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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/06/2017 TO 01/06/2017

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
2017/06/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	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
2017/06/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	2025	03/08/2017			Bond Future	128.2559	128.2559	128.2714	128.2714	0.012	0.0000	0.0000	2,414
2017/06/01	2025	03/08/2017	133.96	Put	Bond Future	5,704.1300	5.7041	5,688.5800	5.6886	(0.273)	0	0	0
2017/06/01	2025	03/08/2017	133.98	Put	Bond Future	5,724.1300	5.7241	5,708.5800	5.7086	(0.272)	0	0	0
2017/06/01	2025	03/08/2017	133.97	Put	Bond Future	5,714.1300	5.7141	5,698.5800	5.6986	(0.272)	0	0	0
2017/06/01	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2025	02/11/2017			Bond Future	130.7416	130.7416	130.7584	130.7584	0.013	0.0000	0.0000	0
2017/06/01	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2025	02/11/2017	132.96	Put	Bond Future	2,218.4400	2.2184	2,201.6000	2.2016	(0.759)	0	0	0
2017/06/01	2025	02/11/2017	132.98	Put	Bond Future	2,238.4400	2.2384	2,221.6000	2.2216	(0.752)	0	0	0
2017/06/01	2025	02/11/2017	132.97	Put	Bond Future	2,228.4400	2.2284	2,211.6000	2.2116	(0.756)	0	0	0
2017/06/01	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2025	01/02/2018	133.89	Put	Bond Future	1,891.7400	1.8917	1,875.9500	1.8759	(0.835)	0	0	0
2017/06/01	2025	01/02/2018			Bond Future	131.9983	131.9983	132.0141	132.0141	0.012	0.0000	0.0000	0
2017/06/01	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2025	01/02/2018	133.88	Put	Bond Future	1,881.7400	1.8817	1,865.9500	1.8659	(0.839)	0	0	0
2017/06/01	2025	01/02/2018	133.90	Put	Bond Future	1,901.7400	1.9017	1,885.9500	1.8859	(0.830)	0	0	0
2017/06/01	2029	01/02/2018			Bond Future	103.7783	103.7783	103.7830	103.7830	0.005	0.0000	0.0000	0
2017/06/01	2030	03/08/2017	9.33	Call	Bond Future	1,584.9700	1.5850	1,802.3100	1.8023	13.713	0	0	0
2017/06/01	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2030	03/08/2017			Bond Future	9.0993	92.0687	9.0682	92.2861	(0.343)	0.0000	0.0000	32,390
2017/06/01	2030	03/08/2017	9.34	Call	Bond Future	1,652.8400	1.6528	1,870.1800	1.8702	13.149	0	0	0
2017/06/01	2030	03/08/2017	9.35	Call	Bond Future	1,720.6300	1.7206	1,937.9700	1.9380	12.631	0	0	0
2017/06/01	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2030	02/11/2017			Bond Future	9.1412	93.8297	9.1088	94.0518	(0.354)	0.0000	0.0000	0
2017/06/01	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2030	02/11/2017	9.34	Call	Bond Future	1,349.5700	1.3496	1,571.7000	1.5717	16.459	0	0	0
2017/06/01	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2030	02/11/2017	9.35	Call	Bond Future	1,416.7300	1.4167	1,638.8600	1.6389	15.679	0	0	0
2017/06/01	2030	02/11/2017	9.36	Call	Bond Future	1,483.8100	1.4838	1,705.9400	1.7059	14.970	0	0	0
2017/06/01	2030	01/02/2018			Bond Future	9.1811	91.6529	9.1478	91.8784	(0.363)	0.0000	0.0000	0
2017/06/01	2030	01/02/2018	9.38	Call	Bond Future	1,330.7100	1.3307	1,556.2300	1.5562	16.947	0	0	0

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2017/06/01	2030	01/02/2018	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2030	01/02/2018	9.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2030	01/02/2018	9.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2030	01/02/2018	9.39	Call	Bond Future	1,396.9100		1.3969	1,622.4300	1.6224	16.144	0	0	0
2017/06/01	2030	01/02/2018	9.37	Call	Bond Future	1,264.4500		1.2644	1,489.9700	1.4900	17.835	0	0	0
2017/06/01	2032	03/08/2017	9.43	Put	Bond Future	1,021.6500		1.0217	915.3200	0.9153	(10.408)	0	0	0
2017/06/01	2032	03/08/2017			Bond Future	9.2481		94.9900	9.2119	95.2617	(0.392)	0.0000	0.0000	26,589
2017/06/01	2032	03/08/2017	9.45	Put	Bond Future	969.8200		0.9698	867.2600	0.8673	(10.575)	0	0	0
2017/06/01	2032	03/08/2017	9.44	Put	Bond Future	995.4700		0.9955	891.0400	0.8910	(10.491)	0	0	0
2017/06/01	2032	03/08/2017	9.44	Call	Bond Future	2,415.5100		2.4155	2,582.7800	2.5828	6.925	0	0	0
2017/06/01	2032	03/08/2017	9.43	Call	Bond Future	2,368.4600		2.3685	2,533.8300	2.5338	6.982	0	0	0
2017/06/01	2032	03/08/2017	9.45	Call	Bond Future	2,463.0000		2.4630	2,632.1400	2.6321	6.867	0	0	0
2017/06/01	2032	02/11/2017			Bond Future	9.2942		92.6489	9.2567	92.9265	(0.403)	0.0000	0.0000	0
2017/06/01	2032	02/11/2017	9.48	Put	Bond Future	2,068.0900		2.0681	1,949.1300	1.9491	(5.752)	0	0	0
2017/06/01	2032	02/11/2017	9.50	Put	Bond Future	2,009.4000		2.0094	1,892.7600	1.8928	(5.805)	0	0	0
2017/06/01	2032	02/11/2017	9.48	Call	Bond Future	3,426.0900		3.4261	3,584.6900	3.5847	4.629	0	0	0
2017/06/01	2032	02/11/2017	9.49	Put	Bond Future	2,038.7000		2.0387	1,920.9000	1.9209	(5.778)	0	0	0
2017/06/01	2032	02/11/2017	9.49	Call	Bond Future	3,468.9700		3.4690	3,628.7300	3.6287	4.605	0	0	0
2017/06/01	2032	02/11/2017	9.50	Call	Bond Future	3,511.8700		3.5119	3,672.7900	3.6728	4.582	0	0	0
2017/06/01	2032	01/02/2018	9.55	Put	Bond Future	2,611.3500		2.6113	2,490.9800	2.4910	(4.609)	0	0	0
2017/06/01	2032	01/02/2018			Bond Future	9.3384		94.4543	9.2998	94.7363	(0.413)	0.0000	0.0000	0
2017/06/01	2032	01/02/2018	9.57	Put	Bond Future	2,553.0600		2.5531	2,434.5600	2.4346	(4.641)	0	0	0
2017/06/01	2032	01/02/2018	9.55	Call	Bond Future	4,136.6800		4.1367	4,298.3300	4.2983	3.908	0	0	0
2017/06/01	2032	01/02/2018	9.56	Put	Bond Future	2,582.2200		2.5822	2,462.7900	2.4628	(4.625)	0	0	0
2017/06/01	2032	01/02/2018	9.56	Call	Bond Future	4,178.7300		4.1787	4,341.3200	4.3413	3.891	0	0	0
2017/06/01	2032	01/02/2018	9.57	Call	Bond Future	4,220.6700		4.2207	4,384.1900	4.3842	3.874	0	0	0
2017/06/01	2033	03/08/2017	113.14	Put	Bond Future	7,776.5400		7.7765	7,771.3100	7.7713	(0.067)	0	0	0
2017/06/01	2033	03/08/2017			Bond Future	105.3635		105.3635	105.3687	105.3687	0.005	0.0000	0.0000	6,134
2017/06/01	2033	03/08/2017	113.13	Put	Bond Future	7,766.5400		7.7665	7,761.3100	7.7613	(0.067)	0	0	0
2017/06/01	2033	03/08/2017	113.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2033	03/08/2017	113.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2033	03/08/2017	113.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2033	03/08/2017	113.12	Put	Bond Future	7,756.5400		7.7565	7,751.3100	7.7513	(0.067)	0	0	0
2017/06/01	2033	02/11/2017	110.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2033	02/11/2017			Bond Future	106.3287		106.3287	106.3351	106.3351	0.006	0.0000	0.0000	0
2017/06/01	2033	02/11/2017	110.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2033	02/11/2017	110.07	Put	Bond Future	3,741.3300		3.7413	3,734.9300	3.7349	(0.171)	0	0	0
2017/06/01	2033	02/11/2017	110.09	Put	Bond Future	3,761.3300		3.7613	3,754.9300	3.7549	(0.170)	0	0	0
2017/06/01	2033	02/11/2017	110.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2033	02/11/2017	110.08	Put	Bond Future	3,751.3300		3.7513	3,744.9300	3.7449	(0.171)	0	0	0
2017/06/01	2033	01/02/2018	109.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2033	01/02/2018			Bond Future	108.4504		108.4504	108.4557	108.4557	0.005	0.0000	0.0000	0
2017/06/01	2033	01/02/2018	109.64	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2033	01/02/2018	109.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2033	01/02/2018	109.64	Put	Bond Future	1,189.6100		1.1896	1,184.3100	1.1843	(0.446)	0	0	0
2017/06/01	2033	01/02/2018	109.66	Put	Bond Future	1,209.6100		1.2096	1,204.3100	1.2043	(0.438)	0	0	0

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2017/06/01	2033	01/02/2018	109.65	Put	Bond Future	1,199.6100	1.1996	1,194.3100	1.1943	(0.442)	0	0	0
2017/06/01	2037	03/08/2017	9.57	Call	Bond Future	1,766.5400	1.7665	1,947.6700	1.9477	10.253	0	0	0
2017/06/01	2037	03/08/2017			Bond Future	9.5836	90.7001	9.5370	91.0781	(0.485)	0.0000	0.0000	57,059
2017/06/01	2037	03/08/2017	9.58	Call	Bond Future	1,807.0000	1.8070	1,990.8100	1.9908	10.172	0	0	0
2017/06/01	2037	03/08/2017	9.56	Put	Bond Future	1,917.5200	1.9175	1,717.9200	1.7179	(10.409)	0	0	0
2017/06/01	2037	03/08/2017	9.57	Put	Bond Future	1,876.4000	1.8764	1,679.4900	1.6795	(10.494)	0	0	0
2017/06/01	2037	03/08/2017	9.58	Put	Bond Future	1,835.7600	1.8358	1,641.5300	1.6415	(10.580)	0	0	0
2017/06/01	2037	03/08/2017	9.56	Call	Bond Future	1,726.4500	1.7265	1,904.8900	1.9049	10.336	0	0	0
2017/06/01	2037	02/11/2017			Bond Future	9.6319	92.4349	9.5840	92.8207	(0.498)	0.0000	0.0000	233
2017/06/01	2037	02/11/2017	9.66	Call	Bond Future	3,194.7000	3.1947	3,392.4000	3.3924	6.188	0	0	0
2017/06/01	2037	02/11/2017	9.65	Put	Bond Future	3,008.5500	3.0086	2,818.8100	2.8188	(6.307)	0	0	0
2017/06/01	2037	02/11/2017	9.67	Put	Bond Future	2,932.1900	2.9322	2,745.6300	2.7456	(6.362)	0	0	0
2017/06/01	2037	02/11/2017	9.66	Put	Bond Future	2,970.1800	2.9702	2,782.0300	2.7820	(6.335)	0	0	0
2017/06/01	2037	02/11/2017	9.65	Call	Bond Future	3,153.1500	3.1531	3,349.2600	3.3493	6.219	0	0	0
2017/06/01	2037	02/11/2017	9.67	Call	Bond Future	3,236.5100	3.2365	3,435.8000	3.4358	6.158	0	0	0
2017/06/01	2037	01/02/2018			Bond Future	9.6791	89.9806	9.6298	90.3731	(0.510)	0.0000	0.0000	0
2017/06/01	2037	01/02/2018	9.81	Put	Bond Future	3,301.3800	3.3014	3,125.7900	3.1258	(5.319)	0	0	0
2017/06/01	2037	01/02/2018	9.83	Put	Bond Future	3,232.7100	3.2327	3,059.6500	3.0596	(5.353)	0	0	0
2017/06/01	2037	01/02/2018	9.82	Put	Bond Future	3,266.9000	3.2669	3,092.5700	3.0926	(5.336)	0	0	0
2017/06/01	2037	01/02/2018	9.82	Call	Bond Future	4,373.5500	4.3736	4,591.7300	4.5917	4.989	0	0	0
2017/06/01	2037	01/02/2018	9.81	Call	Bond Future	4,330.1700	4.3302	4,547.0900	4.5471	5.010	0	0	0
2017/06/01	2037	01/02/2018	9.83	Call	Bond Future	4,417.1100	4.4171	4,636.5600	4.6366	4.968	0	0	0
2017/06/01	2038	03/08/2017			Bond Future	129.8073	129.8073	129.8239	129.8239	0.013	0.0000	0.0000	22,539
2017/06/01	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2038	03/08/2017	141.16	Put	Bond Future	11,352.7000	11.3527	11,336.0900	11.3361	(0.146)	0	0	0
2017/06/01	2038	03/08/2017	141.18	Put	Bond Future	11,372.7000	11.3727	11,356.0900	11.3561	(0.146)	0	0	0
2017/06/01	2038	03/08/2017	141.17	Put	Bond Future	11,362.7000	11.3627	11,346.0900	11.3461	(0.146)	0	0	0
2017/06/01	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2038	02/11/2017			Bond Future	132.3232	132.3232	132.3410	132.3410	0.013	0.0000	0.0000	0
2017/06/01	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2038	02/11/2017	136.80	Put	Bond Future	4,476.7800	4.4768	4,458.9700	4.4590	(0.398)	0	0	0
2017/06/01	2038	02/11/2017	136.82	Put	Bond Future	4,496.7800	4.4968	4,478.9700	4.4790	(0.396)	0	0	0
2017/06/01	2038	02/11/2017	136.81	Put	Bond Future	4,486.7800	4.4868	4,468.9700	4.4690	(0.397)	0	0	0
2017/06/01	2038	01/02/2018	136.95	Put	Bond Future	3,507.6600	3.5077	3,490.8100	3.4908	(0.480)	0	0	0
2017/06/01	2038	01/02/2018			Bond Future	133.4423	133.4423	133.4592	133.4592	0.013	0.0000	0.0000	0
2017/06/01	2038	01/02/2018	136.94	Put	Bond Future	3,497.6600	3.4977	3,480.8100	3.4808	(0.482)	0	0	0
2017/06/01	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2038	01/02/2018	136.93	Put	Bond Future	3,487.6600	3.4877	3,470.8100	3.4708	(0.483)	0	0	0
2017/06/01	2040	03/08/2017			Bond Future	9.6640	94.1441	9.6328	94.4149	(0.323)	0.0000	0.0000	13,856
2017/06/01	2040	03/08/2017	9.61	Put	Bond Future	2,240.9100	2.2409	2,085.5200	2.0855	(6.934)	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
2017/06/01	2040	03/08/2017	9.63	Put	Bond Future	2,149.6000	2.1496	1,997.9500	1.9979	(7.055)	0	0	0
2017/06/01	2040	03/08/2017	9.61	Call	Bond Future	1,771.6200	1.7716	1,887.0100	1.8870	6.513	0	0	0
2017/06/01	2040	03/08/2017	9.62	Put	Bond Future	2,194.8400	2.1948	2,041.3300	2.0413	(6.994)	0	0	0
2017/06/01	2040	03/08/2017	9.62	Call	Bond Future	1,812.7700	1.8128	1,930.0400	1.9300	6.469	0	0	0
2017/06/01	2040	03/08/2017	9.63	Call	Bond Future	1,854.6300	1.8546	1,973.7600	1.9738	6.423	0	0	0
2017/06/01	2040	02/11/2017			Bond Future	9.7131	95.9448	9.6809	96.2213	(0.331)	0.0000	0.0000	0
2017/06/01	2040	02/11/2017	9.66	Call	Bond Future	3,108.4200	3.1084	3,236.5200	3.2365	4.121	0	0	0
2017/06/01	2040	02/11/2017	9.65	Put	Bond Future	3,610.3900	3.6104	3,460.8100	3.4608	(4.143)	0	0	0
2017/06/01	2040	02/11/2017	9.67	Put	Bond Future	3,519.9800	3.5200	3,372.6800	3.3727	(4.185)	0	0	0
2017/06/01	2040	02/11/2017	9.66	Put	Bond Future	3,565.1000	3.5651	3,416.6600	3.4167	(4.164)	0	0	0
2017/06/01	2040	02/11/2017	9.67	Call	Bond Future	3,149.6400	3.1496	3,278.8800	3.2789	4.103	0	0	0
2017/06/01	2040	02/11/2017	9.65	Call	Bond Future	3,067.2400	3.0672	3,194.2000	3.1942	4.139	0	0	0
2017/06/01	2040	01/02/2018	9.89	Call	Bond Future	4,656.1100	4.6561	4,807.8400	4.8078	3.259	0	0	0
2017/06/01	2040	01/02/2018			Bond Future	9.7610	93.3086	9.7280	93.5896	(0.338)	0.0000	0.0000	0
2017/06/01	2040	01/02/2018	9.87	Call	Bond Future	4,564.8000	4.5648	4,714.7100	4.7147	3.284	0	0	0
2017/06/01	2040	01/02/2018	9.88	Call	Bond Future	4,610.5100	4.6105	4,761.3300	4.7613	3.271	0	0	0
2017/06/01	2040	01/02/2018	9.87	Put	Bond Future	3,647.5700	3.6476	3,516.4500	3.5164	(3.595)	0	0	0
2017/06/01	2040	01/02/2018	9.88	Put	Bond Future	3,609.8400	3.6098	3,479.6300	3.4796	(3.607)	0	0	0
2017/06/01	2040	01/02/2018	9.89	Put	Bond Future	3,572.1300	3.5721	3,442.8300	3.4428	(3.620)	0	0	0
2017/06/01	2044	03/08/2017			Bond Future	9.7338	90.8952	9.6975	91.2118	(0.373)	0.0000	0.0000	23,797
2017/06/01	2044	03/08/2017	9.62	Put	Bond Future	2,539.6500	2.5397	2,348.1600	2.3482	(7.540)	0	0	0
2017/06/01	2044	03/08/2017	9.64	Put	Bond Future	2,438.3700	2.4384	2,251.2300	2.2512	(7.675)	0	0	0
2017/06/01	2044	03/08/2017	9.63	Put	Bond Future	2,488.6600	2.4887	2,299.3500	2.2994	(7.607)	0	0	0
2017/06/01	2044	03/08/2017	9.64	Call	Bond Future	1,616.7400	1.6167	1,746.2100	1.7462	8.008	0	0	0
2017/06/01	2044	03/08/2017	9.62	Call	Bond Future	1,541.1200	1.5411	1,666.2400	1.6662	8.119	0	0	0
2017/06/01	2044	03/08/2017	9.63	Call	Bond Future	1,578.6500	1.5787	1,705.9500	1.7059	8.064	0	0	0
2017/06/01	2044	02/11/2017	9.68	Call	Bond Future	2,966.7400	2.9667	3,112.2100	3.1122	4.903	0	0	0
2017/06/01	2044	02/11/2017			Bond Future	9.7827	92.6338	9.7453	92.9569	(0.382)	0.0000	0.0000	200
2017/06/01	2044	02/11/2017	9.66	Call	Bond Future	2,887.5600	2.8876	3,030.4000	3.0304	4.947	0	0	0
2017/06/01	2044	02/11/2017	9.67	Call	Bond Future	2,926.8800	2.9269	3,071.0400	3.0710	4.925	0	0	0
2017/06/01	2044	02/11/2017	9.66	Put	Bond Future	3,954.9300	3.9549	3,774.6000	3.7746	(4.560)	0	0	0
2017/06/01	2044	02/11/2017	9.68	Put	Bond Future	3,858.6300	3.8586	3,680.9300	3.6809	(4.605)	0	0	0
2017/06/01	2044	02/11/2017	9.67	Put	Bond Future	3,906.4400	3.9064	3,727.4300	3.7274	(4.582)	0	0	0
2017/06/01	2044	01/02/2018			Bond Future	9.8305	90.0582	9.7921	90.3868	(0.391)	0.0000	0.0000	0
2017/06/01	2044	01/02/2018	9.89	Put	Bond Future	3,916.3600	3.9164	3,759.6100	3.7596	(4.002)	0	0	0
2017/06/01	2044	01/02/2018	9.91	Put	Bond Future	3,837.4400	3.8374	3,682.8000	3.6828	(4.030)	0	0	0
2017/06/01	2044	01/02/2018	9.89	Call	Bond Future	4,421.3000	4.4213	4,593.0900	4.5931	3.886	0	0	0
2017/06/01	2044	01/02/2018	9.90	Put	Bond Future	3,876.5900	3.8766	3,720.8900	3.7209	(4.016)	0	0	0
2017/06/01	2044	01/02/2018	9.90	Call	Bond Future	4,465.9700	4.4660	4,638.8100	4.6388	3.870	0	0	0
2017/06/01	2044	01/02/2018	9.91	Call	Bond Future	4,511.1100	4.5111	4,685.0100	4.6850	3.855	0	0	0
2017/06/01	2046	03/08/2017	141.17	Put	Bond Future	13,048.1400	13.0481	13,041.8200	13.0418	(0.048)	0	0	0
2017/06/01	2046	03/08/2017			Bond Future	128.1219	128.1219	128.1282	128.1282	0.005	0.0000	0.0000	22,790
2017/06/01	2046	03/08/2017	141.19	Put	Bond Future	13,068.1400	13.0681	13,061.8200	13.0618	(0.048)	0	0	0
2017/06/01	2046	03/08/2017	141.18	Put	Bond Future	13,058.1400	13.0581	13,051.8200	13.0518	(0.048)	0	0	0
2017/06/01	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	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
2017/06/01	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2046	02/11/2017			Bond Future	129.0218	129.0218	129.0291	129.0291	0.006	0.0000	0.0000	0
2017/06/01	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2046	02/11/2017	136.30	Put	Bond Future	7,278.1900	7.2782	7,270.8700	7.2709	(0.101)	0	0	0
2017/06/01	2046	02/11/2017	136.32	Put	Bond Future	7,298.1900	7.2982	7,290.8700	7.2909	(0.100)	0	0	0
2017/06/01	2046	02/11/2017	136.31	Put	Bond Future	7,288.1900	7.2882	7,280.8700	7.2809	(0.100)	0	0	0
2017/06/01	2046	01/02/2018	132.92	Put	Bond Future	1,323.6100	1.3236	1,317.5300	1.3175	(0.459)	0	0	0
2017/06/01	2046	01/02/2018			Bond Future	131.5964	131.5964	131.6025	131.6025	0.005	0.0000	0.0000	0
2017/06/01	2046	01/02/2018	132.91	Put	Bond Future	1,313.6100	1.3136	1,307.5300	1.3075	(0.463)	0	0	0
2017/06/01	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2046	01/02/2018	132.90	Put	Bond Future	1,303.6100	1.3036	1,297.5300	1.2975	(0.466)	0	0	0
2017/06/01	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2050	03/08/2017			Bond Future	135.5614	135.5614	135.5682	135.5682	0.005	0.0000	0.0000	26,059
2017/06/01	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2050	03/08/2017	149.22	Put	Bond Future	13,658.5900	13.6586	13,651.8200	13.6518	(0.050)	0	0	0
2017/06/01	2050	03/08/2017	149.24	Put	Bond Future	13,678.5900	13.6786	13,671.8200	13.6718	(0.049)	0	0	0
2017/06/01	2050	03/08/2017	149.23	Put	Bond Future	13,668.5900	13.6686	13,661.8200	13.6618	(0.050)	0	0	0
2017/06/01	2050	02/11/2017	144.66	Put	Bond Future	6,471.3300	6.4713	6,463.2900	6.4633	(0.124)	0	0	0
2017/06/01	2050	02/11/2017	144.67	Put	Bond Future	6,481.3300	6.4813	6,473.2900	6.4733	(0.124)	0	0	0
2017/06/01	2050	02/11/2017			Bond Future	138.1887	138.1887	138.1967	138.1967	0.006	0.0000	0.0000	0
2017/06/01	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2050	02/11/2017	144.65	Put	Bond Future	6,461.3300	6.4613	6,453.2900	6.4533	(0.124)	0	0	0
2017/06/01	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2050	01/02/2018			Bond Future	139.2542	139.2542	139.2608	139.2608	0.005	0.0000	0.0000	0
2017/06/01	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2050	01/02/2018	140.23	Put	Bond Future	975.7600	0.9758	969.1900	0.9692	(0.673)	0	0	0
2017/06/01	2050	01/02/2018	140.25	Put	Bond Future	995.7600	0.9958	989.1900	0.9892	(0.660)	0	0	0
2017/06/01	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	2050	01/02/2018	140.24	Put	Bond Future	985.7600	0.9858	979.1900	0.9792	(0.666)	0	0	0
2017/06/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	AL37	03/08/2017			Index Future	545.6980	545.6980	546.2670	546.2670	0.104	0.0000	0.0000	0
2017/06/01	AL37	02/11/2017			Index Future	556.1360	556.1360	556.7190	556.7190	0.105	0.0000	0.0000	0
2017/06/01	AL37	01/02/2018			Index Future	566.9730	566.9730	567.5620	567.5620	0.104	0.0000	0.0000	0

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2017/06/01	AL7T	03/08/2017			Index Future	629.1320	629.1320	630.4040	630.4040	0.202	0.0000	0.0000	0
2017/06/01	AL7T	02/11/2017			Index Future	641.1660	641.1660	642.4660	642.4660	0.203	0.0000	0.0000	0
2017/06/01	AL7T	01/02/2018			Index Future	653.6600	653.6600	654.9790	654.9790	0.202	0.0000	0.0000	0
2017/06/01	ALBI	03/08/2017			Index Future	567.4750	567.4750	568.8820	568.8820	0.248	0.0000	0.0000	600
2017/06/01	ALBI	02/11/2017			Index Future	578.3290	578.3290	579.7660	579.7660	0.248	0.0000	0.0000	0
2017/06/01	ALBI	01/02/2018			Index Future	589.5990	589.5990	591.0590	591.0590	0.248	0.0000	0.0000	0
2017/06/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	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
2017/06/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/01	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	EL28	03/08/2017			Bond Future	127.9197	127.9197	127.9285	127.9285	0.007	0.0000	0.0000	0
2017/06/01	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	EL28	03/08/2017	135.16	Put	Bond Future	7,240.3100	7.2403	7,231.5000	7.2315	(0.122)	0	0	0
2017/06/01	EL28	03/08/2017	135.18	Put	Bond Future	7,260.3100	7.2603	7,251.5000	7.2515	(0.121)	0	0	0
2017/06/01	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	EL28	03/08/2017	135.17	Put	Bond Future	7,250.3100	7.2503	7,241.5000	7.2415	(0.122)	0	0	0
2017/06/01	EL28	02/11/2017			Bond Future	128.6552	128.6552	128.6650	128.6650	0.008	0.0000	0.0000	0
2017/06/01	EL28	02/11/2017	133.87	Put	Bond Future	5,214.8200	5.2148	5,205.0100	5.2050	(0.188)	0	0	0
2017/06/01	EL28	02/11/2017	133.89	Put	Bond Future	5,234.8200	5.2348	5,225.0100	5.2250	(0.187)	0	0	0
2017/06/01	EL28	02/11/2017	133.88	Put	Bond Future	5,224.8200	5.2248	5,215.0100	5.2150	(0.188)	0	0	0
2017/06/01	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/01	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	EL28	01/02/2018			Bond Future	131.2225	131.2225	131.2311	131.2311	0.007	0.0000	0.0000	0
2017/06/01	EL28	01/02/2018	132.29	Put	Bond Future	1,067.5500	1.0675	1,058.8500	1.0589	(0.815)	0	0	0
2017/06/01	EL28	01/02/2018	132.31	Put	Bond Future	1,087.5500	1.0875	1,078.8500	1.0789	(0.800)	0	0	0
2017/06/01	EL28	01/02/2018	132.30	Put	Bond Future	1,077.5500	1.0775	1,068.8500	1.0689	(0.807)	0	0	0
2017/06/01	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	ES33	03/08/2017			Bond Future	10.6560	78.9076	10.6346	79.0406	(0.200)	0.0000	0.0000	9,466
2017/06/01	ES33	03/08/2017	10.53	Put	Bond Future	789.3200	0.7893	656.3700	0.6564	(16.844)	0	0	0
2017/06/01	ES33	03/08/2017	10.55	Put	Bond Future	663.2200	0.6632	530.2700	0.5303	(20.046)	0	0	0
2017/06/01	ES33	03/08/2017	10.54	Put	Bond Future	726.2300	0.7262	593.2800	0.5933	(18.307)	0	0	0
2017/06/01	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	ES33	02/11/2017	10.66	Put	Bond Future	522.3900	0.5224	386.3800	0.3864	(26.036)	0	0	0
2017/06/01	ES33	02/11/2017			Bond Future	10.7448	76.6251	10.7227	76.7611	(0.206)	0.0000	0.0000	0
2017/06/01	ES33	02/11/2017	10.68	Put	Bond Future	398.7500	0.3988	262.7400	0.2627	(34.109)	0	0	0
2017/06/01	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	ES33	02/11/2017	10.67	Put	Bond Future	460.5300	0.4605	324.5200	0.3245	(29.533)	0	0	0
2017/06/01	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	ES33	01/02/2018	10.99	Call	Bond Future	924.7300	0.9247	1,062.6000	1.0626	14.909	0	0	0
2017/06/01	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	ES33	01/02/2018			Bond Future	10.8354	78.1182	10.8126	78.2561	(0.211)	0.0000	0.0000	0
2017/06/01	ES33	01/02/2018	11.00	Call	Bond Future	983.9600	0.9840	1,121.8300	1.1218	14.012	0	0	0
2017/06/01	ES33	01/02/2018	11.01	Call	Bond Future	1,043.1100	1.0431	1,180.9800	1.1810	13.217	0	0	0
2017/06/01	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	ES42	03/08/2017			Bond Future	10.8969	82.0125	10.8602	82.2708	(0.337)	0.0000	0.0000	7,957
2017/06/01	ES42	02/11/2017			Bond Future	10.9862	79.3195	10.9481	79.5833	(0.346)	0.0000	0.0000	0
2017/06/01	ES42	01/02/2018			Bond Future	11.0742	80.8651	11.0349	81.1332	(0.354)	0.0000	0.0000	0
2017/06/01	GOVI	03/08/2017			GOVI	565.8390	565.8390	567.2810	567.2810	0.255	0.0000	0.0000	404
2017/06/01	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	GOVI	03/08/2017	561.09	Call	GOVI	47,490.0000	4.7490	61,910.0000	6.1910	30.364	0	0	0
2017/06/01	GOVI	03/08/2017	561.10	Call	GOVI	47,390.0000	4.7390	61,810.0000	6.1810	30.428	0	0	0
2017/06/01	GOVI	03/08/2017	561.11	Call	GOVI	47,290.0000	4.7290	61,710.0000	6.1710	30.493	0	0	0
2017/06/01	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	GOVI	02/11/2017			GOVI	576.6620	576.6620	578.1350	578.1350	0.255	0.0000	0.0000	0
2017/06/01	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	GOVI	02/11/2017	572.44	Call	GOVI	42,220.0000	4.2220	56,950.0000	5.6950	34.889	0	0	0
2017/06/01	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	GOVI	02/11/2017	572.45	Call	GOVI	42,120.0000	4.2120	56,850.0000	5.6850	34.972	0	0	0

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2017/06/01	GOVI	02/11/2017	572.46	Call	GOVI	42,020.0000		4.2020	56,750.0000	5.6750	35.055	0	0	0
2017/06/01	GOVI	01/02/2018			GOVI	587.8990		587.8990	589.3960	589.3960	0.255	0.0000	0.0000	0
2017/06/01	GOVI	01/02/2018	581.03	Call	GOVI	68,690.0000		6.8690	83,660.0000	8.3660	21.794	0	0	0
2017/06/01	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	GOVI	01/02/2018	581.04	Call	GOVI	68,590.0000		6.8590	83,560.0000	8.3560	21.825	0	0	0
2017/06/01	GOVI	01/02/2018	581.02	Call	GOVI	68,790.0000		6.8790	83,760.0000	8.3760	21.762	0	0	0
2017/06/01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/01	IGOV	03/08/2017			Index Future	249.9180		249.9180	249.9680	249.9680	0.020	0.0000	0.0000	1,296
2017/06/01	IGOV	02/11/2017			Index Future	254.7610		254.7610	254.8150	254.8150	0.021	0.0000	0.0000	0
2017/06/01	IGOV	01/02/2018			Index Future	259.8450		259.8450	259.8960	259.8960	0.020	0.0000	0.0000	0
2017/06/01	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/01	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/01	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/06/01	IS01	21/09/2017			Interest Rate Swap	99.6130		99.6130	99.6148	99.6148	0.002	0.0000	0.0000	0
2017/06/01	IS01	21/12/2017			Interest Rate Swap	99.8092		99.8092	99.8132	99.8132	0.004	0.0000	0.0000	0
2017/06/01	IS01	15/03/2018			Interest Rate Swap	99.7539		99.7539	99.7591	99.7591	0.005	0.0000	0.0000	0
2017/06/01	IS01	21/06/2018			Interest Rate Swap	99.9141		99.9141	99.9156	99.9156	0.002	0.0000	0.0000	0
2017/06/01	IS02	18/12/2017			Interest Rate Swap	99.8397		99.8397	99.8436	99.8436	0.004	0.0000	0.0000	0
2017/06/01	IS02	16/03/2018			Interest Rate Swap	99.0324		99.0324	99.0381	99.0381	0.006	0.0000	0.0000	0
2017/06/01	IS02	15/06/2018			Interest Rate Swap	98.6011		98.6011	98.6021	98.6021	0.001	0.0000	0.0000	0
2017/06/01	IS02	21/09/2018			Interest Rate Swap	98.5299		98.5299	98.5285	98.5285	(0.001)	0.0000	0.0000	0
2017/06/01	IS02	21/12/2018			Interest Rate Swap	98.9100		98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2017/06/01	IS02	15/03/2019			Interest Rate Swap	99.3070		99.3070	99.3007	99.3007	(0.006)	0.0000	0.0000	0
2017/06/01	IS02	21/06/2019			Interest Rate Swap	99.7046		99.7046	99.6992	99.6992	(0.005)	0.0000	0.0000	0
2017/06/01	IS05	17/12/2020			Interest Rate Swap	96.3649		96.3649	96.3462	96.3462	(0.019)	0.0000	0.0000	0
2017/06/01	IS05	16/03/2021			Interest Rate Swap	95.5966		95.5966	95.5740	95.5740	(0.024)	0.0000	0.0000	0
2017/06/01	IS05	15/06/2021			Interest Rate Swap	94.7980		94.7980	94.7711	94.7711	(0.028)	0.0000	0.0000	0
2017/06/01	IS05	21/09/2021			Interest Rate Swap	94.9651		94.9651	94.9349	94.9349	(0.032)	0.0000	0.0000	0
2017/06/01	IS05	21/12/2021			Interest Rate Swap	97.1364		97.1364	97.1029	97.1029	(0.034)	0.0000	0.0000	51
2017/06/01	IS05	15/03/2022			Interest Rate Swap	97.2582		97.2582	97.2201	97.2201	(0.039)	0.0000	0.0000	0
2017/06/01	IS05	21/06/2022			Interest Rate Swap	98.4436		98.4436	98.3993	98.3993	(0.045)	0.0000	0.0000	0
2017/06/01	IS10	17/12/2025			Interest Rate Swap	95.2087		95.2087	95.0401	95.0401	(0.177)	0.0000	0.0000	0
2017/06/01	IS10	16/03/2026			Interest Rate Swap	92.2014		92.2014	92.0443	92.0443	(0.170)	0.0000	0.0000	0
2017/06/01	IS10	15/06/2026			Interest Rate Swap	90.9406		90.9406	90.7882	90.7882	(0.168)	0.0000	0.0000	0
2017/06/01	IS10	21/09/2026			Interest Rate Swap	93.0859		93.0859	92.9325	92.9325	(0.165)	0.0000	0.0000	0
2017/06/01	IS10	21/12/2026			Interest Rate Swap	96.8490		96.8490	96.6920	96.6920	(0.162)	0.0000	0.0000	0
2017/06/01	IS10	15/03/2027			Interest Rate Swap	95.4286		95.4286	95.2637	95.2637	(0.173)	0.0000	0.0000	0
2017/06/01	IS10	21/06/2027			Interest Rate Swap	97.4860		97.4860	97.3179	97.3179	(0.172)	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
2017/06/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/01	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/01	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/01	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/01	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/01	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/01	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/01	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/01	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/01	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/01	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/01	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/01	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/01	R023	03/08/2017	8.60	Put	Bond Future	100.9000	0.1009	85.2900	0.0853	(15.471)	0	0	0
2017/06/01	R023	03/08/2017			Bond Future	7.9857	102.3403	7.9544	102.4776	(0.391)	0.0000	0.0000	38,317
2017/06/01	R023	03/08/2017	8.59	Put	Bond Future	105.0800	0.1051	88.9400	0.0889	(15.360)	0	0	0
2017/06/01	R023	03/08/2017	8.60	Call	Bond Future	2,755.9000	2.7559	2,877.5500	2.8775	4.414	0	0	0
2017/06/01	R023	03/08/2017	8.58	Call	Bond Future	2,679.4300	2.6794	2,800.0000	2.8000	4.500	0	0	0
2017/06/01	R023	03/08/2017	8.59	Call	Bond Future	2,717.5700	2.7176	2,838.6900	2.8387	4.457	0	0	0
2017/06/01	R023	03/08/2017	8.58	Put	Bond Future	109.4800	0.1095	92.7900	0.0928	(15.245)	0	0	0
2017/06/01	R023	02/11/2017	8.56	Call	Bond Future	2,700.2500	2.7002	2,809.1300	2.8091	4.032	0	0	0
2017/06/01	R023	02/11/2017			Bond Future	8.0014	100.3673	7.9682	100.5079	(0.415)	0.0000	0.0000	0
2017/06/01	R023	02/11/2017	8.57	Call	Bond Future	2,732.9000	2.7329	2,842.3400	2.8423	4.005	0	0	0
2017/06/01	R023	02/11/2017	8.58	Call	Bond Future	2,765.8800	2.7659	2,875.8700	2.8759	3.977	0	0	0
2017/06/01	R023	02/11/2017	8.56	Put	Bond Future	369.4000	0.3694	337.7300	0.3377	(8.573)	0	0	0
2017/06/01	R023	02/11/2017	8.58	Put	Bond Future	352.8400	0.3528	322.2800	0.3223	(8.661)	0	0	0
2017/06/01	R023	02/11/2017	8.57	Put	Bond Future	360.9500	0.3609	329.8400	0.3298	(8.619)	0	0	0
2017/06/01	R023	01/02/2018			Bond Future	8.0120	102.3231	7.9771	102.4654	(0.436)	0.0000	0.0000	0
2017/06/01	R023	01/02/2018	8.32	Call	Bond Future	2,208.7800	2.2088	2,297.4200	2.2974	4.013	0	0	0
2017/06/01	R023	01/02/2018	8.33	Call	Bond Future	2,235.0300	2.2350	2,324.2300	2.3242	3.991	0	0	0
2017/06/01	R023	01/02/2018	8.31	Put	Bond Future	979.6500	0.9797	925.4200	0.9254	(5.536)	0	0	0
2017/06/01	R023	01/02/2018	8.33	Put	Bond Future	951.5700	0.9516	898.4600	0.8985	(5.581)	0	0	0
2017/06/01	R023	01/02/2018	8.32	Put	Bond Future	965.3700	0.9654	911.7000	0.9117	(5.560)	0	0	0
2017/06/01	R023	01/02/2018	8.31	Call	Bond Future	2,182.9900	2.1830	2,271.0700	2.2711	4.035	0	0	0
2017/06/01	R035	03/08/2017			Bond Future	9.4700	98.8258	9.4338	99.1221	(0.383)	0.0000	0.0000	9,645
2017/06/01	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/01	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R035	03/08/2017	9.50	Call	Bond Future	244.2900	0.2443	540.5700	0.5406	121.282	0	0	0
2017/06/01	R035	03/08/2017	9.51	Call	Bond Future	325.4800	0.3255	621.7600	0.6218	91.029	0	0	0
2017/06/01	R035	03/08/2017	9.52	Call	Bond Future	406.5600	0.4066	702.8400	0.7028	72.875	0	0	0
2017/06/01	R035	02/11/2017			Bond Future	9.5209	96.2150	9.4834	96.5176	(0.393)	0.0000	0.0000	0
2017/06/01	R035	02/11/2017	9.60	Call	Bond Future	634.6800	0.6347	937.2800	0.9373	47.678	0	0	0
2017/06/01	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R035	02/11/2017	9.61	Call	Bond Future	714.4200	0.7144	1,017.0200	1.0170	42.356	0	0	0
2017/06/01	R035	02/11/2017	9.59	Call	Bond Future	554.8400	0.5548	857.4400	0.8574	54.538	0	0	0
2017/06/01	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R035	01/02/2018			Bond Future	9.5711	98.0898	9.5326	98.3974	(0.403)	0.0000	0.0000	0
2017/06/01	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R035	01/02/2018	9.75	Call	Bond Future	1,408.7400	1.4087	1,716.3500	1.7163	21.836	0	0	0
2017/06/01	R035	01/02/2018	9.73	Call	Bond Future	1,252.8400	1.2528	1,560.4500	1.5604	24.553	0	0	0
2017/06/01	R035	01/02/2018	9.74	Call	Bond Future	1,330.8400	1.3308	1,638.4500	1.6384	23.114	0	0	0
2017/06/01	R186	03/08/2017	9.35	Call	Bond Future	5,069.9600	5.0700	5,296.8900	5.2969	4.476	0	0	0
2017/06/01	R186	03/08/2017	8.93	Put	Bond Future	555.1100	0.5551	484.9700	0.4850	(12.635)	0	0	0
2017/06/01	R186	03/08/2017			Bond Future	8.6063	113.3676	8.5699	113.6168	(0.422)	0.0000	0.0000	99,382
2017/06/01	R186	03/08/2017	9.50	Call	Bond Future	5,972.3700	5.9724	6,208.0300	6.2080	3.946	0	0	0
2017/06/01	R186	03/08/2017	8.85	Put	Bond Future	705.1600	0.7052	621.6100	0.6216	(11.848)	0	0	750
2017/06/01	R186	03/08/2017	8.90	Call	Bond Future	2,594.3100	2.5943	2,768.4200	2.7684	6.711	0	0	0
2017/06/01	R186	03/08/2017	8.92	Put	Bond Future	572.3300	0.5723	500.5800	0.5006	(12.536)	0	0	0
2017/06/01	R186	03/08/2017	8.91	Call	Bond Future	2,643.0200	2.6430	2,818.7800	2.8188	6.650	0	0	0
2017/06/01	R186	03/08/2017	8.93	Call	Bond Future	2,741.5800	2.7416	2,920.5800	2.9206	6.529	0	0	0
2017/06/01	R186	03/08/2017	9.00	Put	Bond Future	445.9300	0.4459	386.4500	0.3865	(13.338)	0	0	0
2017/06/01	R186	03/08/2017	8.75	Call	Bond Future	1,913.0300	1.9130	2,060.3200	2.0603	7.699	0	0	0
2017/06/01	R186	03/08/2017	9.35	Put	Bond Future	130.8400	0.1308	108.6300	0.1086	(16.975)	0	0	750
2017/06/01	R186	03/08/2017	9.50	Put	Bond Future	72.5900	0.0726	59.1100	0.0591	(18.570)	0	0	6,500
2017/06/01	R186	03/08/2017	8.85	Call	Bond Future	2,356.6100	2.3566	2,522.2000	2.5222	7.027	0	0	0
2017/06/01	R186	03/08/2017	8.90	Put	Bond Future	608.0600	0.6081	533.0300	0.5330	(12.339)	0	0	1,050
2017/06/01	R186	03/08/2017	8.92	Call	Bond Future	2,692.1100	2.6921	2,869.5000	2.8695	6.589	0	0	0
2017/06/01	R186	03/08/2017	9.00	Call	Bond Future	3,097.7000	3.0977	3,287.3600	3.2874	6.123	0	0	0
2017/06/01	R186	03/08/2017	8.75	Put	Bond Future	935.2500	0.9353	833.4000	0.8334	(10.890)	0	0	2,604
2017/06/01	R186	03/08/2017	8.91	Put	Bond Future	589.9800	0.5900	516.6000	0.5166	(12.438)	0	0	0
2017/06/01	R186	02/11/2017	8.88	Call	Bond Future	3,102.3500	3.1024	3,255.9700	3.2560	4.952	0	0	0
2017/06/01	R186	02/11/2017	8.89	Put	Bond Future	1,492.2100	1.4922	1,392.3500	1.3924	(6.692)	0	0	0
2017/06/01	R186	02/11/2017			Bond Future	8.6409	115.5360	8.6029	115.7907	(0.440)	0.0000	0.0000	4
2017/06/01	R186	02/11/2017	8.89	Call	Bond Future	3,143.5000	3.1435	3,298.2700	3.2983	4.923	0	0	0
2017/06/01	R186	02/11/2017	8.90	Call	Bond Future	3,185.2000	3.1852	3,341.1000	3.3411	4.895	0	0	0
2017/06/01	R186	02/11/2017	8.88	Put	Bond Future	1,516.7100	1.5167	1,415.7000	1.4157	(6.660)	0	0	0
2017/06/01	R186	02/11/2017	8.90	Put	Bond Future	1,468.3100	1.4683	1,369.5800	1.3696	(6.724)	0	0	0
2017/06/01	R186	01/02/2018	8.96	Call	Bond Future	3,783.4500	3.7835	3,939.7100	3.9397	4.130	0	0	0
2017/06/01	R186	01/02/2018			Bond Future	8.6724	112.4845	8.6330	112.7430	(0.455)	0.0000	0.0000	0

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2017/06/01	R186	01/02/2018	8.97	Call	Bond Future	3,823.7000	3.8237	3,980.8600	3.9809	4.110	0	0	0
2017/06/01	R186	01/02/2018	8.98	Call	Bond Future	3,864.1500	3.8642	4,022.2100	4.0222	4.090	0	0	0
2017/06/01	R186	01/02/2018	8.96	Put	Bond Future	1,922.0000	1.9220	1,819.7800	1.8198	(5.318)	0	0	0
2017/06/01	R186	01/02/2018	8.97	Put	Bond Future	1,898.2700	1.8983	1,796.9500	1.7969	(5.337)	0	0	0
2017/06/01	R186	01/02/2018	8.98	Put	Bond Future	1,874.7800	1.8748	1,774.3600	1.7744	(5.356)	0	0	0
2017/06/01	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R197	03/08/2017			Bond Future	296.2889	296.2889	296.3037	296.3037	0.005	0.0000	0.0000	2,350
2017/06/01	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R197	03/08/2017	308.05	Put	Bond Future	11,761.1400	11.7611	11,746.2700	11.7463	(0.126)	0	0	0
2017/06/01	R197	03/08/2017	308.07	Put	Bond Future	11,781.1400	11.7811	11,766.2700	11.7663	(0.126)	0	0	0
2017/06/01	R197	03/08/2017	308.06	Put	Bond Future	11,771.1400	11.7711	11,756.2700	11.7563	(0.126)	0	0	0
2017/06/01	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R197	02/11/2017			Bond Future	302.0314	302.0314	302.0485	302.0485	0.006	0.0000	0.0000	0
2017/06/01	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R197	02/11/2017	305.15	Put	Bond Future	3,118.6200	3.1186	3,101.4800	3.1015	(0.550)	0	0	0
2017/06/01	R197	02/11/2017	305.17	Put	Bond Future	3,138.6200	3.1386	3,121.4800	3.1215	(0.546)	0	0	0
2017/06/01	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R197	02/11/2017	305.16	Put	Bond Future	3,128.6200	3.1286	3,111.4800	3.1115	(0.548)	0	0	0
2017/06/01	R197	01/02/2018			Bond Future	301.0042	301.0042	301.0185	301.0185	0.005	0.0000	0.0000	0
2017/06/01	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R197	01/02/2018	301.66	Put	Bond Future	655.7900	0.6558	641.5300	0.6415	(2.174)	0	0	0
2017/06/01	R197	01/02/2018	301.68	Put	Bond Future	675.7900	0.6758	661.5300	0.6615	(2.110)	0	0	0
2017/06/01	R197	01/02/2018	301.67	Put	Bond Future	665.7900	0.6658	651.5300	0.6515	(2.142)	0	0	0
2017/06/01	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R202	03/08/2017			Bond Future	242.2888	242.2888	242.3007	242.3007	0.005	0.0000	0.0000	30,557
2017/06/01	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R202	03/08/2017	258.35	Put	Bond Future	16,061.1500	16.0612	16,049.3000	16.0493	(0.074)	0	0	0
2017/06/01	R202	03/08/2017	258.37	Put	Bond Future	16,081.1500	16.0812	16,069.3000	16.0693	(0.074)	0	0	0
2017/06/01	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R202	03/08/2017	258.36	Put	Bond Future	16,071.1500	16.0712	16,059.3000	16.0593	(0.074)	0	0	0
2017/06/01	R202	02/11/2017			Bond Future	246.9849	246.9849	246.9987	246.9987	0.006	0.0000	0.0000	0
2017/06/01	R202	02/11/2017	253.89	Put	Bond Future	6,905.1500	6.9051	6,891.3300	6.8913	(0.200)	0	0	0
2017/06/01	R202	02/11/2017	253.91	Put	Bond Future	6,925.1500	6.9251	6,911.3300	6.9113	(0.200)	0	0	0
2017/06/01	R202	02/11/2017	253.90	Put	Bond Future	6,915.1500	6.9151	6,901.3300	6.9013	(0.200)	0	0	0
2017/06/01	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R202	01/02/2018	249.06	Put	Bond Future	893.7700	0.8938	882.0800	0.8821	(1.308)	0	0	0
2017/06/01	R202	01/02/2018			Bond Future	248.1662	248.1662	248.1779	248.1779	0.005	0.0000	0.0000	0
2017/06/01	R202	01/02/2018	249.08	Put	Bond Future	913.7700	0.9138	902.0800	0.9021	(1.279)	0	0	0
2017/06/01	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R202	01/02/2018	249.07	Put	Bond Future	903.7700	0.9038	892.0800	0.8921	(1.293)	0	0	0
2017/06/01	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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2017/06/01	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R203	03/08/2017			Bond Future	7.3140	103.3381	7.2832	103.3414	(0.421)	0.0000	0.0000	0
2017/06/01	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R203	03/08/2017	4.87	Put	Bond Future	261.6100	0.2616	258.3300	0.2583	(1.254)	0	0	0
2017/06/01	R203	03/08/2017	4.89	Put	Bond Future	259.4600	0.2595	256.1800	0.2562	(1.264)	0	0	0
2017/06/01	R203	03/08/2017	4.88	Put	Bond Future	260.5300	0.2605	257.2500	0.2573	(1.259)	0	0	0
2017/06/01	R204	03/08/2017	7.77	Put	Bond Future	26.6200	0.0266	21.9400	0.0219	(17.581)	0	0	0
2017/06/01	R204	03/08/2017			Bond Future	7.3723	101.8385	7.3448	101.8739	(0.373)	0.0000	0.0000	41,529
2017/06/01	R204	03/08/2017	7.76	Put	Bond Future	28.1400	0.0281	23.2500	0.0233	(17.377)	0	0	0
2017/06/01	R204	03/08/2017	7.75	Call	Bond Future	514.7700	0.5148	545.0900	0.5451	5.890	0	0	0
2017/06/01	R204	03/08/2017	7.76	Call	Bond Future	526.0600	0.5261	556.6000	0.5566	5.805	0	0	0
2017/06/01	R204	03/08/2017	7.77	Call	Bond Future	537.3300	0.5373	568.0800	0.5681	5.723	0	0	0
2017/06/01	R204	03/08/2017	7.75	Put	Bond Future	29.6500	0.0296	24.5400	0.0245	(17.234)	0	0	0
2017/06/01	R204	02/11/2017	7.76	Put	Bond Future	14.5700	0.0146	11.5400	0.0115	(20.796)	0	0	0
2017/06/01	R204	02/11/2017			Bond Future	7.2801	103.7863	7.2456	103.8231	(0.474)	0.0000	0.0000	0
2017/06/01	R204	02/11/2017	7.75	Put	Bond Future	15.3900	0.0154	12.2200	0.0122	(20.598)	0	0	0
2017/06/01	R204	02/11/2017	7.76	Call	Bond Future	523.7600	0.5238	557.4900	0.5575	6.440	0	0	0
2017/06/01	R204	02/11/2017	7.74	Call	Bond Future	504.2900	0.5043	537.7300	0.5377	6.631	0	0	0
2017/06/01	R204	02/11/2017	7.75	Call	Bond Future	514.0100	0.5140	547.6000	0.5476	6.535	0	0	0
2017/06/01	R204	02/11/2017	7.74	Put	Bond Future	16.2500	0.0163	12.9300	0.0129	(20.431)	0	0	0
2017/06/01	R204	01/02/2018	7.27	Call	Bond Future	306.2100	0.3062	328.1300	0.3281	7.158	0	0	0
2017/06/01	R204	01/02/2018			Bond Future	7.0981	101.7685	7.0546	101.8050	(0.614)	0.0000	0.0000	0
2017/06/01	R204	01/02/2018	7.25	Call	Bond Future	295.6500	0.2957	317.1700	0.3172	7.279	0	0	0
2017/06/01	R204	01/02/2018	7.26	Call	Bond Future	300.9100	0.3009	322.6300	0.3226	7.218	0	0	0
2017/06/01	R204	01/02/2018	7.25	Put	Bond Future	168.6500	0.1686	153.6900	0.1537	(8.870)	0	0	0
2017/06/01	R204	01/02/2018	7.27	Put	Bond Future	162.5000	0.1625	147.9400	0.1479	(8.960)	0	0	0
2017/06/01	R204	01/02/2018	7.26	Put	Bond Future	165.5500	0.1655	150.7900	0.1508	(8.916)	0	0	0
2017/06/01	R207	03/08/2017	8.19	Call	Bond Future	1,542.6400	1.5426	1,599.1900	1.5992	3.666	0	0	51
2017/06/01	R207	03/08/2017			Bond Future	7.4797	99.9625	7.4531	100.0207	(0.356)	0.0000	0.0000	45,633
2017/06/01	R207	03/08/2017	8.39	Put	Bond Future	1.7100	0.0017	1.2700	0.0013	(25.731)	0	0	0
2017/06/01	R207	03/08/2017	8.19	Put	Bond Future	7.2500	0.0073	5.6500	0.0056	(22.069)	0	0	0
2017/06/01	R207	03/08/2017	8.41	Put	Bond Future	1.4700	0.0015	1.0900	0.0011	(25.850)	0	0	0
2017/06/01	R207	03/08/2017	8.40	Put	Bond Future	1.5900	0.0016	1.1800	0.0012	(25.786)	0	0	0
2017/06/01	R207	03/08/2017	8.41	Call	Bond Future	2,006.3600	2.0064	2,064.1300	2.0641	2.879	0	0	0
2017/06/01	R207	03/08/2017	8.39	Call	Bond Future	1,964.0400	1.9640	2,021.7500	2.0218	2.938	0	0	0
2017/06/01	R207	03/08/2017	8.40	Call	Bond Future	1,985.2000	1.9852	2,042.9400	2.0429	2.909	0	0	0
2017/06/01	R207	02/11/2017			Bond Future	7.4392	101.8744	7.4090	101.9344	(0.406)	0.0000	0.0000	0
2017/06/01	R207	02/11/2017	8.03	Put	Bond Future	57.9200	0.0579	50.5900	0.0506	(12.655)	0	0	0
2017/06/01	R207	02/11/2017	8.05	Put	Bond Future	53.7500	0.0538	46.8600	0.0469	(12.819)	0	0	0
2017/06/01	R207	02/11/2017	8.03	Call	Bond Future	1,220.2500	1.2203	1,272.8300	1.2728	4.309	0	0	0
2017/06/01	R207	02/11/2017	8.04	Put	Bond Future	55.7400	0.0557	48.6300	0.0486	(12.756)	0	0	0
2017/06/01	R207	02/11/2017	8.04	Call	Bond Future	1,237.6000	1.2376	1,290.4000	1.2904	4.266	0	0	0
2017/06/01	R207	02/11/2017	8.05	Call	Bond Future	1,255.1300	1.2551	1,308.1500	1.3081	4.224	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
2017/06/01	R207	01/02/2018			Bond Future	7.3716	100.2175	7.3378	100.2776	(0.459)	0.0000	0.0000	0
2017/06/01	R207	01/02/2018	7.60	Put	Bond Future	335.9500	0.3359	313.0200	0.3130	(6.825)	0	0	0
2017/06/01	R207	01/02/2018	7.62	Put	Bond Future	323.6800	0.3237	301.3600	0.3014	(6.896)	0	0	0
2017/06/01	R207	01/02/2018	7.60	Call	Bond Future	740.2800	0.7403	777.4400	0.7774	5.020	0	0	0
2017/06/01	R207	01/02/2018	7.61	Put	Bond Future	329.9300	0.3299	307.3000	0.3073	(6.859)	0	0	0
2017/06/01	R207	01/02/2018	7.61	Call	Bond Future	751.9100	0.7519	789.3700	0.7894	4.982	0	0	0
2017/06/01	R207	01/02/2018	7.62	Call	Bond Future	763.3100	0.7633	801.0800	0.8011	4.948	0	0	0
2017/06/01	R208	03/08/2017	8.32	Call	Bond Future	2,189.5500	2.1896	2,266.0600	2.2661	3.494	0	0	0
2017/06/01	R208	03/08/2017			Bond Future	7.6073	99.6996	7.5812	99.7802	(0.344)	0.0000	0.0000	32,933
2017/06/01	R208	03/08/2017	8.30	Call	Bond Future	2,132.1700	2.1322	2,208.2800	2.2083	3.570	0	0	0
2017/06/01	R208	03/08/2017	8.31	Call	Bond Future	2,160.8200	2.1608	2,237.1300	2.2371	3.532	0	0	0
2017/06/01	R208	03/08/2017	8.30	Put	Bond Future	25.5500	0.0256	21.0500	0.0210	(17.613)	0	0	0
2017/06/01	R208	03/08/2017	8.32	Put	Bond Future	22.9400	0.0229	18.8400	0.0188	(17.873)	0	0	0
2017/06/01	R208	03/08/2017	8.31	Put	Bond Future	24.2000	0.0242	19.9000	0.0199	(17.769)	0	0	0
2017/06/01	R208	02/11/2017	8.18	Put	Bond Future	126.5300	0.1265	113.5400	0.1135	(10.266)	0	0	0
2017/06/01	R208	02/11/2017			Bond Future	7.5956	98.2045	7.5671	98.2874	(0.376)	0.0000	0.0000	0
2017/06/01	R208	02/11/2017	8.20	Put	Bond Future	118.6700	0.1187	106.3500	0.1063	(10.382)	0	0	0
2017/06/01	R208	02/11/2017	8.18	Call	Bond Future	1,803.7900	1.8038	1,873.6000	1.8736	3.870	0	0	0
2017/06/01	R208	02/11/2017	8.19	Put	Bond Future	122.5500	0.1226	109.8900	0.1099	(10.330)	0	0	0
2017/06/01	R208	02/11/2017	8.19	Call	Bond Future	1,828.2100	1.8282	1,898.3500	1.8984	3.837	0	0	0
2017/06/01	R208	02/11/2017	8.20	Call	Bond Future	1,852.7100	1.8527	1,923.1900	1.9232	3.804	0	0	0
2017/06/01	R208	01/02/2018	7.85	Put	Bond Future	517.1700	0.5172	486.4600	0.4865	(5.938)	0	0	0
2017/06/01	R208	01/02/2018			Bond Future	7.5712	100.1182	7.5405	100.2017	(0.406)	0.0000	0.0000	0
2017/06/01	R208	01/02/2018	7.84	Put	Bond Future	526.4300	0.5264	495.3200	0.4953	(5.910)	0	0	0
2017/06/01	R208	01/02/2018	7.85	Call	Bond Future	1,270.8600	1.2709	1,323.6100	1.3236	4.151	0	0	0
2017/06/01	R208	01/02/2018	7.83	Call	Bond Future	1,235.3600	1.2354	1,287.3200	1.2873	4.206	0	0	0
2017/06/01	R208	01/02/2018	7.84	Call	Bond Future	1,253.2100	1.2532	1,305.5600	1.3056	4.177	0	0	0
2017/06/01	R208	01/02/2018	7.83	Put	Bond Future	535.5000	0.5355	504.0000	0.5040	(5.882)	0	0	0
2017/06/01	R209	03/08/2017			Bond Future	9.4369	74.4865	9.3956	74.7692	(0.437)	0.0000	0.0000	74,057
2017/06/01	R209	03/08/2017	9.44	Call	Bond Future	1,505.2000	1.5052	1,642.5900	1.6426	9.128	0	0	0
2017/06/01	R209	03/08/2017	9.43	Put	Bond Future	1,517.4600	1.5175	1,370.0400	1.3700	(9.715)	0	0	0
2017/06/01	R209	03/08/2017	9.45	Put	Bond Future	1,450.4000	1.4504	1,307.1000	1.3071	(9.880)	0	0	0
2017/06/01	R209	03/08/2017	9.44	Put	Bond Future	1,483.7200	1.4837	1,338.3600	1.3384	(9.797)	0	0	0
2017/06/01	R209	03/08/2017	9.45	Call	Bond Future	1,540.1900	1.5402	1,679.6400	1.6796	9.054	0	0	0
2017/06/01	R209	03/08/2017	9.43	Call	Bond Future	1,470.5200	1.4705	1,605.8500	1.6059	9.203	0	0	0
2017/06/01	R209	02/11/2017	9.52	Put	Bond Future	2,386.8700	2.3869	2,246.8100	2.2468	(5.868)	0	0	0
2017/06/01	R209	02/11/2017	8.30	Put	Bond Future	8,966.9900	8.9670	8,702.8200	8.7028	(2.946)	0	0	0
2017/06/01	R209	02/11/2017			Bond Future	9.4812	72.7612	9.4388	73.0498	(0.448)	0.0000	0.0000	630
2017/06/01	R209	02/11/2017	10.00	Call	Bond Future	4,590.3400	4.5903	4,792.7500	4.7927	4.409	0	0	0
2017/06/01	R209	02/11/2017	9.54	Put	Bond Future	2,323.6000	2.3236	2,186.0000	2.1860	(5.922)	0	0	0
2017/06/01	R209	02/11/2017	9.53	Put	Bond Future	2,355.1600	2.3552	2,216.3400	2.2163	(5.894)	0	0	0
2017/06/01	R209	02/11/2017	9.00	Put	Bond Future	4,555.9900	4.5560	4,352.3500	4.3524	(4.470)	0	0	0
2017/06/01	R209	02/11/2017	10.60	Put	Bond Future	444.6600	0.4447	404.9400	0.4049	(8.933)	0	0	1,300
2017/06/01	R209	02/11/2017	9.54	Call	Bond Future	2,720.4300	2.7204	2,871.4800	2.8715	5.552	0	0	0
2017/06/01	R209	02/11/2017	9.52	Call	Bond Future	2,649.0700	2.6491	2,797.6600	2.7977	5.609	0	0	0
2017/06/01	R209	02/11/2017	10.00	Put	Bond Future	1,198.5900	1.1986	1,112.3500	1.1123	(7.195)	0	0	3,360

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
2017/06/01	R209	02/11/2017	8.30	Call	Bond Future	251.8200	0.2518	276.3000	0.2763	9.721	0	0	2,800
2017/06/01	R209	02/11/2017	9.00	Call	Bond Future	1,181.2300	1.1812	1,266.2400	1.2662	7.197	0	0	4,100
2017/06/01	R209	02/11/2017	10.60	Call	Bond Future	7,466.5000	7.4665	7,715.4300	7.7154	3.334	0	0	0
2017/06/01	R209	02/11/2017	9.53	Call	Bond Future	2,684.7200	2.6847	2,834.5500	2.8345	5.581	0	0	0
2017/06/01	R209	01/02/2018	9.73	Call	Bond Future	3,825.3200	3.8253	3,994.6900	3.9947	4.428	0	0	0
2017/06/01	R209	01/02/2018	9.72	Call	Bond Future	3,787.4200	3.7874	3,955.8200	3.9558	4.446	0	0	0
2017/06/01	R209	01/02/2018			Bond Future	9.5238	74.1790	9.4802	74.4726	(0.457)	0.0000	0.0000	0
2017/06/01	R209	01/02/2018	9.71	Call	Bond Future	3,749.4500	3.7494	3,916.8800	3.9169	4.465	0	0	0
2017/06/01	R209	01/02/2018	9.71	Put	Bond Future	2,514.2600	2.5143	2,388.0500	2.3881	(5.020)	0	0	0
2017/06/01	R209	01/02/2018	9.73	Put	Bond Future	2,459.3600	2.4594	2,335.0900	2.3351	(5.053)	0	0	0
2017/06/01	R209	01/02/2018	9.72	Put	Bond Future	2,486.8000	2.4868	2,361.5600	2.3616	(5.036)	0	0	0
2017/06/01	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R210	03/08/2017	196.29	Put	Bond Future	10,053.4900	10.0535	10,044.1400	10.0441	(0.093)	0	0	0
2017/06/01	R210	03/08/2017			Bond Future	186.2365	186.2365	186.2459	186.2459	0.005	0.0000	0.0000	1,675
2017/06/01	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R210	03/08/2017	196.28	Put	Bond Future	10,043.4900	10.0435	10,034.1400	10.0341	(0.093)	0	0	0
2017/06/01	R210	03/08/2017	196.30	Put	Bond Future	10,063.4900	10.0635	10,054.1400	10.0541	(0.093)	0	0	0
2017/06/01	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R210	02/11/2017	192.08	Put	Bond Future	4,633.9600	4.6340	4,623.2700	4.6233	(0.231)	0	0	0
2017/06/01	R210	02/11/2017			Bond Future	187.4460	187.4460	187.4567	187.4567	0.006	0.0000	0.0000	0
2017/06/01	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R210	02/11/2017	192.07	Put	Bond Future	4,623.9600	4.6240	4,613.2700	4.6133	(0.231)	0	0	0
2017/06/01	R210	02/11/2017	192.09	Put	Bond Future	4,643.9600	4.6440	4,633.2700	4.6333	(0.230)	0	0	0
2017/06/01	R210	01/02/2018			Bond Future	191.1862	191.1862	191.1951	191.1951	0.005	0.0000	0.0000	0
2017/06/01	R210	01/02/2018	192.36	Put	Bond Future	1,173.7800	1.1738	1,164.8500	1.1648	(0.761)	0	0	0
2017/06/01	R210	01/02/2018	192.38	Put	Bond Future	1,193.7800	1.1938	1,184.8500	1.1848	(0.748)	0	0	0
2017/06/01	R210	01/02/2018	192.37	Put	Bond Future	1,183.7800	1.1838	1,174.8500	1.1748	(0.754)	0	0	0
2017/06/01	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R212	03/08/2017			Bond Future	148.4687	148.4687	148.4901	148.4901	0.014	0.0000	0.0000	4,858
2017/06/01	R212	03/08/2017	153.34	Put	Bond Future	4,871.3100	4.8713	4,849.9200	4.8499	(0.439)	0	0	0
2017/06/01	R212	03/08/2017	153.36	Put	Bond Future	4,891.3100	4.8913	4,869.9200	4.8699	(0.437)	0	0	0
2017/06/01	R212	03/08/2017	153.35	Put	Bond Future	4,881.3100	4.8813	4,859.9200	4.8599	(0.438)	0	0	0
2017/06/01	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R212	02/11/2017			Bond Future	151.3462	151.3462	151.3691	151.3691	0.015	0.0000	0.0000	0
2017/06/01	R212	02/11/2017	152.40	Put	Bond Future	1,053.8000	1.0538	1,030.9200	1.0309	(2.171)	0	0	0
2017/06/01	R212	02/11/2017	152.42	Put	Bond Future	1,073.8000	1.0738	1,050.9200	1.0509	(2.131)	0	0	0
2017/06/01	R212	02/11/2017	152.41	Put	Bond Future	1,063.8000	1.0638	1,040.9200	1.0409	(2.151)	0	0	0
2017/06/01	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	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
2017/06/01	R212	01/02/2018	154.71	Put	Bond Future	2,404.0200	2.4040	2,382.2800	2.3823	(0.904)	0	0	0
2017/06/01	R212	01/02/2018			Bond Future	152.3060	152.3060	152.3277	152.3277	0.014	0.0000	0.0000	0
2017/06/01	R212	01/02/2018	154.70	Put	Bond Future	2,394.0200	2.3940	2,372.2800	2.3723	(0.908)	0	0	0
2017/06/01	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/01	R212	01/02/2018	154.69	Put	Bond Future	2,384.0200	2.3840	2,362.2800	2.3623	(0.912)	0	0	0
2017/06/01	R213	03/08/2017	9.33	Put	Bond Future	906.6500	0.9067	811.2900	0.8113	(10.518)	0	0	0
2017/06/01	R213	03/08/2017			Bond Future	9.1451	86.5730	9.1089	86.8190	(0.396)	0.0000	0.0000	55,673
2017/06/01	R213	03/08/2017	9.35	Put	Bond Future	860.0900	0.8601	768.1600	0.7682	(10.688)	0	0	0
2017/06/01	R213	03/08/2017	9.33	Call	Bond Future	2,148.7600	2.1488	2,299.3700	2.2994	7.009	0	0	0
2017/06/01	R213	03/08/2017	9.34	Put	Bond Future	883.1300	0.8831	789.5000	0.7895	(10.602)	0	0	0
2017/06/01	R213	03/08/2017	9.34	Call	Bond Future	2,191.6700	2.1917	2,344.0100	2.3440	6.951	0	0	0
2017/06/01	R213	03/08/2017	9.35	Call	Bond Future	2,235.0000	2.2350	2,389.0400	2.3890	6.892	0	0	0
2017/06/01	R213	02/11/2017	9.36	Put	Bond Future	1,868.3900	1.8684	1,759.5800	1.7596	(5.824)	0	0	0
2017/06/01	R213	02/11/2017			Bond Future	9.1890	84.6787	9.1515	84.9300	(0.407)	0.0000	0.0000	0
2017/06/01	R213	02/11/2017	9.35	Put	Bond Future	1,895.6900	1.8957	1,785.8100	1.7858	(5.796)	0	0	0
2017/06/01	R213	02/11/2017	9.36	Call	Bond Future	3,003.9300	3.0039	3,146.4200	3.1464	4.743	0	0	0
2017/06/01	R213	02/11/2017	9.34	Call	Bond Future	2,927.1800	2.9272	3,067.5100	3.0675	4.794	0	0	0
2017/06/01	R213	02/11/2017	9.35	Call	Bond Future	2,965.4300	2.9654	3,106.8500	3.1069	4.769	0	0	0
2017/06/01	R213	02/11/2017	9.34	Put	Bond Future	1,923.3100	1.9233	1,812.3400	1.8123	(5.770)	0	0	0
2017/06/01	R213	01/02/2018	9.42	Call	Bond Future	3,605.4200	3.6054	3,750.1100	3.7501	4.013	0	0	0
2017/06/01	R213	01/02/2018			Bond Future	9.2318	86.3288	9.1933	86.5841	(0.417)	0.0000	0.0000	0
2017/06/01	R213	01/02/2018	9.43	Call	Bond Future	3,643.3200	3.6433	3,788.8800	3.7889	3.995	0	0	0
2017/06/01	R213	01/02/2018	9.41	Put	Bond Future	2,400.1100	2.4001	2,288.6100	2.2886	(4.646)	0	0	0
2017/06/01	R213	01/02/2018	9.43	Put	Bond Future	2,346.0900	2.3461	2,236.3400	2.2363	(4.678)	0	0	0
2017/06/01	R213	01/02/2018	9.41	Call	Bond Future	3,567.7000	3.5677	3,711.5100	3.7115	4.031	0	0	0
2017/06/01	R213	01/02/2018	9.42	Put	Bond Future	2,372.9700	2.3730	2,262.3500	2.2624	(4.662)	0	0	0
2017/06/01	R214	03/08/2017	9.51	Call	Bond Future	1,237.1700	1.2372	1,340.9700	1.3410	8.390	0	0	0
2017/06/01	R214	03/08/2017			Bond Future	9.6077	74.0340	9.5715	74.2901	(0.376)	0.0000	0.0000	35,526
2017/06/01	R214	03/08/2017	9.52	Call	Bond Future	1,268.6000	1.2686	1,374.2500	1.3743	8.328	0	0	0
2017/06/01	R214	03/08/2017	9.53	Call	Bond Future	1,300.6200	1.3006	1,408.1100	1.4081	8.265	0	0	0
2017/06/01	R214	03/08/2017	9.51	Put	Bond Future	1,933.0300	1.9330	1,780.6600	1.7807	(7.882)	0	0	0
2017/06/01	R214	03/08/2017	9.53	Put	Bond Future	1,853.1000	1.8531	1,704.4200	1.7044	(8.023)	0	0	0
2017/06/01	R214	03/08/2017	9.52	Put	Bond Future	1,892.7100	1.8927	1,742.1900	1.7422	(7.953)	0	0	0
2017/06/01	R214	02/11/2017	9.60	Call	Bond Future	2,459.1400	2.4591	2,582.1100	2.5821	5.001	0	0	0
2017/06/01	R214	02/11/2017			Bond Future	9.6550	72.1535	9.6177	72.4150	(0.385)	0.0000	0.0000	0
2017/06/01	R214	02/11/2017	9.58	Call	Bond Future	2,392.3600	2.3924	2,513.1100	2.5131	5.047	0	0	0
2017/06/01	R214	02/11/2017	9.59	Call	Bond Future	2,425.5300	2.4255	2,547.3900	2.5474	5.024	0	0	0
2017/06/01	R214	02/11/2017	9.58	Put	Bond Future	2,920.7300	2.9207	2,779.9600	2.7800	(4.820)	0	0	0
2017/06/01	R214	02/11/2017	9.60	Put	Bond Future	2,845.9000	2.8459	2,707.3500	2.7074	(4.868)	0	0	0
2017/06/01	R214	02/11/2017	9.59	Put	Bond Future	2,883.0400	2.8830	2,743.3800	2.7434	(4.844)	0	0	0
2017/06/01	R214	01/02/2018			Bond Future	9.7015	73.5596	9.6634	73.8255	(0.393)	0.0000	0.0000	0
2017/06/01	R214	01/02/2018	9.82	Put	Bond Future	2,897.7500	2.8977	2,776.2400	2.7762	(4.193)	0	0	0
2017/06/01	R214	01/02/2018	9.84	Put	Bond Future	2,837.1900	2.8372	2,717.4100	2.7174	(4.222)	0	0	0
2017/06/01	R214	01/02/2018	9.83	Put	Bond Future	2,867.3300	2.8673	2,746.6900	2.7467	(4.207)	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
2017/06/01	R214	01/02/2018	9.84	Call	Bond Future	3,788.7100	3.7887	3,934.8200	3.9348	3.856	0	0	0
2017/06/01	R214	01/02/2018	9.82	Call	Bond Future	3,713.1400	3.7131	3,857.5200	3.8575	3.888	0	0	0
2017/06/01	R214	01/02/2018	9.83	Call	Bond Future	3,750.8400	3.7508	3,896.0900	3.8961	3.872	0	0	0
2017/06/01	R248	03/08/2017			Bond Future	9.7047	94.5230	9.6685	94.8474	(0.373)	0.0000	0.0000	77,986
2017/06/01	R248	03/08/2017	9.57	Call	Bond Future	1,537.9800	1.5380	1,661.6600	1.6617	8.042	0	0	0
2017/06/01	R248	03/08/2017	9.56	Put	Bond Future	2,809.7200	2.8097	2,606.7700	2.6068	(7.223)	0	0	0
2017/06/01	R248	03/08/2017	9.58	Put	Bond Future	2,702.4000	2.7024	2,503.8000	2.5038	(7.349)	0	0	0
2017/06/01	R248	03/08/2017	9.57	Put	Bond Future	2,755.6200	2.7556	2,554.8400	2.5548	(7.286)	0	0	0
2017/06/01	R248	03/08/2017	9.58	Call	Bond Future	1,576.1800	1.5762	1,702.0400	1.7020	7.985	0	0	0
2017/06/01	R248	03/08/2017	9.56	Call	Bond Future	1,500.5000	1.5005	1,622.0100	1.6220	8.098	0	0	0
2017/06/01	R248	02/11/2017	9.66	Put	Bond Future	3,933.5300	3.9335	3,752.6200	3.7526	(4.599)	0	0	0
2017/06/01	R248	02/11/2017			Bond Future	9.7548	91.8933	9.7174	92.2246	(0.382)	0.0000	0.0000	226
2017/06/01	R248	02/11/2017	9.65	Put	Bond Future	3,982.4600	3.9825	3,800.2100	3.8002	(4.576)	0	0	0
2017/06/01	R248	02/11/2017	9.64	Call	Bond Future	3,005.9800	3.0060	3,153.6800	3.1537	4.914	0	0	0
2017/06/01	R248	02/11/2017	9.65	Call	Bond Future	3,046.8100	3.0468	3,195.8700	3.1959	4.892	0	0	0
2017/06/01	R248	02/11/2017	9.66	Call	Bond Future	3,087.9400	3.0879	3,238.3400	3.2383	4.871	0	0	0
2017/06/01	R248	02/11/2017	9.64	Put	Bond Future	4,031.8500	4.0319	3,848.2400	3.8482	(4.554)	0	0	0
2017/06/01	R248	01/02/2018	9.89	Call	Bond Future	4,668.1700	4.6682	4,847.0300	4.8470	3.831	0	0	0
2017/06/01	R248	01/02/2018	9.90	Put	Bond Future	3,882.5600	3.8826	3,725.6000	3.7256	(4.043)	0	0	0
2017/06/01	R248	01/02/2018			Bond Future	9.8043	93.6839	9.7660	94.0208	(0.391)	0.0000	0.0000	0
2017/06/01	R248	01/02/2018	9.90	Call	Bond Future	4,714.6000	4.7146	4,894.5400	4.8945	3.817	0	0	0
2017/06/01	R248	01/02/2018	9.91	Call	Bond Future	4,761.2200	4.7612	4,942.2300	4.9422	3.802	0	0	0
2017/06/01	R248	01/02/2018	9.89	Put	Bond Future	3,922.4300	3.9224	3,764.3900	3.7644	(4.029)	0	0	0
2017/06/01	R248	01/02/2018	9.91	Put	Bond Future	3,843.0400	3.8430	3,687.1500	3.6871	(4.056)	0	0	0

**Total**

**830580**