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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2017/06/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	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
2017/06/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	2025	03/08/2017			Bond Future	128.1949	128.1949	128.2022	128.2022	0.006	0.0000	0.0000	2,414
2017/06/06	2025	03/08/2017	133.96	Put	Bond Future	5,765.1400	5.7651	5,757.8100	5.7578	(0.127)	0	0	0
2017/06/06	2025	03/08/2017	133.98	Put	Bond Future	5,785.1400	5.7851	5,777.8100	5.7778	(0.127)	0	0	0
2017/06/06	2025	03/08/2017	133.97	Put	Bond Future	5,775.1400	5.7751	5,767.8100	5.7678	(0.127)	0	0	0
2017/06/06	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2025	02/11/2017			Bond Future	130.6792	130.6792	130.6856	130.6856	0.005	0.0000	0.0000	0
2017/06/06	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2025	02/11/2017	132.96	Put	Bond Future	2,280.7500	2.2807	2,274.4200	2.2744	(0.278)	0	0	0
2017/06/06	2025	02/11/2017	132.98	Put	Bond Future	2,300.7500	2.3007	2,294.4200	2.2944	(0.275)	0	0	0
2017/06/06	2025	02/11/2017	132.97	Put	Bond Future	2,290.7500	2.2907	2,284.4200	2.2844	(0.276)	0	0	0
2017/06/06	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2025	01/02/2018	133.89	Put	Bond Future	1,959.7600	1.9598	1,952.0000	1.9520	(0.396)	0	0	0
2017/06/06	2025	01/02/2018			Bond Future	131.9302	131.9302	131.9380	131.9380	0.006	0.0000	0.0000	0
2017/06/06	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2025	01/02/2018	133.88	Put	Bond Future	1,949.7600	1.9498	1,942.0000	1.9420	(0.398)	0	0	0
2017/06/06	2025	01/02/2018	133.90	Put	Bond Future	1,969.7600	1.9698	1,962.0000	1.9620	(0.394)	0	0	0
2017/06/06	2029	01/02/2018			Bond Future	103.7906	103.7906	103.7964	103.7964	0.006	0.0000	0.0000	0
2017/06/06	2030	03/08/2017	9.33	Call	Bond Future	2,526.9200	2.5269	2,206.5100	2.2065	(12.680)	0	0	0
2017/06/06	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2030	03/08/2017			Bond Future	8.9649	93.0107	9.0104	92.6903	0.508	0.0000	0.0000	32,390
2017/06/06	2030	03/08/2017	9.34	Call	Bond Future	2,594.7900	2.5948	2,274.3800	2.2744	(12.348)	0	0	0
2017/06/06	2030	03/08/2017	9.35	Call	Bond Future	2,662.5800	2.6626	2,342.1700	2.3422	(12.034)	0	0	0
2017/06/06	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2030	02/11/2017			Bond Future	9.0022	94.7895	9.0493	94.4623	0.524	0.0000	0.0000	0
2017/06/06	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2030	02/11/2017	9.34	Call	Bond Future	2,309.4600	2.3095	1,982.2300	1.9822	(14.169)	0	0	0
2017/06/06	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2030	02/11/2017	9.35	Call	Bond Future	2,376.6200	2.3766	2,049.3900	2.0494	(13.769)	0	0	0
2017/06/06	2030	02/11/2017	9.36	Call	Bond Future	2,443.7000	2.4437	2,116.4700	2.1165	(13.391)	0	0	0
2017/06/06	2030	01/02/2018			Bond Future	9.0375	92.6300	9.0863	92.2966	0.540	0.0000	0.0000	0
2017/06/06	2030	01/02/2018	9.38	Call	Bond Future	2,307.7800	2.3078	1,974.3300	1.9743	(14.449)	0	0	0

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2017/06/06	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2030	01/02/2018	9.39	Call	Bond Future	2,373.9800	2.3740	2,040.5300	2.0405	(14.046)	0	0	0
2017/06/06	2030	01/02/2018	9.37	Call	Bond Future	2,241.5200	2.2415	1,908.0700	1.9081	(14.876)	0	0	0
2017/06/06	2032	03/08/2017	9.43	Put	Bond Future	637.7100	0.6377	744.3000	0.7443	16.714	0	0	0
2017/06/06	2032	03/08/2017			Bond Future	9.1088	96.0410	9.1645	95.6188	0.611	0.0000	0.0000	26,589
2017/06/06	2032	03/08/2017	9.45	Put	Bond Future	600.2800	0.6003	701.8500	0.7019	16.920	0	0	0
2017/06/06	2032	03/08/2017	9.44	Put	Bond Future	618.7600	0.6188	722.8300	0.7228	16.819	0	0	0
2017/06/06	2032	03/08/2017	9.44	Call	Bond Future	3,089.7500	3.0898	2,771.6200	2.7716	(10.296)	0	0	0
2017/06/06	2032	03/08/2017	9.43	Call	Bond Future	3,035.4700	3.0355	2,719.8600	2.7199	(10.397)	0	0	0
2017/06/06	2032	03/08/2017	9.45	Call	Bond Future	3,144.4100	3.1444	2,823.7800	2.8238	(10.197)	0	0	0
2017/06/06	2032	02/11/2017			Bond Future	9.1504	93.7199	9.2080	93.2889	0.629	0.0000	0.0000	0
2017/06/06	2032	02/11/2017	9.48	Put	Bond Future	1,624.1400	1.6241	1,769.3200	1.7693	8.939	0	0	0
2017/06/06	2032	02/11/2017	9.50	Put	Bond Future	1,574.3300	1.5743	1,716.1300	1.7161	9.007	0	0	0
2017/06/06	2032	02/11/2017	9.48	Call	Bond Future	4,053.1400	4.0531	3,767.2900	3.7673	(7.053)	0	0	0
2017/06/06	2032	02/11/2017	9.49	Put	Bond Future	1,599.1900	1.5992	1,742.6800	1.7427	8.973	0	0	0
2017/06/06	2032	02/11/2017	9.49	Call	Bond Future	4,100.4600	4.1005	3,812.9200	3.8129	(7.012)	0	0	0
2017/06/06	2032	02/11/2017	9.50	Call	Bond Future	4,147.8000	4.1478	3,858.5700	3.8586	(6.973)	0	0	0
2017/06/06	2032	01/02/2018	9.55	Put	Bond Future	2,159.1000	2.1591	2,314.7500	2.3147	7.209	0	0	0
2017/06/06	2032	01/02/2018			Bond Future	9.1901	95.5447	9.2496	95.1054	0.647	0.0000	0.0000	0
2017/06/06	2032	01/02/2018	9.57	Put	Bond Future	2,108.0000	2.1080	2,260.8600	2.2609	7.251	0	0	0
2017/06/06	2032	01/02/2018	9.55	Call	Bond Future	4,774.7800	4.7748	4,491.1400	4.4911	(5.940)	0	0	0
2017/06/06	2032	01/02/2018	9.56	Put	Bond Future	2,133.5700	2.1336	2,287.8200	2.2878	7.230	0	0	0
2017/06/06	2032	01/02/2018	9.56	Call	Bond Future	4,820.4300	4.8204	4,535.3900	4.5354	(5.913)	0	0	0
2017/06/06	2032	01/02/2018	9.57	Call	Bond Future	4,865.9600	4.8660	4,579.5300	4.5795	(5.886)	0	0	0
2017/06/06	2033	03/08/2017	113.14	Put	Bond Future	7,760.1900	7.7602	7,754.4900	7.7545	(0.073)	0	0	0
2017/06/06	2033	03/08/2017			Bond Future	105.3798	105.3798	105.3855	105.3855	0.005	0.0000	0.0000	6,534
2017/06/06	2033	03/08/2017	113.13	Put	Bond Future	7,750.1900	7.7502	7,744.4900	7.7445	(0.074)	0	0	0
2017/06/06	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2033	03/08/2017	113.12	Put	Bond Future	7,740.1900	7.7402	7,734.4900	7.7345	(0.074)	0	0	0
2017/06/06	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2033	02/11/2017			Bond Future	106.3454	106.3454	106.3504	106.3504	0.005	0.0000	0.0000	0
2017/06/06	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2033	02/11/2017	110.07	Put	Bond Future	3,724.6400	3.7246	3,719.6400	3.7196	(0.134)	0	0	0
2017/06/06	2033	02/11/2017	110.09	Put	Bond Future	3,744.6400	3.7446	3,739.6400	3.7396	(0.134)	0	0	0
2017/06/06	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2033	02/11/2017	110.08	Put	Bond Future	3,734.6400	3.7346	3,729.6400	3.7296	(0.134)	0	0	0
2017/06/06	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2033	01/02/2018			Bond Future	108.4638	108.4638	108.4699	108.4699	0.006	0.0000	0.0000	0
2017/06/06	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2033	01/02/2018	109.64	Put	Bond Future	1,176.2400	1.1762	1,170.1100	1.1701	(0.521)	0	0	0
2017/06/06	2033	01/02/2018	109.66	Put	Bond Future	1,196.2400	1.1962	1,190.1100	1.1901	(0.512)	0	0	0

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2017/06/06	2033	01/02/2018	109.65	Put	Bond Future	1,186.2400	1.1862	1,180.1100	1.1801	(0.517)	0	0	0
2017/06/06	2037	03/08/2017	9.57	Call	Bond Future	2,348.2400	2.3482	2,018.7000	2.0187	(14.033)	0	0	0
2017/06/06	2037	03/08/2017			Bond Future	9.4389	91.8833	9.5047	91.3422	0.697	0.0000	0.0000	66,025
2017/06/06	2037	03/08/2017	9.58	Call	Bond Future	2,397.2500	2.3972	2,063.8600	2.0639	(13.907)	0	0	0
2017/06/06	2037	03/08/2017	9.56	Put	Bond Future	1,307.5000	1.3075	1,522.8600	1.5229	16.471	0	0	0
2017/06/06	2037	03/08/2017	9.57	Put	Bond Future	1,274.9300	1.2749	1,486.4300	1.4864	16.589	0	0	0
2017/06/06	2037	03/08/2017	9.58	Put	Bond Future	1,242.8400	1.2428	1,450.4900	1.4505	16.708	0	0	0
2017/06/06	2037	03/08/2017	9.56	Call	Bond Future	2,299.6000	2.2996	1,973.9200	1.9739	(14.162)	0	0	0
2017/06/06	2037	02/11/2017			Bond Future	9.4831	93.6405	9.5509	93.0885	0.715	0.0000	0.0000	233
2017/06/06	2037	02/11/2017	9.66	Call	Bond Future	3,819.0400	3.8190	3,490.8800	3.4909	(8.593)	0	0	0
2017/06/06	2037	02/11/2017	9.65	Put	Bond Future	2,422.3000	2.4223	2,648.4100	2.6484	9.335	0	0	0
2017/06/06	2037	02/11/2017	9.67	Put	Bond Future	2,355.8900	2.3559	2,577.5100	2.5775	9.407	0	0	0
2017/06/06	2037	02/11/2017	9.66	Put	Bond Future	2,388.9100	2.3889	2,612.7700	2.6128	9.371	0	0	0
2017/06/06	2037	02/11/2017	9.65	Call	Bond Future	3,772.5100	3.7725	3,446.6000	3.4466	(8.639)	0	0	0
2017/06/06	2037	02/11/2017	9.67	Call	Bond Future	3,865.8200	3.8658	3,535.4200	3.5354	(8.547)	0	0	0
2017/06/06	2037	01/02/2018			Bond Future	9.5260	91.2083	9.5958	90.6456	0.733	0.0000	0.0000	0
2017/06/06	2037	01/02/2018	9.81	Put	Bond Future	2,758.9000	2.7589	2,974.6000	2.9746	7.818	0	0	0
2017/06/06	2037	01/02/2018	9.83	Put	Bond Future	2,698.1300	2.6981	2,910.2900	2.9103	7.863	0	0	0
2017/06/06	2037	01/02/2018	9.82	Put	Bond Future	2,728.3700	2.7284	2,942.3000	2.9423	7.841	0	0	0
2017/06/06	2037	01/02/2018	9.82	Call	Bond Future	5,062.7500	5.0627	4,713.9200	4.7139	(6.890)	0	0	0
2017/06/06	2037	01/02/2018	9.81	Call	Bond Future	5,015.4200	5.0154	4,668.3600	4.6684	(6.920)	0	0	0
2017/06/06	2037	01/02/2018	9.83	Call	Bond Future	5,110.2600	5.1103	4,759.6600	4.7597	(6.861)	0	0	0
2017/06/06	2038	03/08/2017			Bond Future	129.8372	129.8372	129.8444	129.8444	0.006	0.0000	0.0000	22,539
2017/06/06	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2038	03/08/2017	141.16	Put	Bond Future	11,322.7700	11.3228	11,315.5900	11.3156	(0.063)	0	0	0
2017/06/06	2038	03/08/2017	141.18	Put	Bond Future	11,342.7700	11.3428	11,335.5900	11.3356	(0.063)	0	0	0
2017/06/06	2038	03/08/2017	141.17	Put	Bond Future	11,332.7700	11.3328	11,325.5900	11.3256	(0.063)	0	0	0
2017/06/06	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2038	02/11/2017			Bond Future	132.3535	132.3535	132.3597	132.3597	0.005	0.0000	0.0000	0
2017/06/06	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2038	02/11/2017	136.80	Put	Bond Future	4,446.4600	4.4465	4,440.3100	4.4403	(0.138)	0	0	0
2017/06/06	2038	02/11/2017	136.82	Put	Bond Future	4,466.4600	4.4665	4,460.3100	4.4603	(0.138)	0	0	0
2017/06/06	2038	02/11/2017	136.81	Put	Bond Future	4,456.4600	4.4565	4,450.3100	4.4503	(0.138)	0	0	0
2017/06/06	2038	01/02/2018	136.95	Put	Bond Future	3,481.0000	3.4810	3,473.7500	3.4738	(0.208)	0	0	0
2017/06/06	2038	01/02/2018			Bond Future	133.4690	133.4690	133.4763	133.4763	0.005	0.0000	0.0000	0
2017/06/06	2038	01/02/2018	136.94	Put	Bond Future	3,471.0000	3.4710	3,463.7500	3.4638	(0.209)	0	0	0
2017/06/06	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2038	01/02/2018	136.93	Put	Bond Future	3,461.0000	3.4610	3,453.7500	3.4538	(0.209)	0	0	0
2017/06/06	2040	03/08/2017			Bond Future	9.5398	95.2294	9.6106	94.6080	0.742	0.0000	0.0000	13,856
2017/06/06	2040	03/08/2017	9.61	Put	Bond Future	1,636.5400	1.6365	1,908.9800	1.9090	16.647	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
2017/06/06	2040	03/08/2017	9.63	Put	Bond Future	1,560.5600	1.5606	1,824.1000	1.8241	16.888	0	0	0
2017/06/06	2040	03/08/2017	9.61	Call	Bond Future	2,252.5800	2.2526	1,903.5700	1.9036	(15.494)	0	0	0
2017/06/06	2040	03/08/2017	9.62	Put	Bond Future	1,598.1400	1.5981	1,866.1200	1.8661	16.768	0	0	0
2017/06/06	2040	03/08/2017	9.62	Call	Bond Future	2,301.4000	2.3014	1,947.9300	1.9479	(15.359)	0	0	0
2017/06/06	2040	03/08/2017	9.63	Call	Bond Future	2,350.9200	2.3509	1,993.0100	1.9930	(15.224)	0	0	0
2017/06/06	2040	02/11/2017			Bond Future	9.5853	97.0507	9.6583	96.4166	0.761	0.0000	0.0000	0
2017/06/06	2040	02/11/2017	9.66	Call	Bond Future	3,631.2800	3.6313	3,282.2900	3.2823	(9.611)	0	0	0
2017/06/06	2040	02/11/2017	9.65	Put	Bond Future	3,022.7100	3.0227	3,310.5200	3.3105	9.522	0	0	0
2017/06/06	2040	02/11/2017	9.67	Put	Bond Future	2,941.4800	2.9415	3,224.0100	3.2240	9.605	0	0	0
2017/06/06	2040	02/11/2017	9.66	Put	Bond Future	2,982.0100	2.9820	3,267.1700	3.2672	9.563	0	0	0
2017/06/06	2040	02/11/2017	9.67	Call	Bond Future	3,677.0900	3.6771	3,325.4700	3.3255	(9.562)	0	0	0
2017/06/06	2040	02/11/2017	9.65	Call	Bond Future	3,585.5100	3.5855	3,239.1700	3.2392	(9.659)	0	0	0
2017/06/06	2040	01/02/2018	9.89	Call	Bond Future	5,274.0000	5.2740	4,881.2500	4.8813	(7.447)	0	0	0
2017/06/06	2040	01/02/2018			Bond Future	9.6296	94.4346	9.7047	93.7882	0.780	0.0000	0.0000	0
2017/06/06	2040	01/02/2018	9.87	Call	Bond Future	5,175.4300	5.1754	4,786.7700	4.7868	(7.510)	0	0	0
2017/06/06	2040	01/02/2018	9.88	Call	Bond Future	5,224.7700	5.2248	4,834.0600	4.8341	(7.478)	0	0	0
2017/06/06	2040	01/02/2018	9.87	Put	Bond Future	3,132.1900	3.1322	3,389.9300	3.3899	8.229	0	0	0
2017/06/06	2040	01/02/2018	9.88	Put	Bond Future	3,098.0900	3.0981	3,353.7800	3.3538	8.253	0	0	0
2017/06/06	2040	01/02/2018	9.89	Put	Bond Future	3,064.0100	3.0640	3,317.6600	3.3177	8.278	0	0	0
2017/06/06	2044	03/08/2017			Bond Future	9.6045	92.0310	9.6906	91.2716	0.896	0.0000	0.0000	23,797
2017/06/06	2044	03/08/2017	9.62	Put	Bond Future	1,865.2600	1.8653	2,235.9000	2.2359	19.871	0	0	0
2017/06/06	2044	03/08/2017	9.64	Put	Bond Future	1,780.0000	1.7800	2,139.5100	2.1395	20.197	0	0	0
2017/06/06	2044	03/08/2017	9.63	Put	Bond Future	1,822.2700	1.8223	2,187.3400	2.1873	20.034	0	0	0
2017/06/06	2044	03/08/2017	9.64	Call	Bond Future	2,094.1300	2.0941	1,694.2700	1.6943	(19.094)	0	0	0
2017/06/06	2044	03/08/2017	9.62	Call	Bond Future	2,002.4900	2.0025	1,613.7600	1.6138	(19.412)	0	0	0
2017/06/06	2044	03/08/2017	9.63	Call	Bond Future	2,048.0200	2.0480	1,653.7200	1.6537	(19.253)	0	0	0
2017/06/06	2044	02/11/2017	9.68	Call	Bond Future	3,494.0900	3.4941	3,086.2300	3.0862	(11.673)	0	0	0
2017/06/06	2044	02/11/2017			Bond Future	9.6498	93.7911	9.7384	93.0165	0.918	0.0000	0.0000	200
2017/06/06	2044	02/11/2017	9.66	Call	Bond Future	3,405.3900	3.4054	3,004.0000	3.0040	(11.787)	0	0	0
2017/06/06	2044	02/11/2017	9.67	Call	Bond Future	3,449.4700	3.4495	3,044.8500	3.0449	(11.730)	0	0	0
2017/06/06	2044	02/11/2017	9.66	Put	Bond Future	3,315.4100	3.3154	3,688.6200	3.6886	11.257	0	0	0
2017/06/06	2044	02/11/2017	9.68	Put	Bond Future	3,228.6300	3.2286	3,595.3700	3.5954	11.359	0	0	0
2017/06/06	2044	02/11/2017	9.67	Put	Bond Future	3,271.6800	3.2717	3,641.6600	3.6417	11.309	0	0	0
2017/06/06	2044	01/02/2018			Bond Future	9.6939	91.2367	9.7851	90.4471	0.941	0.0000	0.0000	0
2017/06/06	2044	01/02/2018	9.89	Put	Bond Future	3,360.9400	3.3609	3,690.3200	3.6903	9.800	0	0	0
2017/06/06	2044	01/02/2018	9.91	Put	Bond Future	3,289.6000	3.2896	3,613.9500	3.6139	9.860	0	0	0
2017/06/06	2044	01/02/2018	9.89	Call	Bond Future	5,044.3200	5.0443	4,584.1000	4.5841	(9.124)	0	0	0
2017/06/06	2044	01/02/2018	9.90	Put	Bond Future	3,324.9600	3.3250	3,651.8200	3.6518	9.830	0	0	0
2017/06/06	2044	01/02/2018	9.90	Call	Bond Future	5,092.7800	5.0928	4,630.0400	4.6300	(9.086)	0	0	0
2017/06/06	2044	01/02/2018	9.91	Call	Bond Future	5,141.7100	5.1417	4,676.4600	4.6765	(9.049)	0	0	0
2017/06/06	2046	03/08/2017	141.17	Put	Bond Future	13,028.5600	13.0286	13,021.8000	13.0218	(0.052)	0	0	0
2017/06/06	2046	03/08/2017			Bond Future	128.1414	128.1414	128.1482	128.1482	0.005	0.0000	0.0000	22,790
2017/06/06	2046	03/08/2017	141.19	Put	Bond Future	13,048.5600	13.0486	13,041.8000	13.0418	(0.052)	0	0	0
2017/06/06	2046	03/08/2017	141.18	Put	Bond Future	13,038.5600	13.0386	13,031.8000	13.0318	(0.052)	0	0	0
2017/06/06	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	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
2017/06/06	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2046	02/11/2017			Bond Future	129.0414	129.0414	129.0475	129.0475	0.005	0.0000	0.0000	0
2017/06/06	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2046	02/11/2017	136.30	Put	Bond Future	7,258.5700	7.2586	7,252.5500	7.2525	(0.083)	0	0	0
2017/06/06	2046	02/11/2017	136.32	Put	Bond Future	7,278.5700	7.2786	7,272.5500	7.2725	(0.083)	0	0	0
2017/06/06	2046	02/11/2017	136.31	Put	Bond Future	7,268.5700	7.2686	7,262.5500	7.2625	(0.083)	0	0	0
2017/06/06	2046	01/02/2018	132.92	Put	Bond Future	1,308.0300	1.3080	1,300.6300	1.3006	(0.566)	0	0	0
2017/06/06	2046	01/02/2018			Bond Future	131.6120	131.6120	131.6194	131.6194	0.006	0.0000	0.0000	0
2017/06/06	2046	01/02/2018	132.91	Put	Bond Future	1,298.0300	1.2980	1,290.6300	1.2906	(0.570)	0	0	0
2017/06/06	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2046	01/02/2018	132.90	Put	Bond Future	1,288.0300	1.2880	1,280.6300	1.2806	(0.575)	0	0	0
2017/06/06	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2050	03/08/2017			Bond Future	135.5826	135.5826	135.5900	135.5900	0.005	0.0000	0.0000	26,059
2017/06/06	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2050	03/08/2017	149.22	Put	Bond Future	13,637.3900	13.6374	13,630.0200	13.6300	(0.054)	0	0	0
2017/06/06	2050	03/08/2017	149.24	Put	Bond Future	13,657.3900	13.6574	13,650.0200	13.6500	(0.054)	0	0	0
2017/06/06	2050	03/08/2017	149.23	Put	Bond Future	13,647.3900	13.6474	13,640.0200	13.6400	(0.054)	0	0	0
2017/06/06	2050	02/11/2017	144.66	Put	Bond Future	6,449.9900	6.4500	6,443.4900	6.4435	(0.101)	0	0	0
2017/06/06	2050	02/11/2017	144.67	Put	Bond Future	6,459.9900	6.4600	6,453.4900	6.4535	(0.101)	0	0	0
2017/06/06	2050	02/11/2017			Bond Future	138.2100	138.2100	138.2165	138.2165	0.005	0.0000	0.0000	0
2017/06/06	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2050	02/11/2017	144.65	Put	Bond Future	6,439.9900	6.4400	6,433.4900	6.4335	(0.101)	0	0	0
2017/06/06	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2050	01/02/2018			Bond Future	139.2711	139.2711	139.2793	139.2793	0.006	0.0000	0.0000	0
2017/06/06	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2050	01/02/2018	140.23	Put	Bond Future	958.8700	0.9589	950.7300	0.9507	(0.849)	0	0	0
2017/06/06	2050	01/02/2018	140.25	Put	Bond Future	978.8700	0.9789	970.7300	0.9707	(0.832)	0	0	0
2017/06/06	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	2050	01/02/2018	140.24	Put	Bond Future	968.8700	0.9689	960.7300	0.9607	(0.840)	0	0	0
2017/06/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	AL37	03/08/2017			Index Future	548.7110	548.7110	548.4390	548.4390	(0.050)	0.0000	0.0000	0
2017/06/06	AL37	02/11/2017			Index Future	559.2060	559.2060	558.9240	558.9240	(0.050)	0.0000	0.0000	0
2017/06/06	AL37	01/02/2018			Index Future	570.0940	570.0940	569.8080	569.8080	(0.050)	0.0000	0.0000	0

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2017/06/06	AL7T	03/08/2017			Index Future	634.9900	634.9900	633.3050	633.3050	(0.265)	0.0000	0.0000	0
2017/06/06	AL7T	02/11/2017			Index Future	647.1340	647.1340	645.4130	645.4130	(0.266)	0.0000	0.0000	0
2017/06/06	AL7T	01/02/2018			Index Future	659.7350	659.7350	657.9800	657.9800	(0.266)	0.0000	0.0000	0
2017/06/06	ALBI	03/08/2017			Index Future	573.0030	573.0030	570.6670	570.6670	(0.408)	0.0000	0.0000	600
2017/06/06	ALBI	02/11/2017			Index Future	583.9630	583.9630	581.5770	581.5770	(0.409)	0.0000	0.0000	0
2017/06/06	ALBI	01/02/2018			Index Future	595.3330	595.3330	592.9020	592.9020	(0.408)	0.0000	0.0000	0
2017/06/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	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
2017/06/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/06	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	EL28	03/08/2017			Bond Future	128.0067	128.0067	128.0161	128.0161	0.007	0.0000	0.0000	0
2017/06/06	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	EL28	03/08/2017	135.16	Put	Bond Future	7,153.3100	7.1533	7,143.8900	7.1439	(0.132)	0	0	0
2017/06/06	EL28	03/08/2017	135.18	Put	Bond Future	7,173.3100	7.1733	7,163.8900	7.1639	(0.131)	0	0	0
2017/06/06	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	EL28	03/08/2017	135.17	Put	Bond Future	7,163.3100	7.1633	7,153.8900	7.1539	(0.132)	0	0	0
2017/06/06	EL28	02/11/2017			Bond Future	128.7436	128.7436	128.7521	128.7521	0.007	0.0000	0.0000	0
2017/06/06	EL28	02/11/2017	133.87	Put	Bond Future	5,126.4300	5.1264	5,117.9100	5.1179	(0.166)	0	0	0
2017/06/06	EL28	02/11/2017	133.89	Put	Bond Future	5,146.4300	5.1464	5,137.9100	5.1379	(0.166)	0	0	0
2017/06/06	EL28	02/11/2017	133.88	Put	Bond Future	5,136.4300	5.1364	5,127.9100	5.1279	(0.166)	0	0	0
2017/06/06	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	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	
2017/06/06	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/06/06	EL28	01/02/2018			Bond Future		131.3083	131.3083	131.3181	0.008	0.0000	0.0000	0	
2017/06/06	EL28	01/02/2018	132.29	Put	Bond Future		981.7500	0.9817	971.8900	0.9719	(1.004)	0	0	0
2017/06/06	EL28	01/02/2018	132.31	Put	Bond Future		1,001.7500	1.0017	991.8900	0.9919	(0.984)	0	0	0
2017/06/06	EL28	01/02/2018	132.30	Put	Bond Future		991.7500	0.9917	981.8900	0.9819	(0.994)	0	0	0
2017/06/06	EL28	01/02/2018	132.31	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	EL28	01/02/2018	132.29	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	EL28	01/02/2018	132.30	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	ES33	03/08/2017			Bond Future		10.5357	79.6611	10.5961	79.2813	0.574	0.0000	0.0000	9,466
2017/06/06	ES33	03/08/2017	10.53	Put	Bond Future		35.8400	0.0358	415.6600	0.4157	1059.766	0	0	0
2017/06/06	ES33	03/08/2017	10.55	Put	Bond Future		0.0000	0.0000	289.5600	0.2896	100.000	0	0	0
2017/06/06	ES33	03/08/2017	10.54	Put	Bond Future		0.0000	0.0000	352.5700	0.3526	100.000	0	0	0
2017/06/06	ES33	03/08/2017	10.55	Call	Bond Future		90.2600	0.0903	0.0000	0.0000	(100.000)	0	0	0
2017/06/06	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	ES33	03/08/2017	10.54	Call	Bond Future		27.2500	0.0273	0.0000	0.0000	(100.000)	0	0	0
2017/06/06	ES33	02/11/2017	10.66	Put	Bond Future		0.0000	0.0000	142.2200	0.1422	100.000	0	0	0
2017/06/06	ES33	02/11/2017			Bond Future		10.6205	77.3929	10.6830	77.0053	0.589	0.0000	0.0000	0
2017/06/06	ES33	02/11/2017	10.68	Put	Bond Future		0.0000	0.0000	18.5800	0.0186	100.000	0	0	0
2017/06/06	ES33	02/11/2017	10.66	Call	Bond Future		245.4000	0.2454	0.0000	0.0000	(100.000)	0	0	0
2017/06/06	ES33	02/11/2017	10.67	Put	Bond Future		0.0000	0.0000	80.3600	0.0804	100.000	0	0	0
2017/06/06	ES33	02/11/2017	10.67	Call	Bond Future		307.2600	0.3073	0.0000	0.0000	(100.000)	0	0	0
2017/06/06	ES33	02/11/2017	10.68	Call	Bond Future		369.0400	0.3690	0.0000	0.0000	(100.000)	0	0	0
2017/06/06	ES33	01/02/2018	10.99	Call	Bond Future		1,706.2100	1.7062	1,311.1400	1.3111	(23.155)	0	0	0
2017/06/06	ES33	01/02/2018	11.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	ES33	01/02/2018			Bond Future		10.7069	78.8997	10.7716	78.5046	0.604	0.0000	0.0000	0
2017/06/06	ES33	01/02/2018	11.00	Call	Bond Future		1,765.4400	1.7654	1,370.3700	1.3704	(22.378)	0	0	0
2017/06/06	ES33	01/02/2018	11.01	Call	Bond Future		1,824.5900	1.8246	1,429.5200	1.4295	(21.653)	0	0	0
2017/06/06	ES33	01/02/2018	10.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	ES33	01/02/2018	11.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	ES42	03/08/2017			Bond Future		10.7664	82.9376	10.8319	82.4712	0.608	0.0000	0.0000	7,957
2017/06/06	ES42	02/11/2017			Bond Future		10.8512	80.2622	10.9190	79.7862	0.625	0.0000	0.0000	0
2017/06/06	ES42	01/02/2018			Bond Future		10.9348	81.8249	11.0049	81.3398	0.641	0.0000	0.0000	0
2017/06/06	GOVI	03/08/2017			GOVI		571.4410	571.4410	569.1110	569.1110	(0.408)	0.0000	0.0000	404
2017/06/06	GOVI	03/08/2017	561.09	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	GOVI	03/08/2017	561.11	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	GOVI	03/08/2017	561.10	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	GOVI	03/08/2017	561.09	Call	GOVI		103,510.0000	10.3510	80,210.0000	8.0210	(22.510)	0	0	0
2017/06/06	GOVI	03/08/2017	561.10	Call	GOVI		103,410.0000	10.3410	80,110.0000	8.0110	(22.532)	0	0	0
2017/06/06	GOVI	03/08/2017	561.11	Call	GOVI		103,310.0000	10.3310	80,010.0000	8.0010	(22.553)	0	0	0
2017/06/06	GOVI	02/11/2017	572.44	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	GOVI	02/11/2017	572.46	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	GOVI	02/11/2017			GOVI		582.3700	582.3700	579.9910	579.9910	(0.409)	0.0000	0.0000	0
2017/06/06	GOVI	02/11/2017	572.44	Call	GOVI		99,300.0000	9.9300	75,510.0000	7.5510	(23.958)	0	0	0
2017/06/06	GOVI	02/11/2017	572.45	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	GOVI	02/11/2017	572.45	Call	GOVI		99,200.0000	9.9200	75,410.0000	7.5410	(23.982)	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
2017/06/06	GOVI	02/11/2017	572.46	Call	GOVI	99,100.0000		9.9100	75,310.0000	7.5310	(24.006)	0	0	0
2017/06/06	GOVI	01/02/2018			GOVI	593.7100		593.7100	591.2850	591.2850	(0.408)	0.0000	0.0000	0
2017/06/06	GOVI	01/02/2018	581.03	Call	GOVI	126,800.0000		12.6800	102,550.0000	10.2550	(19.125)	0	0	0
2017/06/06	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	GOVI	01/02/2018	581.04	Call	GOVI	126,700.0000		12.6700	102,450.0000	10.2450	(19.140)	0	0	0
2017/06/06	GOVI	01/02/2018	581.02	Call	GOVI	126,900.0000		12.6900	102,650.0000	10.2650	(19.110)	0	0	0
2017/06/06	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/06	IGOV	03/08/2017			Index Future	249.7850		249.7850	249.7710	249.7710	(0.006)	0.0000	0.0000	1,296
2017/06/06	IGOV	02/11/2017			Index Future	254.6260		254.6260	254.6090	254.6090	(0.007)	0.0000	0.0000	0
2017/06/06	IGOV	01/02/2018			Index Future	259.6980		259.6980	259.6830	259.6830	(0.006)	0.0000	0.0000	0
2017/06/06	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/06	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/06	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/06/06	IS01	21/09/2017			Interest Rate Swap	99.6145		99.6145	99.6138	99.6138	(0.001)	0.0000	0.0000	0
2017/06/06	IS01	21/12/2017			Interest Rate Swap	99.8129		99.8129	99.8095	99.8095	(0.003)	0.0000	0.0000	0
2017/06/06	IS01	15/03/2018			Interest Rate Swap	99.7505		99.7505	99.7423	99.7423	(0.008)	0.0000	0.0000	0
2017/06/06	IS01	21/06/2018			Interest Rate Swap	99.8927		99.8927	99.8768	99.8768	(0.016)	0.0000	0.0000	0
2017/06/06	IS02	18/12/2017			Interest Rate Swap	99.8432		99.8432	99.8397	99.8397	(0.003)	0.0000	0.0000	0
2017/06/06	IS02	16/03/2018			Interest Rate Swap	99.0303		99.0303	99.0223	99.0223	(0.008)	0.0000	0.0000	0
2017/06/06	IS02	15/06/2018			Interest Rate Swap	98.5790		98.5790	98.5631	98.5631	(0.016)	0.0000	0.0000	0
2017/06/06	IS02	21/09/2018			Interest Rate Swap	98.4951		98.4951	98.4728	98.4728	(0.023)	0.0000	0.0000	0
2017/06/06	IS02	21/12/2018			Interest Rate Swap	98.8600		98.8600	98.8300	98.8300	(0.030)	0.0000	0.0000	0
2017/06/06	IS02	15/03/2019			Interest Rate Swap	99.2377		99.2377	99.2007	99.2007	(0.037)	0.0000	0.0000	0
2017/06/06	IS02	21/06/2019			Interest Rate Swap	99.6199		99.6199	99.5782	99.5782	(0.042)	0.0000	0.0000	0
2017/06/06	IS05	17/12/2020			Interest Rate Swap	96.1899		96.1899	96.1470	96.1470	(0.045)	0.0000	0.0000	0
2017/06/06	IS05	16/03/2021			Interest Rate Swap	95.4043		95.4043	95.3709	95.3709	(0.035)	0.0000	0.0000	0
2017/06/06	IS05	15/06/2021			Interest Rate Swap	94.5856		94.5856	94.5619	94.5619	(0.025)	0.0000	0.0000	0
2017/06/06	IS05	21/09/2021			Interest Rate Swap	94.7327		94.7327	94.7220	94.7220	(0.011)	0.0000	0.0000	0
2017/06/06	IS05	21/12/2021			Interest Rate Swap	96.8851		96.8851	96.8880	96.8880	0.003	0.0000	0.0000	51
2017/06/06	IS05	15/03/2022			Interest Rate Swap	96.9857		96.9857	96.9988	96.9988	0.014	0.0000	0.0000	0
2017/06/06	IS05	21/06/2022			Interest Rate Swap	98.1507		98.1507	98.1718	98.1718	0.021	0.0000	0.0000	0
2017/06/06	IS10	17/12/2025			Interest Rate Swap	94.5588		94.5588	94.6524	94.6524	0.099	0.0000	0.0000	0
2017/06/06	IS10	16/03/2026			Interest Rate Swap	91.5380		91.5380	91.6231	91.6231	0.093	0.0000	0.0000	0
2017/06/06	IS10	15/06/2026			Interest Rate Swap	90.2559		90.2559	90.3416	90.3416	0.095	0.0000	0.0000	0
2017/06/06	IS10	21/09/2026			Interest Rate Swap	92.3771		92.3771	92.4765	92.4765	0.108	0.0000	0.0000	0
2017/06/06	IS10	21/12/2026			Interest Rate Swap	96.1173		96.1173	96.2356	96.2356	0.123	0.0000	0.0000	0
2017/06/06	IS10	15/03/2027			Interest Rate Swap	94.6582		94.6582	94.7955	94.7955	0.145	0.0000	0.0000	0
2017/06/06	IS10	21/06/2027			Interest Rate Swap	96.6965		96.6965	96.8498	96.8498	0.158	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
2017/06/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/06	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/06	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/06	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/06	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/06	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/06	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/06	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/06	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/06	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/06	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/06	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/06	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/06	R023	03/08/2017	8.60	Put	Bond Future	40.3200	0.0403	41.8900	0.0419	3.894	0	0	0
2017/06/06	R023	03/08/2017			Bond Future	7.8298	103.0281	7.8453	102.9594	0.198	0.0000	0.0000	38,317
2017/06/06	R023	03/08/2017	8.59	Put	Bond Future	42.3000	0.0423	43.9500	0.0439	3.901	0	0	0
2017/06/06	R023	03/08/2017	8.60	Call	Bond Future	3,383.0500	3.3831	3,315.9500	3.3160	(1.983)	0	0	0
2017/06/06	R023	03/08/2017	8.58	Call	Bond Future	3,302.0800	3.3021	3,235.1500	3.2351	(2.027)	0	0	0
2017/06/06	R023	03/08/2017	8.59	Call	Bond Future	3,342.5200	3.3425	3,275.5000	3.2755	(2.005)	0	0	0
2017/06/06	R023	03/08/2017	8.58	Put	Bond Future	44.4000	0.0444	46.1400	0.0461	3.919	0	0	0
2017/06/06	R023	02/11/2017	8.56	Call	Bond Future	3,262.6400	3.2626	3,200.2100	3.2002	(1.913)	0	0	0
2017/06/06	R023	02/11/2017			Bond Future	7.8365	101.0681	7.8531	100.9974	0.211	0.0000	0.0000	0
2017/06/06	R023	02/11/2017	8.57	Call	Bond Future	3,297.8800	3.2979	3,235.2600	3.2353	(1.899)	0	0	0
2017/06/06	R023	02/11/2017	8.58	Call	Bond Future	3,333.3900	3.3334	3,270.5900	3.2706	(1.884)	0	0	0
2017/06/06	R023	02/11/2017	8.56	Put	Bond Future	231.0100	0.2310	239.3100	0.2393	3.593	0	0	0
2017/06/06	R023	02/11/2017	8.58	Put	Bond Future	219.5700	0.2196	227.5000	0.2275	3.612	0	0	0
2017/06/06	R023	02/11/2017	8.57	Put	Bond Future	225.1500	0.2252	233.2600	0.2333	3.602	0	0	0
2017/06/06	R023	01/02/2018			Bond Future	7.8375	103.0360	7.8551	102.9640	0.224	0.0000	0.0000	0
2017/06/06	R023	01/02/2018	8.32	Call	Bond Future	2,673.1500	2.6731	2,619.8600	2.6199	(1.994)	0	0	0
2017/06/06	R023	01/02/2018	8.33	Call	Bond Future	2,702.1200	2.7021	2,648.5800	2.6486	(1.981)	0	0	0
2017/06/06	R023	01/02/2018	8.31	Put	Bond Future	728.4000	0.7284	747.3600	0.7474	2.603	0	0	0
2017/06/06	R023	01/02/2018	8.33	Put	Bond Future	705.8000	0.7058	724.2600	0.7243	2.615	0	0	0
2017/06/06	R023	01/02/2018	8.32	Put	Bond Future	716.8800	0.7169	735.5900	0.7356	2.610	0	0	0
2017/06/06	R023	01/02/2018	8.31	Call	Bond Future	2,644.6000	2.6446	2,591.5600	2.5916	(2.006)	0	0	0
2017/06/06	R035	03/08/2017			Bond Future	9.3358	99.9300	9.3965	99.4279	0.651	0.0000	0.0000	9,645
2017/06/06	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/06	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R035	03/08/2017	9.50	Call	Bond Future	1,348.4600	1.3485	846.4000	0.8464	(37.232)	0	0	0
2017/06/06	R035	03/08/2017	9.51	Call	Bond Future	1,429.6500	1.4297	927.5900	0.9276	(35.118)	0	0	0
2017/06/06	R035	03/08/2017	9.52	Call	Bond Future	1,510.7300	1.5107	1,008.6700	1.0087	(33.233)	0	0	0
2017/06/06	R035	02/11/2017			Bond Future	9.3825	97.3402	9.4452	96.8278	0.668	0.0000	0.0000	0
2017/06/06	R035	02/11/2017	9.60	Call	Bond Future	1,759.9500	1.7600	1,247.5300	1.2475	(29.116)	0	0	0
2017/06/06	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R035	02/11/2017	9.61	Call	Bond Future	1,839.6900	1.8397	1,327.2700	1.3273	(27.854)	0	0	0
2017/06/06	R035	02/11/2017	9.59	Call	Bond Future	1,680.1100	1.6801	1,167.6900	1.1677	(30.499)	0	0	0
2017/06/06	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R035	01/02/2018			Bond Future	9.4285	99.2355	9.4932	98.7133	0.686	0.0000	0.0000	0
2017/06/06	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R035	01/02/2018	9.75	Call	Bond Future	2,554.4500	2.5544	2,032.2200	2.0322	(20.444)	0	0	0
2017/06/06	R035	01/02/2018	9.73	Call	Bond Future	2,398.5500	2.3985	1,876.3200	1.8763	(21.773)	0	0	0
2017/06/06	R035	01/02/2018	9.74	Call	Bond Future	2,476.5500	2.4766	1,954.3200	1.9543	(21.087)	0	0	0
2017/06/06	R186	03/08/2017	9.35	Call	Bond Future	6,096.3700	6.0964	5,789.2500	5.7892	(5.038)	0	0	0
2017/06/06	R186	03/08/2017	8.93	Put	Bond Future	286.5600	0.2866	333.0500	0.3330	16.223	0	0	0
2017/06/06	R186	03/08/2017			Bond Future	8.4459	114.4725	8.4918	114.1551	0.543	0.0000	0.0000	115,594
2017/06/06	R186	03/08/2017	9.50	Call	Bond Future	7,031.0000	7.0310	6,719.0600	6.7191	(4.437)	0	0	0
2017/06/06	R186	03/08/2017	8.85	Put	Bond Future	380.5700	0.3806	439.6200	0.4396	15.516	0	0	750
2017/06/06	R186	03/08/2017	8.90	Call	Bond Future	3,410.2700	3.4103	3,143.9000	3.1439	(7.811)	0	0	0
2017/06/06	R186	03/08/2017	8.92	Put	Bond Future	297.1200	0.2971	345.0600	0.3451	16.135	0	0	0
2017/06/06	R186	03/08/2017	8.91	Call	Bond Future	3,465.8400	3.4658	3,197.9600	3.1980	(7.729)	0	0	0
2017/06/06	R186	03/08/2017	8.93	Call	Bond Future	3,577.8300	3.5778	3,307.0000	3.3070	(7.570)	0	0	0
2017/06/06	R186	03/08/2017	9.00	Put	Bond Future	221.1700	0.2212	258.3800	0.2584	16.824	0	0	0
2017/06/06	R186	03/08/2017	8.75	Call	Bond Future	2,615.1000	2.6151	2,375.5200	2.3755	(9.161)	0	0	0
2017/06/06	R186	03/08/2017	9.35	Put	Bond Future	52.4500	0.0525	62.6500	0.0626	19.447	0	0	750
2017/06/06	R186	03/08/2017	9.50	Put	Bond Future	26.4200	0.0264	31.8000	0.0318	20.363	0	0	6,500
2017/06/06	R186	03/08/2017	8.85	Call	Bond Future	3,136.8200	3.1368	2,878.5500	2.8786	(8.233)	0	0	0
2017/06/06	R186	03/08/2017	8.90	Put	Bond Future	319.2200	0.3192	370.1700	0.3702	15.961	0	0	0
2017/06/06	R186	03/08/2017	8.92	Call	Bond Future	3,521.7000	3.5217	3,252.3200	3.2523	(7.649)	0	0	0
2017/06/06	R186	03/08/2017	9.00	Call	Bond Future	3,977.7400	3.9777	3,697.6300	3.6976	(7.042)	0	0	0
2017/06/06	R186	03/08/2017	8.75	Put	Bond Future	532.5200	0.5325	610.2600	0.6103	14.599	0	0	3,654
2017/06/06	R186	03/08/2017	8.91	Put	Bond Future	308.0000	0.3080	357.4400	0.3574	16.052	0	0	0
2017/06/06	R186	02/11/2017	8.88	Call	Bond Future	3,811.5700	3.8116	3,582.1300	3.5821	(6.020)	0	0	0
2017/06/06	R186	02/11/2017	8.89	Put	Bond Future	1,080.6500	1.0806	1,174.1600	1.1742	8.653	0	0	0
2017/06/06	R186	02/11/2017			Bond Future	8.4738	116.6618	8.5217	116.3375	0.565	0.0000	0.0000	4
2017/06/06	R186	02/11/2017	8.89	Call	Bond Future	3,857.6800	3.8577	3,626.9300	3.6269	(5.982)	0	0	0
2017/06/06	R186	02/11/2017	8.90	Call	Bond Future	3,904.2800	3.9043	3,672.2300	3.6722	(5.943)	0	0	0
2017/06/06	R186	02/11/2017	8.88	Put	Bond Future	1,100.1900	1.1002	1,195.0100	1.1950	8.619	0	0	0
2017/06/06	R186	02/11/2017	8.90	Put	Bond Future	1,061.6500	1.0617	1,153.8600	1.1539	8.686	0	0	0
2017/06/06	R186	01/02/2018	8.96	Call	Bond Future	4,501.2900	4.5013	4,274.0700	4.2741	(5.048)	0	0	0
2017/06/06	R186	01/02/2018			Bond Future	8.4985	113.6304	8.5484	113.3000	0.587	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
2017/06/06	R186	01/02/2018	8.97	Call	Bond Future	4,545.4800	4.5455	4,317.1800	4.3172	(5.023)	0	0	0
2017/06/06	R186	01/02/2018	8.98	Call	Bond Future	4,589.8500	4.5899	4,360.4900	4.3605	(4.997)	0	0	0
2017/06/06	R186	01/02/2018	8.96	Put	Bond Future	1,493.9300	1.4939	1,597.1300	1.5971	6.908	0	0	0
2017/06/06	R186	01/02/2018	8.97	Put	Bond Future	1,474.1400	1.4741	1,576.2600	1.5763	6.927	0	0	0
2017/06/06	R186	01/02/2018	8.98	Put	Bond Future	1,454.5700	1.4546	1,555.6300	1.5556	6.948	0	0	0
2017/06/06	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R197	03/08/2017			Bond Future	296.3348	296.3348	296.1861	296.1861	(0.050)	0.0000	0.0000	2,350
2017/06/06	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R197	03/08/2017	308.05	Put	Bond Future	11,715.1800	11.7152	11,863.8800	11.8639	1.269	0	0	0
2017/06/06	R197	03/08/2017	308.07	Put	Bond Future	11,735.1800	11.7352	11,883.8800	11.8839	1.267	0	0	0
2017/06/06	R197	03/08/2017	308.06	Put	Bond Future	11,725.1800	11.7252	11,873.8800	11.8739	1.268	0	0	0
2017/06/06	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R197	02/11/2017			Bond Future	302.0778	302.0778	301.9237	301.9237	(0.051)	0.0000	0.0000	0
2017/06/06	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R197	02/11/2017	305.15	Put	Bond Future	3,072.1800	3.0722	3,226.2800	3.2263	5.016	0	0	0
2017/06/06	R197	02/11/2017	305.17	Put	Bond Future	3,092.1800	3.0922	3,246.2800	3.2463	4.984	0	0	0
2017/06/06	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R197	02/11/2017	305.16	Put	Bond Future	3,082.1800	3.0822	3,236.2800	3.2363	5.000	0	0	0
2017/06/06	R197	01/02/2018			Bond Future	301.0414	301.0414	300.8870	300.8870	(0.051)	0.0000	0.0000	0
2017/06/06	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R197	01/02/2018	301.66	Put	Bond Future	618.6200	0.6186	773.0300	0.7730	24.960	0	0	0
2017/06/06	R197	01/02/2018	301.68	Put	Bond Future	638.6200	0.6386	793.0300	0.7930	24.179	0	0	0
2017/06/06	R197	01/02/2018	301.67	Put	Bond Future	628.6200	0.6286	783.0300	0.7830	24.563	0	0	0
2017/06/06	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R202	03/08/2017			Bond Future	241.0844	241.0844	241.0976	241.0976	0.005	0.0000	0.0000	30,547
2017/06/06	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R202	03/08/2017	258.35	Put	Bond Future	17,265.5900	17.2656	17,252.4500	17.2524	(0.076)	0	0	0
2017/06/06	R202	03/08/2017	258.37	Put	Bond Future	17,285.5900	17.2856	17,272.4500	17.2724	(0.076)	0	0	0
2017/06/06	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R202	03/08/2017	258.36	Put	Bond Future	17,275.5900	17.2756	17,262.4500	17.2624	(0.076)	0	0	0
2017/06/06	R202	02/11/2017			Bond Future	245.7565	245.7565	245.7681	245.7681	0.005	0.0000	0.0000	0
2017/06/06	R202	02/11/2017	253.89	Put	Bond Future	8,133.5400	8.1335	8,121.9400	8.1219	(0.143)	0	0	0
2017/06/06	R202	02/11/2017	253.91	Put	Bond Future	8,153.5400	8.1535	8,141.9400	8.1419	(0.142)	0	0	0
2017/06/06	R202	02/11/2017	253.90	Put	Bond Future	8,143.5400	8.1435	8,131.9400	8.1319	(0.142)	0	0	0
2017/06/06	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R202	01/02/2018	249.06	Put	Bond Future	2,154.7200	2.1547	2,140.6600	2.1407	(0.653)	0	0	0
2017/06/06	R202	01/02/2018			Bond Future	246.9053	246.9053	246.9193	246.9193	0.006	0.0000	0.0000	0
2017/06/06	R202	01/02/2018	249.08	Put	Bond Future	2,174.7200	2.1747	2,160.6600	2.1607	(0.647)	0	0	0
2017/06/06	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R202	01/02/2018	249.07	Put	Bond Future	2,164.7200	2.1647	2,150.6600	2.1507	(0.650)	0	0	0
2017/06/06	R202	01/02/2018	249.07	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
2017/06/06	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R203	03/08/2017			Bond Future	7.1688	103.3536	7.2262	103.3475	0.802	0.0000	0.0000	0
2017/06/06	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R203	03/08/2017	4.87	Put	Bond Future	246.1000	0.2461	252.2400	0.2522	2.495	0	0	0
2017/06/06	R203	03/08/2017	4.89	Put	Bond Future	243.9500	0.2439	250.0900	0.2501	2.517	0	0	0
2017/06/06	R203	03/08/2017	4.88	Put	Bond Future	245.0200	0.2450	251.1600	0.2512	2.506	0	0	0
2017/06/06	R204	03/08/2017	7.77	Put	Bond Future	11.5400	0.0115	11.6100	0.0116	0.607	0	0	0
2017/06/06	R204	03/08/2017			Bond Future	7.2673	101.9739	7.2737	101.9657	0.088	0.0000	0.0000	41,529
2017/06/06	R204	03/08/2017	7.76	Put	Bond Future	12.3200	0.0123	12.4000	0.0124	0.649	0	0	0
2017/06/06	R204	03/08/2017	7.75	Call	Bond Future	633.6300	0.6336	625.5000	0.6255	(1.283)	0	0	0
2017/06/06	R204	03/08/2017	7.76	Call	Bond Future	645.6600	0.6457	637.5200	0.6375	(1.261)	0	0	0
2017/06/06	R204	03/08/2017	7.77	Call	Bond Future	657.6700	0.6577	649.5200	0.6495	(1.239)	0	0	0
2017/06/06	R204	03/08/2017	7.75	Put	Bond Future	13.0900	0.0131	13.1800	0.0132	0.688	0	0	0
2017/06/06	R204	02/11/2017	7.76	Put	Bond Future	5.6600	0.0057	5.9100	0.0059	4.417	0	0	0
2017/06/06	R204	02/11/2017			Bond Future	7.1508	103.9242	7.1594	103.9151	0.120	0.0000	0.0000	0
2017/06/06	R204	02/11/2017	7.75	Put	Bond Future	6.0200	0.0060	6.2900	0.0063	4.485	0	0	0
2017/06/06	R204	02/11/2017	7.76	Call	Bond Future	652.7400	0.6527	643.8300	0.6438	(1.365)	0	0	0
2017/06/06	R204	02/11/2017	7.74	Call	Bond Future	632.3300	0.6323	623.4600	0.6235	(1.403)	0	0	0
2017/06/06	R204	02/11/2017	7.75	Call	Bond Future	642.5300	0.6425	633.6400	0.6336	(1.384)	0	0	0
2017/06/06	R204	02/11/2017	7.74	Put	Bond Future	6.4000	0.0064	6.6900	0.0067	4.531	0	0	0
2017/06/06	R204	01/02/2018	7.27	Call	Bond Future	394.0300	0.3940	387.2400	0.3872	(1.723)	0	0	0
2017/06/06	R204	01/02/2018			Bond Future	6.9323	101.9075	6.9433	101.8982	0.159	0.0000	0.0000	0
2017/06/06	R204	01/02/2018	7.25	Call	Bond Future	381.9900	0.3820	375.2800	0.3753	(1.757)	0	0	0
2017/06/06	R204	01/02/2018	7.26	Call	Bond Future	387.9900	0.3880	381.2500	0.3813	(1.737)	0	0	0
2017/06/06	R204	01/02/2018	7.25	Put	Bond Future	115.9900	0.1160	118.5200	0.1185	2.181	0	0	0
2017/06/06	R204	01/02/2018	7.27	Put	Bond Future	111.3200	0.1113	113.7700	0.1138	2.201	0	0	0
2017/06/06	R204	01/02/2018	7.26	Put	Bond Future	113.6300	0.1136	116.1300	0.1161	2.200	0	0	0
2017/06/06	R207	03/08/2017	8.19	Call	Bond Future	1,817.8100	1.8178	1,805.3300	1.8053	(0.687)	0	0	51
2017/06/06	R207	03/08/2017			Bond Future	7.3514	100.2430	7.3571	100.2306	0.077	0.0000	0.0000	45,633
2017/06/06	R207	03/08/2017	8.39	Put	Bond Future	0.3500	0.0004	0.3400	0.0003	(2.857)	0	0	0
2017/06/06	R207	03/08/2017	8.19	Put	Bond Future	1.9300	0.0019	1.8900	0.0019	(2.073)	0	0	0
2017/06/06	R207	03/08/2017	8.41	Put	Bond Future	0.3000	0.0003	0.2900	0.0003	(3.333)	0	0	0
2017/06/06	R207	03/08/2017	8.40	Put	Bond Future	0.3300	0.0003	0.3100	0.0003	(6.061)	0	0	0
2017/06/06	R207	03/08/2017	8.41	Call	Bond Future	2,285.6800	2.2857	2,273.2300	2.2732	(0.545)	0	0	0
2017/06/06	R207	03/08/2017	8.39	Call	Bond Future	2,243.1700	2.2432	2,230.7200	2.2307	(0.555)	0	0	0
2017/06/06	R207	03/08/2017	8.40	Call	Bond Future	2,264.4300	2.2644	2,251.9700	2.2520	(0.550)	0	0	0
2017/06/06	R207	02/11/2017			Bond Future	7.2954	102.1602	7.3021	102.1467	0.093	0.0000	0.0000	0
2017/06/06	R207	02/11/2017	8.03	Put	Bond Future	29.1700	0.0292	29.6600	0.0297	1.680	0	0	0
2017/06/06	R207	02/11/2017	8.05	Put	Bond Future	26.8300	0.0268	27.2800	0.0273	1.677	0	0	0
2017/06/06	R207	02/11/2017	8.03	Call	Bond Future	1,477.2300	1.4772	1,464.2900	1.4643	(0.876)	0	0	0
2017/06/06	R207	02/11/2017	8.04	Put	Bond Future	27.9400	0.0279	28.4000	0.0284	1.646	0	0	0
2017/06/06	R207	02/11/2017	8.04	Call	Bond Future	1,495.5300	1.4955	1,482.5600	1.4826	(0.867)	0	0	0
2017/06/06	R207	02/11/2017	8.05	Call	Bond Future	1,513.9400	1.5139	1,500.9600	1.5010	(0.857)	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
2017/06/06	R207	01/02/2018			Bond Future	7.2087	100.5073	7.2163	100.4937	0.106	0.0000	0.0000	0
2017/06/06	R207	01/02/2018	7.60	Put	Bond Future	235.0100	0.2350	238.0700	0.2381	1.302	0	0	0
2017/06/06	R207	01/02/2018	7.62	Put	Bond Future	225.5900	0.2256	228.5400	0.2285	1.308	0	0	0
2017/06/06	R207	01/02/2018	7.60	Call	Bond Future	929.0700	0.9291	918.5400	0.9185	(1.133)	0	0	0
2017/06/06	R207	01/02/2018	7.61	Put	Bond Future	230.4000	0.2304	233.4000	0.2334	1.302	0	0	0
2017/06/06	R207	01/02/2018	7.61	Call	Bond Future	942.1100	0.9421	931.5200	0.9315	(1.124)	0	0	0
2017/06/06	R207	01/02/2018	7.62	Call	Bond Future	954.9500	0.9550	944.3100	0.9443	(1.114)	0	0	0
2017/06/06	R208	03/08/2017	8.32	Call	Bond Future	2,611.3400	2.6113	2,578.2600	2.5783	(1.267)	0	0	0
2017/06/06	R208	03/08/2017			Bond Future	7.4658	100.1371	7.4765	100.1039	0.143	0.0000	0.0000	34,779
2017/06/06	R208	03/08/2017	8.30	Call	Bond Future	2,552.3300	2.5523	2,519.2800	2.5193	(1.295)	0	0	0
2017/06/06	R208	03/08/2017	8.31	Call	Bond Future	2,581.8200	2.5818	2,548.7500	2.5488	(1.281)	0	0	0
2017/06/06	R208	03/08/2017	8.30	Put	Bond Future	8.2600	0.0083	8.4000	0.0084	1.695	0	0	0
2017/06/06	R208	03/08/2017	8.32	Put	Bond Future	7.2800	0.0073	7.3900	0.0074	1.511	0	0	0
2017/06/06	R208	03/08/2017	8.31	Put	Bond Future	7.7500	0.0078	7.8700	0.0079	1.548	0	0	0
2017/06/06	R208	02/11/2017	8.18	Put	Bond Future	68.6100	0.0686	70.9100	0.0709	3.352	0	0	0
2017/06/06	R208	02/11/2017			Bond Future	7.4424	98.6503	7.4542	98.6157	0.159	0.0000	0.0000	0
2017/06/06	R208	02/11/2017	8.20	Put	Bond Future	63.8600	0.0639	66.0100	0.0660	3.367	0	0	0
2017/06/06	R208	02/11/2017	8.18	Call	Bond Future	2,191.5800	2.1916	2,159.3200	2.1593	(1.472)	0	0	0
2017/06/06	R208	02/11/2017	8.19	Put	Bond Future	66.2000	0.0662	68.4200	0.0684	3.353	0	0	0
2017/06/06	R208	02/11/2017	8.19	Call	Bond Future	2,217.5700	2.2176	2,185.2300	2.1852	(1.458)	0	0	0
2017/06/06	R208	02/11/2017	8.20	Call	Bond Future	2,243.6100	2.2436	2,211.2000	2.2112	(1.445)	0	0	0
2017/06/06	R208	01/02/2018	7.85	Put	Bond Future	366.0000	0.3660	374.4000	0.3744	2.295	0	0	0
2017/06/06	R208	01/02/2018			Bond Future	7.4050	100.5710	7.4179	100.5359	0.174	0.0000	0.0000	0
2017/06/06	R208	01/02/2018	7.84	Put	Bond Future	373.1900	0.3732	381.7300	0.3817	2.288	0	0	0
2017/06/06	R208	01/02/2018	7.85	Call	Bond Future	1,572.5300	1.5725	1,545.8000	1.5458	(1.700)	0	0	0
2017/06/06	R208	01/02/2018	7.83	Call	Bond Future	1,532.9200	1.5329	1,506.4700	1.5065	(1.725)	0	0	0
2017/06/06	R208	01/02/2018	7.84	Call	Bond Future	1,552.8100	1.5528	1,526.2200	1.5262	(1.712)	0	0	0
2017/06/06	R208	01/02/2018	7.83	Put	Bond Future	380.2200	0.3802	388.9000	0.3889	2.283	0	0	0
2017/06/06	R209	03/08/2017			Bond Future	9.2979	75.4460	9.3586	75.0247	0.652	0.0000	0.0000	74,115
2017/06/06	R209	03/08/2017	9.44	Call	Bond Future	1,987.3000	1.9873	1,725.0400	1.7250	(13.197)	0	0	0
2017/06/06	R209	03/08/2017	9.43	Put	Bond Future	1,032.9400	1.0329	1,195.0800	1.1951	15.697	0	0	0
2017/06/06	R209	03/08/2017	9.45	Put	Bond Future	980.1000	0.9801	1,136.1500	1.1361	15.922	0	0	0
2017/06/06	R209	03/08/2017	9.44	Put	Bond Future	1,006.3100	1.0063	1,165.3900	1.1654	15.808	0	0	0
2017/06/06	R209	03/08/2017	9.45	Call	Bond Future	2,029.4000	2.0294	1,764.1100	1.7641	(13.072)	0	0	0
2017/06/06	R209	03/08/2017	9.43	Call	Bond Future	1,945.5100	1.9455	1,686.3100	1.6863	(13.323)	0	0	0
2017/06/06	R209	02/11/2017	9.52	Put	Bond Future	1,920.4500	1.9204	2,091.9300	2.0919	8.929	0	0	0
2017/06/06	R209	02/11/2017	8.30	Put	Bond Future	8,073.9600	8.0740	8,452.4000	8.4524	4.687	0	0	0
2017/06/06	R209	02/11/2017			Bond Future	9.3384	73.7390	9.4008	73.3091	0.669	0.0000	0.0000	630
2017/06/06	R209	02/11/2017	10.00	Call	Bond Future	5,283.4100	5.2834	4,950.2500	4.9502	(6.306)	0	0	0
2017/06/06	R209	02/11/2017	9.54	Put	Bond Future	1,865.5000	1.8655	2,033.4000	2.0334	9.000	0	0	0
2017/06/06	R209	02/11/2017	9.53	Put	Bond Future	1,892.9100	1.8929	2,062.6000	2.0626	8.965	0	0	0
2017/06/06	R209	02/11/2017	9.00	Put	Bond Future	3,872.1200	3.8721	4,142.7300	4.1427	6.989	0	0	0
2017/06/06	R209	02/11/2017	10.60	Put	Bond Future	315.1900	0.3152	354.7700	0.3548	12.558	0	0	1,300
2017/06/06	R209	02/11/2017	9.54	Call	Bond Future	3,240.1400	3.2401	2,978.1300	2.9781	(8.086)	0	0	0
2017/06/06	R209	02/11/2017	9.52	Call	Bond Future	3,160.4600	3.1605	2,902.0300	2.9020	(8.177)	0	0	0
2017/06/06	R209	02/11/2017	10.00	Put	Bond Future	913.8500	0.9139	1,010.6000	1.0106	10.587	0	0	3,360

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
2017/06/06	R209	02/11/2017	8.30	Call	Bond Future	336.6000	0.3366	285.1300	0.2851	(15.291)	0	0	2,800
2017/06/06	R209	02/11/2017	9.00	Call	Bond Future	1,475.1700	1.4752	1,315.8700	1.3159	(10.799)	0	0	4,100
2017/06/06	R209	02/11/2017	10.60	Call	Bond Future	8,314.8400	8.3148	7,924.5100	7.9245	(4.694)	0	0	0
2017/06/06	R209	02/11/2017	9.53	Call	Bond Future	3,200.2800	3.2003	2,940.0600	2.9401	(8.131)	0	0	0
2017/06/06	R209	01/02/2018	9.73	Call	Bond Future	4,407.1800	4.4072	4,125.2600	4.1253	(6.397)	0	0	0
2017/06/06	R209	01/02/2018	9.72	Call	Bond Future	4,366.0300	4.3660	4,085.5000	4.0855	(6.425)	0	0	0
2017/06/06	R209	01/02/2018			Bond Future	9.3771	75.1747	9.4413	74.7365	0.685	0.0000	0.0000	0
2017/06/06	R209	01/02/2018	9.71	Call	Bond Future	4,324.7900	4.3248	4,045.6500	4.0456	(6.454)	0	0	0
2017/06/06	R209	01/02/2018	9.71	Put	Bond Future	2,093.8400	2.0938	2,252.9400	2.2529	7.598	0	0	0
2017/06/06	R209	01/02/2018	9.73	Put	Bond Future	2,045.4600	2.0455	2,201.7800	2.2018	7.642	0	0	0
2017/06/06	R209	01/02/2018	9.72	Put	Bond Future	2,069.6500	2.0697	2,227.3600	2.2274	7.620	0	0	0
2017/06/06	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R210	03/08/2017	196.29	Put	Bond Future	9,937.7000	9.9377	9,927.4300	9.9274	(0.103)	0	0	0
2017/06/06	R210	03/08/2017			Bond Future	186.3523	186.3523	186.3626	186.3626	0.006	0.0000	0.0000	1,675
2017/06/06	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R210	03/08/2017	196.28	Put	Bond Future	9,927.7000	9.9277	9,917.4300	9.9174	(0.103)	0	0	0
2017/06/06	R210	03/08/2017	196.30	Put	Bond Future	9,947.7000	9.9477	9,937.4300	9.9374	(0.103)	0	0	0
2017/06/06	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R210	02/11/2017	192.08	Put	Bond Future	4,516.1800	4.5162	4,507.5200	4.5075	(0.192)	0	0	0
2017/06/06	R210	02/11/2017			Bond Future	187.5638	187.5638	187.5725	187.5725	0.005	0.0000	0.0000	0
2017/06/06	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R210	02/11/2017	192.07	Put	Bond Future	4,506.1800	4.5062	4,497.5200	4.4975	(0.192)	0	0	0
2017/06/06	R210	02/11/2017	192.09	Put	Bond Future	4,526.1800	4.5262	4,517.5200	4.5175	(0.191)	0	0	0
2017/06/06	R210	01/02/2018			Bond Future	191.3000	191.3000	191.3108	191.3108	0.006	0.0000	0.0000	0
2017/06/06	R210	01/02/2018	192.36	Put	Bond Future	1,060.0000	1.0600	1,049.2100	1.0492	(1.018)	0	0	0
2017/06/06	R210	01/02/2018	192.38	Put	Bond Future	1,080.0000	1.0800	1,069.2100	1.0692	(0.999)	0	0	0
2017/06/06	R210	01/02/2018	192.37	Put	Bond Future	1,070.0000	1.0700	1,059.2100	1.0592	(1.008)	0	0	0
2017/06/06	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R212	03/08/2017			Bond Future	148.5063	148.5063	148.5147	148.5147	0.006	0.0000	0.0000	4,858
2017/06/06	R212	03/08/2017	153.34	Put	Bond Future	4,833.7300	4.8337	4,825.2600	4.8253	(0.175)	0	0	0
2017/06/06	R212	03/08/2017	153.36	Put	Bond Future	4,853.7300	4.8537	4,845.2600	4.8453	(0.175)	0	0	0
2017/06/06	R212	03/08/2017	153.35	Put	Bond Future	4,843.7300	4.8437	4,835.2600	4.8353	(0.175)	0	0	0
2017/06/06	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R212	02/11/2017			Bond Future	151.3843	151.3843	151.3917	151.3917	0.005	0.0000	0.0000	0
2017/06/06	R212	02/11/2017	152.40	Put	Bond Future	1,015.6900	1.0157	1,008.3400	1.0083	(0.724)	0	0	0
2017/06/06	R212	02/11/2017	152.42	Put	Bond Future	1,035.6900	1.0357	1,028.3400	1.0283	(0.710)	0	0	0
2017/06/06	R212	02/11/2017	152.41	Put	Bond Future	1,025.6900	1.0257	1,018.3400	1.0183	(0.717)	0	0	0
2017/06/06	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	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
2017/06/06	R212	01/02/2018	154.71	Put	Bond Future	2,370.3200	2.3703	2,361.3900	2.3614	(0.377)	0	0	0
2017/06/06	R212	01/02/2018			Bond Future	152.3397	152.3397	152.3486	152.3486	0.006	0.0000	0.0000	0
2017/06/06	R212	01/02/2018	154.70	Put	Bond Future	2,360.3200	2.3603	2,351.3900	2.3514	(0.378)	0	0	0
2017/06/06	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/06	R212	01/02/2018	154.69	Put	Bond Future	2,350.3200	2.3503	2,341.3900	2.3414	(0.380)	0	0	0
2017/06/06	R213	03/08/2017	9.33	Put	Bond Future	562.8200	0.5628	658.3300	0.6583	16.970	0	0	0
2017/06/06	R213	03/08/2017			Bond Future	9.0059	87.5246	9.0617	87.1416	0.619	0.0000	0.0000	55,673
2017/06/06	R213	03/08/2017	9.35	Put	Bond Future	529.3600	0.5294	620.3100	0.6203	17.181	0	0	0
2017/06/06	R213	03/08/2017	9.33	Call	Bond Future	2,756.5600	2.7566	2,469.1000	2.4691	(10.428)	0	0	0
2017/06/06	R213	03/08/2017	9.34	Put	Bond Future	545.8900	0.5459	639.1000	0.6391	17.075	0	0	0
2017/06/06	R213	03/08/2017	9.34	Call	Bond Future	2,806.0600	2.8061	2,516.3000	2.5163	(10.326)	0	0	0
2017/06/06	R213	03/08/2017	9.35	Call	Bond Future	2,855.9000	2.8559	2,563.8800	2.5639	(10.225)	0	0	0
2017/06/06	R213	02/11/2017	9.36	Put	Bond Future	1,462.7600	1.4628	1,596.1200	1.5961	9.117	0	0	0
2017/06/06	R213	02/11/2017			Bond Future	9.0454	85.6485	9.1030	85.2576	0.637	0.0000	0.0000	0
2017/06/06	R213	02/11/2017	9.35	Put	Bond Future	1,485.9200	1.4859	1,620.8800	1.6209	9.083	0	0	0
2017/06/06	R213	02/11/2017	9.36	Call	Bond Future	3,568.0500	3.5681	3,310.5100	3.3105	(7.218)	0	0	0
2017/06/06	R213	02/11/2017	9.34	Call	Bond Future	3,483.0000	3.4830	3,228.6600	3.2287	(7.302)	0	0	0
2017/06/06	R213	02/11/2017	9.35	Call	Bond Future	3,525.4100	3.5254	3,269.4700	3.2695	(7.260)	0	0	0
2017/06/06	R213	02/11/2017	9.34	Put	Bond Future	1,509.3800	1.5094	1,645.9400	1.6459	9.047	0	0	0
2017/06/06	R213	01/02/2018	9.42	Call	Bond Future	4,177.3600	4.1774	3,922.6200	3.9226	(6.098)	0	0	0
2017/06/06	R213	01/02/2018			Bond Future	9.0838	87.3161	9.1432	86.9177	0.654	0.0000	0.0000	0
2017/06/06	R213	01/02/2018	9.43	Call	Bond Future	4,218.6100	4.2186	3,962.5600	3.9626	(6.070)	0	0	0
2017/06/06	R213	01/02/2018	9.41	Put	Bond Future	1,981.3900	1.9814	2,126.3800	2.1264	7.318	0	0	0
2017/06/06	R213	01/02/2018	9.43	Put	Bond Future	1,934.0800	1.9341	2,076.4500	2.0765	7.361	0	0	0
2017/06/06	R213	01/02/2018	9.41	Call	Bond Future	4,136.2800	4.1363	3,882.8500	3.8829	(6.127)	0	0	0
2017/06/06	R213	01/02/2018	9.42	Put	Bond Future	1,957.6100	1.9576	2,101.2900	2.1013	7.340	0	0	0
2017/06/06	R214	03/08/2017	9.51	Call	Bond Future	1,621.9900	1.6220	1,369.2600	1.3693	(15.581)	0	0	0
2017/06/06	R214	03/08/2017			Bond Future	9.4789	74.9534	9.5447	74.4817	0.693	0.0000	0.0000	35,526
2017/06/06	R214	03/08/2017	9.52	Call	Bond Future	1,660.1900	1.6602	1,403.8600	1.4039	(15.440)	0	0	0
2017/06/06	R214	03/08/2017	9.53	Call	Bond Future	1,698.9700	1.6990	1,439.0800	1.4391	(15.297)	0	0	0
2017/06/06	R214	03/08/2017	9.51	Put	Bond Future	1,398.4100	1.3984	1,617.3600	1.6174	15.657	0	0	0
2017/06/06	R214	03/08/2017	9.53	Put	Bond Future	1,332.0100	1.3320	1,543.8000	1.5438	15.900	0	0	0
2017/06/06	R214	03/08/2017	9.52	Put	Bond Future	1,364.8600	1.3649	1,580.2100	1.5802	15.778	0	0	0
2017/06/06	R214	02/11/2017	9.60	Call	Bond Future	2,906.1500	2.9062	2,639.0900	2.6391	(9.189)	0	0	0
2017/06/06	R214	02/11/2017			Bond Future	9.5226	73.0905	9.5903	72.6092	0.710	0.0000	0.0000	0
2017/06/06	R214	02/11/2017	9.58	Call	Bond Future	2,831.3700	2.8314	2,568.4400	2.5684	(9.286)	0	0	0
2017/06/06	R214	02/11/2017	9.59	Call	Bond Future	2,868.5400	2.8685	2,603.5500	2.6036	(9.238)	0	0	0
2017/06/06	R214	02/11/2017	9.58	Put	Bond Future	2,422.7500	2.4228	2,641.1400	2.6411	9.014	0	0	0
2017/06/06	R214	02/11/2017	9.60	Put	Bond Future	2,355.9200	2.3559	2,570.1800	2.5702	9.095	0	0	0
2017/06/06	R214	02/11/2017	9.59	Put	Bond Future	2,389.0600	2.3891	2,605.3900	2.6054	9.055	0	0	0
2017/06/06	R214	01/02/2018			Bond Future	9.5657	74.5136	9.6351	74.0230	0.727	0.0000	0.0000	0
2017/06/06	R214	01/02/2018	9.82	Put	Bond Future	2,467.9400	2.4679	2,659.7400	2.6597	7.772	0	0	0
2017/06/06	R214	01/02/2018	9.84	Put	Bond Future	2,413.5800	2.4136	2,602.2500	2.6023	7.817	0	0	0
2017/06/06	R214	01/02/2018	9.83	Put	Bond Future	2,440.6300	2.4406	2,630.8600	2.6309	7.794	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
2017/06/06	R214	01/02/2018	9.84	Call	Bond Future	4,319.1500	4.3192	4,017.1900	4.0172	(6.991)	0	0	0
2017/06/06	R214	01/02/2018	9.82	Call	Bond Future	4,237.3800	4.2374	3,938.5500	3.9386	(7.052)	0	0	0
2017/06/06	R214	01/02/2018	9.83	Call	Bond Future	4,278.1900	4.2782	3,977.7900	3.9778	(7.022)	0	0	0
2017/06/06	R248	03/08/2017			Bond Future	9.5757	95.6882	9.6567	94.9528	0.846	0.0000	0.0000	77,986
2017/06/06	R248	03/08/2017	9.57	Call	Bond Future	1,993.5500	1.9935	1,625.5700	1.6256	(18.459)	0	0	0
2017/06/06	R248	03/08/2017	9.56	Put	Bond Future	2,092.0300	2.0920	2,464.7800	2.4648	17.818	0	0	0
2017/06/06	R248	03/08/2017	9.58	Put	Bond Future	2,000.7700	2.0008	2,362.7800	2.3628	18.094	0	0	0
2017/06/06	R248	03/08/2017	9.57	Put	Bond Future	2,045.9500	2.0459	2,413.3300	2.4133	17.956	0	0	0
2017/06/06	R248	03/08/2017	9.58	Call	Bond Future	2,039.7900	2.0398	1,666.4400	1.6664	(18.303)	0	0	0
2017/06/06	R248	03/08/2017	9.56	Call	Bond Future	1,948.0500	1.9481	1,585.4400	1.5854	(18.614)	0	0	0
2017/06/06	R248	02/11/2017	9.66	Put	Bond Future	3,291.6100	3.2916	3,642.3400	3.6423	10.655	0	0	0
2017/06/06	R248	02/11/2017			Bond Future	9.6221	93.0807	9.7055	92.3307	0.867	0.0000	0.0000	226
2017/06/06	R248	02/11/2017	9.65	Put	Bond Future	3,335.6700	3.3357	3,689.5100	3.6895	10.608	0	0	0
2017/06/06	R248	02/11/2017	9.64	Call	Bond Future	3,541.6900	3.5417	3,148.6200	3.1486	(11.098)	0	0	0
2017/06/06	R248	02/11/2017	9.65	Call	Bond Future	3,587.4000	3.5874	3,191.2100	3.1912	(11.044)	0	0	0
2017/06/06	R248	02/11/2017	9.66	Call	Bond Future	3,633.4000	3.6334	3,234.1000	3.2341	(10.990)	0	0	0
2017/06/06	R248	02/11/2017	9.64	Put	Bond Future	3,380.1800	3.3802	3,737.1400	3.7371	10.560	0	0	0
2017/06/06	R248	01/02/2018	9.89	Call	Bond Future	5,317.0600	5.3171	4,864.2000	4.8642	(8.517)	0	0	0
2017/06/06	R248	01/02/2018	9.90	Put	Bond Future	3,326.2100	3.3262	3,635.4800	3.6355	9.298	0	0	0
2017/06/06	R248	01/02/2018			Bond Future	9.6680	94.8930	9.7538	94.1285	0.888	0.0000	0.0000	0
2017/06/06	R248	01/02/2018	9.90	Call	Bond Future	5,367.3500	5.3674	4,912.0800	4.9121	(8.482)	0	0	0
2017/06/06	R248	01/02/2018	9.91	Call	Bond Future	5,417.8100	5.4178	4,960.1400	4.9601	(8.448)	0	0	0
2017/06/06	R248	01/02/2018	9.89	Put	Bond Future	3,362.2200	3.3622	3,673.9000	3.6739	9.270	0	0	0
2017/06/06	R248	01/02/2018	9.91	Put	Bond Future	3,290.5300	3.2905	3,597.4000	3.5974	9.326	0	0	0

Total

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