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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/06/2017 TO 14/06/2017

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
2017/06/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	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
2017/06/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	2025	03/08/2017			Bond Future	128.2745	128.2745	128.3267	128.3267	0.041	0.0000	0.0000	2,414
2017/06/14	2025	03/08/2017	133.96	Put	Bond Future	5,685.4800	5.6855	5,633.2600	5.6333	(0.918)	0	0	0
2017/06/14	2025	03/08/2017	133.98	Put	Bond Future	5,705.4800	5.7055	5,653.2600	5.6533	(0.915)	0	0	0
2017/06/14	2025	03/08/2017	133.97	Put	Bond Future	5,695.4800	5.6955	5,643.2600	5.6433	(0.917)	0	0	0
2017/06/14	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2025	02/11/2017			Bond Future	130.7578	130.7578	130.8113	130.8113	0.041	0.0000	0.0000	0
2017/06/14	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2025	02/11/2017	132.96	Put	Bond Future	2,202.2100	2.2022	2,148.7200	2.1487	(2.429)	0	0	0
2017/06/14	2025	02/11/2017	132.98	Put	Bond Future	2,222.2100	2.2222	2,168.7200	2.1687	(2.407)	0	0	0
2017/06/14	2025	02/11/2017	132.97	Put	Bond Future	2,212.2100	2.2122	2,158.7200	2.1587	(2.418)	0	0	0
2017/06/14	2025	01/02/2018	133.89	Put	Bond Future	1,884.9200	1.8849	1,831.2900	1.8313	(2.845)	0	0	0
2017/06/14	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2025	01/02/2018			Bond Future	132.0051	132.0051	132.0587	132.0587	0.041	0.0000	0.0000	0
2017/06/14	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2025	01/02/2018	133.88	Put	Bond Future	1,874.9200	1.8749	1,821.2900	1.8213	(2.860)	0	0	0
2017/06/14	2025	01/02/2018	133.90	Put	Bond Future	1,894.9200	1.8949	1,841.2900	1.8413	(2.830)	0	0	0
2017/06/14	2029	01/02/2018			Bond Future	103.4105	103.4105	103.4156	103.4156	0.005	0.0000	0.0000	0
2017/06/14	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2030	03/08/2017	9.33	Call	Bond Future	2,528.9700	2.5290	2,604.3300	2.6043	2.980	0	0	0
2017/06/14	2030	03/08/2017			Bond Future	8.9646	93.0127	8.9539	93.0881	(0.119)	0.0000	0.0000	35,291
2017/06/14	2030	03/08/2017	9.34	Call	Bond Future	2,596.8400	2.5968	2,672.2000	2.6722	2.902	0	0	0
2017/06/14	2030	03/08/2017	9.35	Call	Bond Future	2,664.6300	2.6646	2,739.9900	2.7400	2.828	0	0	0
2017/06/14	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2030	02/11/2017			Bond Future	9.0020	94.7909	8.9909	94.8679	(0.123)	0.0000	0.0000	0
2017/06/14	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2030	02/11/2017	9.34	Call	Bond Future	2,310.8500	2.3109	2,387.8200	2.3878	3.331	0	0	0
2017/06/14	2030	02/11/2017	9.35	Call	Bond Future	2,378.0100	2.3780	2,454.9800	2.4550	3.237	0	0	0
2017/06/14	2030	02/11/2017	9.36	Call	Bond Future	2,445.0900	2.4451	2,522.0600	2.5221	3.148	0	0	0
2017/06/14	2030	01/02/2018			Bond Future	9.0375	92.6300	9.0262	92.7076	(0.125)	0.0000	0.0000	0
2017/06/14	2030	01/02/2018	9.38	Call	Bond Future	2,307.7800	2.3078	2,385.3600	2.3854	3.362	0	0	0

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2017/06/14	2030	01/02/2018	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2030	01/02/2018	9.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2030	01/02/2018	9.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2030	01/02/2018	9.39	Call	Bond Future	2,373.9800		2.3740	2,451.5600	2.4516	3.268	0	0	0
2017/06/14	2030	01/02/2018	9.37	Call	Bond Future	2,241.5200		2.2415	2,319.1000	2.3191	3.461	0	0	0
2017/06/14	2032	03/08/2017	9.43	Put	Bond Future	603.0500		0.6030	589.9800	0.5900	(2.167)	0	0	0
2017/06/14	2032	03/08/2017			Bond Future	9.1393		95.8094	9.1388	95.8131	(0.005)	0.0000	0.0000	26,589
2017/06/14	2032	03/08/2017	9.45	Put	Bond Future	564.8500		0.5648	552.2400	0.5522	(2.232)	0	0	0
2017/06/14	2032	03/08/2017	9.44	Put	Bond Future	583.7500		0.5838	570.8600	0.5709	(2.208)	0	0	0
2017/06/14	2032	03/08/2017	9.44	Call	Bond Future	2,823.1700		2.8232	2,813.9200	2.8139	(0.328)	0	0	0
2017/06/14	2032	03/08/2017	9.45	Call	Bond Future	2,877.4100		2.8774	2,868.4400	2.8684	(0.312)	0	0	0
2017/06/14	2032	03/08/2017	9.43	Call	Bond Future	2,769.2400		2.7692	2,759.8100	2.7598	(0.341)	0	0	0
2017/06/14	2032	02/11/2017			Bond Future	9.1820		93.4832	9.1815	93.4870	(0.006)	0.0000	0.0000	0
2017/06/14	2032	02/11/2017	9.48	Put	Bond Future	1,623.8500		1.6238	1,609.8400	1.6098	(0.863)	0	0	0
2017/06/14	2032	02/11/2017	9.50	Put	Bond Future	1,572.9900		1.5730	1,558.8900	1.5589	(0.896)	0	0	0
2017/06/14	2032	02/11/2017	9.49	Put	Bond Future	1,598.2600		1.5983	1,584.3100	1.5843	(0.873)	0	0	0
2017/06/14	2032	02/11/2017	9.48	Call	Bond Future	3,816.1000		3.8161	3,805.9000	3.8059	(0.267)	0	0	0
2017/06/14	2032	02/11/2017	9.49	Call	Bond Future	3,862.7800		3.8628	3,852.6400	3.8526	(0.263)	0	0	0
2017/06/14	2032	02/11/2017	9.50	Call	Bond Future	3,909.7100		3.9097	3,899.4200	3.8994	(0.263)	0	0	0
2017/06/14	2032	01/02/2018	9.55	Put	Bond Future	2,178.1500		2.1781	2,167.5100	2.1675	(0.488)	0	0	0
2017/06/14	2032	01/02/2018			Bond Future	9.2229		95.3018	9.2225	95.3049	(0.005)	0.0000	0.0000	0
2017/06/14	2032	01/02/2018	9.57	Put	Bond Future	2,126.1200		2.1261	2,115.5500	2.1156	(0.497)	0	0	0
2017/06/14	2032	01/02/2018	9.56	Put	Bond Future	2,152.0000		2.1520	2,141.4000	2.1414	(0.493)	0	0	0
2017/06/14	2032	01/02/2018	9.55	Call	Bond Future	4,550.9800		4.5510	4,543.4400	4.5434	(0.166)	0	0	0
2017/06/14	2032	01/02/2018	9.56	Call	Bond Future	4,596.0100		4.5960	4,588.5100	4.5885	(0.163)	0	0	0
2017/06/14	2032	01/02/2018	9.57	Call	Bond Future	4,641.2300		4.6412	4,633.7600	4.6338	(0.161)	0	0	0
2017/06/14	2033	03/08/2017	113.14	Put	Bond Future	8,117.8200		8.1178	8,112.0000	8.1120	(0.072)	0	0	0
2017/06/14	2033	03/08/2017			Bond Future	105.0222		105.0222	105.0280	105.0280	0.006	0.0000	0.0000	6,534
2017/06/14	2033	03/08/2017	113.13	Put	Bond Future	8,107.8200		8.1078	8,102.0000	8.1020	(0.072)	0	0	0
2017/06/14	2033	03/08/2017	113.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2033	03/08/2017	113.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2033	03/08/2017	113.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2033	03/08/2017	113.12	Put	Bond Future	8,097.8200		8.0978	8,092.0000	8.0920	(0.072)	0	0	0
2017/06/14	2033	02/11/2017	110.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2033	02/11/2017			Bond Future	105.9788		105.9788	105.9848	105.9848	0.006	0.0000	0.0000	0
2017/06/14	2033	02/11/2017	110.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2033	02/11/2017	110.07	Put	Bond Future	4,091.2500		4.0913	4,085.1600	4.0852	(0.149)	0	0	0
2017/06/14	2033	02/11/2017	110.09	Put	Bond Future	4,111.2500		4.1113	4,105.1600	4.1052	(0.148)	0	0	0
2017/06/14	2033	02/11/2017	110.08	Put	Bond Future	4,101.2500		4.1013	4,095.1600	4.0952	(0.148)	0	0	0
2017/06/14	2033	02/11/2017	110.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2033	01/02/2018	109.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2033	01/02/2018			Bond Future	108.0856		108.0856	108.0910	108.0910	0.005	0.0000	0.0000	0
2017/06/14	2033	01/02/2018	109.64	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2033	01/02/2018	109.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2033	01/02/2018	109.64	Put	Bond Future	1,554.4200		1.5544	1,549.0100	1.5490	(0.348)	0	0	0
2017/06/14	2033	01/02/2018	109.66	Put	Bond Future	1,574.4200		1.5744	1,569.0100	1.5690	(0.344)	0	0	0

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2017/06/14	2033	01/02/2018	109.65	Put	Bond Future	1,564.4200	1.5644	1,559.0100	1.5590	(0.346)	0	0	0
2017/06/14	2037	03/08/2017	9.57	Call	Bond Future	1,913.2300	1.9132	1,875.6200	1.8756	(1.966)	0	0	0
2017/06/14	2037	03/08/2017			Bond Future	9.5040	91.3482	9.5085	91.3114	0.047	0.0000	0.0000	67,025
2017/06/14	2037	03/08/2017	9.58	Call	Bond Future	1,958.7000	1.9587	1,921.1100	1.9211	(1.919)	0	0	0
2017/06/14	2037	03/08/2017	9.56	Put	Bond Future	1,411.1600	1.4112	1,410.6400	1.4106	(0.037)	0	0	0
2017/06/14	2037	03/08/2017	9.57	Put	Bond Future	1,374.9800	1.3750	1,374.2100	1.3742	(0.056)	0	0	0
2017/06/14	2037	03/08/2017	9.58	Put	Bond Future	1,339.3500	1.3394	1,338.6000	1.3386	(0.056)	0	0	0
2017/06/14	2037	03/08/2017	9.56	Call	Bond Future	1,868.2000	1.8682	1,830.8400	1.8308	(2.000)	0	0	0
2017/06/14	2037	02/11/2017			Bond Future	9.5501	93.0945	9.5547	93.0572	0.048	0.0000	0.0000	233
2017/06/14	2037	02/11/2017	9.66	Call	Bond Future	3,418.1900	3.4182	3,386.8300	3.3868	(0.917)	0	0	0
2017/06/14	2037	02/11/2017	9.65	Put	Bond Future	2,569.5400	2.5695	2,575.7000	2.5757	0.240	0	0	0
2017/06/14	2037	02/11/2017	9.67	Put	Bond Future	2,498.8500	2.4988	2,504.7100	2.5047	0.235	0	0	0
2017/06/14	2037	02/11/2017	9.66	Put	Bond Future	2,534.0000	2.5340	2,540.0100	2.5400	0.237	0	0	0
2017/06/14	2037	02/11/2017	9.67	Call	Bond Future	3,462.8400	3.4628	3,431.3300	3.4313	(0.910)	0	0	0
2017/06/14	2037	02/11/2017	9.65	Call	Bond Future	3,373.8100	3.3738	3,342.6000	3.3426	(0.925)	0	0	0
2017/06/14	2037	01/02/2018			Bond Future	9.5952	90.6503	9.6000	90.6113	0.051	0.0000	0.0000	0
2017/06/14	2037	01/02/2018	9.81	Put	Bond Future	2,912.7400	2.9127	2,918.5900	2.9186	0.201	0	0	0
2017/06/14	2037	01/02/2018	9.83	Put	Bond Future	2,848.6300	2.8486	2,854.5300	2.8545	0.207	0	0	0
2017/06/14	2037	01/02/2018	9.82	Put	Bond Future	2,880.5400	2.8805	2,886.5500	2.8865	0.209	0	0	0
2017/06/14	2037	01/02/2018	9.82	Call	Bond Future	4,656.8900	4.6569	4,623.9200	4.6239	(0.708)	0	0	0
2017/06/14	2037	01/02/2018	9.83	Call	Bond Future	4,702.7300	4.7027	4,669.6500	4.6696	(0.703)	0	0	0
2017/06/14	2037	01/02/2018	9.81	Call	Bond Future	4,611.2300	4.6112	4,578.1000	4.5781	(0.718)	0	0	0
2017/06/14	2038	03/08/2017			Bond Future	130.5558	130.5558	130.5626	130.5626	0.005	0.0000	0.0000	22,539
2017/06/14	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2038	03/08/2017	141.16	Put	Bond Future	10,604.2200	10.6042	10,597.4100	10.5974	(0.064)	0	0	0
2017/06/14	2038	03/08/2017	141.18	Put	Bond Future	10,624.2200	10.6242	10,617.4100	10.6174	(0.064)	0	0	0
2017/06/14	2038	03/08/2017	141.17	Put	Bond Future	10,614.2200	10.6142	10,607.4100	10.6074	(0.064)	0	0	0
2017/06/14	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2038	02/11/2017			Bond Future	133.0831	133.0831	133.0903	133.0903	0.005	0.0000	0.0000	0
2017/06/14	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2038	02/11/2017	136.82	Put	Bond Future	3,736.9100	3.7369	3,729.6500	3.7296	(0.194)	0	0	0
2017/06/14	2038	02/11/2017	136.80	Put	Bond Future	3,716.9100	3.7169	3,709.6500	3.7096	(0.195)	0	0	0
2017/06/14	2038	02/11/2017	136.81	Put	Bond Future	3,726.9100	3.7269	3,719.6500	3.7196	(0.195)	0	0	0
2017/06/14	2038	01/02/2018	136.95	Put	Bond Future	2,742.2500	2.7423	2,735.8100	2.7358	(0.235)	0	0	0
2017/06/14	2038	01/02/2018			Bond Future	134.2077	134.2077	134.2142	134.2142	0.005	0.0000	0.0000	0
2017/06/14	2038	01/02/2018	136.94	Put	Bond Future	2,732.2500	2.7323	2,725.8100	2.7258	(0.236)	0	0	0
2017/06/14	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2038	01/02/2018	136.93	Put	Bond Future	2,722.2500	2.7223	2,715.8100	2.7158	(0.237)	0	0	0
2017/06/14	2040	03/08/2017			Bond Future	9.5640	95.0164	9.5634	95.0215	(0.006)	0.0000	0.0000	13,856
2017/06/14	2040	03/08/2017	9.61	Put	Bond Future	1,595.7000	1.5957	1,575.8200	1.5758	(1.246)	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
2017/06/14	2040	03/08/2017	9.63	Put	Bond Future	1,517.1500	1.5172	1,497.4100	1.4974	(1.301)	0	0	0
2017/06/14	2040	03/08/2017	9.62	Put	Bond Future	1,555.9900	1.5560	1,536.1800	1.5362	(1.273)	0	0	0
2017/06/14	2040	03/08/2017	9.61	Call	Bond Future	1,998.7200	1.9987	1,983.9400	1.9839	(0.739)	0	0	0
2017/06/14	2040	03/08/2017	9.62	Call	Bond Future	2,046.2300	2.0462	2,031.5200	2.0315	(0.719)	0	0	0
2017/06/14	2040	03/08/2017	9.63	Call	Bond Future	2,094.4900	2.0945	2,079.8500	2.0799	(0.699)	0	0	0
2017/06/14	2040	02/11/2017			Bond Future	9.6102	96.8330	9.6096	96.8383	(0.006)	0.0000	0.0000	0
2017/06/14	2040	02/11/2017	9.66	Call	Bond Future	3,421.7800	3.4218	3,413.4200	3.4134	(0.244)	0	0	0
2017/06/14	2040	02/11/2017	9.65	Put	Bond Future	3,031.8500	3.0319	3,018.0600	3.0181	(0.455)	0	0	0
2017/06/14	2040	02/11/2017	9.67	Put	Bond Future	2,948.9200	2.9489	2,935.1900	2.9352	(0.466)	0	0	0
2017/06/14	2040	02/11/2017	9.66	Put	Bond Future	2,990.2900	2.9903	2,976.5300	2.9765	(0.460)	0	0	0
2017/06/14	2040	02/11/2017	9.67	Call	Bond Future	3,466.7500	3.4668	3,458.4200	3.4584	(0.240)	0	0	0
2017/06/14	2040	02/11/2017	9.65	Call	Bond Future	3,376.8700	3.3769	3,368.4800	3.3685	(0.248)	0	0	0
2017/06/14	2040	01/02/2018	9.89	Call	Bond Future	5,069.6200	5.0696	5,062.7800	5.0628	(0.135)	0	0	0
2017/06/14	2040	01/02/2018			Bond Future	9.6555	94.2110	9.6550	94.2156	(0.005)	0.0000	0.0000	0
2017/06/14	2040	01/02/2018	9.87	Call	Bond Future	4,972.2600	4.9723	4,965.0800	4.9651	(0.144)	0	0	0
2017/06/14	2040	01/02/2018	9.88	Call	Bond Future	5,020.9900	5.0210	5,013.8300	5.0138	(0.143)	0	0	0
2017/06/14	2040	01/02/2018	9.87	Put	Bond Future	3,152.5800	3.1526	3,140.8300	3.1408	(0.373)	0	0	0
2017/06/14	2040	01/02/2018	9.88	Put	Bond Future	3,117.8700	3.1179	3,106.1400	3.1061	(0.376)	0	0	0
2017/06/14	2040	01/02/2018	9.89	Put	Bond Future	3,083.1900	3.0832	3,071.7800	3.0718	(0.370)	0	0	0
2017/06/14	2044	03/08/2017			Bond Future	9.6288	91.8162	9.6231	91.8663	(0.059)	0.0000	0.0000	23,670
2017/06/14	2044	03/08/2017	9.62	Put	Bond Future	1,834.9300	1.8349	1,792.4400	1.7924	(2.316)	0	0	0
2017/06/14	2044	03/08/2017	9.64	Put	Bond Future	1,746.5600	1.7466	1,704.8700	1.7049	(2.387)	0	0	0
2017/06/14	2044	03/08/2017	9.63	Put	Bond Future	1,790.3600	1.7904	1,748.2700	1.7483	(2.351)	0	0	0
2017/06/14	2044	03/08/2017	9.64	Call	Bond Future	1,845.9100	1.8459	1,854.3100	1.8543	0.455	0	0	0
2017/06/14	2044	03/08/2017	9.62	Call	Bond Future	1,757.3800	1.7574	1,764.9800	1.7650	0.432	0	0	0
2017/06/14	2044	03/08/2017	9.63	Call	Bond Future	1,801.3300	1.8013	1,809.3300	1.8093	0.444	0	0	0
2017/06/14	2044	02/11/2017	9.68	Call	Bond Future	3,288.0700	3.2881	3,303.2400	3.3032	0.461	0	0	0
2017/06/14	2044	02/11/2017			Bond Future	9.6748	93.5715	9.6689	93.6227	(0.060)	0.0000	0.0000	200
2017/06/14	2044	02/11/2017	9.66	Call	Bond Future	3,201.1900	3.2012	3,215.9200	3.2159	0.460	0	0	0
2017/06/14	2044	02/11/2017	9.67	Call	Bond Future	3,244.3600	3.2444	3,259.3100	3.2593	0.461	0	0	0
2017/06/14	2044	02/11/2017	9.66	Put	Bond Future	3,330.8400	3.3308	3,294.3400	3.2943	(1.096)	0	0	0
2017/06/14	2044	02/11/2017	9.68	Put	Bond Future	3,242.2400	3.2422	3,206.1800	3.2062	(1.112)	0	0	0
2017/06/14	2044	02/11/2017	9.67	Put	Bond Future	3,286.2000	3.2862	3,249.9200	3.2499	(1.104)	0	0	0
2017/06/14	2044	01/02/2018			Bond Future	9.7198	91.0113	9.7139	91.0627	(0.061)	0.0000	0.0000	0
2017/06/14	2044	01/02/2018	9.89	Put	Bond Future	3,386.4100	3.3864	3,356.1900	3.3562	(0.892)	0	0	0
2017/06/14	2044	01/02/2018	9.91	Put	Bond Future	3,313.7800	3.3138	3,283.9100	3.2839	(0.901)	0	0	0
2017/06/14	2044	01/02/2018	9.90	Put	Bond Future	3,349.7900	3.3498	3,319.7400	3.3197	(0.897)	0	0	0
2017/06/14	2044	01/02/2018	9.89	Call	Bond Future	4,844.4500	4.8444	4,865.5900	4.8656	0.436	0	0	0
2017/06/14	2044	01/02/2018	9.90	Call	Bond Future	4,892.2700	4.8923	4,913.5800	4.9136	0.436	0	0	0
2017/06/14	2044	01/02/2018	9.91	Call	Bond Future	4,940.5500	4.9406	4,962.0400	4.9620	0.435	0	0	0
2017/06/14	2046	03/08/2017	141.17	Put	Bond Future	13,214.3200	13.2143	13,207.5700	13.2076	(0.051)	0	0	0
2017/06/14	2046	03/08/2017			Bond Future	127.9557	127.9557	127.9624	127.9624	0.005	0.0000	0.0000	23,790
2017/06/14	2046	03/08/2017	141.19	Put	Bond Future	13,234.3200	13.2343	13,227.5700	13.2276	(0.051)	0	0	0
2017/06/14	2046	03/08/2017	141.18	Put	Bond Future	13,224.3200	13.2243	13,217.5700	13.2176	(0.051)	0	0	0
2017/06/14	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	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
2017/06/14	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2046	02/11/2017			Bond Future	128.8493	128.8493	128.8566	128.8566	0.006	0.0000	0.0000	0
2017/06/14	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2046	02/11/2017	136.30	Put	Bond Future	7,450.7000	7.4507	7,443.3900	7.4434	(0.098)	0	0	0
2017/06/14	2046	02/11/2017	136.32	Put	Bond Future	7,470.7000	7.4707	7,463.3900	7.4634	(0.098)	0	0	0
2017/06/14	2046	02/11/2017	136.31	Put	Bond Future	7,460.7000	7.4607	7,453.3900	7.4534	(0.098)	0	0	0
2017/06/14	2046	01/02/2018	132.92	Put	Bond Future	1,509.1000	1.5091	1,502.5100	1.5025	(0.437)	0	0	0
2017/06/14	2046	01/02/2018			Bond Future	131.4109	131.4109	131.4175	131.4175	0.005	0.0000	0.0000	0
2017/06/14	2046	01/02/2018	132.91	Put	Bond Future	1,499.1000	1.4991	1,492.5100	1.4925	(0.440)	0	0	0
2017/06/14	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2046	01/02/2018	132.90	Put	Bond Future	1,489.1000	1.4891	1,482.5100	1.4825	(0.443)	0	0	0
2017/06/14	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2050	03/08/2017			Bond Future	135.9736	135.9736	135.9820	135.9820	0.006	0.0000	0.0000	26,059
2017/06/14	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2050	03/08/2017	149.22	Put	Bond Future	13,246.3600	13.2464	13,238.0400	13.2380	(0.063)	0	0	0
2017/06/14	2050	03/08/2017	149.24	Put	Bond Future	13,266.3600	13.2664	13,258.0400	13.2580	(0.063)	0	0	0
2017/06/14	2050	03/08/2017	149.23	Put	Bond Future	13,256.3600	13.2564	13,248.0400	13.2480	(0.063)	0	0	0
2017/06/14	2050	02/11/2017	144.66	Put	Bond Future	6,053.9100	6.0539	6,045.5200	6.0455	(0.139)	0	0	0
2017/06/14	2050	02/11/2017	144.67	Put	Bond Future	6,063.9100	6.0639	6,055.5200	6.0555	(0.138)	0	0	0
2017/06/14	2050	02/11/2017			Bond Future	138.6061	138.6061	138.6145	138.6145	0.006	0.0000	0.0000	0
2017/06/14	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2050	02/11/2017	144.65	Put	Bond Future	6,043.9100	6.0439	6,035.5200	6.0355	(0.139)	0	0	0
2017/06/14	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2050	01/02/2018			Bond Future	139.6694	139.6694	139.6773	139.6773	0.006	0.0000	0.0000	0
2017/06/14	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	2050	01/02/2018	140.23	Put	Bond Future	560.5800	0.5606	552.7300	0.5527	(1.400)	0	0	0
2017/06/14	2050	01/02/2018	140.25	Put	Bond Future	580.5800	0.5806	572.7300	0.5727	(1.352)	0	0	0
2017/06/14	2050	01/02/2018	140.24	Put	Bond Future	570.5800	0.5706	562.7300	0.5627	(1.376)	0	0	0
2017/06/14	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	AL37	03/08/2017			Index Future	547.9750	547.9750	548.1250	548.1250	0.027	0.0000	0.0000	0
2017/06/14	AL37	02/11/2017			Index Future	558.4510	558.4510	558.6050	558.6050	0.028	0.0000	0.0000	0
2017/06/14	AL37	01/02/2018			Index Future	569.3160	569.3160	569.4670	569.4670	0.027	0.0000	0.0000	0

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2017/06/14	AL7T	03/08/2017			Index Future	635.2940	635.2940	636.4430	636.4430	0.181	0.0000	0.0000	0
2017/06/14	AL7T	02/11/2017			Index Future	647.4400	647.4400	648.6110	648.6110	0.181	0.0000	0.0000	0
2017/06/14	AL7T	01/02/2018			Index Future	660.0360	660.0360	661.2240	661.2240	0.180	0.0000	0.0000	0
2017/06/14	ALBI	03/08/2017			Index Future	572.0000	572.0000	572.2780	572.2780	0.049	0.0000	0.0000	599
2017/06/14	ALBI	02/11/2017			Index Future	582.9350	582.9350	583.2200	583.2200	0.049	0.0000	0.0000	0
2017/06/14	ALBI	01/02/2018			Index Future	594.2760	594.2760	594.5610	594.5610	0.048	0.0000	0.0000	0
2017/06/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	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
2017/06/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/14	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	EL28	03/08/2017			Bond Future	128.0499	128.0499	128.0592	128.0592	0.007	0.0000	0.0000	0
2017/06/14	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	EL28	03/08/2017	135.16	Put	Bond Future	7,110.0700	7.1101	7,100.7600	7.1008	(0.131)	0	0	0
2017/06/14	EL28	03/08/2017	135.18	Put	Bond Future	7,130.0700	7.1301	7,120.7600	7.1208	(0.131)	0	0	0
2017/06/14	EL28	03/08/2017	135.17	Put	Bond Future	7,120.0700	7.1201	7,110.7600	7.1108	(0.131)	0	0	0
2017/06/14	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	EL28	02/11/2017			Bond Future	128.7850	128.7850	128.7947	128.7947	0.008	0.0000	0.0000	0
2017/06/14	EL28	02/11/2017	133.87	Put	Bond Future	5,084.9600	5.0850	5,075.2600	5.0753	(0.191)	0	0	0
2017/06/14	EL28	02/11/2017	133.89	Put	Bond Future	5,104.9600	5.1050	5,095.2600	5.0953	(0.190)	0	0	0
2017/06/14	EL28	02/11/2017	133.88	Put	Bond Future	5,094.9600	5.0950	5,085.2600	5.0853	(0.190)	0	0	0
2017/06/14	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	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
2017/06/14	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	EL28	01/02/2018			Bond Future	131.3452	131.3452	131.3543	131.3543	0.007	0.0000	0.0000	0
2017/06/14	EL28	01/02/2018	132.29	Put	Bond Future	944.7500	0.9447	935.7000	0.9357	(0.958)	0	0	0
2017/06/14	EL28	01/02/2018	132.31	Put	Bond Future	964.7500	0.9647	955.7000	0.9557	(0.938)	0	0	0
2017/06/14	EL28	01/02/2018	132.30	Put	Bond Future	954.7500	0.9547	945.7000	0.9457	(0.948)	0	0	0
2017/06/14	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	ES33	03/08/2017			Bond Future	10.5868	79.3394	10.5859	79.3453	(0.009)	0.0000	0.0000	9,466
2017/06/14	ES33	03/08/2017	10.53	Put	Bond Future	357.5200	0.3575	351.6900	0.3517	(1.631)	0	0	0
2017/06/14	ES33	03/08/2017	10.55	Put	Bond Future	231.4200	0.2314	225.5900	0.2256	(2.519)	0	0	0
2017/06/14	ES33	03/08/2017	10.54	Put	Bond Future	294.4300	0.2944	288.6000	0.2886	(1.980)	0	0	0
2017/06/14	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	ES33	02/11/2017	10.66	Put	Bond Future	83.0000	0.0830	76.8800	0.0769	(7.373)	0	0	0
2017/06/14	ES33	02/11/2017			Bond Future	10.6734	77.0645	10.6724	77.0706	(0.009)	0.0000	0.0000	0
2017/06/14	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	ES33	02/11/2017	10.67	Put	Bond Future	21.1400	0.0211	15.0200	0.0150	(28.950)	0	0	0
2017/06/14	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	ES33	02/11/2017	10.68	Call	Bond Future	40.6400	0.0406	46.7600	0.0468	15.059	0	0	0
2017/06/14	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	ES33	01/02/2018	10.99	Call	Bond Future	1,370.3000	1.3703	1,375.7800	1.3758	0.400	0	0	0
2017/06/14	ES33	01/02/2018			Bond Future	10.7619	78.5638	10.7610	78.5693	(0.008)	0.0000	0.0000	0
2017/06/14	ES33	01/02/2018	11.00	Call	Bond Future	1,429.5300	1.4295	1,435.0100	1.4350	0.383	0	0	0
2017/06/14	ES33	01/02/2018	11.01	Call	Bond Future	1,488.6800	1.4887	1,494.1600	1.4942	0.368	0	0	0
2017/06/14	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	ES42	03/08/2017			Bond Future	10.7766	82.8642	10.7757	82.8708	(0.009)	0.0000	0.0000	7,957
2017/06/14	ES42	02/11/2017			Bond Future	10.8619	80.1867	10.8609	80.1936	(0.009)	0.0000	0.0000	0
2017/06/14	ES42	01/02/2018			Bond Future	10.9461	81.7467	10.9452	81.7530	(0.008)	0.0000	0.0000	0
2017/06/14	GOVI	03/08/2017			GOVI	570.5440	570.5440	570.8850	570.8850	0.060	0.0000	0.0000	405
2017/06/14	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	GOVI	03/08/2017	561.09	Call	GOVI	94,540.0000	9.4540	97,950.0000	9.7950	3.607	0	0	0
2017/06/14	GOVI	03/08/2017	561.10	Call	GOVI	94,440.0000	9.4440	97,850.0000	9.7850	3.611	0	0	0
2017/06/14	GOVI	03/08/2017	561.11	Call	GOVI	94,340.0000	9.4340	97,750.0000	9.7750	3.615	0	0	0
2017/06/14	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	GOVI	02/11/2017			GOVI	581.4510	581.4510	581.8000	581.8000	0.060	0.0000	0.0000	0
2017/06/14	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	GOVI	02/11/2017	572.44	Call	GOVI	90,110.0000	9.0110	93,600.0000	9.3600	3.873	0	0	0
2017/06/14	GOVI	02/11/2017	572.45	Call	GOVI	90,010.0000	9.0010	93,500.0000	9.3500	3.877	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
2017/06/14	GOVI	02/11/2017	572.46	Call	GOVI	89,910.0000		8.9910	93,400.0000	9.3400	3.882	0	0	0
2017/06/14	GOVI	01/02/2018			GOVI	592.7630		592.7630	593.1140	593.1140	0.059	0.0000	0.0000	0
2017/06/14	GOVI	01/02/2018	581.03	Call	GOVI	117,330.0000		11.7330	120,840.0000	12.0840	2.992	0	0	0
2017/06/14	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	GOVI	01/02/2018	581.04	Call	GOVI	117,230.0000		11.7230	120,740.0000	12.0740	2.994	0	0	0
2017/06/14	GOVI	01/02/2018	581.02	Call	GOVI	117,430.0000		11.7430	120,940.0000	12.0940	2.989	0	0	0
2017/06/14	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/14	IGOV	03/08/2017			Index Future	249.8610		249.8610	249.8820	249.8820	0.008	0.0000	0.0000	1,296
2017/06/14	IGOV	02/11/2017			Index Future	254.6980		254.6980	254.7200	254.7200	0.009	0.0000	0.0000	0
2017/06/14	IGOV	01/02/2018			Index Future	259.7620		259.7620	259.7820	259.7820	0.008	0.0000	0.0000	0
2017/06/14	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/14	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/14	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/06/14	IS01	21/09/2017			Interest Rate Swap	99.6144		99.6144	99.6144	99.6144	0.000	0.0000	0.0000	0
2017/06/14	IS01	21/12/2017			Interest Rate Swap	99.8153		99.8153	99.8142	99.8142	(0.001)	0.0000	0.0000	0
2017/06/14	IS01	15/03/2018			Interest Rate Swap	99.7376		99.7376	99.7320	99.7320	(0.006)	0.0000	0.0000	0
2017/06/14	IS01	21/06/2018			Interest Rate Swap	99.8660		99.8660	99.8556	99.8556	(0.010)	0.0000	0.0000	0
2017/06/14	IS01	20/09/2018			Interest Rate Swap	100.0000		100.0000	99.9664	99.9664	(0.034)	0.0000	0.0000	0
2017/06/14	IS02	18/12/2017			Interest Rate Swap	99.8442		99.8442	99.8428	99.8428	(0.001)	0.0000	0.0000	0
2017/06/14	IS02	16/03/2018			Interest Rate Swap	99.0207		99.0207	99.0156	99.0156	(0.005)	0.0000	0.0000	0
2017/06/14	IS02	15/06/2018			Interest Rate Swap	98.5492		98.5492	98.5387	98.5387	(0.011)	0.0000	0.0000	0
2017/06/14	IS02	21/09/2018			Interest Rate Swap	98.4544		98.4544	98.4379	98.4379	(0.017)	0.0000	0.0000	0
2017/06/14	IS02	21/12/2018			Interest Rate Swap	98.8100		98.8100	98.7800	98.7800	(0.030)	0.0000	0.0000	0
2017/06/14	IS02	15/03/2019			Interest Rate Swap	99.1673		99.1673	99.1367	99.1367	(0.031)	0.0000	0.0000	0
2017/06/14	IS02	21/06/2019			Interest Rate Swap	99.5361		99.5361	99.5013	99.5013	(0.035)	0.0000	0.0000	0
2017/06/14	IS02	20/09/2019			Interest Rate Swap	100.0000		100.0000	99.8838	99.8838	(0.116)	0.0000	0.0000	0
2017/06/14	IS05	17/12/2020			Interest Rate Swap	96.0428		96.0428	95.9546	95.9546	(0.092)	0.0000	0.0000	0
2017/06/14	IS05	16/03/2021			Interest Rate Swap	95.2498		95.2498	95.1489	95.1489	(0.106)	0.0000	0.0000	0
2017/06/14	IS05	15/06/2021			Interest Rate Swap	94.4212		94.4212	94.3088	94.3088	(0.119)	0.0000	0.0000	0
2017/06/14	IS05	21/09/2021			Interest Rate Swap	94.5682		94.5682	94.4475	94.4475	(0.128)	0.0000	0.0000	0
2017/06/14	IS05	21/12/2021			Interest Rate Swap	96.7208		96.7208	96.5946	96.5946	(0.130)	0.0000	0.0000	51
2017/06/14	IS05	15/03/2022			Interest Rate Swap	96.8150		96.8150	96.6834	96.6834	(0.136)	0.0000	0.0000	0
2017/06/14	IS05	21/06/2022			Interest Rate Swap	97.9765		97.9765	97.8407	97.8407	(0.139)	0.0000	0.0000	0
2017/06/14	IS05	20/09/2022			Interest Rate Swap	100.0000		100.0000	100.0048	100.0048	0.005	0.0000	0.0000	0
2017/06/14	IS10	17/12/2025			Interest Rate Swap	94.2809		94.2809	94.0698	94.0698	(0.224)	0.0000	0.0000	0
2017/06/14	IS10	16/03/2026			Interest Rate Swap	91.2417		91.2417	91.0243	91.0243	(0.238)	0.0000	0.0000	0
2017/06/14	IS10	15/06/2026			Interest Rate Swap	89.9435		89.9435	89.7234	89.7234	(0.245)	0.0000	0.0000	0
2017/06/14	IS10	21/09/2026			Interest Rate Swap	92.0652		92.0652	91.8515	91.8515	(0.232)	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
2017/06/14	IS10	21/12/2026			Interest Rate Swap	95.8093	95.8093	95.6062	95.6062	(0.212)	0.0000	0.0000	0
2017/06/14	IS10	15/03/2027			Interest Rate Swap	94.3428	94.3428	94.1426	94.1426	(0.212)	0.0000	0.0000	0
2017/06/14	IS10	21/06/2027			Interest Rate Swap	96.3870	96.3870	96.1932	96.1932	(0.201)	0.0000	0.0000	0
2017/06/14	IS10	20/09/2027			Interest Rate Swap	100.0000	100.0000	99.8984	99.8984	(0.102)	0.0000	0.0000	0
2017/06/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/14	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/14	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/14	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/14	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/14	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/14	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/14	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/14	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/14	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/14	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/14	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/14	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/14	R023	03/08/2017	8.60	Put	Bond Future	36.5000	0.0365	34.0400	0.0340	(6.740)	0	0	0
2017/06/14	R023	03/08/2017			Bond Future	7.8755	102.8259	7.8702	102.8491	(0.067)	0.0000	0.0000	38,317
2017/06/14	R023	03/08/2017	8.59	Put	Bond Future	38.4300	0.0384	35.8800	0.0359	(6.635)	0	0	0
2017/06/14	R023	03/08/2017	8.60	Call	Bond Future	3,177.0800	3.1771	3,197.7900	3.1978	0.652	0	0	0
2017/06/14	R023	03/08/2017	8.58	Call	Bond Future	3,096.0300	3.0960	3,116.5300	3.1165	0.662	0	0	0
2017/06/14	R023	03/08/2017	8.59	Call	Bond Future	3,136.5000	3.1365	3,157.1200	3.1571	0.657	0	0	0
2017/06/14	R023	03/08/2017	8.58	Put	Bond Future	40.5000	0.0405	37.8300	0.0378	(6.593)	0	0	0
2017/06/14	R023	02/11/2017	8.56	Call	Bond Future	3,068.4400	3.0684	3,087.5300	3.0875	0.622	0	0	0
2017/06/14	R023	02/11/2017			Bond Future	7.8850	100.8613	7.8795	100.8851	(0.071)	0.0000	0.0000	0
2017/06/14	R023	02/11/2017	8.57	Call	Bond Future	3,103.2800	3.1033	3,122.4600	3.1225	0.618	0	0	0
2017/06/14	R023	02/11/2017	8.58	Call	Bond Future	3,138.3900	3.1384	3,157.6500	3.1576	0.614	0	0	0
2017/06/14	R023	02/11/2017	8.56	Put	Bond Future	243.5800	0.2436	238.9000	0.2389	(1.921)	0	0	0
2017/06/14	R023	02/11/2017	8.58	Put	Bond Future	231.3400	0.2313	226.8300	0.2268	(1.950)	0	0	0
2017/06/14	R023	02/11/2017	8.57	Put	Bond Future	237.3200	0.2373	232.7300	0.2327	(1.934)	0	0	0
2017/06/14	R023	01/02/2018			Bond Future	7.8894	102.8236	7.8837	102.8469	(0.072)	0.0000	0.0000	0
2017/06/14	R023	01/02/2018	8.32	Call	Bond Future	2,508.8300	2.5088	2,524.9500	2.5250	0.643	0	0	0
2017/06/14	R023	01/02/2018	8.33	Call	Bond Future	2,537.0900	2.5371	2,553.2900	2.5533	0.639	0	0	0
2017/06/14	R023	01/02/2018	8.31	Put	Bond Future	777.1600	0.7772	769.8900	0.7699	(0.935)	0	0	0
2017/06/14	R023	01/02/2018	8.33	Put	Bond Future	753.1400	0.7531	746.0400	0.7460	(0.943)	0	0	0
2017/06/14	R023	01/02/2018	8.32	Put	Bond Future	764.9300	0.7649	757.7500	0.7578	(0.939)	0	0	0
2017/06/14	R023	01/02/2018	8.31	Call	Bond Future	2,480.9900	2.4810	2,497.0200	2.4970	0.646	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
2017/06/14	R035	03/08/2017			Bond Future	9.4066	99.3450	9.4061	99.3494	(0.006)	0.0000	0.0000	10,106
2017/06/14	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R035	03/08/2017	9.50	Call	Bond Future	763.5300	0.7635	767.8900	0.7679	0.571	0	0	0
2017/06/14	R035	03/08/2017	9.51	Call	Bond Future	844.7200	0.8447	849.0800	0.8491	0.516	0	0	0
2017/06/14	R035	03/08/2017	9.52	Call	Bond Future	925.8000	0.9258	930.1600	0.9302	0.471	0	0	0
2017/06/14	R035	02/11/2017			Bond Future	9.4556	96.7434	9.4550	96.7480	(0.006)	0.0000	0.0000	0
2017/06/14	R035	02/11/2017	9.60	Call	Bond Future	1,163.1000	1.1631	1,167.6500	1.1677	0.391	0	0	0
2017/06/14	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R035	02/11/2017	9.61	Call	Bond Future	1,242.8400	1.2428	1,247.3900	1.2474	0.366	0	0	0
2017/06/14	R035	02/11/2017	9.59	Call	Bond Future	1,083.2600	1.0833	1,087.8100	1.0878	0.420	0	0	0
2017/06/14	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R035	01/02/2018			Bond Future	9.5041	98.6255	9.5036	98.6293	(0.005)	0.0000	0.0000	0
2017/06/14	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R035	01/02/2018	9.75	Call	Bond Future	1,944.4500	1.9444	1,948.2200	1.9482	0.194	0	0	0
2017/06/14	R035	01/02/2018	9.73	Call	Bond Future	1,788.5500	1.7885	1,792.3200	1.7923	0.211	0	0	0
2017/06/14	R035	01/02/2018	9.74	Call	Bond Future	1,866.5500	1.8666	1,870.3200	1.8703	0.202	0	0	0
2017/06/14	R186	03/08/2017	8.93	Put	Bond Future	214.6600	0.2147	179.4300	0.1794	(16.412)	0	0	0
2017/06/14	R186	03/08/2017	9.35	Call	Bond Future	6,138.1100	6.1381	6,346.3900	6.3464	3.393	0	0	0
2017/06/14	R186	03/08/2017			Bond Future	8.4368	114.5357	8.4058	114.7510	(0.367)	0.0000	0.0000	133,520
2017/06/14	R186	03/08/2017	8.90	Call	Bond Future	3,396.8400	3.3968	3,573.3900	3.5734	5.197	0	0	0
2017/06/14	R186	03/08/2017	8.85	Put	Bond Future	295.7800	0.2958	250.6200	0.2506	(15.268)	0	0	750
2017/06/14	R186	03/08/2017	8.92	Put	Bond Future	223.6300	0.2236	187.2600	0.1873	(16.263)	0	0	0
2017/06/14	R186	03/08/2017	9.50	Call	Bond Future	7,081.9000	7.0819	7,293.6800	7.2937	2.990	0	0	0
2017/06/14	R186	03/08/2017	8.91	Call	Bond Future	3,454.0200	3.4540	3,631.7700	3.6318	5.146	0	0	0
2017/06/14	R186	03/08/2017	8.93	Call	Bond Future	3,569.1900	3.5692	3,749.2600	3.7493	5.045	0	0	0
2017/06/14	R186	03/08/2017	8.65	Put	Bond Future	613.9000	0.6139	536.8600	0.5369	(12.549)	0	0	2,500
2017/06/14	R186	03/08/2017	9.00	Put	Bond Future	160.0400	0.1600	132.1500	0.1321	(17.427)	0	0	0
2017/06/14	R186	03/08/2017	8.75	Call	Bond Future	2,577.4600	2.5775	2,732.8400	2.7328	6.028	0	0	0
2017/06/14	R186	03/08/2017	8.90	Put	Bond Future	242.5300	0.2425	203.7800	0.2038	(15.977)	0	0	0
2017/06/14	R186	03/08/2017	8.85	Call	Bond Future	3,115.2900	3.1153	3,285.4300	3.2854	5.461	0	0	0
2017/06/14	R186	03/08/2017	8.92	Call	Bond Future	3,511.4700	3.5115	3,690.4000	3.6904	5.096	0	0	0
2017/06/14	R186	03/08/2017	9.50	Put	Bond Future	14.0600	0.0141	10.5400	0.0105	(25.036)	0	0	6,500
2017/06/14	R186	03/08/2017	9.35	Put	Bond Future	30.9300	0.0309	23.9100	0.0239	(22.696)	0	0	750
2017/06/14	R186	03/08/2017	8.65	Call	Bond Future	2,080.5600	2.0806	2,218.8200	2.2188	6.645	0	0	0
2017/06/14	R186	03/08/2017	9.00	Call	Bond Future	3,979.8700	3.9799	4,167.2800	4.1673	4.709	0	0	0
2017/06/14	R186	03/08/2017	8.91	Put	Bond Future	232.9200	0.2329	195.3700	0.1954	(16.121)	0	0	0
2017/06/14	R186	03/08/2017	8.75	Put	Bond Future	431.6200	0.4316	371.7000	0.3717	(13.883)	0	0	3,654
2017/06/14	R186	02/11/2017	8.88	Call	Bond Future	3,814.0100	3.8140	3,958.9800	3.9590	3.801	0	0	0
2017/06/14	R186	02/11/2017	8.89	Put	Bond Future	1,020.0000	1.0200	946.3100	0.9463	(7.225)	0	0	0
2017/06/14	R186	02/11/2017			Bond Future	8.4645	116.7253	8.4321	116.9450	(0.382)	0.0000	0.0000	4
2017/06/14	R186	02/11/2017	8.89	Call	Bond Future	3,860.6200	3.8606	4,006.5600	4.0066	3.780	0	0	0

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2017/06/14	R186	02/11/2017	8.90	Call	Bond Future	3,907.7000	3.9077	4,054.6000	4.0546	3.759	0	0	0
2017/06/14	R186	02/11/2017	8.88	Put	Bond Future	1,039.0400	1.0390	964.3800	0.9644	(7.185)	0	0	0
2017/06/14	R186	02/11/2017	8.90	Put	Bond Future	1,001.4800	1.0015	928.7500	0.9288	(7.262)	0	0	0
2017/06/14	R186	01/02/2018	8.96	Call	Bond Future	4,521.9000	4.5219	4,661.7300	4.6617	3.092	0	0	0
2017/06/14	R186	01/02/2018			Bond Future	8.4890	113.6935	8.4555	113.9163	(0.395)	0.0000	0.0000	0
2017/06/14	R186	01/02/2018	8.97	Call	Bond Future	4,566.3600	4.5664	4,706.6600	4.7067	3.072	0	0	0
2017/06/14	R186	01/02/2018	8.98	Call	Bond Future	4,611.0000	4.6110	4,752.0700	4.7521	3.059	0	0	0
2017/06/14	R186	01/02/2018	8.96	Put	Bond Future	1,451.4900	1.4515	1,368.4700	1.3685	(5.720)	0	0	0
2017/06/14	R186	01/02/2018	8.97	Put	Bond Future	1,431.9700	1.4320	1,349.4200	1.3494	(5.765)	0	0	0
2017/06/14	R186	01/02/2018	8.98	Put	Bond Future	1,412.6700	1.4127	1,330.8900	1.3309	(5.789)	0	0	0
2017/06/14	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R197	03/08/2017			Bond Future	296.3481	296.3481	296.3643	296.3643	0.005	0.0000	0.0000	2,350
2017/06/14	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R197	03/08/2017	308.05	Put	Bond Future	11,701.8700	11.7019	11,685.6800	11.6857	(0.138)	0	0	0
2017/06/14	R197	03/08/2017	308.07	Put	Bond Future	11,721.8700	11.7219	11,705.6800	11.7057	(0.138)	0	0	0
2017/06/14	R197	03/08/2017	308.06	Put	Bond Future	11,711.8700	11.7119	11,695.6800	11.6957	(0.138)	0	0	0
2017/06/14	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R197	02/11/2017			Bond Future	302.0851	302.0851	302.1021	302.1021	0.006	0.0000	0.0000	0
2017/06/14	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R197	02/11/2017	305.15	Put	Bond Future	3,064.8600	3.0649	3,047.8700	3.0479	(0.554)	0	0	0
2017/06/14	R197	02/11/2017	305.17	Put	Bond Future	3,084.8600	3.0849	3,067.8700	3.0679	(0.551)	0	0	0
2017/06/14	R197	02/11/2017	305.16	Put	Bond Future	3,074.8600	3.0749	3,057.8700	3.0579	(0.553)	0	0	0
2017/06/14	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R197	01/02/2018			Bond Future	301.0370	301.0370	301.0522	301.0522	0.005	0.0000	0.0000	0
2017/06/14	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R197	01/02/2018	301.66	Put	Bond Future	623.0200	0.6230	607.8500	0.6078	(2.435)	0	0	0
2017/06/14	R197	01/02/2018	301.68	Put	Bond Future	643.0200	0.6430	627.8500	0.6278	(2.359)	0	0	0
2017/06/14	R197	01/02/2018	301.67	Put	Bond Future	633.0200	0.6330	617.8500	0.6178	(2.396)	0	0	0
2017/06/14	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R202	03/08/2017			Bond Future	240.7660	240.7660	240.7791	240.7791	0.005	0.0000	0.0000	30,557
2017/06/14	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R202	03/08/2017	258.35	Put	Bond Future	17,584.0000	17.5840	17,570.8800	17.5709	(0.075)	0	0	0
2017/06/14	R202	03/08/2017	258.37	Put	Bond Future	17,604.0000	17.6040	17,590.8800	17.5909	(0.075)	0	0	0
2017/06/14	R202	03/08/2017	258.36	Put	Bond Future	17,594.0000	17.5940	17,580.8800	17.5809	(0.075)	0	0	0
2017/06/14	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R202	02/11/2017			Bond Future	245.4271	245.4271	245.4408	245.4408	0.006	0.0000	0.0000	0
2017/06/14	R202	02/11/2017	253.89	Put	Bond Future	8,462.8600	8.4629	8,449.1500	8.4491	(0.162)	0	0	0
2017/06/14	R202	02/11/2017	253.91	Put	Bond Future	8,482.8600	8.4829	8,469.1500	8.4691	(0.162)	0	0	0
2017/06/14	R202	02/11/2017	253.90	Put	Bond Future	8,472.8600	8.4729	8,459.1500	8.4591	(0.162)	0	0	0
2017/06/14	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R202	01/02/2018	249.06	Put	Bond Future	2,500.4200	2.5004	2,488.2200	2.4882	(0.488)	0	0	0

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2017/06/14	R202	01/02/2018			Bond Future	246.5596	246.5596	246.5718	246.5718	0.005	0.0000	0.0000	0
2017/06/14	R202	01/02/2018	249.08	Put	Bond Future	2,520.4200	2.5204	2,508.2200	2.5082	(0.484)	0	0	0
2017/06/14	R202	01/02/2018	249.07	Put	Bond Future	2,510.4200	2.5104	2,498.2200	2.4982	(0.486)	0	0	0
2017/06/14	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R203	03/08/2017			Bond Future	7.1765	103.3528	7.2162	103.3486	0.553	0.0000	0.0000	0
2017/06/14	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R203	03/08/2017	4.87	Put	Bond Future	246.9300	0.2469	251.1700	0.2512	1.717	0	0	0
2017/06/14	R203	03/08/2017	4.89	Put	Bond Future	244.7800	0.2448	249.0200	0.2490	1.732	0	0	0
2017/06/14	R203	03/08/2017	4.88	Put	Bond Future	245.8500	0.2459	250.0900	0.2501	1.725	0	0	0
2017/06/14	R204	03/08/2017	7.77	Put	Bond Future	9.4300	0.0094	8.2900	0.0083	(12.089)	0	0	0
2017/06/14	R204	03/08/2017			Bond Future	7.2917	101.9425	7.2813	101.9559	(0.143)	0.0000	0.0000	41,787
2017/06/14	R204	03/08/2017	7.76	Put	Bond Future	10.1400	0.0101	8.9300	0.0089	(11.933)	0	0	0
2017/06/14	R204	03/08/2017	7.75	Call	Bond Future	599.9900	0.6000	612.1400	0.6121	2.025	0	0	0
2017/06/14	R204	03/08/2017	7.76	Call	Bond Future	612.0800	0.6121	624.3000	0.6243	1.996	0	0	0
2017/06/14	R204	03/08/2017	7.77	Call	Bond Future	624.1600	0.6242	636.4500	0.6365	1.969	0	0	0
2017/06/14	R204	03/08/2017	7.75	Put	Bond Future	10.8500	0.0108	9.5700	0.0096	(11.797)	0	0	0
2017/06/14	R204	02/11/2017	7.76	Put	Bond Future	5.5500	0.0056	4.9300	0.0049	(11.171)	0	0	0
2017/06/14	R204	02/11/2017			Bond Future	7.1815	103.8914	7.1686	103.9053	(0.180)	0.0000	0.0000	0
2017/06/14	R204	02/11/2017	7.75	Put	Bond Future	5.9200	0.0059	5.2700	0.0053	(10.980)	0	0	0
2017/06/14	R204	02/11/2017	7.76	Call	Bond Future	619.8500	0.6198	633.0500	0.6330	2.130	0	0	0
2017/06/14	R204	02/11/2017	7.74	Call	Bond Future	599.4700	0.5995	612.6600	0.6127	2.200	0	0	0
2017/06/14	R204	02/11/2017	7.75	Call	Bond Future	609.6500	0.6097	622.8200	0.6228	2.160	0	0	0
2017/06/14	R204	02/11/2017	7.74	Put	Bond Future	6.3200	0.0063	5.6900	0.0057	(9.968)	0	0	0
2017/06/14	R204	01/02/2018	7.27	Call	Bond Future	363.7900	0.3638	372.3300	0.3723	2.348	0	0	0
2017/06/14	R204	01/02/2018			Bond Future	6.9740	101.8724	6.9583	101.8856	(0.225)	0.0000	0.0000	0
2017/06/14	R204	01/02/2018	7.25	Call	Bond Future	352.0300	0.3520	360.4300	0.3604	2.386	0	0	0
2017/06/14	R204	01/02/2018	7.26	Call	Bond Future	357.8900	0.3579	366.3600	0.3664	2.367	0	0	0
2017/06/14	R204	01/02/2018	7.25	Put	Bond Future	121.0800	0.1211	116.3100	0.1163	(3.940)	0	0	0
2017/06/14	R204	01/02/2018	7.27	Put	Bond Future	116.1300	0.1161	111.5000	0.1115	(3.987)	0	0	0
2017/06/14	R204	01/02/2018	7.26	Put	Bond Future	118.5800	0.1186	113.8800	0.1139	(3.964)	0	0	0
2017/06/14	R207	03/08/2017	8.19	Call	Bond Future	1,775.4200	1.7754	1,809.4800	1.8095	1.918	0	0	51
2017/06/14	R207	03/08/2017			Bond Future	7.3704	100.2014	7.3548	100.2357	(0.213)	0.0000	0.0000	45,774
2017/06/14	R207	03/08/2017	8.39	Put	Bond Future	0.1700	0.0002	0.1300	0.0001	(23.529)	0	0	0
2017/06/14	R207	03/08/2017	8.41	Put	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	0
2017/06/14	R207	03/08/2017	8.19	Put	Bond Future	1.1700	0.0012	0.9100	0.0009	(22.222)	0	0	0
2017/06/14	R207	03/08/2017	8.40	Put	Bond Future	0.1600	0.0002	0.1200	0.0001	(25.000)	0	0	0
2017/06/14	R207	03/08/2017	8.41	Call	Bond Future	2,243.8900	2.2439	2,278.1800	2.2782	1.528	0	0	0
2017/06/14	R207	03/08/2017	8.39	Call	Bond Future	2,201.3600	2.2014	2,235.6400	2.2356	1.557	0	0	0
2017/06/14	R207	03/08/2017	8.40	Call	Bond Future	2,222.6300	2.2226	2,256.9100	2.2569	1.542	0	0	0
2017/06/14	R207	02/11/2017			Bond Future	7.3171	102.1170	7.2994	102.1521	(0.241)	0.0000	0.0000	0
2017/06/14	R207	02/11/2017	8.03	Put	Bond Future	26.9800	0.0270	24.3700	0.0244	(9.674)	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
2017/06/14	R207	02/11/2017	8.05	Put	Bond Future	24.7200	0.0247	22.2900	0.0223	(9.830)	0	0	0
2017/06/14	R207	02/11/2017	8.03	Call	Bond Future	1,431.8800	1.4319	1,464.3800	1.4644	2.270	0	0	0
2017/06/14	R207	02/11/2017	8.04	Put	Bond Future	25.7900	0.0258	23.2700	0.0233	(9.771)	0	0	0
2017/06/14	R207	02/11/2017	8.04	Call	Bond Future	1,450.2200	1.4502	1,482.8100	1.4828	2.247	0	0	0
2017/06/14	R207	02/11/2017	8.05	Call	Bond Future	1,468.6700	1.4687	1,501.3500	1.5013	2.225	0	0	0
2017/06/14	R207	01/02/2018			Bond Future	7.2343	100.4617	7.2148	100.4965	(0.270)	0.0000	0.0000	0
2017/06/14	R207	01/02/2018	7.60	Put	Bond Future	235.5200	0.2355	224.4000	0.2244	(4.721)	0	0	0
2017/06/14	R207	01/02/2018	7.62	Put	Bond Future	225.8500	0.2259	215.0700	0.2151	(4.773)	0	0	0
2017/06/14	R207	01/02/2018	7.60	Call	Bond Future	883.9800	0.8840	907.7000	0.9077	2.683	0	0	0
2017/06/14	R207	01/02/2018	7.61	Put	Bond Future	230.7800	0.2308	219.8300	0.2198	(4.745)	0	0	0
2017/06/14	R207	01/02/2018	7.61	Call	Bond Future	896.8900	0.8969	920.7800	0.9208	2.664	0	0	0
2017/06/14	R207	01/02/2018	7.62	Call	Bond Future	909.6100	0.9096	933.6700	0.9337	2.645	0	0	0
2017/06/14	R208	03/08/2017	8.32	Call	Bond Future	2,538.3000	2.5383	2,569.4700	2.5695	1.228	0	0	0
2017/06/14	R208	03/08/2017			Bond Future	7.4885	100.0666	7.4783	100.0984	(0.137)	0.0000	0.0000	35,097
2017/06/14	R208	03/08/2017	8.30	Call	Bond Future	2,479.0400	2.4790	2,510.1200	2.5101	1.254	0	0	0
2017/06/14	R208	03/08/2017	8.31	Call	Bond Future	2,508.6600	2.5087	2,539.7900	2.5398	1.241	0	0	0
2017/06/14	R208	03/08/2017	8.30	Put	Bond Future	5.4700	0.0055	4.7200	0.0047	(13.711)	0	0	0
2017/06/14	R208	03/08/2017	8.32	Put	Bond Future	4.7400	0.0047	4.0800	0.0041	(13.924)	0	0	0
2017/06/14	R208	03/08/2017	8.31	Put	Bond Future	5.0900	0.0051	4.3900	0.0044	(13.752)	0	0	0
2017/06/14	R208	02/11/2017	8.18	Put	Bond Future	65.0500	0.0650	61.3200	0.0613	(5.734)	0	0	0
2017/06/14	R208	02/11/2017			Bond Future	7.4673	98.5777	7.4561	98.6102	(0.150)	0.0000	0.0000	0
2017/06/14	R208	02/11/2017	8.20	Put	Bond Future	60.3600	0.0604	56.8400	0.0568	(5.832)	0	0	0
2017/06/14	R208	02/11/2017	8.19	Put	Bond Future	62.6600	0.0627	59.0400	0.0590	(5.777)	0	0	0
2017/06/14	R208	02/11/2017	8.18	Call	Bond Future	2,115.4500	2.1154	2,144.2800	2.1443	1.363	0	0	0
2017/06/14	R208	02/11/2017	8.19	Call	Bond Future	2,141.4600	2.1415	2,170.4000	2.1704	1.351	0	0	0
2017/06/14	R208	02/11/2017	8.20	Call	Bond Future	2,167.5400	2.1675	2,196.5800	2.1966	1.340	0	0	0
2017/06/14	R208	01/02/2018	7.85	Put	Bond Future	368.9200	0.3689	359.3700	0.3594	(2.589)	0	0	0
2017/06/14	R208	01/02/2018			Bond Future	7.4327	100.4955	7.4208	100.5278	(0.159)	0.0000	0.0000	0
2017/06/14	R208	01/02/2018	7.84	Put	Bond Future	376.3100	0.3763	366.6200	0.3666	(2.575)	0	0	0
2017/06/14	R208	01/02/2018	7.85	Call	Bond Future	1,499.8900	1.4999	1,522.6400	1.5226	1.517	0	0	0
2017/06/14	R208	01/02/2018	7.83	Call	Bond Future	1,460.9600	1.4610	1,483.1500	1.4831	1.519	0	0	0
2017/06/14	R208	01/02/2018	7.84	Call	Bond Future	1,480.3700	1.4804	1,502.9800	1.5030	1.527	0	0	0
2017/06/14	R208	01/02/2018	7.83	Put	Bond Future	383.8200	0.3838	373.7100	0.3737	(2.634)	0	0	0
2017/06/14	R209	03/08/2017			Bond Future	9.3539	75.0573	9.3534	75.0605	(0.005)	0.0000	0.0000	74,278
2017/06/14	R209	03/08/2017	9.44	Call	Bond Future	1,651.9100	1.6519	1,640.8500	1.6409	(0.670)	0	0	0
2017/06/14	R209	03/08/2017	9.43	Put	Bond Future	1,088.9600	1.0890	1,074.5900	1.0746	(1.320)	0	0	0
2017/06/14	R209	03/08/2017	9.45	Put	Bond Future	1,030.9700	1.0310	1,016.7300	1.0167	(1.381)	0	0	0
2017/06/14	R209	03/08/2017	9.44	Put	Bond Future	1,059.6700	1.0597	1,045.3600	1.0454	(1.350)	0	0	0
2017/06/14	R209	03/08/2017	9.45	Call	Bond Future	1,691.5200	1.6915	1,680.5300	1.6805	(0.650)	0	0	0
2017/06/14	R209	03/08/2017	9.43	Call	Bond Future	1,612.7800	1.6128	1,601.6600	1.6017	(0.689)	0	0	0
2017/06/14	R209	02/11/2017	9.52	Put	Bond Future	2,010.4200	2.0104	2,000.5200	2.0005	(0.492)	0	0	0
2017/06/14	R209	02/11/2017	9.75	Call	Bond Future	3,787.8500	3.7879	3,780.6300	3.7806	(0.191)	0	0	0
2017/06/14	R209	02/11/2017	8.30	Put	Bond Future	8,393.5700	8.3936	8,386.8800	8.3869	(0.080)	0	0	0
2017/06/14	R209	02/11/2017			Bond Future	9.3960	73.3422	9.3955	73.3457	(0.005)	0.0000	0.0000	790
2017/06/14	R209	02/11/2017	9.54	Put	Bond Future	1,952.3700	1.9524	1,942.1600	1.9422	(0.523)	0	0	0
2017/06/14	R209	02/11/2017	10.00	Call	Bond Future	4,919.4800	4.9195	4,913.7600	4.9138	(0.116)	0	0	0

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2017/06/14	R209	02/11/2017	9.53	Put	Bond Future	1,981.3200	1.9813	1,971.0800	1.9711	(0.517)	0	0	0
2017/06/14	R209	02/11/2017	9.75	Put	Bond Future	1,418.8800	1.4189	1,408.1600	1.4082	(0.756)	0	0	6,500
2017/06/14	R209	02/11/2017	9.54	Call	Bond Future	2,930.2200	2.9302	2,923.5100	2.9235	(0.229)	0	0	0
2017/06/14	R209	02/11/2017	9.00	Put	Bond Future	4,059.4700	4.0595	4,049.5200	4.0495	(0.245)	0	0	0
2017/06/14	R209	02/11/2017	10.60	Put	Bond Future	318.7500	0.3188	313.6000	0.3136	(1.616)	0	0	1,300
2017/06/14	R209	02/11/2017	9.52	Call	Bond Future	2,853.6400	2.8536	2,847.2400	2.8472	(0.224)	0	0	0
2017/06/14	R209	02/11/2017	10.00	Put	Bond Future	946.7100	0.9467	937.4900	0.9375	(0.974)	0	0	3,360
2017/06/14	R209	02/11/2017	9.00	Call	Bond Future	1,265.7300	1.2657	1,259.2800	1.2593	(0.510)	0	0	4,100
2017/06/14	R209	02/11/2017	10.60	Call	Bond Future	7,921.6100	7.9216	7,919.9600	7.9200	(0.021)	0	0	0
2017/06/14	R209	02/11/2017	8.30	Call	Bond Future	259.4200	0.2594	256.2300	0.2562	(1.230)	0	0	2,800
2017/06/14	R209	02/11/2017	9.53	Call	Bond Future	2,891.9000	2.8919	2,885.1600	2.8852	(0.233)	0	0	0
2017/06/14	R209	01/02/2018	9.73	Call	Bond Future	4,090.7200	4.0907	4,086.2400	4.0862	(0.110)	0	0	0
2017/06/14	R209	01/02/2018	9.72	Call	Bond Future	4,050.7400	4.0507	4,046.2400	4.0462	(0.111)	0	0	0
2017/06/14	R209	01/02/2018			Bond Future	9.4365	74.7691	9.4361	74.7719	(0.004)	0.0000	0.0000	0
2017/06/14	R209	01/02/2018	9.71	Call	Bond Future	4,010.9100	4.0109	4,006.3900	4.0064	(0.113)	0	0	0
2017/06/14	R209	01/02/2018	9.71	Put	Bond Future	2,185.6300	2.1856	2,178.2600	2.1783	(0.337)	0	0	0
2017/06/14	R209	01/02/2018	9.73	Put	Bond Future	2,134.6700	2.1347	2,127.3400	2.1273	(0.343)	0	0	0
2017/06/14	R209	01/02/2018	9.72	Put	Bond Future	2,160.0300	2.1600	2,152.6800	2.1527	(0.340)	0	0	0
2017/06/14	R210	03/08/2017	196.29	Put	Bond Future	9,913.3900	9.9134	9,903.2900	9.9033	(0.102)	0	0	0
2017/06/14	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R210	03/08/2017			Bond Future	186.3766	186.3766	186.3867	186.3867	0.005	0.0000	0.0000	1,675
2017/06/14	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R210	03/08/2017	196.28	Put	Bond Future	9,903.3900	9.9034	9,893.2900	9.8933	(0.102)	0	0	0
2017/06/14	R210	03/08/2017	196.30	Put	Bond Future	9,923.3900	9.9234	9,913.2900	9.9133	(0.102)	0	0	0
2017/06/14	R210	02/11/2017	192.08	Put	Bond Future	4,495.4700	4.4955	4,484.7700	4.4848	(0.238)	0	0	0
2017/06/14	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R210	02/11/2017			Bond Future	187.5845	187.5845	187.5952	187.5952	0.006	0.0000	0.0000	0
2017/06/14	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R210	02/11/2017	192.07	Put	Bond Future	4,485.4700	4.4855	4,474.7700	4.4748	(0.239)	0	0	0
2017/06/14	R210	02/11/2017	192.09	Put	Bond Future	4,505.4700	4.5055	4,494.7700	4.4948	(0.237)	0	0	0
2017/06/14	R210	01/02/2018			Bond Future	191.3138	191.3138	191.3233	191.3233	0.005	0.0000	0.0000	0
2017/06/14	R210	01/02/2018	192.36	Put	Bond Future	1,046.1800	1.0462	1,036.7300	1.0367	(0.903)	0	0	0
2017/06/14	R210	01/02/2018	192.38	Put	Bond Future	1,066.1800	1.0662	1,056.7300	1.0567	(0.886)	0	0	0
2017/06/14	R210	01/02/2018	192.37	Put	Bond Future	1,056.1800	1.0562	1,046.7300	1.0467	(0.895)	0	0	0
2017/06/14	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R212	03/08/2017			Bond Future	148.7273	148.7273	148.7356	148.7356	0.006	0.0000	0.0000	4,858
2017/06/14	R212	03/08/2017	153.34	Put	Bond Future	4,612.6800	4.6127	4,604.4500	4.6044	(0.178)	0	0	0
2017/06/14	R212	03/08/2017	153.36	Put	Bond Future	4,632.6800	4.6327	4,624.4500	4.6244	(0.178)	0	0	0
2017/06/14	R212	03/08/2017	153.35	Put	Bond Future	4,622.6800	4.6227	4,614.4500	4.6144	(0.178)	0	0	0
2017/06/14	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R212	03/08/2017	153.36	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
2017/06/14	R212	02/11/2017			Bond Future	151.6066		151.6066	151.6152	0.006	0.0000	0.0000	0
2017/06/14	R212	02/11/2017	152.40	Put	Bond Future	793.4400	0.7934	784.7700	0.7848	(1.093)	0	0	0
2017/06/14	R212	02/11/2017	152.42	Put	Bond Future	813.4400	0.8134	804.7700	0.8048	(1.066)	0	0	0
2017/06/14	R212	02/11/2017	152.41	Put	Bond Future	803.4400	0.8034	794.7700	0.7948	(1.079)	0	0	0
2017/06/14	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R212	01/02/2018	154.71	Put	Bond Future	2,149.7100	2.1497	2,141.9100	2.1419	(0.363)	0	0	0
2017/06/14	R212	01/02/2018			Bond Future	152.5603	152.5603	152.5681	152.5681	0.005	0.0000	0.0000	0
2017/06/14	R212	01/02/2018	154.70	Put	Bond Future	2,139.7100	2.1397	2,131.9100	2.1319	(0.365)	0	0	0
2017/06/14	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/14	R212	01/02/2018	154.69	Put	Bond Future	2,129.7100	2.1297	2,121.9100	2.1219	(0.366)	0	0	0
2017/06/14	R213	03/08/2017	9.33	Put	Bond Future	532.5300	0.5325	511.1400	0.5111	(4.017)	0	0	0
2017/06/14	R213	03/08/2017			Bond Future	9.0370	87.3111	9.0314	87.3491	(0.061)	0.0000	0.0000	55,659
2017/06/14	R213	03/08/2017	9.35	Put	Bond Future	498.4500	0.4984	477.8500	0.4778	(4.133)	0	0	0
2017/06/14	R213	03/08/2017	9.34	Put	Bond Future	515.2700	0.5153	494.2700	0.4943	(4.076)	0	0	0
2017/06/14	R213	03/08/2017	9.33	Call	Bond Future	2,512.8100	2.5128	2,529.3500	2.5294	0.658	0	0	0
2017/06/14	R213	03/08/2017	9.34	Call	Bond Future	2,561.9800	2.5620	2,578.9100	2.5789	0.661	0	0	0
2017/06/14	R213	03/08/2017	9.35	Call	Bond Future	2,611.5300	2.6115	2,628.8600	2.6289	0.664	0	0	0
2017/06/14	R213	02/11/2017	9.36	Put	Bond Future	1,466.8200	1.4668	1,441.4000	1.4414	(1.733)	0	0	0
2017/06/14	R213	02/11/2017			Bond Future	9.0775	85.4304	9.0718	85.4691	(0.063)	0.0000	0.0000	0
2017/06/14	R213	02/11/2017	9.35	Put	Bond Future	1,490.6300	1.4906	1,465.0000	1.4650	(1.719)	0	0	0
2017/06/14	R213	02/11/2017	9.36	Call	Bond Future	3,353.9900	3.3540	3,367.3200	3.3673	0.397	0	0	0
2017/06/14	R213	02/11/2017	9.34	Call	Bond Future	3,270.2500	3.2702	3,283.1600	3.2832	0.395	0	0	0
2017/06/14	R213	02/11/2017	9.35	Call	Bond Future	3,312.0000	3.3120	3,325.1200	3.3251	0.396	0	0	0
2017/06/14	R213	02/11/2017	9.34	Put	Bond Future	1,514.7500	1.5147	1,488.9100	1.4889	(1.706)	0	0	0
2017/06/14	R213	01/02/2018	9.42	Call	Bond Future	4,024.5000	4.0245	4,040.0400	4.0400	0.386	0	0	0
2017/06/14	R213	01/02/2018			Bond Future	9.1171	87.0924	9.1113	87.1311	(0.063)	0.0000	0.0000	0
2017/06/14	R213	01/02/2018	9.43	Call	Bond Future	4,065.0100	4.0650	4,080.7000	4.0807	0.386	0	0	0
2017/06/14	R213	01/02/2018	9.41	Put	Bond Future	2,053.0300	2.0530	2,029.6800	2.0297	(1.137)	0	0	0
2017/06/14	R213	01/02/2018	9.43	Put	Bond Future	2,004.2400	2.0042	1,981.1900	1.9812	(1.150)	0	0	0
2017/06/14	R213	01/02/2018	9.42	Put	Bond Future	2,028.5100	2.0285	2,005.3100	2.0053	(1.144)	0	0	0
2017/06/14	R213	01/02/2018	9.41	Call	Bond Future	3,984.1600	3.9842	3,999.5500	3.9995	0.386	0	0	0
2017/06/14	R214	03/08/2017	9.51	Call	Bond Future	1,458.5300	1.4585	1,446.5500	1.4466	(0.821)	0	0	0
2017/06/14	R214	03/08/2017			Bond Future	9.4941	74.8441	9.4936	74.8476	(0.005)	0.0000	0.0000	35,526
2017/06/14	R214	03/08/2017	9.52	Call	Bond Future	1,495.9600	1.4960	1,484.0200	1.4840	(0.798)	0	0	0
2017/06/14	R214	03/08/2017	9.53	Call	Bond Future	1,534.0200	1.5340	1,522.1200	1.5221	(0.776)	0	0	0
2017/06/14	R214	03/08/2017	9.51	Put	Bond Future	1,344.2200	1.3442	1,328.7800	1.3288	(1.149)	0	0	0
2017/06/14	R214	03/08/2017	9.53	Put	Bond Future	1,276.3300	1.2763	1,260.9700	1.2610	(1.203)	0	0	0
2017/06/14	R214	03/08/2017	9.52	Put	Bond Future	1,309.9000	1.3099	1,294.5000	1.2945	(1.176)	0	0	0
2017/06/14	R214	02/11/2017	9.60	Call	Bond Future	2,770.6400	2.7706	2,760.0700	2.7601	(0.382)	0	0	0
2017/06/14	R214	02/11/2017			Bond Future	9.5383	72.9786	9.5378	72.9823	(0.005)	0.0000	0.0000	0
2017/06/14	R214	02/11/2017	9.58	Call	Bond Future	2,696.7100	2.6967	2,686.0900	2.6861	(0.394)	0	0	0
2017/06/14	R214	02/11/2017	9.59	Call	Bond Future	2,733.4500	2.7335	2,722.8600	2.7229	(0.387)	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
2017/06/14	R214	02/11/2017	9.60	Put	Bond Future	2,332.2900	2.3323	2,318.0800	2.3181	(0.609)	0	0	0
2017/06/14	R214	02/11/2017	9.58	Put	Bond Future	2,399.9700	2.4000	2,385.7100	2.3857	(0.594)	0	0	0
2017/06/14	R214	02/11/2017	9.59	Put	Bond Future	2,365.8500	2.3659	2,351.6200	2.3516	(0.601)	0	0	0
2017/06/14	R214	01/02/2018			Bond Future	9.5819	74.3984	9.5815	74.4014	(0.004)	0.0000	0.0000	0
2017/06/14	R214	01/02/2018	9.82	Put	Bond Future	2,457.6100	2.4576	2,445.1000	2.4451	(0.509)	0	0	0
2017/06/14	R214	01/02/2018	9.84	Put	Bond Future	2,402.6900	2.4027	2,390.2400	2.3902	(0.518)	0	0	0
2017/06/14	R214	01/02/2018	9.83	Put	Bond Future	2,430.0200	2.4300	2,417.5300	2.4175	(0.514)	0	0	0
2017/06/14	R214	01/02/2018	9.84	Call	Bond Future	4,193.0600	4.1931	4,183.5800	4.1836	(0.226)	0	0	0
2017/06/14	R214	01/02/2018	9.82	Call	Bond Future	4,111.8500	4.1119	4,102.3100	4.1023	(0.232)	0	0	0
2017/06/14	R214	01/02/2018	9.83	Call	Bond Future	4,152.3800	4.1524	4,142.8600	4.1429	(0.229)	0	0	0
2017/06/14	R248	03/08/2017			Bond Future	9.5804	95.6453	9.5799	95.6500	(0.005)	0.0000	0.0000	78,556
2017/06/14	R248	03/08/2017	9.57	Call	Bond Future	1,806.5600	1.8066	1,793.4700	1.7935	(0.725)	0	0	0
2017/06/14	R248	03/08/2017	9.56	Put	Bond Future	1,948.7500	1.9488	1,930.9700	1.9310	(0.912)	0	0	0
2017/06/14	R248	03/08/2017	9.58	Put	Bond Future	1,855.7000	1.8557	1,837.9700	1.8380	(0.955)	0	0	0
2017/06/14	R248	03/08/2017	9.57	Put	Bond Future	1,901.8200	1.9018	1,884.0700	1.8841	(0.933)	0	0	0
2017/06/14	R248	03/08/2017	9.58	Call	Bond Future	1,851.8600	1.8519	1,838.7900	1.8388	(0.706)	0	0	0
2017/06/14	R248	03/08/2017	9.56	Call	Bond Future	1,761.9100	1.7619	1,748.7900	1.7488	(0.745)	0	0	0
2017/06/14	R248	02/11/2017	9.66	Put	Bond Future	3,218.8900	3.2189	3,207.0900	3.2071	(0.367)	0	0	0
2017/06/14	R248	02/11/2017			Bond Future	9.6270	93.0364	9.6265	93.0412	(0.006)	0.0000	0.0000	226
2017/06/14	R248	02/11/2017	9.65	Put	Bond Future	3,263.1000	3.2631	3,251.2700	3.2513	(0.363)	0	0	0
2017/06/14	R248	02/11/2017	9.64	Call	Bond Future	3,425.0000	3.4250	3,417.9600	3.4180	(0.206)	0	0	0
2017/06/14	R248	02/11/2017	9.65	Call	Bond Future	3,470.5600	3.4706	3,463.5300	3.4635	(0.203)	0	0	0
2017/06/14	R248	02/11/2017	9.66	Call	Bond Future	3,516.4100	3.5164	3,509.4100	3.5094	(0.199)	0	0	0
2017/06/14	R248	02/11/2017	9.64	Put	Bond Future	3,307.7600	3.3078	3,295.9200	3.2959	(0.358)	0	0	0
2017/06/14	R248	01/02/2018	9.90	Put	Bond Future	3,274.8900	3.2749	3,270.2400	3.2702	(0.142)	0	0	0
2017/06/14	R248	01/02/2018	9.89	Call	Bond Future	5,219.1500	5.2191	5,218.6100	5.2186	(0.010)	0	0	0
2017/06/14	R248	01/02/2018			Bond Future	9.6732	94.8464	9.6727	94.8505	(0.005)	0.0000	0.0000	0
2017/06/14	R248	01/02/2018	9.90	Call	Bond Future	5,269.3900	5.2694	5,268.8600	5.2689	(0.010)	0	0	0
2017/06/14	R248	01/02/2018	9.91	Call	Bond Future	5,319.8000	5.3198	5,319.2900	5.3193	(0.010)	0	0	0
2017/06/14	R248	01/02/2018	9.89	Put	Bond Future	3,310.9500	3.3110	3,306.2900	3.3063	(0.141)	0	0	0
2017/06/14	R248	01/02/2018	9.91	Put	Bond Future	3,239.1600	3.2392	3,234.5300	3.2345	(0.143)	0	0	0

Total

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