214	01/02/2018	9.83	Put	Bond Future	2,777.9200	2.7779	3,105.1200	3.1051	11.779	0	0	0
2017/06/28	R214	01/02/2018	9.84	Call	Bond Future	3,487.2700	3.4873	3,089.8000	3.0898	(11.398)	0	0	0
2017/06/28	R214	01/02/2018	9.82	Call	Bond Future	3,412.9200	3.4129	3,020.5000	3.0205	(11.498)	0	0	0
2017/06/28	R214	01/02/2018	9.83	Call	Bond Future	3,450.0100	3.4500	3,055.0500	3.0550	(11.448)	0	0	0
2017/06/28	R248	03/08/2017			Bond Future	9.6813	94.7325	9.7858	93.8027	1.080	0.0000	0.0000	78,556
2017/06/28	R248	03/08/2017	9.57	Call	Bond Future	1,133.2600	1.1333	776.4500	0.7764	(31.485)	0	0	0
2017/06/28	R248	03/08/2017	9.56	Put	Bond Future	2,196.3800	2.1964	2,777.6300	2.7776	26.464	0	0	0
2017/06/28	R248	03/08/2017	9.58	Put	Bond Future	2,087.3200	2.0873	2,652.0000	2.6520	27.053	0	0	0
2017/06/28	R248	03/08/2017	9.57	Put	Bond Future	2,141.3400	2.1413	2,714.3300	2.7143	26.758	0	0	0
2017/06/28	R248	03/08/2017	9.58	Call	Bond Future	1,170.6600	1.1707	805.5400	0.8055	(31.189)	0	0	0
2017/06/28	R248	03/08/2017	9.56	Call	Bond Future	1,096.7200	1.0967	748.1700	0.7482	(31.781)	0	0	0
2017/06/28	R248	02/11/2017	9.66	Put	Bond Future	3,500.0700	3.5001	3,998.6400	3.9986	14.245	0	0	0
2017/06/28	R248	02/11/2017			Bond Future	9.7309	92.1047	9.8386	91.1563	1.107	0.0000	0.0000	226
2017/06/28	R248	02/11/2017	9.65	Put	Bond Future	3,548.3900	3.5484	4,051.2700	4.0513	14.172	0	0	0
2017/06/28	R248	02/11/2017	9.64	Call	Bond Future	2,782.7000	2.7827	2,341.5200	2.3415	(15.854)	0	0	0
2017/06/28	R248	02/11/2017	9.65	Call	Bond Future	2,824.1000	2.8241	2,378.6200	2.3786	(15.774)	0	0	0
2017/06/28	R248	02/11/2017	9.66	Call	Bond Future	2,865.8400	2.8658	2,416.0500	2.4160	(15.695)	0	0	0
2017/06/28	R248	02/11/2017	9.64	Put	Bond Future	3,597.2100	3.5972	4,104.3900	4.1044	14.099	0	0	0
2017/06/28	R248	01/02/2018	9.90	Put	Bond Future	3,540.3900	3.5404	3,972.4700	3.9725	12.204	0	0	0
2017/06/28	R248	01/02/2018	9.89	Call	Bond Future	4,534.7300	4.5347	4,003.3900	4.0034	(11.717)	0	0	0
2017/06/28	R248	01/02/2018			Bond Future	9.7804	93.8935	9.8913	92.9268	1.134	0.0000	0.0000	0
2017/06/28	R248	01/02/2018	9.90	Call	Bond Future	4,581.9900	4.5820	4,047.3700	4.0474	(11.668)	0	0	0
2017/06/28	R248	01/02/2018	9.91	Call	Bond Future	4,629.4500	4.6294	4,091.5500	4.0915	(11.619)	0	0	0
2017/06/28	R248	01/02/2018	9.89	Put	Bond Future	3,579.4300	3.5794	4,014.7900	4.0148	12.163	0	0	0
2017/06/28	R248	01/02/2018	9.91	Put	Bond Future	3,501.7100	3.5017	3,930.5100	3.9305	12.245	0	0	0

Total

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