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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/06/2017 TO 05/06/2017

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
2017/06/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	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
2017/06/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	2025	03/08/2017			Bond Future	128.1879	128.1879	128.1949	128.1949	0.005	0.0000	0.0000	2,414
2017/06/05	2025	03/08/2017	133.96	Put	Bond Future	5,772.1100	5.7721	5,765.1400	5.7651	(0.121)	0	0	0
2017/06/05	2025	03/08/2017	133.98	Put	Bond Future	5,792.1100	5.7921	5,785.1400	5.7851	(0.120)	0	0	0
2017/06/05	2025	03/08/2017	133.97	Put	Bond Future	5,782.1100	5.7821	5,775.1400	5.7751	(0.121)	0	0	0
2017/06/05	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2025	02/11/2017			Bond Future	130.6725	130.6725	130.6792	130.6792	0.005	0.0000	0.0000	0
2017/06/05	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2025	02/11/2017	132.96	Put	Bond Future	2,287.5200	2.2875	2,280.7500	2.2807	(0.296)	0	0	0
2017/06/05	2025	02/11/2017	132.98	Put	Bond Future	2,307.5200	2.3075	2,300.7500	2.3007	(0.293)	0	0	0
2017/06/05	2025	02/11/2017	132.97	Put	Bond Future	2,297.5200	2.2975	2,290.7500	2.2907	(0.295)	0	0	0
2017/06/05	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2025	01/02/2018	133.89	Put	Bond Future	1,964.4500	1.9644	1,959.7600	1.9598	(0.239)	0	0	0
2017/06/05	2025	01/02/2018			Bond Future	131.9256	131.9256	131.9302	131.9302	0.004	0.0000	0.0000	0
2017/06/05	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2025	01/02/2018	133.88	Put	Bond Future	1,954.4500	1.9544	1,949.7600	1.9498	(0.240)	0	0	0
2017/06/05	2025	01/02/2018	133.90	Put	Bond Future	1,974.4500	1.9744	1,969.7600	1.9698	(0.238)	0	0	0
2017/06/05	2029	01/02/2018			Bond Future	103.7871	103.7871	103.7906	103.7906	0.003	0.0000	0.0000	0
2017/06/05	2030	03/08/2017	9.33	Call	Bond Future	2,451.5000	2.4515	2,526.9200	2.5269	3.076	0	0	0
2017/06/05	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2030	03/08/2017			Bond Future	8.9755	92.9353	8.9649	93.0107	(0.119)	0.0000	0.0000	32,390
2017/06/05	2030	03/08/2017	9.34	Call	Bond Future	2,519.3700	2.5194	2,594.7900	2.5948	2.994	0	0	0
2017/06/05	2030	03/08/2017	9.35	Call	Bond Future	2,587.1600	2.5872	2,662.5800	2.6626	2.915	0	0	0
2017/06/05	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2030	02/11/2017			Bond Future	9.0132	94.7133	9.0022	94.7895	(0.122)	0.0000	0.0000	0
2017/06/05	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2030	02/11/2017	9.34	Call	Bond Future	2,233.2000	2.2332	2,309.4600	2.3095	3.415	0	0	0
2017/06/05	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2030	02/11/2017	9.35	Call	Bond Future	2,300.3600	2.3004	2,376.6200	2.3766	3.315	0	0	0
2017/06/05	2030	02/11/2017	9.36	Call	Bond Future	2,367.4400	2.3674	2,443.7000	2.4437	3.221	0	0	0
2017/06/05	2030	01/02/2018			Bond Future	9.0488	92.5528	9.0375	92.6300	(0.125)	0.0000	0.0000	0
2017/06/05	2030	01/02/2018	9.38	Call	Bond Future	2,230.5600	2.2306	2,307.7800	2.3078	3.462	0	0	0

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2017/06/05	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2030	01/02/2018	9.39	Call	Bond Future	2,296.7600	2.2968	2,373.9800	2.3740	3.362	0	0	0
2017/06/05	2030	01/02/2018	9.37	Call	Bond Future	2,164.3000	2.1643	2,241.5200	2.2415	3.568	0	0	0
2017/06/05	2032	03/08/2017	9.43	Put	Bond Future	691.9000	0.6919	637.7100	0.6377	(7.832)	0	0	0
2017/06/05	2032	03/08/2017			Bond Future	9.1195	95.9600	9.1088	96.0410	(0.117)	0.0000	0.0000	26,589
2017/06/05	2032	03/08/2017	9.45	Put	Bond Future	652.8000	0.6528	600.2800	0.6003	(8.045)	0	0	0
2017/06/05	2032	03/08/2017	9.44	Put	Bond Future	672.1200	0.6721	618.7600	0.6188	(7.939)	0	0	0
2017/06/05	2032	03/08/2017	9.44	Call	Bond Future	3,062.1500	3.0621	3,089.7500	3.0898	0.901	0	0	0
2017/06/05	2032	03/08/2017	9.43	Call	Bond Future	3,008.7000	3.0087	3,035.4700	3.0355	0.890	0	0	0
2017/06/05	2032	03/08/2017	9.45	Call	Bond Future	3,115.9700	3.1160	3,144.4100	3.1444	0.913	0	0	0
2017/06/05	2032	02/11/2017			Bond Future	9.1613	93.6380	9.1504	93.7199	(0.119)	0.0000	0.0000	0
2017/06/05	2032	02/11/2017	9.48	Put	Bond Future	1,677.4800	1.6775	1,624.1400	1.6241	(3.180)	0	0	0
2017/06/05	2032	02/11/2017	9.50	Put	Bond Future	1,626.8600	1.6269	1,574.3300	1.5743	(3.229)	0	0	0
2017/06/05	2032	02/11/2017	9.48	Call	Bond Future	4,024.5200	4.0245	4,053.1400	4.0531	0.711	0	0	0
2017/06/05	2032	02/11/2017	9.49	Put	Bond Future	1,652.1300	1.6521	1,599.1900	1.5992	(3.204)	0	0	0
2017/06/05	2032	02/11/2017	9.49	Call	Bond Future	4,071.4400	4.0714	4,100.4600	4.1005	0.713	0	0	0
2017/06/05	2032	02/11/2017	9.50	Call	Bond Future	4,118.3700	4.1184	4,147.8000	4.1478	0.715	0	0	0
2017/06/05	2032	01/02/2018	9.55	Put	Bond Future	2,208.6500	2.2087	2,159.1000	2.1591	(2.243)	0	0	0
2017/06/05	2032	01/02/2018			Bond Future	9.2013	95.4616	9.1901	95.5447	(0.122)	0.0000	0.0000	0
2017/06/05	2032	01/02/2018	9.57	Put	Bond Future	2,156.9300	2.1569	2,108.0000	2.1080	(2.269)	0	0	0
2017/06/05	2032	01/02/2018	9.55	Call	Bond Future	4,741.3000	4.7413	4,774.7800	4.7748	0.706	0	0	0
2017/06/05	2032	01/02/2018	9.56	Put	Bond Future	2,182.8100	2.1828	2,133.5700	2.1336	(2.256)	0	0	0
2017/06/05	2032	01/02/2018	9.56	Call	Bond Future	4,786.6400	4.7866	4,820.4300	4.8204	0.706	0	0	0
2017/06/05	2032	01/02/2018	9.57	Call	Bond Future	4,831.8600	4.8319	4,865.9600	4.8660	0.706	0	0	0
2017/06/05	2033	03/08/2017	113.14	Put	Bond Future	7,906.4900	7.9065	7,760.1900	7.7602	(1.850)	0	0	0
2017/06/05	2033	03/08/2017			Bond Future	105.2335	105.2335	105.3798	105.3798	0.139	0.0000	0.0000	6,534
2017/06/05	2033	03/08/2017	113.13	Put	Bond Future	7,896.4900	7.8965	7,750.1900	7.7502	(1.853)	0	0	0
2017/06/05	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2033	03/08/2017	113.12	Put	Bond Future	7,886.4900	7.8865	7,740.1900	7.7402	(1.855)	0	0	0
2017/06/05	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2033	02/11/2017			Bond Future	106.1967	106.1967	106.3454	106.3454	0.140	0.0000	0.0000	0
2017/06/05	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2033	02/11/2017	110.07	Put	Bond Future	3,873.2900	3.8733	3,724.6400	3.7246	(3.838)	0	0	0
2017/06/05	2033	02/11/2017	110.09	Put	Bond Future	3,893.2900	3.8933	3,744.6400	3.7446	(3.818)	0	0	0
2017/06/05	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2033	02/11/2017	110.08	Put	Bond Future	3,883.2900	3.8833	3,734.6400	3.7346	(3.828)	0	0	0
2017/06/05	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2033	01/02/2018			Bond Future	108.3139	108.3139	108.4638	108.4638	0.138	0.0000	0.0000	0
2017/06/05	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2033	01/02/2018	109.64	Put	Bond Future	1,326.1000	1.3261	1,176.2400	1.1762	(11.301)	0	0	0
2017/06/05	2033	01/02/2018	109.66	Put	Bond Future	1,346.1000	1.3461	1,196.2400	1.1962	(11.133)	0	0	0

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2017/06/05	2033	01/02/2018	109.65	Put	Bond Future	1,336.1000	1.3361	1,186.2400	1.1862	(11.216)	0	0	0
2017/06/05	2037	03/08/2017	9.57	Call	Bond Future	2,363.1300	2.3631	2,348.2400	2.3482	(0.630)	0	0	0
2017/06/05	2037	03/08/2017			Bond Future	9.4446	91.8367	9.4389	91.8833	(0.060)	0.0000	0.0000	66,025
2017/06/05	2037	03/08/2017	9.58	Call	Bond Future	2,411.6300	2.4116	2,397.2500	2.3972	(0.596)	0	0	0
2017/06/05	2037	03/08/2017	9.56	Put	Bond Future	1,369.4800	1.3695	1,307.5000	1.3075	(4.526)	0	0	0
2017/06/05	2037	03/08/2017	9.57	Put	Bond Future	1,336.4200	1.3364	1,274.9300	1.2749	(4.601)	0	0	0
2017/06/05	2037	03/08/2017	9.58	Put	Bond Future	1,303.8200	1.3038	1,242.8400	1.2428	(4.677)	0	0	0
2017/06/05	2037	03/08/2017	9.56	Call	Bond Future	2,314.9800	2.3150	2,299.6000	2.2996	(0.664)	0	0	0
2017/06/05	2037	02/11/2017			Bond Future	9.4888	93.5936	9.4831	93.6405	(0.060)	0.0000	0.0000	233
2017/06/05	2037	02/11/2017	9.66	Call	Bond Future	3,821.2700	3.8213	3,819.0400	3.8190	(0.058)	0	0	0
2017/06/05	2037	02/11/2017	9.65	Put	Bond Future	2,471.6400	2.4716	2,422.3000	2.4223	(1.996)	0	0	0
2017/06/05	2037	02/11/2017	9.67	Put	Bond Future	2,404.7600	2.4048	2,355.8900	2.3559	(2.032)	0	0	0
2017/06/05	2037	02/11/2017	9.66	Put	Bond Future	2,438.0200	2.4380	2,388.9100	2.3889	(2.014)	0	0	0
2017/06/05	2037	02/11/2017	9.65	Call	Bond Future	3,774.9700	3.7750	3,772.5100	3.7725	(0.065)	0	0	0
2017/06/05	2037	02/11/2017	9.67	Call	Bond Future	3,867.8100	3.8678	3,865.8200	3.8658	(0.051)	0	0	0
2017/06/05	2037	01/02/2018			Bond Future	9.5318	91.1610	9.5260	91.2083	(0.061)	0.0000	0.0000	0
2017/06/05	2037	01/02/2018	9.81	Put	Bond Future	2,800.0200	2.8000	2,758.9000	2.7589	(1.469)	0	0	0
2017/06/05	2037	01/02/2018	9.83	Put	Bond Future	2,738.8700	2.7389	2,698.1300	2.6981	(1.487)	0	0	0
2017/06/05	2037	01/02/2018	9.82	Put	Bond Future	2,769.3000	2.7693	2,728.3700	2.7284	(1.478)	0	0	0
2017/06/05	2037	01/02/2018	9.82	Call	Bond Future	5,056.3100	5.0563	5,062.7500	5.0627	0.127	0	0	0
2017/06/05	2037	01/02/2018	9.81	Call	Bond Future	5,009.1700	5.0092	5,015.4200	5.0154	0.125	0	0	0
2017/06/05	2037	01/02/2018	9.83	Call	Bond Future	5,103.6300	5.1036	5,110.2600	5.1103	0.130	0	0	0
2017/06/05	2038	03/08/2017			Bond Future	129.8307	129.8307	129.8372	129.8372	0.005	0.0000	0.0000	22,539
2017/06/05	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2038	03/08/2017	141.16	Put	Bond Future	11,329.3300	11.3293	11,322.7700	11.3228	(0.058)	0	0	0
2017/06/05	2038	03/08/2017	141.18	Put	Bond Future	11,349.3300	11.3493	11,342.7700	11.3428	(0.058)	0	0	0
2017/06/05	2038	03/08/2017	141.17	Put	Bond Future	11,339.3300	11.3393	11,332.7700	11.3328	(0.058)	0	0	0
2017/06/05	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2038	02/11/2017			Bond Future	132.3470	132.3470	132.3535	132.3535	0.005	0.0000	0.0000	0
2017/06/05	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2038	02/11/2017	136.80	Put	Bond Future	4,453.0400	4.4530	4,446.4600	4.4465	(0.148)	0	0	0
2017/06/05	2038	02/11/2017	136.82	Put	Bond Future	4,473.0400	4.4730	4,466.4600	4.4665	(0.147)	0	0	0
2017/06/05	2038	02/11/2017	136.81	Put	Bond Future	4,463.0400	4.4630	4,456.4600	4.4565	(0.147)	0	0	0
2017/06/05	2038	01/02/2018	136.95	Put	Bond Future	3,485.4800	3.4855	3,481.0000	3.4810	(0.129)	0	0	0
2017/06/05	2038	01/02/2018			Bond Future	133.4645	133.4645	133.4690	133.4690	0.003	0.0000	0.0000	0
2017/06/05	2038	01/02/2018	136.94	Put	Bond Future	3,475.4800	3.4755	3,471.0000	3.4710	(0.129)	0	0	0
2017/06/05	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2038	01/02/2018	136.93	Put	Bond Future	3,465.4800	3.4655	3,461.0000	3.4610	(0.129)	0	0	0
2017/06/05	2040	03/08/2017			Bond Future	9.5403	95.2247	9.5398	95.2294	(0.006)	0.0000	0.0000	13,856
2017/06/05	2040	03/08/2017	9.61	Put	Bond Future	1,686.6800	1.6867	1,636.5400	1.6365	(2.973)	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
2017/06/05	2040	03/08/2017	9.63	Put	Bond Future	1,610.4100	1.6104	1,560.5600	1.5606	(3.095)	0	0	0
2017/06/05	2040	03/08/2017	9.61	Call	Bond Future	2,297.9500	2.2979	2,252.5800	2.2526	(1.974)	0	0	0
2017/06/05	2040	03/08/2017	9.62	Put	Bond Future	1,648.1400	1.6481	1,598.1400	1.5981	(3.034)	0	0	0
2017/06/05	2040	03/08/2017	9.62	Call	Bond Future	2,346.6300	2.3466	2,301.4000	2.3014	(1.927)	0	0	0
2017/06/05	2040	03/08/2017	9.63	Call	Bond Future	2,396.0000	2.3960	2,350.9200	2.3509	(1.881)	0	0	0
2017/06/05	2040	02/11/2017			Bond Future	9.5858	97.0464	9.5853	97.0507	(0.005)	0.0000	0.0000	0
2017/06/05	2040	02/11/2017	9.66	Call	Bond Future	3,661.5600	3.6616	3,631.2800	3.6313	(0.827)	0	0	0
2017/06/05	2040	02/11/2017	9.65	Put	Bond Future	3,057.4100	3.0574	3,022.7100	3.0227	(1.135)	0	0	0
2017/06/05	2040	02/11/2017	9.67	Put	Bond Future	2,976.0900	2.9761	2,941.4800	2.9415	(1.163)	0	0	0
2017/06/05	2040	02/11/2017	9.66	Put	Bond Future	3,016.6600	3.0167	2,982.0100	2.9820	(1.149)	0	0	0
2017/06/05	2040	02/11/2017	9.67	Call	Bond Future	3,707.3300	3.7073	3,677.0900	3.6771	(0.816)	0	0	0
2017/06/05	2040	02/11/2017	9.65	Call	Bond Future	3,615.8400	3.6158	3,585.5100	3.5855	(0.839)	0	0	0
2017/06/05	2040	01/02/2018	9.89	Call	Bond Future	5,296.3100	5.2963	5,274.0000	5.2740	(0.421)	0	0	0
2017/06/05	2040	01/02/2018			Bond Future	9.6301	94.4307	9.6296	94.4346	(0.005)	0.0000	0.0000	0
2017/06/05	2040	01/02/2018	9.87	Call	Bond Future	5,197.8400	5.1978	5,175.4300	5.1754	(0.431)	0	0	0
2017/06/05	2040	01/02/2018	9.88	Call	Bond Future	5,247.1300	5.2471	5,224.7700	5.2248	(0.426)	0	0	0
2017/06/05	2040	01/02/2018	9.87	Put	Bond Future	3,158.4900	3.1585	3,132.1900	3.1322	(0.833)	0	0	0
2017/06/05	2040	01/02/2018	9.88	Put	Bond Future	3,124.3400	3.1243	3,098.0900	3.0981	(0.840)	0	0	0
2017/06/05	2040	01/02/2018	9.89	Put	Bond Future	3,090.2100	3.0902	3,064.0100	3.0640	(0.848)	0	0	0
2017/06/05	2044	03/08/2017			Bond Future	9.6051	92.0262	9.6045	92.0310	(0.006)	0.0000	0.0000	23,797
2017/06/05	2044	03/08/2017	9.62	Put	Bond Future	1,916.0600	1.9161	1,865.2600	1.8653	(2.651)	0	0	0
2017/06/05	2044	03/08/2017	9.64	Put	Bond Future	1,830.6400	1.8306	1,780.0000	1.7800	(2.766)	0	0	0
2017/06/05	2044	03/08/2017	9.63	Put	Bond Future	1,873.0000	1.8730	1,822.2700	1.8223	(2.708)	0	0	0
2017/06/05	2044	03/08/2017	9.64	Call	Bond Future	2,139.9800	2.1400	2,094.1300	2.0941	(2.143)	0	0	0
2017/06/05	2044	03/08/2017	9.62	Call	Bond Future	2,048.5000	2.0485	2,002.4900	2.0025	(2.246)	0	0	0
2017/06/05	2044	03/08/2017	9.63	Call	Bond Future	2,093.9600	2.0940	2,048.0200	2.0480	(2.194)	0	0	0
2017/06/05	2044	02/11/2017	9.68	Call	Bond Future	3,525.1500	3.5251	3,494.0900	3.4941	(0.881)	0	0	0
2017/06/05	2044	02/11/2017			Bond Future	9.6503	93.7867	9.6498	93.7911	(0.005)	0.0000	0.0000	200
2017/06/05	2044	02/11/2017	9.66	Call	Bond Future	3,436.5000	3.4365	3,405.3900	3.4054	(0.905)	0	0	0
2017/06/05	2044	02/11/2017	9.67	Call	Bond Future	3,480.5600	3.4806	3,449.4700	3.4495	(0.893)	0	0	0
2017/06/05	2044	02/11/2017	9.66	Put	Bond Future	3,350.9200	3.3509	3,315.4100	3.3154	(1.060)	0	0	0
2017/06/05	2044	02/11/2017	9.68	Put	Bond Future	3,264.0900	3.2641	3,228.6300	3.2286	(1.086)	0	0	0
2017/06/05	2044	02/11/2017	9.67	Put	Bond Future	3,307.1700	3.3072	3,271.6800	3.2717	(1.073)	0	0	0
2017/06/05	2044	01/02/2018			Bond Future	9.6944	91.2327	9.6939	91.2367	(0.005)	0.0000	0.0000	0
2017/06/05	2044	01/02/2018	9.89	Put	Bond Future	3,387.9400	3.3879	3,360.9400	3.3609	(0.797)	0	0	0
2017/06/05	2044	01/02/2018	9.91	Put	Bond Future	3,316.5100	3.3165	3,289.6000	3.2896	(0.811)	0	0	0
2017/06/05	2044	01/02/2018	9.89	Call	Bond Future	5,067.4000	5.0674	5,044.3200	5.0443	(0.455)	0	0	0
2017/06/05	2044	01/02/2018	9.90	Put	Bond Future	3,351.9200	3.3519	3,324.9600	3.3250	(0.804)	0	0	0
2017/06/05	2044	01/02/2018	9.90	Call	Bond Future	5,115.8200	5.1158	5,092.7800	5.0928	(0.450)	0	0	0
2017/06/05	2044	01/02/2018	9.91	Call	Bond Future	5,164.7000	5.1647	5,141.7100	5.1417	(0.445)	0	0	0
2017/06/05	2046	03/08/2017	141.17	Put	Bond Future	13,035.3200	13.0353	13,028.5600	13.0286	(0.052)	0	0	0
2017/06/05	2046	03/08/2017			Bond Future	128.1347	128.1347	128.1414	128.1414	0.005	0.0000	0.0000	22,790
2017/06/05	2046	03/08/2017	141.19	Put	Bond Future	13,055.3200	13.0553	13,048.5600	13.0486	(0.052)	0	0	0
2017/06/05	2046	03/08/2017	141.18	Put	Bond Future	13,045.3200	13.0453	13,038.5600	13.0386	(0.052)	0	0	0
2017/06/05	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/06/05	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2046	02/11/2017			Bond Future	129.0351	129.0351	129.0414	129.0414	0.005	0.0000	0.0000	0
2017/06/05	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2046	02/11/2017	136.30	Put	Bond Future	7,264.8500	7.2649	7,258.5700	7.2586	(0.086)	0	0	0
2017/06/05	2046	02/11/2017	136.32	Put	Bond Future	7,284.8500	7.2849	7,278.5700	7.2786	(0.086)	0	0	0
2017/06/05	2046	02/11/2017	136.31	Put	Bond Future	7,274.8500	7.2749	7,268.5700	7.2686	(0.086)	0	0	0
2017/06/05	2046	01/02/2018	132.92	Put	Bond Future	1,312.2500	1.3122	1,308.0300	1.3080	(0.322)	0	0	0
2017/06/05	2046	01/02/2018			Bond Future	131.6077	131.6077	131.6120	131.6120	0.003	0.0000	0.0000	0
2017/06/05	2046	01/02/2018	132.91	Put	Bond Future	1,302.2500	1.3022	1,298.0300	1.2980	(0.324)	0	0	0
2017/06/05	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2046	01/02/2018	132.90	Put	Bond Future	1,292.2500	1.2922	1,288.0300	1.2880	(0.327)	0	0	0
2017/06/05	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2050	03/08/2017			Bond Future	135.5752	135.5752	135.5826	135.5826	0.005	0.0000	0.0000	26,059
2017/06/05	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2050	03/08/2017	149.22	Put	Bond Future	13,644.7600	13.6448	13,637.3900	13.6374	(0.054)	0	0	0
2017/06/05	2050	03/08/2017	149.24	Put	Bond Future	13,664.7600	13.6648	13,657.3900	13.6574	(0.054)	0	0	0
2017/06/05	2050	03/08/2017	149.23	Put	Bond Future	13,654.7600	13.6548	13,647.3900	13.6474	(0.054)	0	0	0
2017/06/05	2050	02/11/2017	144.66	Put	Bond Future	6,456.7900	6.4568	6,449.9900	6.4500	(0.105)	0	0	0
2017/06/05	2050	02/11/2017	144.67	Put	Bond Future	6,466.7900	6.4668	6,459.9900	6.4600	(0.105)	0	0	0
2017/06/05	2050	02/11/2017			Bond Future	138.2032	138.2032	138.2100	138.2100	0.005	0.0000	0.0000	0
2017/06/05	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2050	02/11/2017	144.65	Put	Bond Future	6,446.7900	6.4468	6,439.9900	6.4400	(0.105)	0	0	0
2017/06/05	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2050	01/02/2018			Bond Future	139.2664	139.2664	139.2711	139.2711	0.003	0.0000	0.0000	0
2017/06/05	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2050	01/02/2018	140.23	Put	Bond Future	963.5600	0.9636	958.8700	0.9589	(0.487)	0	0	0
2017/06/05	2050	01/02/2018	140.25	Put	Bond Future	983.5600	0.9836	978.8700	0.9789	(0.477)	0	0	0
2017/06/05	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	2050	01/02/2018	140.24	Put	Bond Future	973.5600	0.9736	968.8700	0.9689	(0.482)	0	0	0
2017/06/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	AL37	03/08/2017			Index Future	548.4320	548.4320	548.7110	548.7110	0.051	0.0000	0.0000	0
2017/06/05	AL37	02/11/2017			Index Future	558.9250	558.9250	559.2060	559.2060	0.050	0.0000	0.0000	0
2017/06/05	AL37	01/02/2018			Index Future	569.8110	569.8110	570.0940	570.0940	0.050	0.0000	0.0000	0

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2017/06/05	AL7T	03/08/2017			Index Future	634.3750	634.3750	634.9900	634.9900	0.097	0.0000	0.0000	0
2017/06/05	AL7T	02/11/2017			Index Future	646.5120	646.5120	647.1340	647.1340	0.096	0.0000	0.0000	0
2017/06/05	AL7T	01/02/2018			Index Future	659.1040	659.1040	659.7350	659.7350	0.096	0.0000	0.0000	0
2017/06/05	ALBI	03/08/2017			Index Future	572.6880	572.6880	573.0030	573.0030	0.055	0.0000	0.0000	601
2017/06/05	ALBI	02/11/2017			Index Future	583.6440	583.6440	583.9630	583.9630	0.055	0.0000	0.0000	0
2017/06/05	ALBI	01/02/2018			Index Future	595.0120	595.0120	595.3330	595.3330	0.054	0.0000	0.0000	0
2017/06/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	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
2017/06/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/05	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	EL28	03/08/2017			Bond Future	127.9975	127.9975	128.0067	128.0067	0.007	0.0000	0.0000	0
2017/06/05	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	EL28	03/08/2017	135.16	Put	Bond Future	7,162.5000	7.1625	7,153.3100	7.1533	(0.128)	0	0	0
2017/06/05	EL28	03/08/2017	135.18	Put	Bond Future	7,182.5000	7.1825	7,173.3100	7.1733	(0.128)	0	0	0
2017/06/05	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	EL28	03/08/2017	135.17	Put	Bond Future	7,172.5000	7.1725	7,163.3100	7.1633	(0.128)	0	0	0
2017/06/05	EL28	02/11/2017			Bond Future	128.7346	128.7346	128.7436	128.7436	0.007	0.0000	0.0000	0
2017/06/05	EL28	02/11/2017	133.87	Put	Bond Future	5,135.4300	5.1354	5,126.4300	5.1264	(0.175)	0	0	0
2017/06/05	EL28	02/11/2017	133.89	Put	Bond Future	5,155.4300	5.1554	5,146.4300	5.1464	(0.175)	0	0	0
2017/06/05	EL28	02/11/2017	133.88	Put	Bond Future	5,145.4300	5.1454	5,136.4300	5.1364	(0.175)	0	0	0
2017/06/05	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	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
2017/06/05	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	EL28	01/02/2018			Bond Future	131.3012	131.3012	131.3083	131.3083	0.005	0.0000	0.0000	0
2017/06/05	EL28	01/02/2018	132.29	Put	Bond Future	988.8300	0.9888	981.7500	0.9817	(0.716)	0	0	0
2017/06/05	EL28	01/02/2018	132.31	Put	Bond Future	1,008.8300	1.0088	1,001.7500	1.0017	(0.702)	0	0	0
2017/06/05	EL28	01/02/2018	132.30	Put	Bond Future	998.8300	0.9988	991.7500	0.9917	(0.709)	0	0	0
2017/06/05	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	ES33	03/08/2017			Bond Future	10.5417	79.6233	10.5357	79.6611	(0.057)	0.0000	0.0000	9,466
2017/06/05	ES33	03/08/2017	10.53	Put	Bond Future	73.6800	0.0737	35.8400	0.0358	(51.357)	0	0	0
2017/06/05	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	ES33	03/08/2017	10.54	Put	Bond Future	10.5900	0.0106	0.0000	0.0000	(100.000)	0	0	0
2017/06/05	ES33	03/08/2017	10.55	Call	Bond Future	52.4200	0.0524	90.2600	0.0903	72.186	0	0	0
2017/06/05	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	27.2500	0.0273	100.000	0	0	0
2017/06/05	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	ES33	02/11/2017			Bond Future	10.6266	77.3548	10.6205	77.3929	(0.058)	0.0000	0.0000	0
2017/06/05	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	ES33	02/11/2017	10.66	Call	Bond Future	207.3500	0.2073	245.4000	0.2454	18.351	0	0	0
2017/06/05	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	ES33	02/11/2017	10.67	Call	Bond Future	269.2100	0.2692	307.2600	0.3073	14.134	0	0	0
2017/06/05	ES33	02/11/2017	10.68	Call	Bond Future	330.9900	0.3310	369.0400	0.3690	11.496	0	0	0
2017/06/05	ES33	01/02/2018	10.99	Call	Bond Future	1,667.9200	1.6679	1,706.2100	1.7062	2.296	0	0	0
2017/06/05	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	ES33	01/02/2018			Bond Future	10.7132	78.8614	10.7069	78.8997	(0.058)	0.0000	0.0000	0
2017/06/05	ES33	01/02/2018	11.00	Call	Bond Future	1,727.1500	1.7272	1,765.4400	1.7654	2.217	0	0	0
2017/06/05	ES33	01/02/2018	11.01	Call	Bond Future	1,786.3000	1.7863	1,824.5900	1.8246	2.144	0	0	0
2017/06/05	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	ES42	03/08/2017			Bond Future	10.7672	82.9312	10.7664	82.9376	(0.008)	0.0000	0.0000	7,957
2017/06/05	ES42	02/11/2017			Bond Future	10.8520	80.2561	10.8512	80.2622	(0.008)	0.0000	0.0000	0
2017/06/05	ES42	01/02/2018			Bond Future	10.9356	81.8193	10.9348	81.8249	(0.007)	0.0000	0.0000	0
2017/06/05	GOVI	03/08/2017			GOVI	571.1070	571.1070	571.4410	571.4410	0.058	0.0000	0.0000	405
2017/06/05	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	GOVI	03/08/2017	561.09	Call	GOVI	100,170.0000	10.0170	103,510.0000	10.3510	3.334	0	0	0
2017/06/05	GOVI	03/08/2017	561.10	Call	GOVI	100,070.0000	10.0070	103,410.0000	10.3410	3.338	0	0	0
2017/06/05	GOVI	03/08/2017	561.11	Call	GOVI	99,970.0000	9.9970	103,310.0000	10.3310	3.341	0	0	0
2017/06/05	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	GOVI	02/11/2017			GOVI	582.0330	582.0330	582.3700	582.3700	0.058	0.0000	0.0000	0
2017/06/05	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	GOVI	02/11/2017	572.44	Call	GOVI	95,930.0000	9.5930	99,300.0000	9.9300	3.513	0	0	0
2017/06/05	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	GOVI	02/11/2017	572.45	Call	GOVI	95,830.0000	9.5830	99,200.0000	9.9200	3.517	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
2017/06/05	GOVI	02/11/2017	572.46	Call	GOVI	95,730.0000		9.5730	99,100.0000	9.9100	3.520	0	0	0
2017/06/05	GOVI	01/02/2018			GOVI	593.3690		593.3690	593.7100	593.7100	0.057	0.0000	0.0000	0
2017/06/05	GOVI	01/02/2018	581.03	Call	GOVI	123,390.0000		12.3390	126,800.0000	12.6800	2.764	0	0	0
2017/06/05	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	GOVI	01/02/2018	581.04	Call	GOVI	123,290.0000		12.3290	126,700.0000	12.6700	2.766	0	0	0
2017/06/05	GOVI	01/02/2018	581.02	Call	GOVI	123,490.0000		12.3490	126,900.0000	12.6900	2.761	0	0	0
2017/06/05	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/05	IGOV	03/08/2017			Index Future	249.7330		249.7330	249.7850	249.7850	0.021	0.0000	0.0000	1,296
2017/06/05	IGOV	02/11/2017			Index Future	254.5740		254.5740	254.6260	254.6260	0.020	0.0000	0.0000	0
2017/06/05	IGOV	01/02/2018			Index Future	259.6490		259.6490	259.6980	259.6980	0.019	0.0000	0.0000	0
2017/06/05	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/05	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/05	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/06/05	IS01	21/09/2017			Interest Rate Swap	99.6162		99.6162	99.6145	99.6145	(0.002)	0.0000	0.0000	0
2017/06/05	IS01	21/12/2017			Interest Rate Swap	99.8146		99.8146	99.8129	99.8129	(0.002)	0.0000	0.0000	0
2017/06/05	IS01	15/03/2018			Interest Rate Swap	99.7565		99.7565	99.7505	99.7505	(0.006)	0.0000	0.0000	0
2017/06/05	IS01	21/06/2018			Interest Rate Swap	99.9038		99.9038	99.8927	99.8927	(0.011)	0.0000	0.0000	0
2017/06/05	IS02	18/12/2017			Interest Rate Swap	99.8453		99.8453	99.8432	99.8432	(0.002)	0.0000	0.0000	0
2017/06/05	IS02	16/03/2018			Interest Rate Swap	99.0351		99.0351	99.0303	99.0303	(0.005)	0.0000	0.0000	0
2017/06/05	IS02	15/06/2018			Interest Rate Swap	98.5907		98.5907	98.5790	98.5790	(0.012)	0.0000	0.0000	0
2017/06/05	IS02	21/09/2018			Interest Rate Swap	98.5104		98.5104	98.4951	98.4951	(0.016)	0.0000	0.0000	0
2017/06/05	IS02	21/12/2018			Interest Rate Swap	98.8800		98.8800	98.8600	98.8600	(0.020)	0.0000	0.0000	0
2017/06/05	IS02	15/03/2019			Interest Rate Swap	99.2686		99.2686	99.2377	99.2377	(0.031)	0.0000	0.0000	0
2017/06/05	IS02	21/06/2019			Interest Rate Swap	99.6492		99.6492	99.6199	99.6199	(0.029)	0.0000	0.0000	0
2017/06/05	IS05	17/12/2020			Interest Rate Swap	96.2308		96.2308	96.1899	96.1899	(0.043)	0.0000	0.0000	0
2017/06/05	IS05	16/03/2021			Interest Rate Swap	95.4558		95.4558	95.4043	95.4043	(0.054)	0.0000	0.0000	0
2017/06/05	IS05	15/06/2021			Interest Rate Swap	94.6442		94.6442	94.5856	94.5856	(0.062)	0.0000	0.0000	0
2017/06/05	IS05	21/09/2021			Interest Rate Swap	94.7897		94.7897	94.7327	94.7327	(0.060)	0.0000	0.0000	0
2017/06/05	IS05	21/12/2021			Interest Rate Swap	96.9377		96.9377	96.8851	96.8851	(0.054)	0.0000	0.0000	51
2017/06/05	IS05	15/03/2022			Interest Rate Swap	97.0356		97.0356	96.9857	96.9857	(0.051)	0.0000	0.0000	0
2017/06/05	IS05	21/06/2022			Interest Rate Swap	98.1985		98.1985	98.1507	98.1507	(0.049)	0.0000	0.0000	0
2017/06/05	IS10	17/12/2025			Interest Rate Swap	94.6819		94.6819	94.5588	94.5588	(0.130)	0.0000	0.0000	0
2017/06/05	IS10	16/03/2026			Interest Rate Swap	91.6721		91.6721	91.5380	91.5380	(0.146)	0.0000	0.0000	0
2017/06/05	IS10	15/06/2026			Interest Rate Swap	90.3994		90.3994	90.2559	90.2559	(0.159)	0.0000	0.0000	0
2017/06/05	IS10	21/09/2026			Interest Rate Swap	92.5236		92.5236	92.3771	92.3771	(0.158)	0.0000	0.0000	0
2017/06/05	IS10	21/12/2026			Interest Rate Swap	96.2647		96.2647	96.1173	96.1173	(0.153)	0.0000	0.0000	0
2017/06/05	IS10	15/03/2027			Interest Rate Swap	94.8108		94.8108	94.6582	94.6582	(0.161)	0.0000	0.0000	0
2017/06/05	IS10	21/06/2027			Interest Rate Swap	96.8512		96.8512	96.6965	96.6965	(0.160)	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
2017/06/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/05	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/05	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/05	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/05	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/05	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/05	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/05	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/05	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/05	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/05	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/05	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/05	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/05	R023	03/08/2017	8.60	Put	Bond Future	49.2300	0.0492	40.3200	0.0403	(18.099)	0	0	0
2017/06/05	R023	03/08/2017			Bond Future	7.8454	102.9590	7.8298	103.0281	(0.199)	0.0000	0.0000	38,317
2017/06/05	R023	03/08/2017	8.59	Put	Bond Future	51.5200	0.0515	42.3000	0.0423	(17.896)	0	0	0
2017/06/05	R023	03/08/2017	8.60	Call	Bond Future	3,322.9400	3.3229	3,383.0500	3.3831	1.809	0	0	0
2017/06/05	R023	03/08/2017	8.58	Call	Bond Future	3,242.6200	3.2426	3,302.0800	3.3021	1.834	0	0	0
2017/06/05	R023	03/08/2017	8.59	Call	Bond Future	3,282.7200	3.2827	3,342.5200	3.3425	1.822	0	0	0
2017/06/05	R023	03/08/2017	8.58	Put	Bond Future	53.9600	0.0540	44.4000	0.0444	(17.717)	0	0	0
2017/06/05	R023	02/11/2017	8.56	Call	Bond Future	3,210.4500	3.2105	3,262.6400	3.2626	1.626	0	0	0
2017/06/05	R023	02/11/2017			Bond Future	7.8529	100.9984	7.8365	101.0681	(0.208)	0.0000	0.0000	0
2017/06/05	R023	02/11/2017	8.57	Call	Bond Future	3,245.3900	3.2454	3,297.8800	3.2979	1.617	0	0	0
2017/06/05	R023	02/11/2017	8.58	Call	Bond Future	3,280.6000	3.2806	3,333.3900	3.3334	1.609	0	0	0
2017/06/05	R023	02/11/2017	8.56	Put	Bond Future	248.5700	0.2486	231.0100	0.2310	(7.064)	0	0	0
2017/06/05	R023	02/11/2017	8.58	Put	Bond Future	236.5300	0.2365	219.5700	0.2196	(7.170)	0	0	0
2017/06/05	R023	02/11/2017	8.57	Put	Bond Future	242.4100	0.2424	225.1500	0.2252	(7.120)	0	0	0
2017/06/05	R023	01/02/2018			Bond Future	7.8547	102.9655	7.8375	103.0360	(0.219)	0.0000	0.0000	0
2017/06/05	R023	01/02/2018	8.32	Call	Bond Future	2,631.8200	2.6318	2,673.1500	2.6731	1.570	0	0	0
2017/06/05	R023	01/02/2018	8.33	Call	Bond Future	2,660.4900	2.6605	2,702.1200	2.7021	1.565	0	0	0
2017/06/05	R023	01/02/2018	8.31	Put	Bond Future	757.8800	0.7579	728.4000	0.7284	(3.890)	0	0	0
2017/06/05	R023	01/02/2018	8.33	Put	Bond Future	734.6900	0.7347	705.8000	0.7058	(3.932)	0	0	0
2017/06/05	R023	01/02/2018	8.32	Put	Bond Future	746.0700	0.7461	716.8800	0.7169	(3.913)	0	0	0
2017/06/05	R023	01/02/2018	8.31	Call	Bond Future	2,603.5600	2.6036	2,644.6000	2.6446	1.576	0	0	0
2017/06/05	R035	03/08/2017			Bond Future	9.3414	99.8837	9.3358	99.9300	(0.060)	0.0000	0.0000	9,645
2017/06/05	R035	03/08/2017	9.50	Put	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
2017/06/05	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R035	03/08/2017	9.50	Call	Bond Future	1,302.1700	1.3022	1,348.4600	1.3485	3.555	0	0	0
2017/06/05	R035	03/08/2017	9.51	Call	Bond Future	1,383.3600	1.3834	1,429.6500	1.4297	3.346	0	0	0
2017/06/05	R035	03/08/2017	9.52	Call	Bond Future	1,464.4400	1.4644	1,510.7300	1.5107	3.161	0	0	0
2017/06/05	R035	02/11/2017			Bond Future	9.3882	97.2937	9.3825	97.3402	(0.061)	0.0000	0.0000	0
2017/06/05	R035	02/11/2017	9.60	Call	Bond Future	1,713.3600	1.7134	1,759.9500	1.7600	2.719	0	0	0
2017/06/05	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R035	02/11/2017	9.61	Call	Bond Future	1,793.1000	1.7931	1,839.6900	1.8397	2.598	0	0	0
2017/06/05	R035	02/11/2017	9.59	Call	Bond Future	1,633.5200	1.6335	1,680.1100	1.6801	2.852	0	0	0
2017/06/05	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R035	01/02/2018			Bond Future	9.4343	99.1886	9.4285	99.2355	(0.061)	0.0000	0.0000	0
2017/06/05	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R035	01/02/2018	9.75	Call	Bond Future	2,507.5100	2.5075	2,554.4500	2.5544	1.872	0	0	0
2017/06/05	R035	01/02/2018	9.73	Call	Bond Future	2,351.6100	2.3516	2,398.5500	2.3985	1.996	0	0	0
2017/06/05	R035	01/02/2018	9.74	Call	Bond Future	2,429.6100	2.4296	2,476.5500	2.4766	1.932	0	0	0
2017/06/05	R186	03/08/2017	9.35	Call	Bond Future	5,999.3000	5.9993	6,096.3700	6.0964	1.618	0	0	0
2017/06/05	R186	03/08/2017	8.93	Put	Bond Future	325.7900	0.3258	286.5600	0.2866	(12.041)	0	0	0
2017/06/05	R186	03/08/2017			Bond Future	8.4616	114.3634	8.4459	114.4725	(0.186)	0.0000	0.0000	111,784
2017/06/05	R186	03/08/2017	9.50	Call	Bond Future	6,929.0400	6.9290	7,031.0000	7.0310	1.471	0	0	0
2017/06/05	R186	03/08/2017	8.85	Put	Bond Future	427.3100	0.4273	380.5700	0.3806	(10.938)	0	0	750
2017/06/05	R186	03/08/2017	8.90	Call	Bond Future	3,343.1800	3.3432	3,410.2700	3.4103	2.007	0	0	0
2017/06/05	R186	03/08/2017	8.92	Put	Bond Future	337.2600	0.3373	297.1200	0.2971	(11.902)	0	0	0
2017/06/05	R186	03/08/2017	8.91	Call	Bond Future	3,397.8300	3.3978	3,465.8400	3.4658	2.002	0	0	0
2017/06/05	R186	03/08/2017	8.93	Call	Bond Future	3,507.9900	3.5080	3,577.8300	3.5778	1.991	0	0	0
2017/06/05	R186	03/08/2017	9.00	Put	Bond Future	254.3700	0.2544	221.1700	0.2212	(13.052)	0	0	0
2017/06/05	R186	03/08/2017	8.75	Call	Bond Future	2,562.8300	2.5628	2,615.1000	2.6151	2.040	0	0	0
2017/06/05	R186	03/08/2017	9.35	Put	Bond Future	64.4500	0.0645	52.4500	0.0525	(18.619)	0	0	750
2017/06/05	R186	03/08/2017	9.50	Put	Bond Future	33.5300	0.0335	26.4200	0.0264	(21.205)	0	0	6,500
2017/06/05	R186	03/08/2017	8.85	Call	Bond Future	3,074.4900	3.0745	3,136.8200	3.1368	2.027	0	0	0
2017/06/05	R186	03/08/2017	8.90	Put	Bond Future	361.2000	0.3612	319.2200	0.3192	(11.622)	0	0	0
2017/06/05	R186	03/08/2017	8.92	Call	Bond Future	3,452.7700	3.4528	3,521.7000	3.5217	1.996	0	0	0
2017/06/05	R186	03/08/2017	9.00	Call	Bond Future	3,901.8700	3.9019	3,977.7400	3.9777	1.944	0	0	0
2017/06/05	R186	03/08/2017	8.75	Put	Bond Future	589.3200	0.5893	532.5200	0.5325	(9.638)	0	0	3,654
2017/06/05	R186	03/08/2017	8.91	Put	Bond Future	349.0600	0.3491	308.0000	0.3080	(11.763)	0	0	0
2017/06/05	R186	02/11/2017	8.88	Call	Bond Future	3,754.4200	3.7544	3,811.5700	3.8116	1.522	0	0	0
2017/06/05	R186	02/11/2017	8.89	Put	Bond Future	1,133.4600	1.1335	1,080.6500	1.0806	(4.659)	0	0	0
2017/06/05	R186	02/11/2017			Bond Future	8.4901	116.5513	8.4738	116.6618	(0.192)	0.0000	0.0000	4
2017/06/05	R186	02/11/2017	8.89	Call	Bond Future	3,799.9800	3.8000	3,857.6800	3.8577	1.518	0	0	0
2017/06/05	R186	02/11/2017	8.90	Call	Bond Future	3,846.0300	3.8460	3,904.2800	3.9043	1.515	0	0	0
2017/06/05	R186	02/11/2017	8.88	Put	Bond Future	1,153.5500	1.1536	1,100.1900	1.1002	(4.626)	0	0	0
2017/06/05	R186	02/11/2017	8.90	Put	Bond Future	1,113.9100	1.1139	1,061.6500	1.0617	(4.692)	0	0	0
2017/06/05	R186	01/02/2018	8.96	Call	Bond Future	4,440.9700	4.4410	4,501.2900	4.5013	1.358	0	0	0
2017/06/05	R186	01/02/2018			Bond Future	8.5154	113.5184	8.4985	113.6304	(0.198)	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
2017/06/05	R186	01/02/2018	8.97	Call	Bond Future	4,484.7400	4.4847	4,545.4800	4.5455	1.354	0	0	0
2017/06/05	R186	01/02/2018	8.98	Call	Bond Future	4,528.6900	4.5287	4,589.8500	4.5899	1.351	0	0	0
2017/06/05	R186	01/02/2018	8.96	Put	Bond Future	1,545.6000	1.5456	1,493.9300	1.4939	(3.343)	0	0	0
2017/06/05	R186	01/02/2018	8.97	Put	Bond Future	1,525.3900	1.5254	1,474.1400	1.4741	(3.360)	0	0	0
2017/06/05	R186	01/02/2018	8.98	Put	Bond Future	1,505.4000	1.5054	1,454.5700	1.4546	(3.377)	0	0	0
2017/06/05	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R197	03/08/2017			Bond Future	296.3194	296.3194	296.3348	296.3348	0.005	0.0000	0.0000	2,350
2017/06/05	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R197	03/08/2017	308.05	Put	Bond Future	11,730.5600	11.7306	11,715.1800	11.7152	(0.131)	0	0	0
2017/06/05	R197	03/08/2017	308.07	Put	Bond Future	11,750.5600	11.7506	11,735.1800	11.7352	(0.131)	0	0	0
2017/06/05	R197	03/08/2017	308.06	Put	Bond Future	11,740.5600	11.7406	11,725.1800	11.7252	(0.131)	0	0	0
2017/06/05	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R197	02/11/2017			Bond Future	302.0625	302.0625	302.0778	302.0778	0.005	0.0000	0.0000	0
2017/06/05	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R197	02/11/2017	305.15	Put	Bond Future	3,087.4600	3.0875	3,072.1800	3.0722	(0.495)	0	0	0
2017/06/05	R197	02/11/2017	305.17	Put	Bond Future	3,107.4600	3.1075	3,092.1800	3.0922	(0.492)	0	0	0
2017/06/05	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R197	02/11/2017	305.16	Put	Bond Future	3,097.4600	3.0975	3,082.1800	3.0822	(0.493)	0	0	0
2017/06/05	R197	01/02/2018			Bond Future	301.0309	301.0309	301.0414	301.0414	0.003	0.0000	0.0000	0
2017/06/05	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R197	01/02/2018	301.66	Put	Bond Future	629.0900	0.6291	618.6200	0.6186	(1.664)	0	0	0
2017/06/05	R197	01/02/2018	301.68	Put	Bond Future	649.0900	0.6491	638.6200	0.6386	(1.613)	0	0	0
2017/06/05	R197	01/02/2018	301.67	Put	Bond Future	639.0900	0.6391	628.6200	0.6286	(1.638)	0	0	0
2017/06/05	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R202	03/08/2017			Bond Future	241.0716	241.0716	241.0844	241.0844	0.005	0.0000	0.0000	30,547
2017/06/05	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R202	03/08/2017	258.35	Put	Bond Future	17,278.4200	17.2784	17,265.5900	17.2656	(0.074)	0	0	0
2017/06/05	R202	03/08/2017	258.37	Put	Bond Future	17,298.4200	17.2984	17,285.5900	17.2856	(0.074)	0	0	0
2017/06/05	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R202	03/08/2017	258.36	Put	Bond Future	17,288.4200	17.2884	17,275.5900	17.2756	(0.074)	0	0	0
2017/06/05	R202	02/11/2017			Bond Future	245.7443	245.7443	245.7565	245.7565	0.005	0.0000	0.0000	0
2017/06/05	R202	02/11/2017	253.89	Put	Bond Future	8,145.7400	8.1457	8,133.5400	8.1335	(0.150)	0	0	0
2017/06/05	R202	02/11/2017	253.91	Put	Bond Future	8,165.7400	8.1657	8,153.5400	8.1535	(0.149)	0	0	0
2017/06/05	R202	02/11/2017	253.90	Put	Bond Future	8,155.7400	8.1557	8,143.5400	8.1435	(0.150)	0	0	0
2017/06/05	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R202	01/02/2018	249.06	Put	Bond Future	2,163.2800	2.1633	2,154.7200	2.1547	(0.396)	0	0	0
2017/06/05	R202	01/02/2018			Bond Future	246.8967	246.8967	246.9053	246.9053	0.003	0.0000	0.0000	0
2017/06/05	R202	01/02/2018	249.08	Put	Bond Future	2,183.2800	2.1833	2,174.7200	2.1747	(0.392)	0	0	0
2017/06/05	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R202	01/02/2018	249.07	Put	Bond Future	2,173.2800	2.1733	2,164.7200	2.1647	(0.394)	0	0	0
2017/06/05	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/06/05	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R203	03/08/2017			Bond Future	7.1604	103.3545	7.1688	103.3536	0.116	0.0000	0.0000	0
2017/06/05	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R203	03/08/2017	4.87	Put	Bond Future	245.2200	0.2452	246.1000	0.2461	0.359	0	0	0
2017/06/05	R203	03/08/2017	4.89	Put	Bond Future	243.0700	0.2431	243.9500	0.2439	0.362	0	0	0
2017/06/05	R203	03/08/2017	4.88	Put	Bond Future	244.1400	0.2441	245.0200	0.2450	0.360	0	0	0
2017/06/05	R204	03/08/2017	7.77	Put	Bond Future	13.3100	0.0133	11.5400	0.0115	(13.298)	0	0	0
2017/06/05	R204	03/08/2017			Bond Future	7.2721	101.9678	7.2673	101.9739	(0.066)	0.0000	0.0000	41,529
2017/06/05	R204	03/08/2017	7.76	Put	Bond Future	14.1700	0.0142	12.3200	0.0123	(13.056)	0	0	0
2017/06/05	R204	03/08/2017	7.75	Call	Bond Future	629.4100	0.6294	633.6300	0.6336	0.670	0	0	0
2017/06/05	R204	03/08/2017	7.76	Call	Bond Future	641.3600	0.6414	645.6600	0.6457	0.670	0	0	0
2017/06/05	R204	03/08/2017	7.77	Call	Bond Future	653.2900	0.6533	657.6700	0.6577	0.670	0	0	0
2017/06/05	R204	03/08/2017	7.75	Put	Bond Future	15.0200	0.0150	13.0900	0.0131	(12.850)	0	0	0
2017/06/05	R204	02/11/2017	7.76	Put	Bond Future	6.1900	0.0062	5.6600	0.0057	(8.562)	0	0	0
2017/06/05	R204	02/11/2017			Bond Future	7.1561	103.9185	7.1508	103.9242	(0.074)	0.0000	0.0000	0
2017/06/05	R204	02/11/2017	7.75	Put	Bond Future	6.5800	0.0066	6.0200	0.0060	(8.511)	0	0	0
2017/06/05	R204	02/11/2017	7.76	Call	Bond Future	647.6000	0.6476	652.7400	0.6527	0.794	0	0	0
2017/06/05	R204	02/11/2017	7.74	Call	Bond Future	627.2600	0.6273	632.3300	0.6323	0.808	0	0	0
2017/06/05	R204	02/11/2017	7.75	Call	Bond Future	637.4200	0.6374	642.5300	0.6425	0.802	0	0	0
2017/06/05	R204	02/11/2017	7.74	Put	Bond Future	7.0000	0.0070	6.4000	0.0064	(8.571)	0	0	0
2017/06/05	R204	01/02/2018	7.27	Call	Bond Future	391.6700	0.3917	394.0300	0.3940	0.603	0	0	0
2017/06/05	R204	01/02/2018			Bond Future	6.9385	101.9023	6.9323	101.9075	(0.089)	0.0000	0.0000	0
2017/06/05	R204	01/02/2018	7.25	Call	Bond Future	379.6900	0.3797	381.9900	0.3820	0.606	0	0	0
2017/06/05	R204	01/02/2018	7.26	Call	Bond Future	385.6600	0.3857	387.9900	0.3880	0.604	0	0	0
2017/06/05	R204	01/02/2018	7.25	Put	Bond Future	118.9000	0.1189	115.9900	0.1160	(2.447)	0	0	0
2017/06/05	R204	01/02/2018	7.27	Put	Bond Future	114.1700	0.1142	111.3200	0.1113	(2.496)	0	0	0
2017/06/05	R204	01/02/2018	7.26	Put	Bond Future	116.5100	0.1165	113.6300	0.1136	(2.472)	0	0	0
2017/06/05	R207	03/08/2017	8.19	Call	Bond Future	1,819.0800	1.8191	1,817.8100	1.8178	(0.070)	0	0	51
2017/06/05	R207	03/08/2017			Bond Future	7.3511	100.2438	7.3514	100.2430	0.005	0.0000	0.0000	45,633
2017/06/05	R207	03/08/2017	8.39	Put	Bond Future	0.4600	0.0005	0.3500	0.0004	(23.913)	0	0	0
2017/06/05	R207	03/08/2017	8.19	Put	Bond Future	2.3600	0.0024	1.9300	0.0019	(18.220)	0	0	0
2017/06/05	R207	03/08/2017	8.41	Put	Bond Future	0.3900	0.0004	0.3000	0.0003	(23.077)	0	0	0
2017/06/05	R207	03/08/2017	8.40	Put	Bond Future	0.4300	0.0004	0.3300	0.0003	(23.256)	0	0	0
2017/06/05	R207	03/08/2017	8.41	Call	Bond Future	2,286.6100	2.2866	2,285.6800	2.2857	(0.041)	0	0	0
2017/06/05	R207	03/08/2017	8.39	Call	Bond Future	2,244.1200	2.2441	2,243.1700	2.2432	(0.042)	0	0	0
2017/06/05	R207	03/08/2017	8.40	Call	Bond Future	2,265.3700	2.2654	2,264.4300	2.2644	(0.041)	0	0	0
2017/06/05	R207	02/11/2017			Bond Future	7.2946	102.1616	7.2954	102.1602	0.010	0.0000	0.0000	0
2017/06/05	R207	02/11/2017	8.03	Put	Bond Future	30.3600	0.0304	29.1700	0.0292	(3.920)	0	0	0
2017/06/05	R207	02/11/2017	8.05	Put	Bond Future	27.9600	0.0280	26.8300	0.0268	(4.041)	0	0	0
2017/06/05	R207	02/11/2017	8.03	Call	Bond Future	1,479.8700	1.4799	1,477.2300	1.4772	(0.178)	0	0	0
2017/06/05	R207	02/11/2017	8.04	Put	Bond Future	29.0900	0.0291	27.9400	0.0279	(3.953)	0	0	0
2017/06/05	R207	02/11/2017	8.04	Call	Bond Future	1,498.1300	1.4981	1,495.5300	1.4955	(0.174)	0	0	0
2017/06/05	R207	02/11/2017	8.05	Call	Bond Future	1,516.5200	1.5165	1,513.9400	1.5139	(0.170)	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
2017/06/05	R207	01/02/2018			Bond Future	7.2076	100.5093	7.2087	100.5073	0.016	0.0000	0.0000	0
2017/06/05	R207	01/02/2018	7.60	Put	Bond Future	237.1400	0.2371	235.0100	0.2350	(0.898)	0	0	0
2017/06/05	R207	01/02/2018	7.62	Put	Bond Future	227.6900	0.2277	225.5900	0.2256	(0.922)	0	0	0
2017/06/05	R207	01/02/2018	7.60	Call	Bond Future	933.2500	0.9333	929.0700	0.9291	(0.448)	0	0	0
2017/06/05	R207	01/02/2018	7.61	Put	Bond Future	232.5200	0.2325	230.4000	0.2304	(0.912)	0	0	0
2017/06/05	R207	01/02/2018	7.61	Call	Bond Future	946.2800	0.9463	942.1100	0.9421	(0.441)	0	0	0
2017/06/05	R207	01/02/2018	7.62	Call	Bond Future	959.1000	0.9591	954.9500	0.9550	(0.433)	0	0	0
2017/06/05	R208	03/08/2017	8.32	Call	Bond Future	2,581.4100	2.5814	2,611.3400	2.6113	1.159	0	0	0
2017/06/05	R208	03/08/2017			Bond Future	7.4761	100.1052	7.4658	100.1371	(0.138)	0.0000	0.0000	34,779
2017/06/05	R208	03/08/2017	8.30	Call	Bond Future	2,522.6100	2.5226	2,552.3300	2.5523	1.178	0	0	0
2017/06/05	R208	03/08/2017	8.31	Call	Bond Future	2,551.9900	2.5520	2,581.8200	2.5818	1.169	0	0	0
2017/06/05	R208	03/08/2017	8.30	Put	Bond Future	10.4200	0.0104	8.2600	0.0083	(20.729)	0	0	0
2017/06/05	R208	03/08/2017	8.32	Put	Bond Future	9.2300	0.0092	7.2800	0.0073	(21.127)	0	0	0
2017/06/05	R208	03/08/2017	8.31	Put	Bond Future	9.8000	0.0098	7.7500	0.0078	(20.918)	0	0	0
2017/06/05	R208	02/11/2017	8.18	Put	Bond Future	74.2800	0.0743	68.6100	0.0686	(7.633)	0	0	0
2017/06/05	R208	02/11/2017			Bond Future	7.4533	98.6183	7.4424	98.6503	(0.147)	0.0000	0.0000	0
2017/06/05	R208	02/11/2017	8.20	Put	Bond Future	69.2400	0.0692	63.8600	0.0639	(7.770)	0	0	0
2017/06/05	R208	02/11/2017	8.18	Call	Bond Future	2,165.3400	2.1653	2,191.5800	2.1916	1.212	0	0	0
2017/06/05	R208	02/11/2017	8.19	Put	Bond Future	71.7200	0.0717	66.2000	0.0662	(7.697)	0	0	0
2017/06/05	R208	02/11/2017	8.19	Call	Bond Future	2,191.1800	2.1912	2,217.5700	2.2176	1.204	0	0	0
2017/06/05	R208	02/11/2017	8.20	Call	Bond Future	2,217.0800	2.2171	2,243.6100	2.2436	1.197	0	0	0
2017/06/05	R208	01/02/2018	7.85	Put	Bond Future	379.4000	0.3794	366.0000	0.3660	(3.532)	0	0	0
2017/06/05	R208	01/02/2018			Bond Future	7.4167	100.5391	7.4050	100.5710	(0.158)	0.0000	0.0000	0
2017/06/05	R208	01/02/2018	7.84	Put	Bond Future	386.7500	0.3867	373.1900	0.3732	(3.506)	0	0	0
2017/06/05	R208	01/02/2018	7.85	Call	Bond Future	1,554.0000	1.5540	1,572.5300	1.5725	1.192	0	0	0
2017/06/05	R208	01/02/2018	7.83	Call	Bond Future	1,514.7100	1.5147	1,532.9200	1.5329	1.202	0	0	0
2017/06/05	R208	01/02/2018	7.84	Call	Bond Future	1,534.4400	1.5344	1,552.8100	1.5528	1.197	0	0	0
2017/06/05	R208	01/02/2018	7.83	Put	Bond Future	393.9400	0.3939	380.2200	0.3802	(3.483)	0	0	0
2017/06/05	R209	03/08/2017			Bond Future	9.3035	75.4075	9.2979	75.4460	(0.059)	0.0000	0.0000	74,115
2017/06/05	R209	03/08/2017	9.44	Call	Bond Future	1,998.7300	1.9987	1,987.3000	1.9873	(0.572)	0	0	0
2017/06/05	R209	03/08/2017	9.43	Put	Bond Future	1,083.2800	1.0833	1,032.9400	1.0329	(4.647)	0	0	0
2017/06/05	R209	03/08/2017	9.45	Put	Bond Future	1,029.5800	1.0296	980.1000	0.9801	(4.806)	0	0	0
2017/06/05	R209	03/08/2017	9.44	Put	Bond Future	1,056.2300	1.0562	1,006.3100	1.0063	(4.726)	0	0	0
2017/06/05	R209	03/08/2017	9.45	Call	Bond Future	2,040.3900	2.0404	2,029.4000	2.0294	(0.539)	0	0	0
2017/06/05	R209	03/08/2017	9.43	Call	Bond Future	1,957.3600	1.9574	1,945.5100	1.9455	(0.605)	0	0	0
2017/06/05	R209	02/11/2017	9.52	Put	Bond Future	1,960.5100	1.9605	1,920.4500	1.9204	(2.043)	0	0	0
2017/06/05	R209	02/11/2017	8.30	Put	Bond Future	8,120.0000	8.1200	8,073.9600	8.0740	(0.567)	0	0	0
2017/06/05	R209	02/11/2017			Bond Future	9.3440	73.7002	9.3384	73.7390	(0.060)	0.0000	0.0000	630
2017/06/05	R209	02/11/2017	10.00	Call	Bond Future	5,273.4400	5.2734	5,283.4100	5.2834	0.189	0	0	0
2017/06/05	R209	02/11/2017	9.54	Put	Bond Future	1,905.1500	1.9051	1,865.5000	1.8655	(2.081)	0	0	0
2017/06/05	R209	02/11/2017	9.53	Put	Bond Future	1,932.7600	1.9328	1,892.9100	1.8929	(2.062)	0	0	0
2017/06/05	R209	02/11/2017	9.00	Put	Bond Future	3,919.7300	3.9197	3,872.1200	3.8721	(1.215)	0	0	0
2017/06/05	R209	02/11/2017	10.60	Put	Bond Future	330.5100	0.3305	315.1900	0.3152	(4.635)	0	0	1,300
2017/06/05	R209	02/11/2017	9.54	Call	Bond Future	3,241.0100	3.2410	3,240.1400	3.2401	(0.027)	0	0	0
2017/06/05	R209	02/11/2017	9.52	Call	Bond Future	3,161.7400	3.1617	3,160.4600	3.1605	(0.040)	0	0	0
2017/06/05	R209	02/11/2017	10.00	Put	Bond Future	942.6600	0.9427	913.8500	0.9139	(3.056)	0	0	3,360

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2017/06/05	R209	02/11/2017	8.30	Call	Bond Future	343.8600	0.3439	336.6000	0.3366	(2.111)	0	0	2,800
2017/06/05	R209	02/11/2017	9.00	Call	Bond Future	1,484.0000	1.4840	1,475.1700	1.4752	(0.595)	0	0	4,100
2017/06/05	R209	02/11/2017	10.60	Call	Bond Future	8,291.3800	8.2914	8,314.8400	8.3148	0.283	0	0	0
2017/06/05	R209	02/11/2017	9.53	Call	Bond Future	3,201.3500	3.2013	3,200.2800	3.2003	(0.033)	0	0	0
2017/06/05	R209	01/02/2018	9.73	Call	Bond Future	4,400.4500	4.4005	4,407.1800	4.4072	0.153	0	0	0
2017/06/05	R209	01/02/2018	9.72	Call	Bond Future	4,359.4500	4.3594	4,366.0300	4.3660	0.151	0	0	0
2017/06/05	R209	01/02/2018			Bond Future	9.3828	75.1356	9.3771	75.1747	(0.061)	0.0000	0.0000	0
2017/06/05	R209	01/02/2018	9.71	Call	Bond Future	4,318.3800	4.3184	4,324.7900	4.3248	0.148	0	0	0
2017/06/05	R209	01/02/2018	9.71	Put	Bond Future	2,126.5800	2.1266	2,093.8400	2.0938	(1.540)	0	0	0
2017/06/05	R209	01/02/2018	9.73	Put	Bond Future	2,077.8800	2.0779	2,045.4600	2.0455	(1.560)	0	0	0
2017/06/05	R209	01/02/2018	9.72	Put	Bond Future	2,102.2200	2.1022	2,069.6500	2.0697	(1.549)	0	0	0
2017/06/05	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R210	03/08/2017	196.29	Put	Bond Future	9,947.2800	9.9473	9,937.7000	9.9377	(0.096)	0	0	0
2017/06/05	R210	03/08/2017			Bond Future	186.3427	186.3427	186.3523	186.3523	0.005	0.0000	0.0000	1,675
2017/06/05	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R210	03/08/2017	196.28	Put	Bond Future	9,937.2800	9.9373	9,927.7000	9.9277	(0.096)	0	0	0
2017/06/05	R210	03/08/2017	196.30	Put	Bond Future	9,957.2800	9.9573	9,947.7000	9.9477	(0.096)	0	0	0
2017/06/05	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R210	02/11/2017	192.08	Put	Bond Future	4,525.6900	4.5257	4,516.1800	4.5162	(0.210)	0	0	0
2017/06/05	R210	02/11/2017			Bond Future	187.5543	187.5543	187.5638	187.5638	0.005	0.0000	0.0000	0
2017/06/05	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R210	02/11/2017	192.07	Put	Bond Future	4,515.6900	4.5157	4,506.1800	4.5062	(0.211)	0	0	0
2017/06/05	R210	02/11/2017	192.09	Put	Bond Future	4,535.6900	4.5357	4,526.1800	4.5262	(0.210)	0	0	0
2017/06/05	R210	01/02/2018			Bond Future	191.2936	191.2936	191.3000	191.3000	0.003	0.0000	0.0000	0
2017/06/05	R210	01/02/2018	192.36	Put	Bond Future	1,066.4100	1.0664	1,060.0000	1.0600	(0.601)	0	0	0
2017/06/05	R210	01/02/2018	192.38	Put	Bond Future	1,086.4100	1.0864	1,080.0000	1.0800	(0.590)	0	0	0
2017/06/05	R210	01/02/2018	192.37	Put	Bond Future	1,076.4100	1.0764	1,070.0000	1.0700	(0.595)	0	0	0
2017/06/05	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R212	03/08/2017			Bond Future	148.4982	148.4982	148.5063	148.5063	0.005	0.0000	0.0000	4,858
2017/06/05	R212	03/08/2017	153.34	Put	Bond Future	4,841.8300	4.8418	4,833.7300	4.8337	(0.167)	0	0	0
2017/06/05	R212	03/08/2017	153.36	Put	Bond Future	4,861.8300	4.8618	4,853.7300	4.8537	(0.167)	0	0	0
2017/06/05	R212	03/08/2017	153.35	Put	Bond Future	4,851.8300	4.8518	4,843.7300	4.8437	(0.167)	0	0	0
2017/06/05	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R212	02/11/2017			Bond Future	151.3764	151.3764	151.3843	151.3843	0.005	0.0000	0.0000	0
2017/06/05	R212	02/11/2017	152.40	Put	Bond Future	1,023.6300	1.0236	1,015.6900	1.0157	(0.776)	0	0	0
2017/06/05	R212	02/11/2017	152.42	Put	Bond Future	1,043.6300	1.0436	1,035.6900	1.0357	(0.761)	0	0	0
2017/06/05	R212	02/11/2017	152.41	Put	Bond Future	1,033.6300	1.0336	1,025.6900	1.0257	(0.768)	0	0	0
2017/06/05	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R212	02/11/2017	152.41	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
2017/06/05	R212	01/02/2018	154.71	Put	Bond Future	2,375.8700	2.3759	2,370.3200	2.3703	(0.234)	0	0	0
2017/06/05	R212	01/02/2018			Bond Future	152.3341	152.3341	152.3397	152.3397	0.004	0.0000	0.0000	0
2017/06/05	R212	01/02/2018	154.70	Put	Bond Future	2,365.8700	2.3659	2,360.3200	2.3603	(0.235)	0	0	0
2017/06/05	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/05	R212	01/02/2018	154.69	Put	Bond Future	2,355.8700	2.3559	2,350.3200	2.3503	(0.236)	0	0	0
2017/06/05	R213	03/08/2017	9.33	Put	Bond Future	611.1700	0.6112	562.8200	0.5628	(7.911)	0	0	0
2017/06/05	R213	03/08/2017			Bond Future	9.0165	87.4515	9.0059	87.5246	(0.118)	0.0000	0.0000	55,673
2017/06/05	R213	03/08/2017	9.35	Put	Bond Future	576.1900	0.5762	529.3600	0.5294	(8.128)	0	0	0
2017/06/05	R213	03/08/2017	9.33	Call	Bond Future	2,731.8100	2.7318	2,756.5600	2.7566	0.906	0	0	0
2017/06/05	R213	03/08/2017	9.34	Put	Bond Future	593.4800	0.5935	545.8900	0.5459	(8.019)	0	0	0
2017/06/05	R213	03/08/2017	9.34	Call	Bond Future	2,780.5500	2.7806	2,806.0600	2.8061	0.917	0	0	0
2017/06/05	R213	03/08/2017	9.35	Call	Bond Future	2,829.6300	2.8296	2,855.9000	2.8559	0.928	0	0	0
2017/06/05	R213	02/11/2017	9.36	Put	Bond Future	1,510.8900	1.5109	1,462.7600	1.4628	(3.186)	0	0	0
2017/06/05	R213	02/11/2017			Bond Future	9.0563	85.5746	9.0454	85.6485	(0.120)	0.0000	0.0000	0
2017/06/05	R213	02/11/2017	9.35	Put	Bond Future	1,534.4300	1.5344	1,485.9200	1.4859	(3.161)	0	0	0
2017/06/05	R213	02/11/2017	9.36	Call	Bond Future	3,542.2800	3.5423	3,568.0500	3.5681	0.727	0	0	0
2017/06/05	R213	02/11/2017	9.34	Call	Bond Future	3,457.9800	3.4580	3,483.0000	3.4830	0.724	0	0	0
2017/06/05	R213	02/11/2017	9.35	Call	Bond Future	3,500.0200	3.5000	3,525.4100	3.5254	0.725	0	0	0
2017/06/05	R213	02/11/2017	9.34	Put	Bond Future	1,558.2600	1.5583	1,509.3800	1.5094	(3.137)	0	0	0
2017/06/05	R213	01/02/2018	9.42	Call	Bond Future	4,147.4400	4.1474	4,177.3600	4.1774	0.721	0	0	0
2017/06/05	R213	01/02/2018			Bond Future	9.0949	87.2413	9.0838	87.3161	(0.122)	0.0000	0.0000	0
2017/06/05	R213	01/02/2018	9.43	Call	Bond Future	4,188.4000	4.1884	4,218.6100	4.2186	0.721	0	0	0
2017/06/05	R213	01/02/2018	9.41	Put	Bond Future	2,026.5900	2.0266	1,981.3900	1.9814	(2.230)	0	0	0
2017/06/05	R213	01/02/2018	9.43	Put	Bond Future	1,978.7200	1.9787	1,934.0800	1.9341	(2.256)	0	0	0
2017/06/05	R213	01/02/2018	9.41	Call	Bond Future	4,106.6300	4.1066	4,136.2800	4.1363	0.722	0	0	0
2017/06/05	R213	01/02/2018	9.42	Put	Bond Future	2,002.5400	2.0025	1,957.6100	1.9576	(2.244)	0	0	0
2017/06/05	R214	03/08/2017	9.51	Call	Bond Future	1,658.0800	1.6581	1,621.9900	1.6220	(2.177)	0	0	0
2017/06/05	R214	03/08/2017			Bond Future	9.4794	74.9502	9.4789	74.9534	(0.005)	0.0000	0.0000	35,526
2017/06/05	R214	03/08/2017	9.52	Call	Bond Future	1,696.2100	1.6962	1,660.1900	1.6602	(2.124)	0	0	0
2017/06/05	R214	03/08/2017	9.53	Call	Bond Future	1,734.9300	1.7349	1,698.9700	1.6990	(2.073)	0	0	0
2017/06/05	R214	03/08/2017	9.51	Put	Bond Future	1,437.6700	1.4377	1,398.4100	1.3984	(2.731)	0	0	0
2017/06/05	R214	03/08/2017	9.53	Put	Bond Future	1,371.1400	1.3711	1,332.0100	1.3320	(2.854)	0	0	0
2017/06/05	R214	03/08/2017	9.52	Put	Bond Future	1,404.0500	1.4041	1,364.8600	1.3649	(2.791)	0	0	0
2017/06/05	R214	02/11/2017	9.60	Call	Bond Future	2,930.5500	2.9306	2,906.1500	2.9062	(0.833)	0	0	0
2017/06/05	R214	02/11/2017			Bond Future	9.5230	73.0876	9.5226	73.0905	(0.004)	0.0000	0.0000	0
2017/06/05	R214	02/11/2017	9.58	Call	Bond Future	2,855.8300	2.8558	2,831.3700	2.8314	(0.856)	0	0	0
2017/06/05	R214	02/11/2017	9.59	Call	Bond Future	2,892.9800	2.8930	2,868.5400	2,8685	(0.845)	0	0	0
2017/06/05	R214	02/11/2017	9.58	Put	Bond Future	2,450.0800	2.4501	2,422.7500	2,4228	(1.115)	0	0	0
2017/06/05	R214	02/11/2017	9.60	Put	Bond Future	2,383.1900	2.3832	2,355.9200	2,3559	(1.144)	0	0	0
2017/06/05	R214	02/11/2017	9.59	Put	Bond Future	2,416.3700	2.4164	2,389.0600	2,3891	(1.130)	0	0	0
2017/06/05	R214	01/02/2018			Bond Future	9.5660	74.5111	9.5657	74.5136	(0.004)	0.0000	0.0000	0
2017/06/05	R214	01/02/2018	9.82	Put	Bond Future	2,488.7600	2.4888	2,467.9400	2.4679	(0.837)	0	0	0
2017/06/05	R214	01/02/2018	9.84	Put	Bond Future	2,434.3300	2.4343	2,413.5800	2.4136	(0.852)	0	0	0
2017/06/05	R214	01/02/2018	9.83	Put	Bond Future	2,461.4100	2.4614	2,440.6300	2.4406	(0.844)	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
2017/06/05	R214	01/02/2018	9.84	Call	Bond Future	4,337.4200	4.3374	4,319.1500	4.3192	(0.421)	0	0	0
2017/06/05	R214	01/02/2018	9.82	Call	Bond Future	4,255.7200	4.2557	4,237.3800	4.2374	(0.431)	0	0	0
2017/06/05	R214	01/02/2018	9.83	Call	Bond Future	4,296.4900	4.2965	4,278.1900	4.2782	(0.426)	0	0	0
2017/06/05	R248	03/08/2017			Bond Future	9.5762	95.6838	9.5757	95.6882	(0.005)	0.0000	0.0000	77,986
2017/06/05	R248	03/08/2017	9.57	Call	Bond Future	2,042.0200	2.0420	1,993.5500	1.9935	(2.374)	0	0	0
2017/06/05	R248	03/08/2017	9.56	Put	Bond Future	2,144.9000	2.1449	2,092.0300	2.0920	(2.465)	0	0	0
2017/06/05	R248	03/08/2017	9.58	Put	Bond Future	2,053.6100	2.0536	2,000.7700	2.0008	(2.573)	0	0	0
2017/06/05	R248	03/08/2017	9.57	Put	Bond Future	2,098.8100	2.0988	2,045.9500	2.0459	(2.519)	0	0	0
2017/06/05	R248	03/08/2017	9.58	Call	Bond Future	2,088.2400	2.0882	2,039.7900	2.0398	(2.320)	0	0	0
2017/06/05	R248	03/08/2017	9.56	Call	Bond Future	1,996.5300	1.9965	1,948.0500	1.9481	(2.428)	0	0	0
2017/06/05	R248	02/11/2017	9.66	Put	Bond Future	3,327.7600	3.3278	3,291.6100	3.2916	(1.086)	0	0	0
2017/06/05	R248	02/11/2017			Bond Future	9.6226	93.0769	9.6221	93.0807	(0.004)	0.0000	0.0000	226
2017/06/05	R248	02/11/2017	9.65	Put	Bond Future	3,371.8500	3.3719	3,335.6700	3.3357	(1.073)	0	0	0
2017/06/05	R248	02/11/2017	9.64	Call	Bond Future	3,574.0900	3.5741	3,541.6900	3.5417	(0.907)	0	0	0
2017/06/05	R248	02/11/2017	9.65	Call	Bond Future	3,619.7800	3.6198	3,587.4000	3.5874	(0.895)	0	0	0
2017/06/05	R248	02/11/2017	9.66	Call	Bond Future	3,665.7500	3.6657	3,633.4000	3.6334	(0.882)	0	0	0
2017/06/05	R248	02/11/2017	9.64	Put	Bond Future	3,416.3800	3.4164	3,380.1800	3.3802	(1.060)	0	0	0
2017/06/05	R248	01/02/2018	9.89	Call	Bond Future	5,341.1100	5.3411	5,317.0600	5.3171	(0.450)	0	0	0
2017/06/05	R248	01/02/2018	9.90	Put	Bond Future	3,353.5300	3.3535	3,326.2100	3.3262	(0.815)	0	0	0
2017/06/05	R248	01/02/2018			Bond Future	9.6683	94.8897	9.6680	94.8930	(0.004)	0.0000	0.0000	0
2017/06/05	R248	01/02/2018	9.90	Call	Bond Future	5,391.3500	5.3913	5,367.3500	5.3674	(0.445)	0	0	0
2017/06/05	R248	01/02/2018	9.91	Call	Bond Future	5,441.7700	5.4418	5,417.8100	5.4178	(0.440)	0	0	0
2017/06/05	R248	01/02/2018	9.89	Put	Bond Future	3,389.5900	3.3896	3,362.2200	3.3622	(0.807)	0	0	0
2017/06/05	R248	01/02/2018	9.91	Put	Bond Future	3,317.8100	3.3178	3,290.5300	3.2905	(0.822)	0	0	0

Total

854244