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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/06/2017 TO 12/06/2017

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
2017/06/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	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
2017/06/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	2025	03/08/2017			Bond Future	128.1028	128.1028	128.1099	128.1099	0.006	0.0000	0.0000	2,414
2017/06/12	2025	03/08/2017	133.96	Put	Bond Future	5,857.1800	5.8572	5,850.1200	5.8501	(0.121)	0	0	0
2017/06/12	2025	03/08/2017	133.98	Put	Bond Future	5,877.1800	5.8772	5,870.1200	5.8701	(0.120)	0	0	0
2017/06/12	2025	03/08/2017	133.97	Put	Bond Future	5,867.1800	5.8672	5,860.1200	5.8601	(0.120)	0	0	0
2017/06/12	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2025	02/11/2017			Bond Future	130.5840	130.5840	130.5897	130.5897	0.004	0.0000	0.0000	0
2017/06/12	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2025	02/11/2017	132.96	Put	Bond Future	2,375.9800	2.3760	2,370.3400	2.3703	(0.237)	0	0	0
2017/06/12	2025	02/11/2017	132.98	Put	Bond Future	2,395.9800	2.3960	2,390.3400	2.3903	(0.235)	0	0	0
2017/06/12	2025	02/11/2017	132.97	Put	Bond Future	2,385.9800	2.3860	2,380.3400	2.3803	(0.236)	0	0	0
2017/06/12	2025	01/02/2018	133.89	Put	Bond Future	2,059.6300	2.0596	2,054.0000	2.0540	(0.273)	0	0	0
2017/06/12	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2025	01/02/2018			Bond Future	131.8304	131.8304	131.8360	131.8360	0.004	0.0000	0.0000	0
2017/06/12	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2025	01/02/2018	133.88	Put	Bond Future	2,049.6300	2.0496	2,044.0000	2.0440	(0.275)	0	0	0
2017/06/12	2025	01/02/2018	133.90	Put	Bond Future	2,069.6300	2.0696	2,064.0000	2.0640	(0.272)	0	0	0
2017/06/12	2029	01/02/2018			Bond Future	103.3846	103.3846	103.3888	103.3888	0.004	0.0000	0.0000	0
2017/06/12	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2030	03/08/2017	9.33	Call	Bond Future	2,152.4900	2.1525	2,803.1000	2.8031	30.226	0	0	0
2017/06/12	2030	03/08/2017			Bond Future	9.0181	92.6363	8.9258	93.2869	(1.024)	0.0000	0.0000	34,665
2017/06/12	2030	03/08/2017	9.34	Call	Bond Future	2,220.3600	2.2204	2,870.9700	2.8710	29.302	0	0	0
2017/06/12	2030	03/08/2017	9.35	Call	Bond Future	2,288.1500	2.2881	2,938.7600	2.9388	28.434	0	0	0
2017/06/12	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2030	02/11/2017			Bond Future	9.0573	94.4075	8.9620	95.0699	(1.052)	0.0000	0.0000	0
2017/06/12	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2030	02/11/2017	9.34	Call	Bond Future	1,927.4300	1.9274	2,589.8600	2.5899	34.369	0	0	0
2017/06/12	2030	02/11/2017	9.35	Call	Bond Future	1,994.5900	1.9946	2,657.0200	2.6570	33.211	0	0	0
2017/06/12	2030	02/11/2017	9.36	Call	Bond Future	2,061.6700	2.0617	2,724.1000	2.7241	32.131	0	0	0
2017/06/12	2030	01/02/2018			Bond Future	9.0946	92.2395	8.9960	92.9150	(1.084)	0.0000	0.0000	0
2017/06/12	2030	01/02/2018	9.38	Call	Bond Future	1,917.3200	1.9173	2,592.7400	2.5927	35.227	0	0	0

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2017/06/12	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2030	01/02/2018	9.39	Call	Bond Future	1,983.5200	1.9835	2,658.9400	2.6589	34.052	0	0	0
2017/06/12	2030	01/02/2018	9.37	Call	Bond Future	1,851.0600	1.8511	2,526.4800	2.5265	36.488	0	0	0
2017/06/12	2032	03/08/2017	9.43	Put	Bond Future	779.2200	0.7792	558.4200	0.5584	(28.336)	0	0	0
2017/06/12	2032	03/08/2017			Bond Future	9.1978	95.3678	9.1107	96.0266	(0.947)	0.0000	0.0000	26,589
2017/06/12	2032	03/08/2017	9.45	Put	Bond Future	734.0900	0.7341	522.7100	0.5227	(28.795)	0	0	0
2017/06/12	2032	03/08/2017	9.44	Put	Bond Future	756.4600	0.7565	540.3800	0.5404	(28.565)	0	0	0
2017/06/12	2032	03/08/2017	9.44	Call	Bond Future	2,554.2500	2.5543	2,996.9900	2.9970	17.333	0	0	0
2017/06/12	2032	03/08/2017	9.45	Call	Bond Future	2,605.0200	2.6050	3,052.4600	3.0525	17.176	0	0	0
2017/06/12	2032	03/08/2017	9.43	Call	Bond Future	2,503.7800	2.5038	2,941.8000	2.9418	17.494	0	0	0
2017/06/12	2032	02/11/2017			Bond Future	9.2423	93.0333	9.1525	93.7041	(0.972)	0.0000	0.0000	0
2017/06/12	2032	02/11/2017	9.48	Put	Bond Future	1,823.4800	1.8235	1,555.4700	1.5555	(14.698)	0	0	0
2017/06/12	2032	02/11/2017	9.50	Put	Bond Future	1,768.6700	1.7687	1,506.3400	1.5063	(14.832)	0	0	0
2017/06/12	2032	02/11/2017	9.49	Put	Bond Future	1,795.9100	1.7959	1,530.7500	1.5307	(14.765)	0	0	0
2017/06/12	2032	02/11/2017	9.48	Call	Bond Future	3,565.8900	3.5659	3,968.7000	3.9687	11.296	0	0	0
2017/06/12	2032	02/11/2017	9.49	Call	Bond Future	3,610.5900	3.6106	4,016.2500	4.0163	11.235	0	0	0
2017/06/12	2032	02/11/2017	9.50	Call	Bond Future	3,655.5500	3.6556	4,064.0400	4.0640	11.175	0	0	0
2017/06/12	2032	01/02/2018	9.55	Put	Bond Future	2,378.4700	2.3785	2,102.7000	2.1027	(11.594)	0	0	0
2017/06/12	2032	01/02/2018			Bond Future	9.2851	94.8437	9.1924	95.5277	(0.998)	0.0000	0.0000	0
2017/06/12	2032	01/02/2018	9.57	Put	Bond Future	2,323.3100	2.3233	2,052.1100	2.0521	(11.673)	0	0	0
2017/06/12	2032	01/02/2018	9.56	Put	Bond Future	2,350.7600	2.3508	2,077.2700	2.0773	(11.634)	0	0	0
2017/06/12	2032	01/02/2018	9.55	Call	Bond Future	4,293.2400	4.2932	4,701.4000	4.7014	9.507	0	0	0
2017/06/12	2032	01/02/2018	9.56	Call	Bond Future	4,336.7100	4.3367	4,747.1500	4.7471	9.464	0	0	0
2017/06/12	2032	01/02/2018	9.57	Call	Bond Future	4,380.3600	4.3804	4,793.0900	4.7931	9.422	0	0	0
2017/06/12	2033	03/08/2017	113.14	Put	Bond Future	7,725.9800	7.7260	7,720.5500	7.7205	(0.070)	0	0	0
2017/06/12	2033	03/08/2017			Bond Future	105.4140	105.4140	105.4194	105.4194	0.005	0.0000	0.0000	6,534
2017/06/12	2033	03/08/2017	113.13	Put	Bond Future	7,715.9800	7.7160	7,710.5500	7.7105	(0.070)	0	0	0
2017/06/12	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2033	03/08/2017	113.12	Put	Bond Future	7,705.9800	7.7060	7,700.5500	7.7005	(0.070)	0	0	0
2017/06/12	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2033	02/11/2017			Bond Future	106.3792	106.3792	106.3835	106.3835	0.004	0.0000	0.0000	0
2017/06/12	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2033	02/11/2017	110.07	Put	Bond Future	3,690.8500	3.6908	3,686.5400	3.6865	(0.117)	0	0	0
2017/06/12	2033	02/11/2017	110.09	Put	Bond Future	3,710.8500	3.7108	3,706.5400	3.7065	(0.116)	0	0	0
2017/06/12	2033	02/11/2017	110.08	Put	Bond Future	3,700.8500	3.7008	3,696.5400	3.6965	(0.116)	0	0	0
2017/06/12	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2033	01/02/2018			Bond Future	108.4959	108.4959	108.5003	108.5003	0.004	0.0000	0.0000	0
2017/06/12	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2033	01/02/2018	109.64	Put	Bond Future	1,144.0600	1.1441	1,139.7400	1.1397	(0.378)	0	0	0
2017/06/12	2033	01/02/2018	109.66	Put	Bond Future	1,164.0600	1.1641	1,159.7400	1.1597	(0.371)	0	0	0

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2017/06/12	2033	01/02/2018	109.65	Put	Bond Future	1,154.0600	1.1541	1,149.7400	1.1497	(0.374)	0	0	0
2017/06/12	2037	03/08/2017	9.57	Call	Bond Future	1,781.7200	1.7817	2,135.1800	2.1352	19.838	0	0	0
2017/06/12	2037	03/08/2017			Bond Future	9.5477	90.9915	9.4605	91.7051	(0.912)	0.0000	0.0000	67,025
2017/06/12	2037	03/08/2017	9.58	Call	Bond Future	1,824.3400	1.8243	2,183.3400	2.1833	19.678	0	0	0
2017/06/12	2037	03/08/2017	9.56	Put	Bond Future	1,639.1600	1.6392	1,273.5100	1.2735	(22.307)	0	0	0
2017/06/12	2037	03/08/2017	9.57	Put	Bond Future	1,600.1400	1.6001	1,240.0500	1.2400	(22.504)	0	0	0
2017/06/12	2037	03/08/2017	9.58	Put	Bond Future	1,561.6600	1.5617	1,207.1100	1.2071	(22.703)	0	0	0
2017/06/12	2037	03/08/2017	9.56	Call	Bond Future	1,739.5300	1.7395	2,087.4300	2.0874	20.000	0	0	0
2017/06/12	2037	02/11/2017			Bond Future	9.5951	92.7313	9.5054	93.4579	(0.934)	0.0000	0.0000	233
2017/06/12	2037	02/11/2017	9.66	Call	Bond Future	3,258.2100	3.2582	3,636.6200	3.6366	11.614	0	0	0
2017/06/12	2037	02/11/2017	9.65	Put	Bond Future	2,774.3800	2.7744	2,423.0600	2.4231	(12.663)	0	0	0
2017/06/12	2037	02/11/2017	9.67	Put	Bond Future	2,700.5500	2.7006	2,355.4000	2.3554	(12.781)	0	0	0
2017/06/12	2037	02/11/2017	9.66	Put	Bond Future	2,737.2700	2.7373	2,389.0400	2.3890	(12.722)	0	0	0
2017/06/12	2037	02/11/2017	9.67	Call	Bond Future	3,301.2900	3.3013	3,682.7800	3.6828	11.556	0	0	0
2017/06/12	2037	02/11/2017	9.65	Call	Bond Future	3,215.4000	3.2154	3,590.7200	3.5907	11.673	0	0	0
2017/06/12	2037	01/02/2018			Bond Future	9.6414	90.2804	9.5491	91.0212	(0.958)	0.0000	0.0000	0
2017/06/12	2037	01/02/2018	9.81	Put	Bond Future	3,097.4300	3.0974	2,772.3000	2.7723	(10.497)	0	0	0
2017/06/12	2037	01/02/2018	9.83	Put	Bond Future	3,030.8400	3.0308	2,710.5500	2.7106	(10.568)	0	0	0
2017/06/12	2037	01/02/2018	9.82	Put	Bond Future	3,063.9900	3.0640	2,741.2700	2.7413	(10.533)	0	0	0
2017/06/12	2037	01/02/2018	9.82	Call	Bond Future	4,470.4400	4.4704	4,888.5100	4.8885	9.352	0	0	0
2017/06/12	2037	01/02/2018	9.83	Call	Bond Future	4,515.0400	4.5150	4,935.5400	4.9355	9.313	0	0	0
2017/06/12	2037	01/02/2018	9.81	Call	Bond Future	4,426.0200	4.4260	4,841.6800	4.8417	9.391	0	0	0
2017/06/12	2038	03/08/2017			Bond Future	130.3065	130.3065	130.3133	130.3133	0.005	0.0000	0.0000	22,539
2017/06/12	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2038	03/08/2017	141.16	Put	Bond Future	10,853.4600	10.8535	10,846.6600	10.8467	(0.063)	0	0	0
2017/06/12	2038	03/08/2017	141.18	Put	Bond Future	10,873.4600	10.8735	10,866.6600	10.8667	(0.063)	0	0	0
2017/06/12	2038	03/08/2017	141.17	Put	Bond Future	10,863.4600	10.8635	10,856.6600	10.8567	(0.063)	0	0	0
2017/06/12	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2038	02/11/2017			Bond Future	132.8304	132.8304	132.8355	132.8355	0.004	0.0000	0.0000	0
2017/06/12	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2038	02/11/2017	136.82	Put	Bond Future	3,989.5700	3.9896	3,984.4600	3.9845	(0.128)	0	0	0
2017/06/12	2038	02/11/2017	136.80	Put	Bond Future	3,969.5700	3.9696	3,964.4600	3.9645	(0.129)	0	0	0
2017/06/12	2038	02/11/2017	136.81	Put	Bond Future	3,979.5700	3.9796	3,974.4600	3.9745	(0.128)	0	0	0
2017/06/12	2038	01/02/2018	136.95	Put	Bond Future	2,997.6700	2.9977	2,992.3200	2.9923	(0.178)	0	0	0
2017/06/12	2038	01/02/2018			Bond Future	133.9523	133.9523	133.9577	133.9577	0.004	0.0000	0.0000	0
2017/06/12	2038	01/02/2018	136.94	Put	Bond Future	2,987.6700	2.9877	2,982.3200	2.9823	(0.179)	0	0	0
2017/06/12	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2038	01/02/2018	136.93	Put	Bond Future	2,977.6700	2.9777	2,972.3200	2.9723	(0.180)	0	0	0
2017/06/12	2040	03/08/2017			Bond Future	9.6128	94.5893	9.5206	95.3993	(0.959)	0.0000	0.0000	13,856
2017/06/12	2040	03/08/2017	9.61	Put	Bond Future	1,866.7400	1.8667	1,445.2000	1.4452	(22.582)	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
2017/06/12	2040	03/08/2017	9.63	Put	Bond Future	1,781.5900	1.7816	1,372.3600	1.3724	(22.970)	0	0	0
2017/06/12	2040	03/08/2017	9.62	Put	Bond Future	1,823.7400	1.8237	1,408.3600	1.4084	(22.776)	0	0	0
2017/06/12	2040	03/08/2017	9.61	Call	Bond Future	1,842.6600	1.8427	2,231.1300	2.2311	21.082	0	0	0
2017/06/12	2040	03/08/2017	9.62	Call	Bond Future	1,886.8800	1.8869	2,281.5100	2.2815	20.914	0	0	0
2017/06/12	2040	03/08/2017	9.63	Call	Bond Future	1,931.8300	1.9318	2,332.6100	2.3326	20.746	0	0	0
2017/06/12	2040	02/11/2017			Bond Future	9.6604	96.3979	9.5656	97.2228	(0.981)	0.0000	0.0000	0
2017/06/12	2040	02/11/2017	9.66	Call	Bond Future	3,237.1000	3.2371	3,646.4800	3.6465	12.647	0	0	0
2017/06/12	2040	02/11/2017	9.65	Put	Bond Future	3,284.0600	3.2841	2,864.9900	2.8650	(12.761)	0	0	0
2017/06/12	2040	02/11/2017	9.67	Put	Bond Future	3,197.4000	3.1974	2,785.3700	2.7854	(12.886)	0	0	0
2017/06/12	2040	02/11/2017	9.66	Put	Bond Future	3,240.6400	3.2406	2,825.0900	2.8251	(12.823)	0	0	0
2017/06/12	2040	02/11/2017	9.67	Call	Bond Future	3,280.2000	3.2802	3,693.1000	3.6931	12.588	0	0	0
2017/06/12	2040	02/11/2017	9.65	Call	Bond Future	3,194.0500	3.1940	3,599.9100	3.5999	12.707	0	0	0
2017/06/12	2040	01/02/2018	9.89	Call	Bond Future	4,841.4700	4.8415	5,319.5900	5.3196	9.876	0	0	0
2017/06/12	2040	01/02/2018			Bond Future	9.7071	93.7680	9.6095	94.6091	(1.006)	0.0000	0.0000	0
2017/06/12	2040	01/02/2018	9.87	Call	Bond Future	4,747.0500	4.7470	5,219.7100	5.2197	9.957	0	0	0
2017/06/12	2040	01/02/2018	9.88	Call	Bond Future	4,794.3100	4.7943	5,269.7000	5.2697	9.916	0	0	0
2017/06/12	2040	01/02/2018	9.87	Put	Bond Future	3,370.4000	3.3704	3,001.9600	3.0020	(10.932)	0	0	0
2017/06/12	2040	01/02/2018	9.88	Put	Bond Future	3,334.2200	3.3342	2,968.5100	2.9685	(10.968)	0	0	0
2017/06/12	2040	01/02/2018	9.89	Put	Bond Future	3,298.0700	3.2981	2,935.0900	2.9351	(11.006)	0	0	0
2017/06/12	2044	03/08/2017			Bond Future	9.6877	91.2975	9.5904	92.1565	(1.004)	0.0000	0.0000	23,797
2017/06/12	2044	03/08/2017	9.62	Put	Bond Future	2,172.9800	2.1730	1,688.4200	1.6884	(22.299)	0	0	0
2017/06/12	2044	03/08/2017	9.64	Put	Bond Future	2,076.7700	2.0768	1,605.3200	1.6053	(22.701)	0	0	0
2017/06/12	2044	03/08/2017	9.63	Put	Bond Future	2,124.5000	2.1245	1,646.4900	1.6465	(22.500)	0	0	0
2017/06/12	2044	03/08/2017	9.64	Call	Bond Future	1,657.4600	1.6575	2,044.9300	2.0449	23.377	0	0	0
2017/06/12	2044	03/08/2017	9.62	Call	Bond Future	1,576.7700	1.5768	1,951.1300	1.9511	23.742	0	0	0
2017/06/12	2044	03/08/2017	9.63	Call	Bond Future	1,616.8100	1.6168	1,997.7200	1.9977	23.559	0	0	0
2017/06/12	2044	02/11/2017	9.68	Call	Bond Future	3,065.7800	3.0658	3,482.5000	3.4825	13.593	0	0	0
2017/06/12	2044	02/11/2017			Bond Future	9.7353	93.0432	9.6354	93.9179	(1.027)	0.0000	0.0000	200
2017/06/12	2044	02/11/2017	9.66	Call	Bond Future	2,983.3600	2.9834	3,392.6800	3.3927	13.720	0	0	0
2017/06/12	2044	02/11/2017	9.67	Call	Bond Future	3,024.3000	3.0243	3,437.3200	3.4373	13.657	0	0	0
2017/06/12	2044	02/11/2017	9.66	Put	Bond Future	3,641.2500	3.6413	3,175.8700	3.1759	(12.781)	0	0	0
2017/06/12	2044	02/11/2017	9.68	Put	Bond Future	3,548.1900	3.5482	3,090.2100	3.0902	(12.907)	0	0	0
2017/06/12	2044	02/11/2017	9.67	Put	Bond Future	3,594.3800	3.5944	3,132.7000	3.1327	(12.844)	0	0	0
2017/06/12	2044	01/02/2018			Bond Future	9.7821	90.4732	9.6792	91.3650	(1.052)	0.0000	0.0000	0
2017/06/12	2044	01/02/2018	9.89	Put	Bond Future	3,653.0500	3.6531	3,248.4700	3.2485	(11.075)	0	0	0
2017/06/12	2044	01/02/2018	9.91	Put	Bond Future	3,576.8700	3.5769	3,178.0800	3.1781	(11.149)	0	0	0
2017/06/12	2044	01/02/2018	9.90	Put	Bond Future	3,614.6500	3.6146	3,212.9700	3.2130	(11.113)	0	0	0
2017/06/12	2044	01/02/2018	9.89	Call	Bond Future	4,572.9600	4.5730	5,060.2200	5.0602	10.655	0	0	0
2017/06/12	2044	01/02/2018	9.90	Call	Bond Future	4,619.0000	4.6190	5,109.1600	5.1092	10.612	0	0	0
2017/06/12	2044	01/02/2018	9.91	Call	Bond Future	4,665.5100	4.6655	5,158.5600	5.1586	10.568	0	0	0
2017/06/12	2046	03/08/2017	141.17	Put	Bond Future	13,249.0900	13.2491	13,242.3500	13.2423	(0.051)	0	0	0
2017/06/12	2046	03/08/2017			Bond Future	127.9209	127.9209	127.9276	127.9276	0.005	0.0000	0.0000	23,790
2017/06/12	2046	03/08/2017	141.19	Put	Bond Future	13,269.0900	13.2691	13,262.3500	13.2623	(0.051)	0	0	0
2017/06/12	2046	03/08/2017	141.18	Put	Bond Future	13,259.0900	13.2591	13,252.3500	13.2523	(0.051)	0	0	0
2017/06/12	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	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
2017/06/12	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2046	02/11/2017			Bond Future	128.8153	128.8153	128.8206	128.8206	0.004	0.0000	0.0000	0
2017/06/12	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2046	02/11/2017	136.30	Put	Bond Future	7,484.6500	7.4847	7,479.4200	7.4794	(0.070)	0	0	0
2017/06/12	2046	02/11/2017	136.32	Put	Bond Future	7,504.6500	7.5047	7,499.4200	7.4994	(0.070)	0	0	0
2017/06/12	2046	02/11/2017	136.31	Put	Bond Future	7,494.6500	7.4947	7,489.4200	7.4894	(0.070)	0	0	0
2017/06/12	2046	01/02/2018	132.92	Put	Bond Future	1,541.5200	1.5415	1,536.2500	1.5363	(0.342)	0	0	0
2017/06/12	2046	01/02/2018			Bond Future	131.3785	131.3785	131.3838	131.3838	0.004	0.0000	0.0000	0
2017/06/12	2046	01/02/2018	132.91	Put	Bond Future	1,531.5200	1.5315	1,526.2500	1.5263	(0.344)	0	0	0
2017/06/12	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2046	01/02/2018	132.90	Put	Bond Future	1,521.5200	1.5215	1,516.2500	1.5163	(0.346)	0	0	0
2017/06/12	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2050	03/08/2017			Bond Future	135.6268	135.6268	136.0985	136.0985	0.348	0.0000	0.0000	26,059
2017/06/12	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2050	03/08/2017	149.22	Put	Bond Future	13,593.1600	13.5932	13,121.4600	13.1215	(3.470)	0	0	0
2017/06/12	2050	03/08/2017	149.24	Put	Bond Future	13,613.1600	13.6132	13,141.4600	13.1415	(3.465)	0	0	0
2017/06/12	2050	03/08/2017	149.23	Put	Bond Future	13,603.1600	13.6032	13,131.4600	13.1315	(3.468)	0	0	0
2017/06/12	2050	02/11/2017	144.66	Put	Bond Future	6,406.3600	6.4064	5,927.1500	5.9272	(7.480)	0	0	0
2017/06/12	2050	02/11/2017	144.67	Put	Bond Future	6,416.3600	6.4164	5,937.1500	5.9372	(7.469)	0	0	0
2017/06/12	2050	02/11/2017			Bond Future	138.2536	138.2536	138.7328	138.7328	0.347	0.0000	0.0000	0
2017/06/12	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2050	02/11/2017	144.65	Put	Bond Future	6,396.3600	6.3964	5,917.1500	5.9172	(7.492)	0	0	0
2017/06/12	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2050	01/02/2018			Bond Future	139.3127	139.3127	139.8017	139.8017	0.351	0.0000	0.0000	0
2017/06/12	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	2050	01/02/2018	140.23	Put	Bond Future	917.2600	0.9173	428.3300	0.4283	(53.303)	0	0	0
2017/06/12	2050	01/02/2018	140.25	Put	Bond Future	937.2600	0.9373	448.3300	0.4483	(52.166)	0	0	0
2017/06/12	2050	01/02/2018	140.24	Put	Bond Future	927.2600	0.9273	438.3300	0.4383	(52.728)	0	0	0
2017/06/12	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	AL37	03/08/2017			Index Future	548.1360	548.1360	548.4980	548.4980	0.066	0.0000	0.0000	0
2017/06/12	AL37	02/11/2017			Index Future	558.6160	558.6160	558.9820	558.9820	0.066	0.0000	0.0000	0
2017/06/12	AL37	01/02/2018			Index Future	569.4870	569.4870	569.8600	569.8600	0.065	0.0000	0.0000	0

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2017/06/12	AL7T	03/08/2017			Index Future	633.1600	633.1600	636.4140	636.4140	0.514	0.0000	0.0000	0
2017/06/12	AL7T	02/11/2017			Index Future	645.2660	645.2660	648.5790	648.5790	0.513	0.0000	0.0000	0
2017/06/12	AL7T	01/02/2018			Index Future	657.8240	657.8240	661.2010	661.2010	0.513	0.0000	0.0000	0
2017/06/12	ALBI	03/08/2017			Index Future	570.1360	570.1360	573.5390	573.5390	0.597	0.0000	0.0000	600
2017/06/12	ALBI	02/11/2017			Index Future	581.0380	581.0380	584.5020	584.5020	0.596	0.0000	0.0000	0
2017/06/12	ALBI	01/02/2018			Index Future	592.3450	592.3450	595.8770	595.8770	0.596	0.0000	0.0000	0
2017/06/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/06/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/12	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	EL28	03/08/2017			Bond Future	128.0626	128.0626	128.0717	128.0717	0.007	0.0000	0.0000	0
2017/06/12	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	EL28	03/08/2017	135.16	Put	Bond Future	7,097.3500	7.0974	7,088.2700	7.0883	(0.128)	0	0	0
2017/06/12	EL28	03/08/2017	135.18	Put	Bond Future	7,117.3500	7.1174	7,108.2700	7.1083	(0.128)	0	0	0
2017/06/12	EL28	03/08/2017	135.17	Put	Bond Future	7,107.3500	7.1074	7,098.2700	7.0983	(0.128)	0	0	0
2017/06/12	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	EL28	02/11/2017			Bond Future	128.7992	128.7992	128.8069	128.8069	0.006	0.0000	0.0000	0
2017/06/12	EL28	02/11/2017	133.87	Put	Bond Future	5,070.8200	5.0708	5,063.1100	5.0631	(0.152)	0	0	0
2017/06/12	EL28	02/11/2017	133.89	Put	Bond Future	5,090.8200	5.0908	5,083.1100	5.0831	(0.151)	0	0	0
2017/06/12	EL28	02/11/2017	133.88	Put	Bond Future	5,080.8200	5.0808	5,073.1100	5.0731	(0.152)	0	0	0
2017/06/12	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	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
2017/06/12	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	EL28	01/02/2018			Bond Future	131.3622	131.3622	131.3701	131.3701	0.006	0.0000	0.0000	0
2017/06/12	EL28	01/02/2018	132.29	Put	Bond Future	927.8100	0.9278	919.9200	0.9199	(0.850)	0	0	0
2017/06/12	EL28	01/02/2018	132.31	Put	Bond Future	947.8100	0.9478	939.9200	0.9399	(0.832)	0	0	0
2017/06/12	EL28	01/02/2018	132.30	Put	Bond Future	937.8100	0.9378	929.9200	0.9299	(0.841)	0	0	0
2017/06/12	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	ES33	03/08/2017			Bond Future	10.6221	79.1188	10.5396	79.6364	(0.777)	0.0000	0.0000	9,466
2017/06/12	ES33	03/08/2017	10.53	Put	Bond Future	578.1500	0.5781	60.5700	0.0606	(89.523)	0	0	0
2017/06/12	ES33	03/08/2017	10.55	Put	Bond Future	452.0500	0.4520	0.0000	0.0000	(100.000)	0	0	0
2017/06/12	ES33	03/08/2017	10.54	Put	Bond Future	515.0600	0.5151	0.0000	0.0000	(100.000)	0	0	0
2017/06/12	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	65.5300	0.0655	100.000	0	0	0
2017/06/12	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	2.5200	0.0025	100.000	0	0	0
2017/06/12	ES33	02/11/2017	10.66	Put	Bond Future	307.6900	0.3077	0.0000	0.0000	(100.000)	0	0	0
2017/06/12	ES33	02/11/2017			Bond Future	10.7099	76.8398	10.6246	77.3668	(0.796)	0.0000	0.0000	0
2017/06/12	ES33	02/11/2017	10.68	Put	Bond Future	184.0500	0.1841	0.0000	0.0000	(100.000)	0	0	0
2017/06/12	ES33	02/11/2017	10.67	Put	Bond Future	245.8300	0.2458	0.0000	0.0000	(100.000)	0	0	0
2017/06/12	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	219.3400	0.2193	100.000	0	0	0
2017/06/12	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	281.2000	0.2812	100.000	0	0	0
2017/06/12	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	342.9800	0.3430	100.000	0	0	0
2017/06/12	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	ES33	01/02/2018	10.99	Call	Bond Future	1,141.6000	1.1416	1,678.9400	1.6789	47.069	0	0	0
2017/06/12	ES33	01/02/2018			Bond Future	10.7995	78.3351	10.7114	78.8724	(0.816)	0.0000	0.0000	0
2017/06/12	ES33	01/02/2018	11.00	Call	Bond Future	1,200.8300	1.2008	1,738.1700	1.7382	44.747	0	0	0
2017/06/12	ES33	01/02/2018	11.01	Call	Bond Future	1,259.9800	1.2600	1,797.3200	1.7973	42.647	0	0	0
2017/06/12	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	ES42	03/08/2017			Bond Future	10.8272	82.5044	10.7396	83.1296	(0.809)	0.0000	0.0000	7,957
2017/06/12	ES42	02/11/2017			Bond Future	10.9141	79.8202	10.8236	80.4569	(0.829)	0.0000	0.0000	0
2017/06/12	ES42	01/02/2018			Bond Future	11.0000	81.3735	10.9065	82.0226	(0.850)	0.0000	0.0000	0
2017/06/12	GOVI	03/08/2017			GOVI	568.6500	568.6500	572.0650	572.0650	0.601	0.0000	0.0000	405
2017/06/12	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	GOVI	03/08/2017	561.09	Call	GOVI	75,600.0000	7.5600	109,750.0000	10.9750	45.172	0	0	0
2017/06/12	GOVI	03/08/2017	561.10	Call	GOVI	75,500.0000	7.5500	109,650.0000	10.9650	45.232	0	0	0
2017/06/12	GOVI	03/08/2017	561.11	Call	GOVI	75,400.0000	7.5400	109,550.0000	10.9550	45.292	0	0	0
2017/06/12	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	GOVI	02/11/2017			GOVI	579.5230	579.5230	582.9990	582.9990	0.600	0.0000	0.0000	0
2017/06/12	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	GOVI	02/11/2017	572.44	Call	GOVI	70,830.0000	7.0830	105,590.0000	10.5590	49.075	0	0	0
2017/06/12	GOVI	02/11/2017	572.45	Call	GOVI	70,730.0000	7.0730	105,490.0000	10.5490	49.145	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
2017/06/12	GOVI	02/11/2017	572.46	Call	GOVI	70,630.0000		7.0630	105,390.0000	10.5390	49.214	0	0	0
2017/06/12	GOVI	01/02/2018			GOVI	590.8000		590.8000	594.3450	594.3450	0.600	0.0000	0.0000	0
2017/06/12	GOVI	01/02/2018	581.03	Call	GOVI	97,700.0000		9.7700	133,150.0000	13.3150	36.285	0	0	0
2017/06/12	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	GOVI	01/02/2018	581.04	Call	GOVI	97,600.0000		9.7600	133,050.0000	13.3050	36.322	0	0	0
2017/06/12	GOVI	01/02/2018	581.02	Call	GOVI	97,800.0000		9.7800	133,250.0000	13.3250	36.247	0	0	0
2017/06/12	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/12	IGOV	03/08/2017			Index Future	249.8740		249.8740	249.8980	249.8980	0.010	0.0000	0.0000	1,296
2017/06/12	IGOV	02/11/2017			Index Future	254.7140		254.7140	254.7350	254.7350	0.008	0.0000	0.0000	0
2017/06/12	IGOV	01/02/2018			Index Future	259.7820		259.7820	259.8040	259.8040	0.008	0.0000	0.0000	0
2017/06/12	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/12	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/12	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/06/12	IS01	21/09/2017			Interest Rate Swap	99.6168		99.6168	99.6142	99.6142	(0.003)	0.0000	0.0000	0
2017/06/12	IS01	21/12/2017			Interest Rate Swap	99.8172		99.8172	99.8134	99.8134	(0.004)	0.0000	0.0000	0
2017/06/12	IS01	15/03/2018			Interest Rate Swap	99.7494		99.7494	99.7356	99.7356	(0.014)	0.0000	0.0000	0
2017/06/12	IS01	21/06/2018			Interest Rate Swap	99.8870		99.8870	99.8625	99.8625	(0.025)	0.0000	0.0000	0
2017/06/12	IS02	18/12/2017			Interest Rate Swap	99.8475		99.8475	99.8431	99.8431	(0.004)	0.0000	0.0000	0
2017/06/12	IS02	16/03/2018			Interest Rate Swap	99.0300		99.0300	99.0175	99.0175	(0.013)	0.0000	0.0000	0
2017/06/12	IS02	15/06/2018			Interest Rate Swap	98.5714		98.5714	98.5462	98.5462	(0.026)	0.0000	0.0000	0
2017/06/12	IS02	21/09/2018			Interest Rate Swap	98.4846		98.4846	98.4480	98.4480	(0.037)	0.0000	0.0000	0
2017/06/12	IS02	21/12/2018			Interest Rate Swap	98.8400		98.8400	98.7900	98.7900	(0.051)	0.0000	0.0000	0
2017/06/12	IS02	15/03/2019			Interest Rate Swap	99.2130		99.2130	99.1544	99.1544	(0.059)	0.0000	0.0000	0
2017/06/12	IS02	21/06/2019			Interest Rate Swap	99.5856		99.5856	99.5223	99.5223	(0.064)	0.0000	0.0000	0
2017/06/12	IS05	17/12/2020			Interest Rate Swap	96.1578		96.1578	96.0139	96.0139	(0.150)	0.0000	0.0000	0
2017/06/12	IS05	16/03/2021			Interest Rate Swap	95.3738		95.3738	95.2102	95.2102	(0.172)	0.0000	0.0000	0
2017/06/12	IS05	15/06/2021			Interest Rate Swap	94.5590		94.5590	94.3748	94.3748	(0.195)	0.0000	0.0000	0
2017/06/12	IS05	21/09/2021			Interest Rate Swap	94.7186		94.7186	94.5167	94.5167	(0.213)	0.0000	0.0000	0
2017/06/12	IS05	21/12/2021			Interest Rate Swap	96.8842		96.8842	96.6670	96.6670	(0.224)	0.0000	0.0000	51
2017/06/12	IS05	15/03/2022			Interest Rate Swap	96.9937		96.9937	96.7604	96.7604	(0.241)	0.0000	0.0000	0
2017/06/12	IS05	21/06/2022			Interest Rate Swap	98.1674		98.1674	97.9205	97.9205	(0.252)	0.0000	0.0000	0
2017/06/12	IS10	17/12/2025			Interest Rate Swap	94.6554		94.6554	94.2183	94.2183	(0.462)	0.0000	0.0000	0
2017/06/12	IS10	16/03/2026			Interest Rate Swap	91.6323		91.6323	91.1837	91.1837	(0.490)	0.0000	0.0000	0
2017/06/12	IS10	15/06/2026			Interest Rate Swap	90.3524		90.3524	89.8897	89.8897	(0.512)	0.0000	0.0000	0
2017/06/12	IS10	21/09/2026			Interest Rate Swap	92.4859		92.4859	92.0114	92.0114	(0.513)	0.0000	0.0000	0
2017/06/12	IS10	21/12/2026			Interest Rate Swap	96.2395		96.2395	95.7548	95.7548	(0.504)	0.0000	0.0000	0
2017/06/12	IS10	15/03/2027			Interest Rate Swap	94.7921		94.7921	94.2856	94.2856	(0.534)	0.0000	0.0000	0
2017/06/12	IS10	21/06/2027			Interest Rate Swap	96.8417		96.8417	96.3285	96.3285	(0.530)	0.0000	0.0000	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
2017/06/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/12	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/12	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/12	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/12	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/12	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/12	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/12	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/12	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/12	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/12	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/12	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/12	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/12	R023	03/08/2017	8.60	Put	Bond Future	41.7400	0.0417	33.2800	0.0333	(20.268)	0	0	0
2017/06/12	R023	03/08/2017			Bond Future	7.8657	102.8693	7.8501	102.9381	(0.198)	0.0000	0.0000	38,317
2017/06/12	R023	03/08/2017	8.59	Put	Bond Future	43.8400	0.0438	35.0500	0.0350	(20.050)	0	0	0
2017/06/12	R023	03/08/2017	8.60	Call	Bond Future	3,225.7400	3.2257	3,286.0500	3.2861	1.870	0	0	0
2017/06/12	R023	03/08/2017	8.58	Call	Bond Future	3,145.0200	3.1450	3,204.6600	3.2047	1.896	0	0	0
2017/06/12	R023	03/08/2017	8.59	Call	Bond Future	3,185.3300	3.1853	3,245.3100	3.2453	1.883	0	0	0
2017/06/12	R023	03/08/2017	8.58	Put	Bond Future	46.0700	0.0461	36.9400	0.0369	(19.818)	0	0	0
2017/06/12	R023	02/11/2017	8.56	Call	Bond Future	3,115.7100	3.1157	3,167.3100	3.1673	1.656	0	0	0
2017/06/12	R023	02/11/2017			Bond Future	7.8746	100.9059	7.8583	100.9753	(0.207)	0.0000	0.0000	0
2017/06/12	R023	02/11/2017	8.57	Call	Bond Future	3,150.5700	3.1506	3,202.4800	3.2025	1.648	0	0	0
2017/06/12	R023	02/11/2017	8.58	Call	Bond Future	3,185.7000	3.1857	3,237.9300	3.2379	1.640	0	0	0
2017/06/12	R023	02/11/2017	8.56	Put	Bond Future	246.3300	0.2463	228.4700	0.2285	(7.250)	0	0	0
2017/06/12	R023	02/11/2017	8.58	Put	Bond Future	234.1300	0.2341	216.9000	0.2169	(7.359)	0	0	0
2017/06/12	R023	02/11/2017	8.57	Put	Bond Future	240.0900	0.2401	222.5400	0.2225	(7.310)	0	0	0
2017/06/12	R023	01/02/2018			Bond Future	7.8782	102.8695	7.8609	102.9404	(0.220)	0.0000	0.0000	0
2017/06/12	R023	01/02/2018	8.32	Call	Bond Future	2,551.7100	2.5517	2,592.5600	2.5926	1.601	0	0	0
2017/06/12	R023	01/02/2018	8.33	Call	Bond Future	2,580.0900	2.5801	2,621.2400	2.6212	1.595	0	0	0
2017/06/12	R023	01/02/2018	8.31	Put	Bond Future	774.0600	0.7741	743.7200	0.7437	(3.920)	0	0	0
2017/06/12	R023	01/02/2018	8.33	Put	Bond Future	750.2800	0.7503	720.5400	0.7205	(3.964)	0	0	0
2017/06/12	R023	01/02/2018	8.32	Put	Bond Future	761.9500	0.7619	731.9100	0.7319	(3.943)	0	0	0
2017/06/12	R023	01/02/2018	8.31	Call	Bond Future	2,523.7500	2.5238	2,564.3000	2.5643	1.607	0	0	0
2017/06/12	R035	03/08/2017			Bond Future	9.4398	99.0726	9.3578	99.7474	(0.868)	0.0000	0.0000	10,106
2017/06/12	R035	03/08/2017	9.52	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
2017/06/12	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R035	03/08/2017	9.50	Call	Bond Future	491.0900	0.4911	1,165.8800	1.1659	137.407	0	0	0
2017/06/12	R035	03/08/2017	9.51	Call	Bond Future	572.2800	0.5723	1,247.0700	1.2471	117.913	0	0	0
2017/06/12	R035	03/08/2017	9.52	Call	Bond Future	653.3600	0.6534	1,328.1500	1.3281	103.280	0	0	0
2017/06/12	R035	02/11/2017			Bond Future	9.4898	96.4660	9.4053	97.1531	(0.890)	0.0000	0.0000	0
2017/06/12	R035	02/11/2017	9.60	Call	Bond Future	885.7100	0.8857	1,572.8100	1.5728	77.576	0	0	0
2017/06/12	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R035	02/11/2017	9.61	Call	Bond Future	965.4500	0.9655	1,652.5500	1.6525	71.169	0	0	0
2017/06/12	R035	02/11/2017	9.59	Call	Bond Future	805.8700	0.8059	1,492.9700	1.4930	85.262	0	0	0
2017/06/12	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R035	01/02/2018			Bond Future	9.5393	98.3432	9.4522	99.0438	(0.913)	0.0000	0.0000	0
2017/06/12	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R035	01/02/2018	9.75	Call	Bond Future	1,662.1100	1.6621	2,362.7000	2.3627	42.151	0	0	0
2017/06/12	R035	01/02/2018	9.73	Call	Bond Future	1,506.2100	1.5062	2,206.8000	2.2068	46.513	0	0	0
2017/06/12	R035	01/02/2018	9.74	Call	Bond Future	1,584.2100	1.5842	2,284.8000	2.2848	44.223	0	0	0
2017/06/12	R186	03/08/2017	8.93	Put	Bond Future	304.8500	0.3048	194.8600	0.1949	(36.080)	0	0	0
2017/06/12	R186	03/08/2017	9.35	Call	Bond Future	5,757.4500	5.7575	6,338.3700	6.3384	10.090	0	0	0
2017/06/12	R186	03/08/2017			Bond Future	8.4949	114.1336	8.4075	114.7391	(1.028)	0.0000	0.0000	133,549
2017/06/12	R186	03/08/2017	8.90	Call	Bond Future	3,092.7800	3.0928	3,578.0300	3.5780	15.690	0	0	0
2017/06/12	R186	03/08/2017	8.92	Put	Bond Future	316.4000	0.3164	203.0700	0.2031	(35.819)	0	0	0
2017/06/12	R186	03/08/2017	9.50	Call	Bond Future	6,691.2800	6.6913	7,283.8400	7.2838	8.856	0	0	0
2017/06/12	R186	03/08/2017	8.85	Put	Bond Future	407.8700	0.4079	269.2400	0.2692	(33.989)	0	0	750
2017/06/12	R186	03/08/2017	8.93	Call	Bond Future	3,257.2500	3.2573	3,752.7300	3.7527	15.212	0	0	0
2017/06/12	R186	03/08/2017	8.91	Call	Bond Future	3,147.2900	3.1473	3,636.0100	3.6360	15.528	0	0	0
2017/06/12	R186	03/08/2017	9.00	Put	Bond Future	233.4900	0.2335	144.9700	0.1450	(37.912)	0	0	0
2017/06/12	R186	03/08/2017	8.75	Call	Bond Future	2,318.5500	2.3185	2,743.6100	2.7436	18.333	0	0	0
2017/06/12	R186	03/08/2017	8.90	Put	Bond Future	340.6000	0.3406	220.3800	0.2204	(35.297)	0	0	0
2017/06/12	R186	03/08/2017	8.92	Call	Bond Future	3,202.1100	3.2021	3,694.2500	3.6943	15.369	0	0	0
2017/06/12	R186	03/08/2017	9.50	Put	Bond Future	25.5700	0.0256	12.6600	0.0127	(50.489)	0	0	6,500
2017/06/12	R186	03/08/2017	9.35	Put	Bond Future	52.4000	0.0524	27.8500	0.0279	(46.851)	0	0	750
2017/06/12	R186	03/08/2017	8.85	Call	Bond Future	2,825.2500	2.8252	3,292.0900	3.2921	16.524	0	0	0
2017/06/12	R186	03/08/2017	9.00	Call	Bond Future	3,651.1900	3.6512	4,168.1400	4.1681	14.158	0	0	0
2017/06/12	R186	03/08/2017	8.75	Put	Bond Future	574.8400	0.5748	394.4300	0.3944	(31.384)	0	0	3,654
2017/06/12	R186	03/08/2017	8.91	Put	Bond Future	328.3200	0.3283	211.5700	0.2116	(35.560)	0	0	0
2017/06/12	R186	02/11/2017	8.89	Put	Bond Future	1,171.5600	1.1716	967.6100	0.9676	(17.408)	0	0	0
2017/06/12	R186	02/11/2017	8.88	Call	Bond Future	3,557.9700	3.5580	3,967.6700	3.9677	11.515	0	0	0
2017/06/12	R186	02/11/2017			Bond Future	8.5249	116.3159	8.4340	116.9322	(1.066)	0.0000	0.0000	4
2017/06/12	R186	02/11/2017	8.89	Call	Bond Future	3,602.7100	3.6027	4,015.0700	4.0151	11.446	0	0	0
2017/06/12	R186	02/11/2017	8.90	Call	Bond Future	3,647.9500	3.6480	4,062.9500	4.0630	11.376	0	0	0
2017/06/12	R186	02/11/2017	8.88	Put	Bond Future	1,192.4700	1.1925	985.8600	0.9859	(17.326)	0	0	0
2017/06/12	R186	02/11/2017	8.90	Put	Bond Future	1,151.2000	1.1512	949.8900	0.9499	(17.487)	0	0	0
2017/06/12	R186	01/02/2018	8.96	Call	Bond Future	4,262.3800	4.2624	4,673.1200	4.6731	9.636	0	0	0
2017/06/12	R186	01/02/2018			Bond Future	8.5520	113.2766	8.4572	113.9050	(1.108)	0.0000	0.0000	0

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2017/06/12	R186	01/02/2018	8.97	Call	Bond Future	4,305.3900	4.3054	4,718.2400	4.7182	9.589	0	0	0
2017/06/12	R186	01/02/2018	8.98	Call	Bond Future	4,348.5800	4.3486	4,763.5400	4.7635	9.542	0	0	0
2017/06/12	R186	01/02/2018	8.96	Put	Bond Future	1,608.8400	1.6088	1,391.1700	1.3912	(13.530)	0	0	0
2017/06/12	R186	01/02/2018	8.97	Put	Bond Future	1,587.8700	1.5879	1,372.3100	1.3723	(13.575)	0	0	0
2017/06/12	R186	01/02/2018	8.98	Put	Bond Future	1,567.1200	1.5671	1,353.6700	1.3537	(13.621)	0	0	0
2017/06/12	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R197	03/08/2017			Bond Future	296.2667	296.2667	296.2822	296.2822	0.005	0.0000	0.0000	2,350
2017/06/12	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R197	03/08/2017	308.05	Put	Bond Future	11,783.2900	11.7833	11,767.7500	11.7678	(0.132)	0	0	0
2017/06/12	R197	03/08/2017	308.07	Put	Bond Future	11,803.2900	11.8033	11,787.7500	11.7878	(0.132)	0	0	0
2017/06/12	R197	03/08/2017	308.06	Put	Bond Future	11,793.2900	11.7933	11,777.7500	11.7778	(0.132)	0	0	0
2017/06/12	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R197	02/11/2017			Bond Future	302.0049	302.0049	302.0172	302.0172	0.004	0.0000	0.0000	0
2017/06/12	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R197	02/11/2017	305.15	Put	Bond Future	3,145.1100	3.1451	3,132.8000	3.1328	(0.391)	0	0	0
2017/06/12	R197	02/11/2017	305.17	Put	Bond Future	3,165.1100	3.1651	3,152.8000	3.1528	(0.389)	0	0	0
2017/06/12	R197	02/11/2017	305.16	Put	Bond Future	3,155.1100	3.1551	3,142.8000	3.1428	(0.390)	0	0	0
2017/06/12	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R197	01/02/2018			Bond Future	300.9607	300.9607	300.9731	300.9731	0.004	0.0000	0.0000	0
2017/06/12	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R197	01/02/2018	301.66	Put	Bond Future	699.3300	0.6993	686.8900	0.6869	(1.779)	0	0	0
2017/06/12	R197	01/02/2018	301.68	Put	Bond Future	719.3300	0.7193	706.8900	0.7069	(1.729)	0	0	0
2017/06/12	R197	01/02/2018	301.67	Put	Bond Future	709.3300	0.7093	696.8900	0.6969	(1.754)	0	0	0
2017/06/12	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R202	03/08/2017			Bond Future	241.4722	241.4722	240.8667	240.8667	(0.251)	0.0000	0.0000	30,557
2017/06/12	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R202	03/08/2017	258.35	Put	Bond Future	16,877.8100	16.8778	17,483.3100	17.4833	3.588	0	0	0
2017/06/12	R202	03/08/2017	258.37	Put	Bond Future	16,897.8100	16.8978	17,503.3100	17.5033	3.583	0	0	0
2017/06/12	R202	03/08/2017	258.36	Put	Bond Future	16,887.8100	16.8878	17,493.3100	17.4933	3.585	0	0	0
2017/06/12	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R202	02/11/2017			Bond Future	246.1490	246.1490	245.5289	245.5289	(0.252)	0.0000	0.0000	0
2017/06/12	R202	02/11/2017	253.89	Put	Bond Future	7,741.0000	7.7410	8,361.0700	8.3611	8.010	0	0	0
2017/06/12	R202	02/11/2017	253.91	Put	Bond Future	7,761.0000	7.7610	8,381.0700	8.3811	7.990	0	0	0
2017/06/12	R202	02/11/2017	253.90	Put	Bond Future	7,751.0000	7.7510	8,371.0700	8.3711	8.000	0	0	0
2017/06/12	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R202	01/02/2018	249.06	Put	Bond Future	1,759.4500	1.7594	2,392.0700	2.3921	35.956	0	0	0
2017/06/12	R202	01/02/2018			Bond Future	247.3006	247.3006	246.6679	246.6679	(0.256)	0.0000	0.0000	0
2017/06/12	R202	01/02/2018	249.08	Put	Bond Future	1,779.4500	1.7794	2,412.0700	2.4121	35.551	0	0	0
2017/06/12	R202	01/02/2018	249.07	Put	Bond Future	1,769.4500	1.7694	2,402.0700	2.4021	35.752	0	0	0
2017/06/12	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	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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2017/06/12	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R203	03/08/2017			Bond Future	7.2676	103.3431	7.2027	103.3500	(0.893)	0.0000	0.0000	0
2017/06/12	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R203	03/08/2017	4.87	Put	Bond Future	256.6600	0.2567	249.7400	0.2497	(2.696)	0	0	0
2017/06/12	R203	03/08/2017	4.89	Put	Bond Future	254.5100	0.2545	247.5900	0.2476	(2.719)	0	0	0
2017/06/12	R203	03/08/2017	4.88	Put	Bond Future	255.5800	0.2556	248.6600	0.2487	(2.708)	0	0	0
2017/06/12	R204	03/08/2017	7.77	Put	Bond Future	11.4300	0.0114	8.1600	0.0082	(28.609)	0	0	0
2017/06/12	R204	03/08/2017			Bond Future	7.2942	101.9392	7.2672	101.9742	(0.371)	0.0000	0.0000	41,697
2017/06/12	R204	03/08/2017	7.76	Put	Bond Future	12.2300	0.0122	8.7800	0.0088	(28.209)	0	0	0
2017/06/12	R204	03/08/2017	7.75	Call	Bond Future	598.9200	0.5989	630.1800	0.6302	5.219	0	0	0
2017/06/12	R204	03/08/2017	7.76	Call	Bond Future	610.9100	0.6109	642.3600	0.6424	5.148	0	0	0
2017/06/12	R204	03/08/2017	7.77	Call	Bond Future	622.9000	0.6229	654.5300	0.6545	5.078	0	0	0
2017/06/12	R204	03/08/2017	7.75	Put	Bond Future	13.0400	0.0130	9.4000	0.0094	(27.914)	0	0	0
2017/06/12	R204	02/11/2017	7.76	Put	Bond Future	6.1000	0.0061	4.5000	0.0045	(26.230)	0	0	0
2017/06/12	R204	02/11/2017			Bond Future	7.1844	103.8884	7.1516	103.9233	(0.456)	0.0000	0.0000	0
2017/06/12	R204	02/11/2017	7.75	Put	Bond Future	6.5000	0.0065	4.8100	0.0048	(26.000)	0	0	0
2017/06/12	R204	02/11/2017	7.76	Call	Bond Future	617.3500	0.6173	650.6800	0.6507	5.399	0	0	0
2017/06/12	R204	02/11/2017	7.74	Call	Bond Future	597.0300	0.5970	630.1700	0.6302	5.551	0	0	0
2017/06/12	R204	02/11/2017	7.75	Call	Bond Future	607.1800	0.6072	640.4200	0.6404	5.474	0	0	0
2017/06/12	R204	02/11/2017	7.74	Put	Bond Future	6.9300	0.0069	5.1400	0.0051	(25.830)	0	0	0
2017/06/12	R204	01/02/2018	7.27	Call	Bond Future	363.7300	0.3637	386.9300	0.3869	6.378	0	0	0
2017/06/12	R204	01/02/2018			Bond Future	6.9771	101.8698	6.9346	101.9055	(0.610)	0.0000	0.0000	0
2017/06/12	R204	01/02/2018	7.25	Call	Bond Future	352.0100	0.3520	374.8200	0.3748	6.480	0	0	0
2017/06/12	R204	01/02/2018	7.26	Call	Bond Future	357.8500	0.3578	380.8600	0.3809	6.430	0	0	0
2017/06/12	R204	01/02/2018	7.25	Put	Bond Future	123.6500	0.1237	110.7700	0.1108	(10.416)	0	0	0
2017/06/12	R204	01/02/2018	7.27	Put	Bond Future	118.6600	0.1187	106.1700	0.1062	(10.526)	0	0	0
2017/06/12	R204	01/02/2018	7.26	Put	Bond Future	121.1300	0.1211	108.4500	0.1085	(10.468)	0	0	0
2017/06/12	R207	03/08/2017	8.19	Call	Bond Future	1,790.0800	1.7901	1,835.5000	1.8355	2.537	0	0	51
2017/06/12	R207	03/08/2017			Bond Future	7.3639	100.2157	7.3429	100.2617	(0.285)	0.0000	0.0000	45,633
2017/06/12	R207	03/08/2017	8.39	Put	Bond Future	0.2500	0.0003	0.1400	0.0001	(44.000)	0	0	0
2017/06/12	R207	03/08/2017	8.41	Put	Bond Future	0.2100	0.0002	0.1200	0.0001	(42.857)	0	0	0
2017/06/12	R207	03/08/2017	8.19	Put	Bond Future	1.5300	0.0015	0.9700	0.0010	(36.601)	0	0	0
2017/06/12	R207	03/08/2017	8.40	Put	Bond Future	0.2300	0.0002	0.1300	0.0001	(43.478)	0	0	0
2017/06/12	R207	03/08/2017	8.41	Call	Bond Future	2,258.2600	2.2583	2,304.1500	2.3041	2.032	0	0	0
2017/06/12	R207	03/08/2017	8.39	Call	Bond Future	2,215.7400	2.2157	2,261.6100	2.2616	2.070	0	0	0
2017/06/12	R207	03/08/2017	8.40	Call	Bond Future	2,237.0000	2.2370	2,282.8800	2.2829	2.051	0	0	0
2017/06/12	R207	02/11/2017			Bond Future	7.3096	102.1318	7.2864	102.1781	(0.318)	0.0000	0.0000	0
2017/06/12	R207	02/11/2017	8.03	Put	Bond Future	27.6900	0.0277	23.6100	0.0236	(14.735)	0	0	0
2017/06/12	R207	02/11/2017	8.05	Put	Bond Future	25.4000	0.0254	21.6000	0.0216	(14.961)	0	0	0
2017/06/12	R207	02/11/2017	8.03	Call	Bond Future	1,447.4100	1.4474	1,489.5800	1.4896	2.913	0	0	0
2017/06/12	R207	02/11/2017	8.04	Put	Bond Future	26.4800	0.0265	22.5500	0.0225	(14.841)	0	0	0
2017/06/12	R207	02/11/2017	8.04	Call	Bond Future	1,465.7300	1.4657	1,508.0500	1.5081	2.887	0	0	0
2017/06/12	R207	02/11/2017	8.05	Call	Bond Future	1,484.1700	1.4842	1,526.6200	1.5266	2.860	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
2017/06/12	R207	01/02/2018			Bond Future	7.2256	100.4773	7.1991	100.5245	(0.367)	0.0000	0.0000	0
2017/06/12	R207	01/02/2018	7.60	Put	Bond Future	234.5700	0.2346	218.2500	0.2182	(6.957)	0	0	0
2017/06/12	R207	01/02/2018	7.62	Put	Bond Future	224.9900	0.2250	209.1500	0.2091	(7.040)	0	0	0
2017/06/12	R207	01/02/2018	7.60	Call	Bond Future	898.6300	0.8986	929.5300	0.9295	3.439	0	0	0
2017/06/12	R207	01/02/2018	7.61	Put	Bond Future	229.8800	0.2299	213.8000	0.2138	(6.995)	0	0	0
2017/06/12	R207	01/02/2018	7.61	Call	Bond Future	911.5900	0.9116	942.7300	0.9427	3.416	0	0	0
2017/06/12	R207	01/02/2018	7.62	Call	Bond Future	924.3500	0.9244	955.7300	0.9557	3.395	0	0	0
2017/06/12	R208	03/08/2017	8.32	Call	Bond Future	2,557.9300	2.5579	2,620.2200	2.6202	2.435	0	0	0
2017/06/12	R208	03/08/2017			Bond Future	7.4826	100.0850	7.4619	100.1491	(0.277)	0.0000	0.0000	35,029
2017/06/12	R208	03/08/2017	8.30	Call	Bond Future	2,498.8100	2.4988	2,560.8700	2.5609	2.484	0	0	0
2017/06/12	R208	03/08/2017	8.31	Call	Bond Future	2,528.3500	2.5284	2,590.5400	2.5905	2.460	0	0	0
2017/06/12	R208	03/08/2017	8.30	Put	Bond Future	6.8500	0.0069	4.7800	0.0048	(30.219)	0	0	0
2017/06/12	R208	03/08/2017	8.32	Put	Bond Future	5.9800	0.0060	4.1400	0.0041	(30.769)	0	0	0
2017/06/12	R208	03/08/2017	8.31	Put	Bond Future	6.3900	0.0064	4.4500	0.0045	(30.360)	0	0	0
2017/06/12	R208	02/11/2017	8.18	Put	Bond Future	66.8800	0.0669	58.7100	0.0587	(12.216)	0	0	0
2017/06/12	R208	02/11/2017			Bond Future	7.4608	98.5966	7.4386	98.6614	(0.298)	0.0000	0.0000	0
2017/06/12	R208	02/11/2017	8.20	Put	Bond Future	62.1300	0.0621	54.4300	0.0544	(12.393)	0	0	0
2017/06/12	R208	02/11/2017	8.19	Put	Bond Future	64.4600	0.0645	56.5400	0.0565	(12.287)	0	0	0
2017/06/12	R208	02/11/2017	8.18	Call	Bond Future	2,136.2200	2.1362	2,192.8200	2.1928	2.650	0	0	0
2017/06/12	R208	02/11/2017	8.19	Call	Bond Future	2,162.2000	2.1622	2,219.0500	2.2191	2.629	0	0	0
2017/06/12	R208	02/11/2017	8.20	Call	Bond Future	2,188.2500	2.1882	2,245.3200	2.2453	2.608	0	0	0
2017/06/12	R208	01/02/2018	7.85	Put	Bond Future	369.2000	0.3692	346.4200	0.3464	(6.170)	0	0	0
2017/06/12	R208	01/02/2018			Bond Future	7.4254	100.5153	7.4012	100.5814	(0.326)	0.0000	0.0000	0
2017/06/12	R208	01/02/2018	7.84	Put	Bond Future	376.5400	0.3765	353.4500	0.3534	(6.132)	0	0	0
2017/06/12	R208	01/02/2018	7.85	Call	Bond Future	1,520.0200	1.5200	1,563.3300	1.5633	2.849	0	0	0
2017/06/12	R208	01/02/2018	7.83	Call	Bond Future	1,480.9900	1.4810	1,523.6700	1.5237	2.882	0	0	0
2017/06/12	R208	01/02/2018	7.84	Call	Bond Future	1,500.4500	1.5004	1,543.4500	1.5434	2.866	0	0	0
2017/06/12	R208	01/02/2018	7.83	Put	Bond Future	384.0000	0.3840	360.5900	0.3606	(6.096)	0	0	0
2017/06/12	R209	03/08/2017			Bond Future	9.3868	74.8302	9.3050	75.3968	(0.871)	0.0000	0.0000	74,295
2017/06/12	R209	03/08/2017	9.44	Call	Bond Future	1,574.4200	1.5744	1,867.7500	1.8678	18.631	0	0	0
2017/06/12	R209	03/08/2017	9.43	Put	Bond Future	1,240.4800	1.2405	962.6000	0.9626	(22.401)	0	0	0
2017/06/12	R209	03/08/2017	9.45	Put	Bond Future	1,178.6500	1.1786	909.8200	0.9098	(22.808)	0	0	0
2017/06/12	R209	03/08/2017	9.44	Put	Bond Future	1,209.2700	1.2093	935.9200	0.9359	(22.605)	0	0	0
2017/06/12	R209	03/08/2017	9.45	Call	Bond Future	1,612.1100	1.6121	1,909.9600	1.9100	18.476	0	0	0
2017/06/12	R209	03/08/2017	9.43	Call	Bond Future	1,537.2100	1.5372	1,826.0100	1.8260	18.787	0	0	0
2017/06/12	R209	02/11/2017	9.52	Put	Bond Future	2,144.5800	2.1446	1,874.5000	1.8745	(12.594)	0	0	0
2017/06/12	R209	02/11/2017	8.30	Put	Bond Future	8,616.2800	8.6163	8,087.3000	8.0873	(6.139)	0	0	0
2017/06/12	R209	02/11/2017			Bond Future	9.4298	73.1110	9.3458	73.6880	(0.891)	0.0000	0.0000	790
2017/06/12	R209	02/11/2017	10.00	Call	Bond Future	4,774.2700	4.7743	5,190.5800	5.1906	8.720	0	0	0
2017/06/12	R209	02/11/2017	9.54	Put	Bond Future	2,084.4300	2.0844	1,819.4100	1.8194	(12.714)	0	0	0
2017/06/12	R209	02/11/2017	9.53	Put	Bond Future	2,114.4300	2.1144	1,846.8800	1.8469	(12.654)	0	0	0
2017/06/12	R209	02/11/2017	9.54	Call	Bond Future	2,831.1100	2.8311	3,143.1100	3.1431	11.020	0	0	0
2017/06/12	R209	02/11/2017	10.60	Put	Bond Future	359.3700	0.3594	289.5100	0.2895	(19.440)	0	0	1,300
2017/06/12	R209	02/11/2017	9.00	Put	Bond Future	4,244.1900	4.2442	3,841.5200	3.8415	(9.488)	0	0	0
2017/06/12	R209	02/11/2017	9.52	Call	Bond Future	2,756.6300	2.7566	3,063.5700	3.0636	11.135	0	0	0
2017/06/12	R209	02/11/2017	10.00	Put	Bond Future	1,032.6700	1.0327	871.9600	0.8720	(15.563)	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
2017/06/12	R209	02/11/2017	10.60	Call	Bond Future	7,731.0600	7.7311	8,238.2200	8.2382	6.560	0	0	0
2017/06/12	R209	02/11/2017	8.30	Call	Bond Future	250.9600	0.2510	299.0000	0.2990	19.142	0	0	2,800
2017/06/12	R209	02/11/2017	9.00	Call	Bond Future	1,219.2800	1.2193	1,393.6300	1.3936	14.299	0	0	4,100
2017/06/12	R209	02/11/2017	9.53	Call	Bond Future	2,793.8400	2.7938	3,103.3100	3.1033	11.077	0	0	0
2017/06/12	R209	01/02/2018	9.72	Call	Bond Future	3,931.6600	3.9317	4,278.3100	4.2783	8.817	0	0	0
2017/06/12	R209	01/02/2018	9.73	Call	Bond Future	3,970.8300	3.9708	4,319.4300	4.3194	8.779	0	0	0
2017/06/12	R209	01/02/2018			Bond Future	9.4712	74.5338	9.3848	75.1220	(0.912)	0.0000	0.0000	0
2017/06/12	R209	01/02/2018	9.71	Call	Bond Future	3,892.6500	3.8926	4,237.3500	4.2374	8.855	0	0	0
2017/06/12	R209	01/02/2018	9.71	Put	Bond Future	2,302.6700	2.3027	2,059.1100	2.0591	(10.577)	0	0	0
2017/06/12	R209	01/02/2018	9.73	Put	Bond Future	2,250.0800	2.2501	2,010.4200	2.0104	(10.651)	0	0	0
2017/06/12	R209	01/02/2018	9.72	Put	Bond Future	2,276.2500	2.2763	2,034.6400	2.0346	(10.614)	0	0	0
2017/06/12	R210	03/08/2017	196.29	Put	Bond Future	9,877.2600	9.8773	9,867.5000	9.8675	(0.099)	0	0	0
2017/06/12	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R210	03/08/2017			Bond Future	186.4127	186.4127	186.4225	186.4225	0.005	0.0000	0.0000	1,675
2017/06/12	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R210	03/08/2017	196.28	Put	Bond Future	9,867.2600	9.8673	9,857.5000	9.8575	(0.099)	0	0	0
2017/06/12	R210	03/08/2017	196.30	Put	Bond Future	9,887.2600	9.8873	9,877.5000	9.8775	(0.099)	0	0	0
2017/06/12	R210	02/11/2017	192.08	Put	Bond Future	4,456.9200	4.4569	4,449.2800	4.4493	(0.171)	0	0	0
2017/06/12	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R210	02/11/2017			Bond Future	187.6231	187.6231	187.6307	187.6307	0.004	0.0000	0.0000	0
2017/06/12	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R210	02/11/2017	192.07	Put	Bond Future	4,446.9200	4.4469	4,439.2800	4.4393	(0.172)	0	0	0
2017/06/12	R210	02/11/2017	192.09	Put	Bond Future	4,466.9200	4.4669	4,459.2800	4.4593	(0.171)	0	0	0
2017/06/12	R210	01/02/2018			Bond Future	191.3567	191.3567	191.3642	191.3642	0.004	0.0000	0.0000	0
2017/06/12	R210	01/02/2018	192.36	Put	Bond Future	1,003.3400	1.0033	995.7500	0.9958	(0.756)	0	0	0
2017/06/12	R210	01/02/2018	192.38	Put	Bond Future	1,023.3400	1.0233	1,015.7500	1.0158	(0.742)	0	0	0
2017/06/12	R210	01/02/2018	192.37	Put	Bond Future	1,013.3400	1.0133	1,005.7500	1.0058	(0.749)	0	0	0
2017/06/12	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R212	03/08/2017			Bond Future	148.6532	148.6532	148.6935	148.6935	0.027	0.0000	0.0000	4,858
2017/06/12	R212	03/08/2017	153.34	Put	Bond Future	4,686.7600	4.6868	4,646.4800	4.6465	(0.859)	0	0	0
2017/06/12	R212	03/08/2017	153.36	Put	Bond Future	4,706.7600	4.7068	4,666.4800	4.6665	(0.856)	0	0	0
2017/06/12	R212	03/08/2017	153.35	Put	Bond Future	4,696.7600	4.6968	4,656.4800	4.6565	(0.858)	0	0	0
2017/06/12	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R212	02/11/2017			Bond Future	151.5324	151.5324	151.5717	151.5717	0.026	0.0000	0.0000	0
2017/06/12	R212	02/11/2017	152.40	Put	Bond Future	867.6300	0.8676	828.3300	0.8283	(4.530)	0	0	0
2017/06/12	R212	02/11/2017	152.42	Put	Bond Future	887.6300	0.8876	848.3300	0.8483	(4.428)	0	0	0
2017/06/12	R212	02/11/2017	152.41	Put	Bond Future	877.6300	0.8776	838.3300	0.8383	(4.478)	0	0	0
2017/06/12	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	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
2017/06/12	R212	01/02/2018	154.71	Put	Bond Future	2,222.5000	2.2225	2,182.5000	2.1825	(1.800)	0	0	0
2017/06/12	R212	01/02/2018			Bond Future	152.4875	152.4875	152.5275	152.5275	0.026	0.0000	0.0000	0
2017/06/12	R212	01/02/2018	154.70	Put	Bond Future	2,212.5000	2.2125	2,172.5000	2.1725	(1.808)	0	0	0
2017/06/12	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/12	R212	01/02/2018	154.69	Put	Bond Future	2,202.5000	2.2025	2,162.5000	2.1625	(1.816)	0	0	0
2017/06/12	R213	03/08/2017	9.33	Put	Bond Future	679.0300	0.6790	483.7000	0.4837	(28.766)	0	0	0
2017/06/12	R213	03/08/2017			Bond Future	9.0901	86.9473	9.0031	87.5443	(0.957)	0.0000	0.0000	55,659
2017/06/12	R213	03/08/2017	9.35	Put	Bond Future	639.1600	0.6392	452.3400	0.4523	(29.229)	0	0	0
2017/06/12	R213	03/08/2017	9.34	Put	Bond Future	658.8600	0.6589	467.8100	0.4678	(28.997)	0	0	0
2017/06/12	R213	03/08/2017	9.33	Call	Bond Future	2,295.4200	2.2954	2,697.1600	2.6972	17.502	0	0	0
2017/06/12	R213	03/08/2017	9.34	Call	Bond Future	2,341.6800	2.3417	2,747.7000	2.7477	17.339	0	0	0
2017/06/12	R213	03/08/2017	9.35	Call	Bond Future	2,388.3500	2.3884	2,798.6000	2.7986	17.177	0	0	0
2017/06/12	R213	02/11/2017	9.36	Put	Bond Future	1,634.9100	1.6349	1,391.1000	1.3911	(14.913)	0	0	0
2017/06/12	R213	02/11/2017			Bond Future	9.1323	85.0597	9.0426	85.6677	(0.982)	0.0000	0.0000	0
2017/06/12	R213	02/11/2017	9.35	Put	Bond Future	1,660.4000	1.6604	1,413.9400	1.4139	(14.843)	0	0	0
2017/06/12	R213	02/11/2017	9.36	Call	Bond Future	3,151.4400	3.1514	3,515.6000	3.5156	11.555	0	0	0
2017/06/12	R213	02/11/2017	9.34	Call	Bond Future	3,071.0600	3.0711	3,429.9100	3.4299	11.685	0	0	0
2017/06/12	R213	02/11/2017	9.35	Call	Bond Future	3,111.1300	3.1111	3,472.6400	3.4726	11.620	0	0	0
2017/06/12	R213	02/11/2017	9.34	Put	Bond Future	1,686.2000	1.6862	1,437.0800	1.4371	(14.774)	0	0	0
2017/06/12	R213	01/02/2018	9.42	Call	Bond Future	3,817.0500	3.8170	4,183.2000	4.1832	9.592	0	0	0
2017/06/12	R213	01/02/2018			Bond Future	9.1736	86.7150	9.0810	87.3348	(1.010)	0.0000	0.0000	0
2017/06/12	R213	01/02/2018	9.43	Call	Bond Future	3,856.2600	3.8563	4,224.5000	4.2245	9.549	0	0	0
2017/06/12	R213	01/02/2018	9.41	Put	Bond Future	2,224.3000	2.2243	1,968.4800	1.9685	(11.501)	0	0	0
2017/06/12	R213	01/02/2018	9.43	Put	Bond Future	2,172.9000	2.1729	1,921.2700	1.9213	(11.580)	0	0	0
2017/06/12	R213	01/02/2018	9.42	Put	Bond Future	2,198.4700	2.1985	1,944.7500	1.9447	(11.541)	0	0	0
2017/06/12	R213	01/02/2018	9.41	Call	Bond Future	3,778.0200	3.7780	4,142.0700	4.1421	9.636	0	0	0
2017/06/12	R214	03/08/2017	9.51	Call	Bond Future	1,338.6300	1.3386	1,622.6100	1.6226	21.214	0	0	0
2017/06/12	R214	03/08/2017			Bond Future	9.5422	74.4989	9.4554	75.1238	(0.910)	0.0000	0.0000	35,526
2017/06/12	R214	03/08/2017	9.52	Call	Bond Future	1,373.3200	1.3733	1,662.2700	1.6623	21.040	0	0	0
2017/06/12	R214	03/08/2017	9.53	Call	Bond Future	1,408.6200	1.4086	1,702.5500	1.7025	20.867	0	0	0
2017/06/12	R214	03/08/2017	9.51	Put	Bond Future	1,569.5200	1.5695	1,228.6800	1.2287	(21.716)	0	0	0
2017/06/12	R214	03/08/2017	9.53	Put	Bond Future	1,496.1300	1.4961	1,165.2400	1.1652	(22.116)	0	0	0
2017/06/12	R214	03/08/2017	9.52	Put	Bond Future	1,532.4600	1.5325	1,196.5900	1.1966	(21.917)	0	0	0
2017/06/12	R214	02/11/2017	9.60	Call	Bond Future	2,618.3900	2.6184	2,937.1100	2.9371	12.172	0	0	0
2017/06/12	R214	02/11/2017			Bond Future	9.5877	72.6269	9.4986	73.2633	(0.930)	0.0000	0.0000	0
2017/06/12	R214	02/11/2017	9.58	Call	Bond Future	2,547.5700	2.5476	2,860.7000	2.8607	12.291	0	0	0
2017/06/12	R214	02/11/2017	9.59	Call	Bond Future	2,582.7600	2.5828	2,898.6800	2.8987	12.232	0	0	0
2017/06/12	R214	02/11/2017	9.60	Put	Bond Future	2,531.7100	2.5317	2,214.1200	2.2141	(12.544)	0	0	0
2017/06/12	R214	02/11/2017	9.58	Put	Bond Future	2,602.5000	2.6025	2,279.3200	2.2793	(12.418)	0	0	0
2017/06/12	R214	02/11/2017	9.59	Put	Bond Future	2,566.8300	2.5668	2,246.4400	2.2464	(12.482)	0	0	0
2017/06/12	R214	01/02/2018			Bond Future	9.6327	74.0403	9.5410	74.6890	(0.952)	0.0000	0.0000	0
2017/06/12	R214	01/02/2018	9.82	Put	Bond Future	2,630.0700	2.6301	2,350.8000	2.3508	(10.618)	0	0	0
2017/06/12	R214	01/02/2018	9.84	Put	Bond Future	2,572.7600	2.5728	2,297.7300	2.2977	(10.690)	0	0	0
2017/06/12	R214	01/02/2018	9.83	Put	Bond Future	2,601.2800	2.6013	2,324.1300	2.3241	(10.654)	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
2017/06/12	R214	01/02/2018	9.84	Call	Bond Future	4,004.9700	4.0050	4,378.7000	4.3787	9.332	0	0	0
2017/06/12	R214	01/02/2018	9.82	Call	Bond Future	3,926.1500	3.9262	4,295.6400	4.2956	9.411	0	0	0
2017/06/12	R214	01/02/2018	9.83	Call	Bond Future	3,965.4800	3.9655	4,337.0900	4.3371	9.371	0	0	0
2017/06/12	R248	03/08/2017			Bond Future	9.6440	95.0681	9.5418	95.9994	(1.060)	0.0000	0.0000	78,556
2017/06/12	R248	03/08/2017	9.57	Call	Bond Future	1,601.7400	1.6017	2,007.5600	2.0076	25.336	0	0	0
2017/06/12	R248	03/08/2017	9.56	Put	Bond Future	2,325.5400	2.3255	1,792.9700	1.7930	(22.901)	0	0	0
2017/06/12	R248	03/08/2017	9.58	Put	Bond Future	2,223.8000	2.2238	1,705.4200	1.7054	(23.311)	0	0	0
2017/06/12	R248	03/08/2017	9.57	Put	Bond Future	2,274.2800	2.2743	1,748.8000	1.7488	(23.105)	0	0	0
2017/06/12	R248	03/08/2017	9.58	Call	Bond Future	1,642.6800	1.6427	2,055.6000	2.0556	25.137	0	0	0
2017/06/12	R248	03/08/2017	9.56	Call	Bond Future	1,561.4200	1.5614	1,960.1500	1.9601	25.536	0	0	0
2017/06/12	R248	02/11/2017	9.66	Put	Bond Future	3,549.0900	3.5491	3,065.1100	3.0651	(13.637)	0	0	0
2017/06/12	R248	02/11/2017			Bond Future	9.6924	92.4483	9.5873	93.3968	(1.084)	0.0000	0.0000	226
2017/06/12	R248	02/11/2017	9.65	Put	Bond Future	3,595.7800	3.5958	3,107.7900	3.1078	(13.571)	0	0	0
2017/06/12	R248	02/11/2017	9.64	Call	Bond Future	3,172.0300	3.1720	3,628.6200	3.6286	14.394	0	0	0
2017/06/12	R248	02/11/2017	9.65	Call	Bond Future	3,215.0900	3.2151	3,675.6900	3.6757	14.326	0	0	0
2017/06/12	R248	02/11/2017	9.66	Call	Bond Future	3,258.4600	3.2585	3,723.0700	3.7231	14.259	0	0	0
2017/06/12	R248	02/11/2017	9.64	Put	Bond Future	3,642.9400	3.6429	3,150.9400	3.1509	(13.506)	0	0	0
2017/06/12	R248	01/02/2018	9.90	Put	Bond Future	3,558.3100	3.5583	3,137.8200	3.1378	(11.817)	0	0	0
2017/06/12	R248	01/02/2018	9.89	Call	Bond Future	4,905.4300	4.9054	5,448.9300	5.4489	11.080	0	0	0
2017/06/12	R248	01/02/2018			Bond Future	9.7404	94.2473	9.6323	95.2144	(1.110)	0.0000	0.0000	0
2017/06/12	R248	01/02/2018	9.90	Call	Bond Future	4,953.7100	4.9537	5,500.3200	5.5003	11.034	0	0	0
2017/06/12	R248	01/02/2018	9.91	Call	Bond Future	5,002.1800	5.0022	5,551.8800	5.5519	10.989	0	0	0
2017/06/12	R248	01/02/2018	9.89	Put	Bond Future	3,596.3300	3.5963	3,172.7300	3.1727	(11.779)	0	0	0
2017/06/12	R248	01/02/2018	9.91	Put	Bond Future	3,520.6400	3.5206	3,103.2400	3.1032	(11.856)	0	0	0

Total

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