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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/06/2017 TO 30/06/2017

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
2017/06/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	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
2017/06/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	2025	03/08/2017			Bond Future	128.0049	128.0049	127.5456	127.5456	(0.359)	0.0000	0.0000	2,414
2017/06/30	2025	03/08/2017	133.96	Put	Bond Future	5,955.1400	5.9551	6,414.4400	6.4144	7.713	0	0	0
2017/06/30	2025	03/08/2017	133.98	Put	Bond Future	5,975.1400	5.9751	6,434.4400	6.4344	7.687	0	0	0
2017/06/30	2025	03/08/2017	133.97	Put	Bond Future	5,965.1400	5.9651	6,424.4400	6.4244	7.700	0	0	0
2017/06/30	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2025	02/11/2017			Bond Future	130.4788	130.4788	130.0095	130.0095	(0.360)	0.0000	0.0000	0
2017/06/30	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2025	02/11/2017	132.96	Put	Bond Future	2,481.1700	2.4812	2,950.5100	2.9505	18.916	0	0	0
2017/06/30	2025	02/11/2017	132.98	Put	Bond Future	2,501.1700	2.5012	2,970.5100	2.9705	18.765	0	0	0
2017/06/30	2025	02/11/2017	132.97	Put	Bond Future	2,491.1700	2.4912	2,960.5100	2.9605	18.840	0	0	0
2017/06/30	2025	01/02/2018	133.89	Put	Bond Future	2,179.3300	2.1793	2,659.9200	2.6599	22.052	0	0	0
2017/06/30	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2025	01/02/2018			Bond Future	131.7107	131.7107	131.2301	131.2301	(0.365)	0.0000	0.0000	0
2017/06/30	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2025	01/02/2018	133.88	Put	Bond Future	2,169.3300	2.1693	2,649.9200	2.6499	22.154	0	0	0
2017/06/30	2025	01/02/2018	133.90	Put	Bond Future	2,189.3300	2.1893	2,669.9200	2.6699	21.951	0	0	0
2017/06/30	2029	01/02/2018			Bond Future	102.5703	102.5703	102.3427	102.3427	(0.222)	0.0000	0.0000	0
2017/06/30	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2030	03/08/2017	9.33	Call	Bond Future	330.4800	0.3305	0.0000	0.0000	(100.000)	0	0	0
2017/06/30	2030	03/08/2017			Bond Future	9.2814	90.8142	9.3315	90.4739	0.539	0.0000	0.0000	43,303
2017/06/30	2030	03/08/2017	9.34	Call	Bond Future	398.3500	0.3984	57.9600	0.0580	(85.450)	0	0	0
2017/06/30	2030	03/08/2017	9.35	Call	Bond Future	466.1400	0.4661	125.7500	0.1257	(73.023)	0	0	0
2017/06/30	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	9.9100	0.0099	100.000	0	0	0
2017/06/30	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2030	02/11/2017			Bond Future	9.3298	92.5486	9.3816	92.2013	0.555	0.0000	0.0000	0
2017/06/30	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	278.7900	0.2788	100.000	0	0	0
2017/06/30	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	144.5500	0.1446	100.000	0	0	0
2017/06/30	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	211.6300	0.2116	100.000	0	0	0
2017/06/30	2030	02/11/2017	9.34	Call	Bond Future	68.5700	0.0686	0.0000	0.0000	(100.000)	0	0	0
2017/06/30	2030	02/11/2017	9.35	Call	Bond Future	135.7300	0.1357	0.0000	0.0000	(100.000)	0	0	0
2017/06/30	2030	02/11/2017	9.36	Call	Bond Future	202.8100	0.2028	0.0000	0.0000	(100.000)	0	0	0
2017/06/30	2030	01/02/2018			Bond Future	9.3772	90.3410	9.4309	89.9861	0.573	0.0000	0.0000	0
2017/06/30	2030	01/02/2018	9.38	Call	Bond Future	18.8100	0.0188	0.0000	0.0000	(100.000)	0	0	0

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2017/06/30	2030	01/02/2018	9.37	Put	Bond Future	47.4500		0.0475	402.3800	0.4024	748.008	0	0	0
2017/06/30	2030	01/02/2018	9.39	Put	Bond Future	0.0000		0.0000	269.9200	0.2699	100.000	0	0	0
2017/06/30	2030	01/02/2018	9.38	Put	Bond Future	0.0000		0.0000	336.1200	0.3361	100.000	0	0	0
2017/06/30	2030	01/02/2018	9.39	Call	Bond Future	85.0100		0.0850	0.0000	0.0000	(100.000)	0	0	0
2017/06/30	2030	01/02/2018	9.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2032	03/08/2017	9.43	Put	Bond Future	1,332.3300		1.3323	1,517.1100	1.5171	13.869	0	0	0
2017/06/30	2032	03/08/2017			Bond Future	9.4713		93.3410	9.5213	92.9775	0.528	0.0000	0.0000	26,589
2017/06/30	2032	03/08/2017	9.45	Put	Bond Future	1,255.5300		1.2555	1,432.2700	1.4323	14.077	0	0	0
2017/06/30	2032	03/08/2017	9.44	Put	Bond Future	1,293.5400		1.2935	1,474.3000	1.4743	13.974	0	0	0
2017/06/30	2032	03/08/2017	9.44	Call	Bond Future	1,064.5200		1.0645	881.8100	0.8818	(17.164)	0	0	0
2017/06/30	2032	03/08/2017	9.45	Call	Bond Future	1,099.6500		1.0997	912.9200	0.9129	(16.981)	0	0	0
2017/06/30	2032	03/08/2017	9.43	Call	Bond Future	1,030.0800		1.0301	851.3900	0.8514	(17.347)	0	0	0
2017/06/30	2032	02/11/2017			Bond Future	9.5251		90.9657	9.5768	90.5948	0.543	0.0000	0.0000	0
2017/06/30	2032	02/11/2017	9.48	Put	Bond Future	2,571.6700		2.5717	2,756.5300	2.7565	7.188	0	0	0
2017/06/30	2032	02/11/2017	9.50	Put	Bond Future	2,498.5300		2.4985	2,678.5300	2.6785	7.204	0	0	0
2017/06/30	2032	02/11/2017	9.49	Put	Bond Future	2,534.9100		2.5349	2,717.3400	2.7173	7.197	0	0	0
2017/06/30	2032	02/11/2017	9.48	Call	Bond Future	2,246.4300		2.2464	2,060.4300	2.0604	(8.280)	0	0	0
2017/06/30	2032	02/11/2017	9.49	Call	Bond Future	2,281.9400		2.2819	2,093.5100	2.0935	(8.257)	0	0	0
2017/06/30	2032	02/11/2017	9.50	Call	Bond Future	2,317.7600		2.3178	2,126.9000	2.1269	(8.235)	0	0	0
2017/06/30	2032	01/02/2018	9.55	Put	Bond Future	3,179.4900		3.1795	3,359.7700	3.3598	5.670	0	0	0
2017/06/30	2032	01/02/2018			Bond Future	9.5776		92.7324	9.6312	92.3535	0.559	0.0000	0.0000	0
2017/06/30	2032	01/02/2018	9.57	Put	Bond Future	3,109.6400		3.1096	3,286.8200	3.2868	5.698	0	0	0
2017/06/30	2032	01/02/2018	9.56	Put	Bond Future	3,144.4100		3.1444	3,323.2800	3.3233	5.689	0	0	0
2017/06/30	2032	01/02/2018	9.55	Call	Bond Future	2,982.9500		2.9830	2,784.2700	2.7843	(6.661)	0	0	0
2017/06/30	2032	01/02/2018	9.56	Call	Bond Future	3,019.0500		3.0190	2,818.9600	2.8190	(6.628)	0	0	0
2017/06/30	2032	01/02/2018	9.57	Call	Bond Future	3,055.3800		3.0554	2,853.6000	2.8536	(6.604)	0	0	0
2017/06/30	2033	03/08/2017	113.14	Put	Bond Future	8,640.0300		8.6400	8,234.3700	8.2344	(4.695)	0	0	0
2017/06/30	2033	03/08/2017			Bond Future	104.5000		104.5000	104.9056	104.9056	0.388	0.0000	0.0000	6,534
2017/06/30	2033	03/08/2017	113.13	Put	Bond Future	8,630.0300		8.6300	8,224.3700	8.2244	(4.701)	0	0	0
2017/06/30	2033	03/08/2017	113.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2033	03/08/2017	113.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2033	03/08/2017	113.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2033	03/08/2017	113.12	Put	Bond Future	8,620.0300		8.6200	8,214.3700	8.2144	(4.706)	0	0	0
2017/06/30	2033	02/11/2017	110.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2033	02/11/2017			Bond Future	105.4432		105.4432	105.8557	105.8557	0.391	0.0000	0.0000	0
2017/06/30	2033	02/11/2017	110.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2033	02/11/2017	110.07	Put	Bond Future	4,626.7700		4.6268	4,214.2900	4.2143	(8.915)	0	0	0
2017/06/30	2033	02/11/2017	110.09	Put	Bond Future	4,646.7700		4.6468	4,234.2900	4.2343	(8.877)	0	0	0
2017/06/30	2033	02/11/2017	110.08	Put	Bond Future	4,636.7700		4.6368	4,224.2900	4.2243	(8.896)	0	0	0
2017/06/30	2033	02/11/2017	110.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2033	01/02/2018	109.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2033	01/02/2018			Bond Future	107.5313		107.5313	107.9504	107.9504	0.390	0.0000	0.0000	0
2017/06/30	2033	01/02/2018	109.64	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2033	01/02/2018	109.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2033	01/02/2018	109.64	Put	Bond Future	2,108.7300		2.1087	1,689.5600	1.6896	(19.878)	0	0	0
2017/06/30	2033	01/02/2018	109.66	Put	Bond Future	2,128.7300		2.1287	1,709.5600	1.7096	(19.691)	0	0	0

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2017/06/30	2033	01/02/2018	109.65	Put	Bond Future	2,118.7300	2.1187	1,699.5600	1.6996	(19.784)	0	0	0
2017/06/30	2037	03/08/2017	9.57	Call	Bond Future	676.2300	0.6762	506.9600	0.5070	(25.031)	0	0	0
2017/06/30	2037	03/08/2017			Bond Future	9.7736	89.1812	9.8386	88.6703	0.666	0.0000	0.0000	66,825
2017/06/30	2037	03/08/2017	9.58	Call	Bond Future	702.4500	0.7025	528.1800	0.5282	(24.809)	0	0	0
2017/06/30	2037	03/08/2017	9.56	Put	Bond Future	2,360.7100	2.3607	2,707.2400	2.7072	14.679	0	0	0
2017/06/30	2037	03/08/2017	9.57	Put	Bond Future	2,304.9500	2.3050	2,646.6300	2.6466	14.824	0	0	0
2017/06/30	2037	03/08/2017	9.58	Put	Bond Future	2,250.0700	2.2501	2,586.7500	2.5868	14.963	0	0	0
2017/06/30	2037	03/08/2017	9.56	Call	Bond Future	650.7800	0.6508	486.3600	0.4864	(25.265)	0	0	0
2017/06/30	2037	02/11/2017			Bond Future	9.8279	90.8845	9.8950	90.3633	0.683	0.0000	0.0000	233
2017/06/30	2037	02/11/2017	9.66	Call	Bond Future	2,144.5600	2.1446	1,870.4100	1.8704	(12.784)	0	0	0
2017/06/30	2037	02/11/2017	9.65	Put	Bond Future	3,515.9100	3.5159	3,766.3300	3.7663	7.122	0	0	0
2017/06/30	2037	02/11/2017	9.67	Put	Bond Future	3,425.3400	3.4253	3,669.0500	3.6690	7.115	0	0	0
2017/06/30	2037	02/11/2017	9.66	Put	Bond Future	3,470.4100	3.4704	3,717.4700	3.7175	7.119	0	0	0
2017/06/30	2037	02/11/2017	9.67	Call	Bond Future	2,179.2900	2.1793	1,901.7900	1.9018	(12.734)	0	0	0
2017/06/30	2037	02/11/2017	9.65	Call	Bond Future	2,110.1400	2.1101	1,839.3500	1.8394	(12.833)	0	0	0
2017/06/30	2037	01/02/2018			Bond Future	9.8819	88.3942	9.9512	87.8621	0.701	0.0000	0.0000	0
2017/06/30	2037	01/02/2018	9.81	Put	Bond Future	3,817.4300	3.8174	4,057.7200	4.0577	6.295	0	0	0
2017/06/30	2037	01/02/2018	9.83	Put	Bond Future	3,738.0700	3.7381	3,974.5500	3.9745	6.326	0	0	0
2017/06/30	2037	01/02/2018	9.82	Put	Bond Future	3,777.5800	3.7776	4,015.9700	4.0160	6.311	0	0	0
2017/06/30	2037	01/02/2018	9.82	Call	Bond Future	3,297.8300	3.2978	3,004.0700	3.0041	(8.908)	0	0	0
2017/06/30	2037	01/02/2018	9.83	Call	Bond Future	3,336.0700	3.3361	3,040.4000	3.0404	(8.863)	0	0	0
2017/06/30	2037	01/02/2018	9.81	Call	Bond Future	3,259.8200	3.2598	2,967.9600	2.9680	(8.953)	0	0	0
2017/06/30	2038	03/08/2017			Bond Future	129.7407	129.7407	129.7263	129.7263	(0.011)	0.0000	0.0000	22,601
2017/06/30	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2038	03/08/2017	141.16	Put	Bond Future	11,419.3100	11.4193	11,433.6700	11.4337	0.126	0	0	0
2017/06/30	2038	03/08/2017	141.18	Put	Bond Future	11,439.3100	11.4393	11,453.6700	11.4537	0.126	0	0	0
2017/06/30	2038	03/08/2017	141.17	Put	Bond Future	11,429.3100	11.4293	11,443.6700	11.4437	0.126	0	0	0
2017/06/30	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2038	02/11/2017			Bond Future	132.2484	132.2484	132.2325	132.2325	(0.012)	0.0000	0.0000	0
2017/06/30	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2038	02/11/2017	136.82	Put	Bond Future	4,571.6000	4.5716	4,587.4900	4.5875	0.348	0	0	0
2017/06/30	2038	02/11/2017	136.80	Put	Bond Future	4,551.6000	4.5516	4,567.4900	4.5675	0.349	0	0	0
2017/06/30	2038	02/11/2017	136.81	Put	Bond Future	4,561.6000	4.5616	4,577.4900	4.5775	0.348	0	0	0
2017/06/30	2038	01/02/2018	136.95	Put	Bond Future	3,603.8000	3.6038	3,621.9200	3.6219	0.503	0	0	0
2017/06/30	2038	01/02/2018			Bond Future	133.3462	133.3462	133.3281	133.3281	(0.014)	0.0000	0.0000	0
2017/06/30	2038	01/02/2018	136.94	Put	Bond Future	3,593.8000	3.5938	3,611.9200	3.6119	0.504	0	0	0
2017/06/30	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2038	01/02/2018	136.93	Put	Bond Future	3,583.8000	3.5838	3,601.9200	3.6019	0.506	0	0	0
2017/06/30	2040	03/08/2017			Bond Future	9.8436	92.6093	9.9137	92.0214	0.712	0.0000	0.0000	14,089
2017/06/30	2040	03/08/2017	9.61	Put	Bond Future	2,678.1300	2.6781	3,082.9900	3.0830	15.117	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
2017/06/30	2040	03/08/2017	9.63	Put	Bond Future	2,556.9500	2.5569	2,950.9000	2.9509	15.407	0	0	0
2017/06/30	2040	03/08/2017	9.62	Put	Bond Future	2,617.0800	2.6171	3,016.5700	3.0166	15.265	0	0	0
2017/06/30	2040	03/08/2017	9.61	Call	Bond Future	674.0300	0.6740	490.9900	0.4910	(27.156)	0	0	0
2017/06/30	2040	03/08/2017	9.62	Call	Bond Future	700.2000	0.7002	511.7900	0.5118	(26.908)	0	0	0
2017/06/30	2040	03/08/2017	9.63	Call	Bond Future	727.1700	0.7272	533.2200	0.5332	(26.672)	0	0	0
2017/06/30	2040	02/11/2017			Bond Future	9.8984	94.3780	9.9706	93.7784	0.730	0.0000	0.0000	0
2017/06/30	2040	02/11/2017	9.66	Call	Bond Future	2,072.2000	2.0722	1,819.5500	1.8196	(12.192)	0	0	0
2017/06/30	2040	02/11/2017	9.65	Put	Bond Future	4,148.3800	4.1484	4,498.0400	4.4980	8.429	0	0	0
2017/06/30	2040	02/11/2017	9.67	Put	Bond Future	4,043.2800	4.0433	4,387.4600	4.3875	8.512	0	0	0
2017/06/30	2040	02/11/2017	9.66	Put	Bond Future	4,095.7100	4.0957	4,442.6300	4.4426	8.470	0	0	0
2017/06/30	2040	02/11/2017	9.67	Call	Bond Future	2,106.1100	2.1061	1,850.7200	1.8507	(12.126)	0	0	0
2017/06/30	2040	02/11/2017	9.65	Call	Bond Future	2,038.4000	2.0384	1,788.4900	1.7885	(12.260)	0	0	0
2017/06/30	2040	01/02/2018	9.89	Call	Bond Future	3,616.5300	3.6165	3,222.8000	3.2228	(10.887)	0	0	0
2017/06/30	2040	01/02/2018			Bond Future	9.9527	91.7053	10.0273	91.0932	0.750	0.0000	0.0000	0
2017/06/30	2040	01/02/2018	9.87	Call	Bond Future	3,535.6900	3.5357	3,148.2800	3.1483	(10.957)	0	0	0
2017/06/30	2040	01/02/2018	9.88	Call	Bond Future	3,576.0000	3.5760	3,185.5600	3.1856	(10.918)	0	0	0
2017/06/30	2040	01/02/2018	9.87	Put	Bond Future	4,221.8000	4.2218	4,446.4900	4.4465	5.322	0	0	0
2017/06/30	2040	01/02/2018	9.88	Put	Bond Future	4,178.6700	4.1787	4,400.3300	4.4003	5.305	0	0	0
2017/06/30	2040	01/02/2018	9.89	Put	Bond Future	4,135.8900	4.1359	4,354.2600	4.3543	5.280	0	0	0
2017/06/30	2044	03/08/2017			Bond Future	9.8730	89.6980	9.9381	89.1478	0.659	0.0000	0.0000	24,347
2017/06/30	2044	03/08/2017	9.62	Put	Bond Future	2,837.2000	2.8372	3,218.4900	3.2185	13.439	0	0	0
2017/06/30	2044	03/08/2017	9.64	Put	Bond Future	2,711.5200	2.7115	3,082.6400	3.0826	13.687	0	0	0
2017/06/30	2044	03/08/2017	9.63	Put	Bond Future	2,774.0000	2.7740	3,150.1800	3.1502	13.561	0	0	0
2017/06/30	2044	03/08/2017	9.64	Call	Bond Future	692.7000	0.6927	513.6500	0.5137	(25.848)	0	0	0
2017/06/30	2044	03/08/2017	9.62	Call	Bond Future	641.4800	0.6415	472.6000	0.4726	(26.327)	0	0	0
2017/06/30	2044	03/08/2017	9.63	Call	Bond Future	666.8000	0.6668	492.8100	0.4928	(26.093)	0	0	0
2017/06/30	2044	02/11/2017	9.68	Call	Bond Future	2,094.3500	2.0944	1,848.9300	1.8489	(11.718)	0	0	0
2017/06/30	2044	02/11/2017			Bond Future	9.9263	91.4111	9.9933	90.8500	0.675	0.0000	0.0000	200
2017/06/30	2044	02/11/2017	9.66	Call	Bond Future	2,026.8400	2.0268	1,786.5900	1.7866	(11.853)	0	0	0
2017/06/30	2044	02/11/2017	9.67	Call	Bond Future	2,060.4300	2.0604	1,817.5900	1.8176	(11.786)	0	0	0
2017/06/30	2044	02/11/2017	9.66	Put	Bond Future	4,316.8300	4.3168	4,637.7300	4.6377	7.434	0	0	0
2017/06/30	2044	02/11/2017	9.68	Put	Bond Future	4,208.8600	4.2089	4,524.5900	4.5246	7.502	0	0	0
2017/06/30	2044	02/11/2017	9.67	Put	Bond Future	4,262.6100	4.2626	4,580.9200	4.5809	7.467	0	0	0
2017/06/30	2044	01/02/2018			Bond Future	9.9791	88.8059	10.0482	88.2331	0.693	0.0000	0.0000	0
2017/06/30	2044	01/02/2018	9.89	Put	Bond Future	4,260.7300	4.2607	4,517.5700	4.5176	6.028	0	0	0
2017/06/30	2044	01/02/2018	9.91	Put	Bond Future	4,173.3200	4.1733	4,424.2000	4.4242	6.012	0	0	0
2017/06/30	2044	01/02/2018	9.90	Put	Bond Future	4,216.7100	4.2167	4,470.7000	4.4707	6.023	0	0	0
2017/06/30	2044	01/02/2018	9.89	Call	Bond Future	3,513.3600	3.5134	3,197.3500	3.1974	(8.995)	0	0	0
2017/06/30	2044	01/02/2018	9.90	Call	Bond Future	3,553.7800	3.5538	3,234.9200	3.2349	(8.972)	0	0	0
2017/06/30	2044	01/02/2018	9.91	Call	Bond Future	3,594.6800	3.5947	3,272.7100	3.2727	(8.957)	0	0	0
2017/06/30	2046	03/08/2017	141.17	Put	Bond Future	14,470.5800	14.4706	15,508.3200	15.5083	7.171	0	0	0
2017/06/30	2046	03/08/2017			Bond Future	126.6994	126.6994	125.6617	125.6617	(0.819)	0.0000	0.0000	23,901
2017/06/30	2046	03/08/2017	141.19	Put	Bond Future	14,490.5800	14.4906	15,528.3200	15.5283	7.161	0	0	0
2017/06/30	2046	03/08/2017	141.18	Put	Bond Future	14,480.5800	14.4806	15,518.3200	15.5183	7.166	0	0	0
2017/06/30	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	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
2017/06/30	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2046	02/11/2017			Bond Future	127.5649	127.5649	126.5060	126.5060	(0.830)	0.0000	0.0000	0
2017/06/30	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2046	02/11/2017	136.30	Put	Bond Future	8,735.1200	8.7351	9,793.9800	9.7940	12.122	0	0	0
2017/06/30	2046	02/11/2017	136.32	Put	Bond Future	8,755.1200	8.7551	9,813.9800	9.8140	12.094	0	0	0
2017/06/30	2046	02/11/2017	136.31	Put	Bond Future	8,745.1200	8.7451	9,803.9800	9.8040	12.108	0	0	0
2017/06/30	2046	01/02/2018	132.92	Put	Bond Future	2,828.6200	2.8286	3,910.5300	3.9105	38.249	0	0	0
2017/06/30	2046	01/02/2018			Bond Future	130.0914	130.0914	129.0095	129.0095	(0.832)	0.0000	0.0000	0
2017/06/30	2046	01/02/2018	132.91	Put	Bond Future	2,818.6200	2.8186	3,900.5300	3.9005	38.384	0	0	0
2017/06/30	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2046	01/02/2018	132.90	Put	Bond Future	2,808.6200	2.8086	3,890.5300	3.8905	38.521	0	0	0
2017/06/30	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2050	03/08/2017			Bond Future	132.9660	132.9660	131.1645	131.1645	(1.355)	0.0000	0.0000	26,191
2017/06/30	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2050	03/08/2017	149.22	Put	Bond Future	16,254.0200	16.2540	18,055.4700	18.0555	11.083	0	0	0
2017/06/30	2050	03/08/2017	149.24	Put	Bond Future	16,274.0200	16.2740	18,075.4700	18.0755	11.069	0	0	0
2017/06/30	2050	03/08/2017	149.23	Put	Bond Future	16,264.0200	16.2640	18,065.4700	18.0655	11.076	0	0	0
2017/06/30	2050	02/11/2017	144.66	Put	Bond Future	9,124.1800	9.1242	10,961.5000	10.9615	20.137	0	0	0
2017/06/30	2050	02/11/2017	144.67	Put	Bond Future	9,134.1800	9.1342	10,971.5000	10.9715	20.115	0	0	0
2017/06/30	2050	02/11/2017			Bond Future	135.5358	135.5358	133.6985	133.6985	(1.356)	0.0000	0.0000	0
2017/06/30	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2050	02/11/2017	144.65	Put	Bond Future	9,114.1800	9.1142	10,951.5000	10.9515	20.159	0	0	0
2017/06/30	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2050	01/02/2018			Bond Future	136.5280	136.5280	134.6523	134.6523	(1.374)	0.0000	0.0000	0
2017/06/30	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	2050	01/02/2018	140.23	Put	Bond Future	3,702.0100	3.7020	5,577.7000	5.5777	50.667	0	0	0
2017/06/30	2050	01/02/2018	140.25	Put	Bond Future	3,722.0100	3.7220	5,597.7000	5.5977	50.395	0	0	0
2017/06/30	2050	01/02/2018	140.24	Put	Bond Future	3,712.0100	3.7120	5,587.7000	5.5877	50.530	0	0	0
2017/06/30	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	AL37	03/08/2017			Index Future	543.4940	543.4940	542.2690	542.2690	(0.225)	0.0000	0.0000	0
2017/06/30	AL37	02/11/2017			Index Future	553.8740	553.8740	552.6220	552.6220	(0.226)	0.0000	0.0000	0
2017/06/30	AL37	01/02/2018			Index Future	564.6310	564.6310	563.3500	563.3500	(0.227)	0.0000	0.0000	0

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2017/06/30	AL7T	03/08/2017			Index Future	625.1800	625.1800	621.7760	621.7760	(0.544)	0.0000	0.0000	0
2017/06/30	AL7T	02/11/2017			Index Future	637.1200	637.1200	633.6470	633.6470	(0.545)	0.0000	0.0000	0
2017/06/30	AL7T	01/02/2018			Index Future	649.4940	649.4940	645.9480	645.9480	(0.546)	0.0000	0.0000	0
2017/06/30	ALBI	03/08/2017			Index Future	561.2850	561.2850	558.6420	558.6420	(0.471)	0.0000	0.0000	596
2017/06/30	ALBI	02/11/2017			Index Future	572.0040	572.0040	569.3080	569.3080	(0.471)	0.0000	0.0000	0
2017/06/30	ALBI	01/02/2018			Index Future	583.1140	583.1140	580.3600	580.3600	(0.472)	0.0000	0.0000	0
2017/06/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	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
2017/06/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/30	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	EL28	03/08/2017			Bond Future	127.3549	127.3549	127.3436	127.3436	(0.009)	0.0000	0.0000	0
2017/06/30	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	EL28	03/08/2017	135.16	Put	Bond Future	7,805.1500	7.8051	7,816.3900	7.8164	0.144	0	0	0
2017/06/30	EL28	03/08/2017	135.18	Put	Bond Future	7,825.1500	7.8251	7,836.3900	7.8364	0.144	0	0	0
2017/06/30	EL28	03/08/2017	135.17	Put	Bond Future	7,815.1500	7.8151	7,826.3900	7.8264	0.144	0	0	0
2017/06/30	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	EL28	02/11/2017			Bond Future	128.0724	128.0724	128.0599	128.0599	(0.010)	0.0000	0.0000	0
2017/06/30	EL28	02/11/2017	133.87	Put	Bond Future	5,797.5600	5.7976	5,810.1000	5.8101	0.216	0	0	0
2017/06/30	EL28	02/11/2017	133.89	Put	Bond Future	5,817.5600	5.8176	5,830.1000	5.8301	0.216	0	0	0
2017/06/30	EL28	02/11/2017	133.88	Put	Bond Future	5,807.5600	5.8076	5,820.1000	5.8201	0.216	0	0	0
2017/06/30	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	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
2017/06/30	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	EL28	01/02/2018			Bond Future	130.6087	130.6087	130.5940	130.5940	(0.011)	0.0000	0.0000	0
2017/06/30	EL28	01/02/2018	132.29	Put	Bond Future	1,681.2900	1.6813	1,696.0400	1.6960	0.877	0	0	0
2017/06/30	EL28	01/02/2018	132.31	Put	Bond Future	1,701.2900	1.7013	1,716.0400	1.7160	0.867	0	0	0
2017/06/30	EL28	01/02/2018	132.30	Put	Bond Future	1,691.2900	1.6913	1,706.0400	1.7060	0.872	0	0	0
2017/06/30	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	ES33	03/08/2017			Bond Future	10.8769	77.5530	10.9416	77.1627	0.595	0.0000	0.0000	9,466
2017/06/30	ES33	03/08/2017	10.53	Put	Bond Future	2,143.9200	2.1439	2,534.2700	2.5343	18.207	0	0	0
2017/06/30	ES33	03/08/2017	10.55	Put	Bond Future	2,017.8200	2.0178	2,408.1700	2.4082	19.345	0	0	0
2017/06/30	ES33	03/08/2017	10.54	Put	Bond Future	2,080.8300	2.0808	2,471.1800	2.4712	18.759	0	0	0
2017/06/30	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	ES33	02/11/2017	10.66	Put	Bond Future	1,904.9900	1.9050	2,303.2700	2.3033	20.907	0	0	0
2017/06/30	ES33	02/11/2017			Bond Future	10.9736	75.2425	11.0407	74.8442	0.611	0.0000	0.0000	0
2017/06/30	ES33	02/11/2017	10.68	Put	Bond Future	1,781.3500	1.7813	2,179.6300	2.1796	22.358	0	0	0
2017/06/30	ES33	02/11/2017	10.67	Put	Bond Future	1,843.1300	1.8431	2,241.4100	2.2414	21.609	0	0	0
2017/06/30	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	ES33	01/02/2018	11.00	Put	Bond Future	430.4400	0.4304	837.1000	0.8371	94.475	0	0	0
2017/06/30	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	ES33	01/02/2018			Bond Future	11.0730	76.7038	11.1426	76.2972	0.628	0.0000	0.0000	0
2017/06/30	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	ES33	01/02/2018	10.99	Put	Bond Future	489.6700	0.4897	896.3300	0.8963	83.048	0	0	0
2017/06/30	ES33	01/02/2018	11.01	Put	Bond Future	371.2900	0.3713	777.9500	0.7780	109.526	0	0	0
2017/06/30	ES42	03/08/2017			Bond Future	11.0413	81.0103	11.1112	80.5335	0.633	0.0000	0.0000	7,957
2017/06/30	ES42	02/11/2017			Bond Future	11.1359	78.2959	11.2083	77.8094	0.650	0.0000	0.0000	0
2017/06/30	ES42	01/02/2018			Bond Future	11.2298	79.8165	11.3048	79.3199	0.668	0.0000	0.0000	0
2017/06/30	GOVI	03/08/2017			GOVI	560.0080	560.0080	557.3170	557.3170	(0.481)	0.0000	0.0000	409
2017/06/30	GOVI	03/08/2017	561.11	Put	GOVI	11,020.0000	1.1020	37,930.0000	3.7930	244.192	0	0	0
2017/06/30	GOVI	03/08/2017	561.09	Put	GOVI	10,820.0000	1.0820	37,730.0000	3.7730	248.706	0	0	0
2017/06/30	GOVI	03/08/2017	561.10	Put	GOVI	10,920.0000	1.0920	37,830.0000	3.7830	246.429	0	0	0
2017/06/30	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	GOVI	02/11/2017	572.44	Put	GOVI	17,370.0000	1.7370	44,830.0000	4.4830	158.089	0	0	0
2017/06/30	GOVI	02/11/2017			GOVI	570.7030	570.7030	567.9570	567.9570	(0.481)	0.0000	0.0000	0
2017/06/30	GOVI	02/11/2017	572.46	Put	GOVI	17,570.0000	1.7570	45,030.0000	4.5030	156.289	0	0	0
2017/06/30	GOVI	02/11/2017	572.45	Put	GOVI	17,470.0000	1.7470	44,930.0000	4.4930	157.184	0	0	0
2017/06/30	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	GOVI	02/11/2017	572.45	Call	GOVI	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
2017/06/30	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	GOVI	01/02/2018			GOVI	581.7870	581.7870	578.9830	578.9830	(0.482)	0.0000	0.0000	0
2017/06/30	GOVI	01/02/2018	581.03	Call	GOVI	7,570.0000	0.7570	0.0000	0.0000	(100.000)	0	0	0
2017/06/30	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	20,370.0000	2.0370	100.000	0	0	0
2017/06/30	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	20,570.0000	2.0570	100.000	0	0	0
2017/06/30	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	20,470.0000	2.0470	100.000	0	0	0
2017/06/30	GOVI	01/02/2018	581.04	Call	GOVI	7,470.0000	0.7470	0.0000	0.0000	(100.000)	0	0	0
2017/06/30	GOVI	01/02/2018	581.02	Call	GOVI	7,670.0000	0.7670	0.0000	0.0000	(100.000)	0	0	0
2017/06/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/30	IGOV	03/08/2017			Index Future	248.4940	248.4940	247.7780	247.7780	(0.288)	0.0000	0.0000	1,319
2017/06/30	IGOV	02/11/2017			Index Future	253.2970	253.2970	252.5650	252.5650	(0.289)	0.0000	0.0000	0
2017/06/30	IGOV	01/02/2018			Index Future	258.3130	258.3130	257.5630	257.5630	(0.290)	0.0000	0.0000	0
2017/06/30	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/30	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/30	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/06/30	IS01	21/12/2017			Interest Rate Swap	99.8157	99.8157	99.8223	99.8223	0.007	0.0000	0.0000	0
2017/06/30	IS01	15/03/2018			Interest Rate Swap	99.7587	99.7587	99.7784	99.7784	0.020	0.0000	0.0000	0
2017/06/30	IS01	21/06/2018			Interest Rate Swap	99.9067	99.9067	99.9424	99.9424	0.036	0.0000	0.0000	0
2017/06/30	IS01	20/09/2018			Interest Rate Swap	100.0536	100.0536	100.1038	100.1038	0.050	0.0000	0.0000	0
2017/06/30	IS02	18/12/2017			Interest Rate Swap	99.8427	99.8427	99.8491	99.8491	0.006	0.0000	0.0000	0
2017/06/30	IS02	16/03/2018			Interest Rate Swap	99.0403	99.0403	99.0598	99.0598	0.020	0.0000	0.0000	0
2017/06/30	IS02	15/06/2018			Interest Rate Swap	98.5933	98.5933	98.6283	98.6283	0.035	0.0000	0.0000	0
2017/06/30	IS02	21/09/2018			Interest Rate Swap	98.5233	98.5233	98.5739	98.5739	0.051	0.0000	0.0000	0
2017/06/30	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9700	98.9700	0.071	0.0000	0.0000	0
2017/06/30	IS02	15/03/2019			Interest Rate Swap	99.2959	99.2959	99.3779	99.3779	0.083	0.0000	0.0000	0
2017/06/30	IS02	21/06/2019			Interest Rate Swap	99.6937	99.6937	99.7938	99.7938	0.100	0.0000	0.0000	0
2017/06/30	IS02	20/09/2019			Interest Rate Swap	100.1148	100.1148	100.2283	100.2283	0.113	0.0000	0.0000	0
2017/06/30	IS05	17/12/2020			Interest Rate Swap	96.4267	96.4267	96.5805	96.5805	0.160	0.0000	0.0000	0
2017/06/30	IS05	16/03/2021			Interest Rate Swap	95.6821	95.6821	95.8428	95.8428	0.168	0.0000	0.0000	0
2017/06/30	IS05	15/06/2021			Interest Rate Swap	94.9042	94.9042	95.0756	95.0756	0.181	0.0000	0.0000	0
2017/06/30	IS05	21/09/2021			Interest Rate Swap	95.0964	95.0964	95.2838	95.2838	0.197	0.0000	0.0000	0
2017/06/30	IS05	21/12/2021			Interest Rate Swap	97.2902	97.2902	97.4944	97.4944	0.210	0.0000	0.0000	51
2017/06/30	IS05	15/03/2022			Interest Rate Swap	97.4302	97.4302	97.6524	97.6524	0.228	0.0000	0.0000	0
2017/06/30	IS05	21/06/2022			Interest Rate Swap	98.6307	98.6307	98.8698	98.8698	0.242	0.0000	0.0000	0
2017/06/30	IS05	20/09/2022			Interest Rate Swap	100.8327	100.8327	101.0835	101.0835	0.249	0.0000	0.0000	0
2017/06/30	IS10	17/12/2025			Interest Rate Swap	95.6547	95.6547	96.0500	96.0500	0.413	0.0000	0.0000	0
2017/06/30	IS10	16/03/2026			Interest Rate Swap	92.7049	92.7049	93.1306	93.1306	0.459	0.0000	0.0000	0
2017/06/30	IS10	15/06/2026			Interest Rate Swap	91.4851	91.4851	91.9357	91.9357	0.492	0.0000	0.0000	0
2017/06/30	IS10	21/09/2026			Interest Rate Swap	93.6558	93.6558	94.1190	94.1190	0.495	0.0000	0.0000	0
2017/06/30	IS10	21/12/2026			Interest Rate Swap	97.4330	97.4330	97.8995	97.8995	0.479	0.0000	0.0000	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
2017/06/30	IS10	15/03/2027			Interest Rate Swap	96.0340		96.0340	96.5134	96.5134	0.499	0.0000	0.0000	0
2017/06/30	IS10	21/06/2027			Interest Rate Swap	98.1106		98.1106	98.5944	98.5944	0.493	0.0000	0.0000	0
2017/06/30	IS10	20/09/2027			Interest Rate Swap	101.8196		101.8196	102.3008	102.3008	0.473	0.0000	0.0000	0
2017/06/30	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/30	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/30	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/30	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/30	JBAF	19/07/2017			Jibar Tradeable Future	7.2900		92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/30	JBAF	16/08/2017			Jibar Tradeable Future	7.2700		92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/06/30	JBAF	20/09/2017			Jibar Tradeable Future	7.1800		92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/06/30	JBAF	18/10/2017			Jibar Tradeable Future	7.1400		92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/30	JBAF	15/11/2017			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/06/30	JBAF	20/12/2017			Jibar Tradeable Future	7.0200		92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/06/30	JBAF	20/03/2018			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/06/30	JBAF	20/06/2018			Jibar Tradeable Future	6.8600		93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/06/30	JBAF	19/09/2018			Jibar Tradeable Future	6.8900		93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/06/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/30	JBAF	19/12/2018			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/06/30	JBAF	20/03/2019			Jibar Tradeable Future	6.9800		93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/06/30	JBAF	19/06/2019			Jibar Tradeable Future	7.0400		92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/30	R023	03/08/2017	8.60	Put	Bond Future	57.9600		0.0580	85.4100	0.0854	47.360	0	0	0
2017/06/30	R023	03/08/2017			Bond Future	8.1091		101.7996	8.1701	101.5339	0.752	0.0000	0.0000	38,422
2017/06/30	R023	03/08/2017	8.59	Put	Bond Future	61.4400		0.0614	90.2000	0.0902	46.810	0	0	0
2017/06/30	R023	03/08/2017	8.60	Call	Bond Future	2,172.2500		2.1722	1,934.0200	1.9340	(10.967)	0	0	0
2017/06/30	R023	03/08/2017	8.58	Call	Bond Future	2,094.3900		2.0944	1,858.7800	1.8588	(11.250)	0	0	0
2017/06/30	R023	03/08/2017	8.59	Call	Bond Future	2,133.2200		2.1332	1,896.3000	1.8963	(11.106)	0	0	0
2017/06/30	R023	03/08/2017	8.58	Put	Bond Future	65.1500		0.0651	95.2200	0.0952	46.155	0	0	0
2017/06/30	R023	02/11/2017	8.56	Call	Bond Future	2,178.1200		2.1781	1,979.2000	1.9792	(9.133)	0	0	0
2017/06/30	R023	02/11/2017			Bond Future	8.1326		99.8135	8.1973	99.5422	0.795	0.0000	0.0000	0
2017/06/30	R023	02/11/2017	8.57	Call	Bond Future	2,209.3400		2.2093	2,009.0600	2.0091	(9.065)	0	0	0
2017/06/30	R023	02/11/2017	8.58	Call	Bond Future	2,240.5600		2.2406	2,039.3200	2.0393	(8.982)	0	0	0
2017/06/30	R023	02/11/2017	8.56	Put	Bond Future	401.0800		0.4011	473.4900	0.4735	18.054	0	0	0
2017/06/30	R023	02/11/2017	8.58	Put	Bond Future	381.3300		0.3813	451.4200	0.4514	18.380	0	0	0
2017/06/30	R023	02/11/2017	8.57	Put	Bond Future	391.2000		0.3912	462.2500	0.4623	18.162	0	0	0
2017/06/30	R023	01/02/2018			Bond Future	8.1528		101.7521	8.2217	101.4746	0.844	0.0000	0.0000	0
2017/06/30	R023	01/02/2018	8.32	Call	Bond Future	1,768.5600		1.7686	1,611.7100	1.6117	(8.869)	0	0	0
2017/06/30	R023	01/02/2018	8.33	Call	Bond Future	1,792.0400		1.7920	1,634.5700	1.6346	(8.787)	0	0	0
2017/06/30	R023	01/02/2018	8.31	Put	Bond Future	1,112.6100		1.1126	1,234.4800	1.2345	10.954	0	0	0
2017/06/30	R023	01/02/2018	8.33	Put	Bond Future	1,079.5900		1.0796	1,199.6100	1.1996	11.117	0	0	0
2017/06/30	R023	01/02/2018	8.32	Put	Bond Future	1,096.1600		1.0962	1,216.8000	1.2168	11.006	0	0	0
2017/06/30	R023	01/02/2018	8.31	Call	Bond Future	1,744.9400		1.7449	1,589.3200	1.5893	(8.918)	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
2017/06/30	R035	03/08/2017			Bond Future	9.6771	97.1591	9.7422	96.6442	0.673	0.0000	0.0000	11,018
2017/06/30	R035	03/08/2017	9.52	Put	Bond Future	1,260.1500	1.2602	1,775.1000	1.7751	40.864	0	0	0
2017/06/30	R035	03/08/2017	9.50	Put	Bond Future	1,422.4200	1.4224	1,937.3700	1.9374	36.202	0	0	0
2017/06/30	R035	03/08/2017	9.51	Put	Bond Future	1,341.2300	1.3412	1,856.1800	1.8562	38.394	0	0	0
2017/06/30	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R035	02/11/2017			Bond Future	9.7348	94.5139	9.8021	93.9886	0.691	0.0000	0.0000	0
2017/06/30	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R035	02/11/2017	9.59	Put	Bond Future	1,146.2500	1.1463	1,671.5400	1.6715	45.827	0	0	0
2017/06/30	R035	02/11/2017	9.61	Put	Bond Future	986.6700	0.9867	1,511.9600	1.5120	53.239	0	0	0
2017/06/30	R035	02/11/2017	9.60	Put	Bond Future	1,066.4100	1.0664	1,591.7000	1.5917	49.258	0	0	0
2017/06/30	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R035	01/02/2018	9.73	Put	Bond Future	487.4900	0.4875	1,023.8000	1.0238	110.015	0	0	0
2017/06/30	R035	01/02/2018			Bond Future	9.7927	96.3495	9.8623	95.8132	0.710	0.0000	0.0000	0
2017/06/30	R035	01/02/2018	9.75	Put	Bond Future	331.5900	0.3316	867.9000	0.8679	161.739	0	0	0
2017/06/30	R035	01/02/2018	9.74	Put	Bond Future	409.4900	0.4095	945.8000	0.9458	130.970	0	0	0
2017/06/30	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R186	03/08/2017	8.93	Put	Bond Future	428.7700	0.4288	608.1000	0.6081	41.824	0	0	0
2017/06/30	R186	03/08/2017	9.35	Call	Bond Future	4,311.7500	4.3118	3,729.5900	3.7296	(13.502)	0	0	0
2017/06/30	R186	03/08/2017			Bond Future	8.7062	112.6870	8.7970	112.0723	1.044	0.0000	0.0000	132,178
2017/06/30	R186	03/08/2017	8.85	Put	Bond Future	591.9300	0.5919	818.5400	0.8185	38.283	0	0	750
2017/06/30	R186	03/08/2017	8.92	Put	Bond Future	446.9900	0.4470	631.9400	0.6319	41.377	0	0	0
2017/06/30	R186	03/08/2017	8.90	Call	Bond Future	1,790.8600	1.7909	1,372.5800	1.3726	(23.356)	0	0	0
2017/06/30	R186	03/08/2017	9.50	Call	Bond Future	5,240.8000	5.2408	4,640.7600	4.6408	(11.449)	0	0	0
2017/06/30	R186	03/08/2017	8.80	Put	Bond Future	715.3800	0.7154	973.8300	0.9738	36.128	0	0	7,100
2017/06/30	R186	03/08/2017	8.93	Call	Bond Future	1,934.6000	1.9346	1,499.2100	1.4992	(22.505)	0	0	0
2017/06/30	R186	03/08/2017	8.91	Call	Bond Future	1,838.2200	1.8382	1,414.1500	1.4141	(23.070)	0	0	0
2017/06/30	R186	03/08/2017	8.65	Put	Bond Future	1,195.5300	1.1955	1,556.7000	1.5567	30.210	0	0	2,500
2017/06/30	R186	03/08/2017	9.00	Put	Bond Future	317.0500	0.3170	459.6900	0.4597	44.990	0	0	0
2017/06/30	R186	03/08/2017	8.75	Call	Bond Future	1,153.7900	1.1538	830.5200	0.8305	(28.018)	0	0	0
2017/06/30	R186	03/08/2017	9.35	Put	Bond Future	53.2700	0.0533	85.8300	0.0858	61.123	0	0	750
2017/06/30	R186	03/08/2017	8.85	Call	Bond Future	1,562.7400	1.5627	1,174.6300	1.1746	(24.835)	0	0	0
2017/06/30	R186	03/08/2017	8.92	Call	Bond Future	1,886.1300	1.8861	1,456.3600	1.4564	(22.786)	0	0	0
2017/06/30	R186	03/08/2017	8.90	Put	Bond Future	485.2500	0.4852	681.6900	0.6817	40.482	0	0	0
2017/06/30	R186	03/08/2017	9.50	Put	Bond Future	21.6600	0.0217	36.3400	0.0363	67.775	0	0	6,500
2017/06/30	R186	03/08/2017	8.65	Call	Bond Future	813.4900	0.8135	559.9400	0.5599	(31.168)	0	0	0
2017/06/30	R186	03/08/2017	8.80	Call	Bond Future	1,350.0400	1.3500	993.7700	0.9938	(26.390)	0	0	0
2017/06/30	R186	03/08/2017	9.00	Call	Bond Future	2,288.1800	2.2882	1,816.1000	1.8161	(20.631)	0	0	0
2017/06/30	R186	03/08/2017	8.91	Put	Bond Future	465.8200	0.4658	656.4700	0.6565	40.928	0	0	0
2017/06/30	R186	03/08/2017	8.75	Put	Bond Future	856.6500	0.8567	1,148.1000	1.1481	34.022	0	0	3,654
2017/06/30	R186	02/11/2017	8.88	Call	Bond Future	2,484.5000	2.4845	2,134.3700	2.1344	(14.093)	0	0	0
2017/06/30	R186	02/11/2017	8.89	Put	Bond Future	1,568.5200	1.5685	1,842.2100	1.8422	17.449	0	0	0

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2017/06/30	R186	02/11/2017			Bond Future	8.7454	114.8391	8.8402	114.2120	1.084	0.0000	0.0000	4
2017/06/30	R186	02/11/2017	8.89	Call	Bond Future	2,522.8400	2.5228	2,169.4900	2.1695	(14.006)	0	0	0
2017/06/30	R186	02/11/2017	8.90	Call	Bond Future	2,561.7500	2.5618	2,205.1800	2.2052	(13.919)	0	0	0
2017/06/30	R186	02/11/2017	9.00	Put	Bond Future	1,292.6900	1.2927	1,531.8200	1.5318	18.499	0	0	5,000
2017/06/30	R186	02/11/2017	8.88	Put	Bond Future	1,595.8300	1.5958	1,872.7400	1.8727	17.352	0	0	0
2017/06/30	R186	02/11/2017	8.90	Put	Bond Future	1,541.8300	1.5418	1,812.3000	1.8123	17.542	0	0	0
2017/06/30	R186	02/11/2017	9.00	Call	Bond Future	2,965.7800	2.9658	2,577.8700	2.5779	(13.080)	0	0	0
2017/06/30	R186	01/02/2018	8.96	Call	Bond Future	3,209.6000	3.2096	2,847.2400	2.8472	(11.290)	0	0	0
2017/06/30	R186	01/02/2018			Bond Future	8.7825	111.7668	8.8816	111.1265	1.128	0.0000	0.0000	0
2017/06/30	R186	01/02/2018	8.97	Call	Bond Future	3,247.4500	3.2475	2,882.6200	2.8826	(11.234)	0	0	0
2017/06/30	R186	01/02/2018	8.98	Call	Bond Future	3,285.5200	3.2855	2,918.2300	2.9182	(11.179)	0	0	0
2017/06/30	R186	01/02/2018	8.96	Put	Bond Future	2,065.8400	2.0658	2,343.7800	2.3438	13.454	0	0	0
2017/06/30	R186	01/02/2018	8.97	Put	Bond Future	2,039.7100	2.0397	2,315.1800	2.3152	13.505	0	0	0
2017/06/30	R186	01/02/2018	8.98	Put	Bond Future	2,013.8400	2.0138	2,286.8500	2.2869	13.557	0	0	0
2017/06/30	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R197	03/08/2017			Bond Future	295.3034	295.3034	294.7858	294.7858	(0.175)	0.0000	0.0000	2,350
2017/06/30	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R197	03/08/2017	308.05	Put	Bond Future	12,746.5600	12.7466	13,264.1600	13.2642	4.061	0	0	0
2017/06/30	R197	03/08/2017	308.07	Put	Bond Future	12,766.5600	12.7666	13,284.1600	13.2842	4.054	0	0	0
2017/06/30	R197	03/08/2017	308.06	Put	Bond Future	12,756.5600	12.7566	13,274.1600	13.2742	4.058	0	0	0
2017/06/30	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R197	02/11/2017			Bond Future	301.0107	301.0107	300.4805	300.4805	(0.176)	0.0000	0.0000	0
2017/06/30	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R197	02/11/2017	305.15	Put	Bond Future	4,139.2700	4.1393	4,669.4900	4.6695	12.810	0	0	0
2017/06/30	R197	02/11/2017	305.17	Put	Bond Future	4,159.2700	4.1593	4,689.4900	4.6895	12.748	0	0	0
2017/06/30	R197	02/11/2017	305.16	Put	Bond Future	4,149.2700	4.1493	4,679.4900	4.6795	12.779	0	0	0
2017/06/30	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R197	01/02/2018			Bond Future	299.9185	299.9185	299.3733	299.3733	(0.182)	0.0000	0.0000	0
2017/06/30	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R197	01/02/2018	301.66	Put	Bond Future	1,741.5000	1.7415	2,286.6900	2.2867	31.306	0	0	0
2017/06/30	R197	01/02/2018	301.68	Put	Bond Future	1,761.5000	1.7615	2,306.6900	2.3067	30.950	0	0	0
2017/06/30	R197	01/02/2018	301.67	Put	Bond Future	1,751.5000	1.7515	2,296.6900	2.2967	31.127	0	0	0
2017/06/30	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R202	03/08/2017			Bond Future	240.3826	240.3826	240.3568	240.3568	(0.011)	0.0000	0.0000	30,532
2017/06/30	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R202	03/08/2017	258.35	Put	Bond Future	17,967.3700	17.9674	17,993.2400	17.9932	0.144	0	0	0
2017/06/30	R202	03/08/2017	258.37	Put	Bond Future	17,987.3700	17.9874	18,013.2400	18.0132	0.144	0	0	0
2017/06/30	R202	03/08/2017	258.36	Put	Bond Future	17,977.3700	17.9774	18,003.2400	18.0032	0.144	0	0	0
2017/06/30	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R202	02/11/2017			Bond Future	245.0287	245.0287	245.0001	245.0001	(0.012)	0.0000	0.0000	0
2017/06/30	R202	02/11/2017	253.89	Put	Bond Future	8,861.3000	8.8613	8,889.8900	8.8899	0.323	0	0	0
2017/06/30	R202	02/11/2017	253.91	Put	Bond Future	8,881.3000	8.8813	8,909.8900	8.9099	0.322	0	0	0
2017/06/30	R202	02/11/2017	253.90	Put	Bond Future	8,871.3000	8.8713	8,899.8900	8.8999	0.322	0	0	0

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2017/06/30	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R202	01/02/2018	249.06	Put	Bond Future	2,925.3300	2.9253	2,958.2200	2.9582	1.124	0	0	0
2017/06/30	R202	01/02/2018			Bond Future	246.1347	246.1347	246.1018	246.1018	(0.013)	0.0000	0.0000	0
2017/06/30	R202	01/02/2018	249.08	Put	Bond Future	2,945.3300	2.9453	2,978.2200	2.9782	1.117	0	0	0
2017/06/30	R202	01/02/2018	249.07	Put	Bond Future	2,935.3300	2.9353	2,968.2200	2.9682	1.120	0	0	0
2017/06/30	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R203	03/08/2017			Bond Future	7.4320	103.3255	7.3960	103.3294	(0.485)	0.0000	0.0000	0
2017/06/30	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R203	03/08/2017	4.87	Put	Bond Future	274.2100	0.2742	270.3700	0.2704	(1.400)	0	0	0
2017/06/30	R203	03/08/2017	4.89	Put	Bond Future	272.0600	0.2721	268.2200	0.2682	(1.411)	0	0	0
2017/06/30	R203	03/08/2017	4.88	Put	Bond Future	273.1300	0.2731	269.2900	0.2693	(1.406)	0	0	0
2017/06/30	R204	03/08/2017	7.77	Put	Bond Future	23.9400	0.0239	30.9500	0.0310	29.282	0	0	0
2017/06/30	R204	03/08/2017			Bond Future	7.5012	101.6726	7.5442	101.6173	0.574	0.0000	0.0000	42,124
2017/06/30	R204	03/08/2017	7.76	Put	Bond Future	25.7700	0.0258	33.2400	0.0332	28.987	0	0	0
2017/06/30	R204	03/08/2017	7.75	Call	Bond Future	346.9100	0.3469	299.5600	0.2996	(13.649)	0	0	0
2017/06/30	R204	03/08/2017	7.76	Call	Bond Future	357.7700	0.3578	309.9300	0.3099	(13.372)	0	0	0
2017/06/30	R204	03/08/2017	7.77	Call	Bond Future	368.7300	0.3687	320.4300	0.3204	(13.099)	0	0	0
2017/06/30	R204	03/08/2017	7.75	Put	Bond Future	27.7100	0.0277	35.6700	0.0357	28.726	0	0	0
2017/06/30	R204	02/11/2017	7.76	Put	Bond Future	27.4000	0.0274	37.3100	0.0373	36.168	0	0	0
2017/06/30	R204	02/11/2017			Bond Future	7.4419	103.6143	7.4955	103.5574	0.720	0.0000	0.0000	0
2017/06/30	R204	02/11/2017	7.75	Put	Bond Future	29.1000	0.0291	39.3100	0.0393	35.086	0	0	0
2017/06/30	R204	02/11/2017	7.76	Call	Bond Future	364.5500	0.3645	317.5300	0.3175	(12.898)	0	0	0
2017/06/30	R204	02/11/2017	7.74	Call	Bond Future	346.7300	0.3467	300.4700	0.3005	(13.342)	0	0	0
2017/06/30	R204	02/11/2017	7.75	Call	Bond Future	355.6800	0.3557	308.9600	0.3090	(13.135)	0	0	0
2017/06/30	R204	02/11/2017	7.74	Put	Bond Future	30.7300	0.0307	41.4000	0.0414	34.722	0	0	0
2017/06/30	R204	01/02/2018	7.27	Call	Bond Future	194.6100	0.1946	167.5500	0.1675	(13.905)	0	0	0
2017/06/30	R204	01/02/2018			Bond Future	7.3157	101.5866	7.3864	101.5276	0.966	0.0000	0.0000	0
2017/06/30	R204	01/02/2018	7.25	Call	Bond Future	186.2300	0.1862	159.9100	0.1599	(14.133)	0	0	0
2017/06/30	R204	01/02/2018	7.26	Call	Bond Future	190.3900	0.1904	163.7100	0.1637	(14.013)	0	0	0
2017/06/30	R204	01/02/2018	7.25	Put	Bond Future	241.1200	0.2411	273.7700	0.2738	13.541	0	0	0
2017/06/30	R204	01/02/2018	7.27	Put	Bond Future	232.7900	0.2328	264.7000	0.2647	13.708	0	0	0
2017/06/30	R204	01/02/2018	7.26	Put	Bond Future	236.9200	0.2369	269.2100	0.2692	13.629	0	0	0
2017/06/30	R207	03/08/2017	8.19	Call	Bond Future	1,301.3600	1.3014	1,157.4100	1.1574	(11.062)	0	0	51
2017/06/30	R207	03/08/2017			Bond Future	7.5882	99.7259	7.6558	99.5791	0.890	0.0000	0.0000	45,818
2017/06/30	R207	03/08/2017	8.39	Put	Bond Future	0.2800	0.0003	0.7300	0.0007	160.714	0	0	0
2017/06/30	R207	03/08/2017	8.41	Put	Bond Future	0.2300	0.0002	0.5900	0.0006	156.522	0	0	0
2017/06/30	R207	03/08/2017	8.19	Put	Bond Future	2.5300	0.0025	5.4300	0.0054	114.625	0	0	0
2017/06/30	R207	03/08/2017	8.40	Put	Bond Future	0.2500	0.0003	0.6500	0.0007	160.000	0	0	0
2017/06/30	R207	03/08/2017	8.41	Call	Bond Future	1,768.5600	1.7686	1,622.0700	1.6221	(8.283)	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
2017/06/30	R207	03/08/2017	8.39	Call	Bond Future	1,726.0500	1.7260	1,579.6500	1.5797	(8.482)	0	0	0
2017/06/30	R207	03/08/2017	8.40	Call	Bond Future	1,747.3000	1.7473	1,600.8500	1.6009	(8.382)	0	0	0
2017/06/30	R207	02/11/2017			Bond Future	7.5625	101.6305	7.6386	101.4803	1.006	0.0000	0.0000	0
2017/06/30	R207	02/11/2017	8.03	Put	Bond Future	69.4400	0.0694	92.6200	0.0926	33.381	0	0	0
2017/06/30	R207	02/11/2017	8.05	Put	Bond Future	64.1100	0.0641	85.9600	0.0860	34.082	0	0	0
2017/06/30	R207	02/11/2017	8.03	Call	Bond Future	987.8600	0.9879	860.8000	0.8608	(12.862)	0	0	0
2017/06/30	R207	02/11/2017	8.04	Put	Bond Future	66.6600	0.0667	89.2400	0.0892	33.873	0	0	0
2017/06/30	R207	02/11/2017	8.04	Call	Bond Future	1,004.6100	1.0046	876.9500	0.8769	(12.707)	0	0	0
2017/06/30	R207	02/11/2017	8.05	Call	Bond Future	1,021.5800	1.0216	893.1900	0.8932	(12.568)	0	0	0
2017/06/30	R207	01/02/2018			Bond Future	7.5156	99.9624	7.6028	99.8083	1.160	0.0000	0.0000	0
2017/06/30	R207	01/02/2018	7.60	Put	Bond Future	408.4100	0.4084	479.0600	0.4791	17.299	0	0	0
2017/06/30	R207	01/02/2018	7.62	Put	Bond Future	393.8400	0.3938	462.4000	0.4624	17.408	0	0	0
2017/06/30	R207	01/02/2018	7.60	Call	Bond Future	557.6100	0.5576	474.1900	0.4742	(14.960)	0	0	0
2017/06/30	R207	01/02/2018	7.61	Put	Bond Future	401.0800	0.4011	470.8300	0.4708	17.391	0	0	0
2017/06/30	R207	01/02/2018	7.61	Call	Bond Future	567.9300	0.5679	483.6100	0.4836	(14.847)	0	0	0
2017/06/30	R207	01/02/2018	7.62	Call	Bond Future	578.3400	0.5783	492.8300	0.4928	(14.785)	0	0	0
2017/06/30	R208	03/08/2017	8.32	Call	Bond Future	1,898.6000	1.8986	1,713.4300	1.7134	(9.753)	0	0	0
2017/06/30	R208	03/08/2017			Bond Future	7.6969	99.4240	7.7586	99.2348	0.801	0.0000	0.0000	35,409
2017/06/30	R208	03/08/2017	8.30	Call	Bond Future	1,839.9500	1.8400	1,655.4300	1.6554	(10.029)	0	0	0
2017/06/30	R208	03/08/2017	8.31	Call	Bond Future	1,869.2500	1.8693	1,684.3900	1.6844	(9.890)	0	0	0
2017/06/30	R208	03/08/2017	8.30	Put	Bond Future	8.9900	0.0090	13.6300	0.0136	51.613	0	0	0
2017/06/30	R208	03/08/2017	8.32	Put	Bond Future	7.6500	0.0077	11.6400	0.0116	52.157	0	0	0
2017/06/30	R208	03/08/2017	8.31	Put	Bond Future	8.2900	0.0083	12.5900	0.0126	51.870	0	0	0
2017/06/30	R208	02/11/2017	8.18	Put	Bond Future	132.5700	0.1326	167.2100	0.1672	26.130	0	0	0
2017/06/30	R208	02/11/2017			Bond Future	7.6936	97.9208	7.7606	97.7275	0.870	0.0000	0.0000	0
2017/06/30	R208	02/11/2017	8.20	Put	Bond Future	123.6400	0.1236	156.2500	0.1563	26.375	0	0	0
2017/06/30	R208	02/11/2017	8.19	Put	Bond Future	128.0400	0.1280	161.5800	0.1616	26.195	0	0	0
2017/06/30	R208	02/11/2017	8.18	Call	Bond Future	1,526.1000	1.5261	1,367.4400	1.3674	(10.396)	0	0	0
2017/06/30	R208	02/11/2017	8.19	Call	Bond Future	1,549.9700	1.5500	1,390.2100	1.3902	(10.307)	0	0	0
2017/06/30	R208	02/11/2017	8.20	Call	Bond Future	1,573.9500	1.5740	1,413.2600	1.4133	(10.209)	0	0	0
2017/06/30	R208	01/02/2018	7.85	Put	Bond Future	582.3400	0.5823	665.7100	0.6657	14.316	0	0	0
2017/06/30	R208	01/02/2018			Bond Future	7.6802	99.8227	7.7535	99.6247	0.954	0.0000	0.0000	0
2017/06/30	R208	01/02/2018	7.84	Put	Bond Future	592.9100	0.5929	677.3300	0.6773	14.238	0	0	0
2017/06/30	R208	01/02/2018	7.85	Call	Bond Future	1,040.5100	1.0405	925.9100	0.9259	(11.014)	0	0	0
2017/06/30	R208	01/02/2018	7.83	Call	Bond Future	1,007.9600	1.0080	895.1700	0.8952	(11.190)	0	0	0
2017/06/30	R208	01/02/2018	7.84	Call	Bond Future	1,024.1700	1.0242	910.6200	0.9106	(11.087)	0	0	0
2017/06/30	R208	01/02/2018	7.83	Put	Bond Future	603.6200	0.6036	688.8000	0.6888	14.112	0	0	0
2017/06/30	R209	03/08/2017			Bond Future	9.6502	73.0494	9.7153	72.6193	0.675	0.0000	0.0000	74,058
2017/06/30	R209	03/08/2017	9.44	Call	Bond Future	531.6200	0.5316	382.0200	0.3820	(28.140)	0	0	0
2017/06/30	R209	03/08/2017	9.43	Put	Bond Future	1,994.8900	1.9949	2,279.7900	2.2798	14.281	0	0	0
2017/06/30	R209	03/08/2017	9.45	Put	Bond Future	1,900.2800	1.9003	2,176.4100	2.1764	14.531	0	0	0
2017/06/30	R209	03/08/2017	9.44	Put	Bond Future	1,947.2800	1.9473	2,227.7800	2.2278	14.405	0	0	0
2017/06/30	R209	03/08/2017	9.45	Call	Bond Future	552.9300	0.5529	398.9600	0.3990	(27.846)	0	0	0
2017/06/30	R209	03/08/2017	9.43	Call	Bond Future	510.8100	0.5108	365.6100	0.3656	(28.425)	0	0	0
2017/06/30	R209	02/11/2017	9.52	Put	Bond Future	2,903.9600	2.9040	3,153.9500	3.1539	8.609	0	0	0
2017/06/30	R209	02/11/2017	9.75	Call	Bond Future	2,427.9500	2.4279	2,177.9200	2.1779	(10.298)	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
2017/06/30	R209	02/11/2017	8.30	Put	Bond Future	10,266.6400		10.2666	10,692.9200	10.6929	4.152	0	0	0
2017/06/30	R209	02/11/2017			Bond Future	9.7009		71.2945	9.7680	70.8558	0.691	0.0000	0.0000	800
2017/06/30	R209	02/11/2017	9.54	Put	Bond Future	2,826.9700		2.8270	3,071.6600	3.0717	8.656	0	0	0
2017/06/30	R209	02/11/2017	10.00	Call	Bond Future	3,366.8200		3.3668	3,069.3100	3.0693	(8.837)	0	0	0
2017/06/30	R209	02/11/2017	9.53	Put	Bond Future	2,865.3600		2.8654	3,112.6200	3.1126	8.629	0	0	0
2017/06/30	R209	02/11/2017	9.75	Put	Bond Future	2,106.6100		2.1066	2,295.3300	2.2953	8.958	0	0	6,500
2017/06/30	R209	02/11/2017	9.54	Call	Bond Future	1,757.1900		1.7572	1,563.1300	1.5631	(11.044)	0	0	0
2017/06/30	R209	02/11/2017	9.00	Put	Bond Future	5,453.4900		5.4535	5,803.1100	5.8031	6.411	0	0	0
2017/06/30	R209	02/11/2017	10.60	Put	Bond Future	508.2200		0.5082	575.9900	0.5760	13.335	0	0	1,300
2017/06/30	R209	02/11/2017	9.52	Call	Bond Future	1,699.5500		1.6996	1,510.7900	1.5108	(11.106)	0	0	0
2017/06/30	R209	02/11/2017	10.00	Put	Bond Future	1,441.6800		1.4417	1,582.9200	1.5829	9.797	0	0	3,360
2017/06/30	R209	02/11/2017	9.00	Call	Bond Future	612.1200		0.6121	522.9900	0.5230	(14.561)	0	0	4,100
2017/06/30	R209	02/11/2017	10.60	Call	Bond Future	6,063.4500		6.0635	5,692.4700	5.6925	(6.118)	0	0	0
2017/06/30	R209	02/11/2017	8.30	Call	Bond Future	84.8600		0.0849	72.3900	0.0724	(14.695)	0	0	2,800
2017/06/30	R209	02/11/2017	9.53	Call	Bond Future	1,728.3100		1.7283	1,536.8200	1.5368	(11.080)	0	0	0
2017/06/30	R209	01/02/2018	9.73	Call	Bond Future	2,817.2700		2.8173	2,570.2800	2.5703	(8.767)	0	0	0
2017/06/30	R209	01/02/2018	9.72	Call	Bond Future	2,784.4800		2.7845	2,539.8000	2.5398	(8.787)	0	0	0
2017/06/30	R209	01/02/2018			Bond Future	9.7505		72.6792	9.8196	72.2313	0.709	0.0000	0.0000	0
2017/06/30	R209	01/02/2018	9.71	Call	Bond Future	2,751.6600		2.7517	2,509.5100	2.5095	(8.800)	0	0	0
2017/06/30	R209	01/02/2018	9.71	Put	Bond Future	3,016.2300		3.0162	3,221.9800	3.2220	6.821	0	0	0
2017/06/30	R209	01/02/2018	9.73	Put	Bond Future	2,951.0700		2.9511	3,151.9800	3.1520	6.808	0	0	0
2017/06/30	R209	01/02/2018	9.72	Put	Bond Future	2,983.6200		2.9836	3,186.8400	3.1868	6.811	0	0	0
2017/06/30	R210	03/08/2017	196.29	Put	Bond Future	10,975.7000		10.9757	10,995.4300	10.9954	0.180	0	0	0
2017/06/30	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R210	03/08/2017			Bond Future	185.3143		185.3143	185.2946	185.2946	(0.011)	0.0000	0.0000	1,675
2017/06/30	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R210	03/08/2017	196.28	Put	Bond Future	10,965.7000		10.9657	10,985.4300	10.9854	0.180	0	0	0
2017/06/30	R210	03/08/2017	196.30	Put	Bond Future	10,985.7000		10.9857	11,005.4300	11.0054	0.180	0	0	0
2017/06/30	R210	02/11/2017	192.08	Put	Bond Future	5,584.0900		5.5841	5,606.0200	5.6060	0.393	0	0	0
2017/06/30	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R210	02/11/2017			Bond Future	186.4959		186.4959	186.4740	186.4740	(0.012)	0.0000	0.0000	0
2017/06/30	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R210	02/11/2017	192.07	Put	Bond Future	5,574.0900		5.5741	5,596.0200	5.5960	0.393	0	0	0
2017/06/30	R210	02/11/2017	192.09	Put	Bond Future	5,594.0900		5.5941	5,616.0200	5.6160	0.392	0	0	0
2017/06/30	R210	01/02/2018			Bond Future	190.1892		190.1892	190.1640	190.1640	(0.013)	0.0000	0.0000	0
2017/06/30	R210	01/02/2018	192.36	Put	Bond Future	2,170.8300		2.1708	2,195.9500	2.1959	1.157	0	0	0
2017/06/30	R210	01/02/2018	192.38	Put	Bond Future	2,190.8300		2.1908	2,215.9500	2.2159	1.147	0	0	0
2017/06/30	R210	01/02/2018	192.37	Put	Bond Future	2,180.8300		2.1808	2,205.9500	2.2059	1.152	0	0	0
2017/06/30	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R212	03/08/2017			Bond Future	148.5213		148.5213	148.0607	148.0607	(0.310)	0.0000	0.0000	4,858
2017/06/30	R212	03/08/2017	153.34	Put	Bond Future	4,818.6600		4.8187	5,279.3500	5.2793	9.561	0	0	0
2017/06/30	R212	03/08/2017	153.36	Put	Bond Future	4,838.6600		4.8387	5,299.3500	5.2993	9.521	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
2017/06/30	R212	03/08/2017	153.35	Put	Bond Future	4,828.6600	4.8287	5,289.3500	5.2893	9.541	0	0	0
2017/06/30	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R212	02/11/2017			Bond Future	151.3918	151.3918	150.9209	150.9209	(0.311)	0.0000	0.0000	0
2017/06/30	R212	02/11/2017	152.40	Put	Bond Future	1,008.1600	1.0082	1,479.0500	1.4791	46.708	0	0	0
2017/06/30	R212	02/11/2017	152.42	Put	Bond Future	1,028.1600	1.0282	1,499.0500	1.4991	45.799	0	0	0
2017/06/30	R212	02/11/2017	152.41	Put	Bond Future	1,018.1600	1.0182	1,489.0500	1.4891	46.249	0	0	0
2017/06/30	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R212	01/02/2018	154.71	Put	Bond Future	2,380.2200	2.3802	2,862.7200	2.8627	20.271	0	0	0
2017/06/30	R212	01/02/2018			Bond Future	152.3298	152.3298	151.8473	151.8473	(0.317)	0.0000	0.0000	0
2017/06/30	R212	01/02/2018	154.70	Put	Bond Future	2,370.2200	2.3702	2,852.7200	2.8527	20.357	0	0	0
2017/06/30	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/30	R212	01/02/2018	154.69	Put	Bond Future	2,360.2200	2.3602	2,842.7200	2.8427	20.443	0	0	0
2017/06/30	R213	03/08/2017	9.33	Put	Bond Future	1,159.4600	1.1595	1,323.7000	1.3237	14.165	0	0	0
2017/06/30	R213	03/08/2017			Bond Future	9.3595	85.1349	9.4096	84.8043	0.535	0.0000	0.0000	58,458
2017/06/30	R213	03/08/2017	9.35	Put	Bond Future	1,091.3300	1.0913	1,248.8300	1.2488	14.432	0	0	0
2017/06/30	R213	03/08/2017	9.34	Put	Bond Future	1,125.0500	1.1250	1,285.9100	1.2859	14.298	0	0	0
2017/06/30	R213	03/08/2017	9.33	Call	Bond Future	963.4900	0.9635	797.1300	0.7971	(17.266)	0	0	0
2017/06/30	R213	03/08/2017	9.34	Call	Bond Future	995.5100	0.9955	825.7700	0.8258	(17.051)	0	0	0
2017/06/30	R213	03/08/2017	9.35	Call	Bond Future	1,028.1600	1.0282	855.0600	0.8551	(16.836)	0	0	0
2017/06/30	R213	02/11/2017	9.36	Put	Bond Future	2,309.4700	2.3095	2,488.5700	2.4886	7.755	0	0	0
2017/06/30	R213	02/11/2017			Bond Future	9.4107	83.2109	9.4624	82.8735	0.550	0.0000	0.0000	0
2017/06/30	R213	02/11/2017	9.35	Put	Bond Future	2,343.4400	2.3434	2,524.7800	2.5248	7.738	0	0	0
2017/06/30	R213	02/11/2017	9.36	Call	Bond Future	1,977.1700	1.9772	1,818.9200	1.8189	(8.004)	0	0	0
2017/06/30	R213	02/11/2017	9.34	Call	Bond Future	1,913.8000	1.9138	1,760.0200	1.7600	(8.035)	0	0	0
2017/06/30	R213	02/11/2017	9.35	Call	Bond Future	1,945.3400	1.9453	1,789.3300	1.7893	(8.020)	0	0	0
2017/06/30	R213	02/11/2017	9.34	Put	Bond Future	2,377.7700	2.3778	2,561.3400	2.5613	7.720	0	0	0
2017/06/30	R213	01/02/2018	9.42	Call	Bond Future	2,662.7500	2.6627	2,441.1700	2.4412	(8.321)	0	0	0
2017/06/30	R213	01/02/2018			Bond Future	9.4616	84.8270	9.5152	84.4824	0.566	0.0000	0.0000	0
2017/06/30	R213	01/02/2018	9.43	Call	Bond Future	2,695.2900	2.6953	2,471.3700	2.4714	(8.308)	0	0	0
2017/06/30	R213	01/02/2018	9.41	Put	Bond Future	2,964.6200	2.9646	3,089.7800	3.0898	4.222	0	0	0
2017/06/30	R213	01/02/2018	9.43	Put	Bond Future	2,899.8600	2.8999	3,020.6000	3.0206	4.164	0	0	0
2017/06/30	R213	01/02/2018	9.42	Put	Bond Future	2,932.1000	2.9321	3,055.1800	3.0552	4.198	0	0	0
2017/06/30	R213	01/02/2018	9.41	Call	Bond Future	2,630.4100	2.6304	2,410.9100	2.4109	(8.345)	0	0	0
2017/06/30	R214	03/08/2017	9.51	Call	Bond Future	464.4300	0.4644	330.5200	0.3305	(28.833)	0	0	0
2017/06/30	R214	03/08/2017			Bond Future	9.7650	72.9363	9.8351	72.4554	0.719	0.0000	0.0000	37,026
2017/06/30	R214	03/08/2017	9.52	Call	Bond Future	484.0400	0.4840	345.7500	0.3458	(28.570)	0	0	0
2017/06/30	R214	03/08/2017	9.53	Call	Bond Future	504.2800	0.5043	361.5000	0.3615	(28.314)	0	0	0
2017/06/30	R214	03/08/2017	9.51	Put	Bond Future	2,258.0100	2.2580	2,604.9300	2.6049	15.364	0	0	0
2017/06/30	R214	03/08/2017	9.53	Put	Bond Future	2,154.4800	2.1545	2,492.5300	2.4925	15.691	0	0	0
2017/06/30	R214	03/08/2017	9.52	Put	Bond Future	2,205.8700	2.2059	2,548.4100	2.5484	15.529	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
2017/06/30	R214	02/11/2017	9.60	Call	Bond Future	1,724.1700		1.7242	1,482.6100	1.4826	(14.010)	0	0	0
2017/06/30	R214	02/11/2017			Bond Future	9.8170		71.0328	9.8892	70.5424	0.736	0.0000	0.0000	0
2017/06/30	R214	02/11/2017	9.58	Call	Bond Future	1,667.1900		1.6672	1,431.5400	1.4315	(14.135)	0	0	0
2017/06/30	R214	02/11/2017	9.59	Call	Bond Future	1,695.4600		1.6955	1,456.9300	1.4569	(14.069)	0	0	0
2017/06/30	R214	02/11/2017	9.60	Put	Bond Future	3,231.6000		3.2316	3,480.4900	3.4805	7.702	0	0	0
2017/06/30	R214	02/11/2017	9.58	Put	Bond Future	3,316.2300		3.3162	3,571.0300	3.5710	7.683	0	0	0
2017/06/30	R214	02/11/2017	9.59	Put	Bond Future	3,273.6400		3.2736	3,525.5600	3.5256	7.695	0	0	0
2017/06/30	R214	01/02/2018			Bond Future	9.8688		72.4124	9.9433	71.9119	0.754	0.0000	0.0000	0
2017/06/30	R214	01/02/2018	9.82	Put	Bond Future	3,236.3600		3.2364	3,453.3600	3.4534	6.705	0	0	0
2017/06/30	R214	01/02/2018	9.84	Put	Bond Future	3,168.0200		3.1680	3,381.4100	3.3814	6.736	0	0	0
2017/06/30	R214	01/02/2018	9.83	Put	Bond Future	3,202.0400		3.2020	3,417.2300	3.4172	6.720	0	0	0
2017/06/30	R214	01/02/2018	9.84	Call	Bond Future	2,972.4200		2.9724	2,685.2100	2.6852	(9.662)	0	0	0
2017/06/30	R214	01/02/2018	9.82	Call	Bond Future	2,904.6300		2.9046	2,621.0300	2.6210	(9.764)	0	0	0
2017/06/30	R214	01/02/2018	9.83	Call	Bond Future	2,938.4300		2.9384	2,653.0200	2.6530	(9.713)	0	0	0
2017/06/30	R248	03/08/2017			Bond Future	9.8106		93.5851	9.8909	92.8855	0.818	0.0000	0.0000	78,556
2017/06/30	R248	03/08/2017	9.57	Call	Bond Future	690.9700		0.6910	479.9300	0.4799	(30.543)	0	0	0
2017/06/30	R248	03/08/2017	9.56	Put	Bond Future	2,911.8200		2.9118	3,406.5700	3.4066	16.991	0	0	0
2017/06/30	R248	03/08/2017	9.58	Put	Bond Future	2,782.0800		2.7821	3,264.3000	3.2643	17.333	0	0	0
2017/06/30	R248	03/08/2017	9.57	Put	Bond Future	2,846.4700		2.8465	3,335.0400	3.3350	17.164	0	0	0
2017/06/30	R248	03/08/2017	9.58	Call	Bond Future	718.0000		0.7180	500.6100	0.5006	(30.277)	0	0	0
2017/06/30	R248	03/08/2017	9.56	Call	Bond Future	664.7400		0.6647	459.8800	0.4599	(30.818)	0	0	0
2017/06/30	R248	02/11/2017	9.66	Put	Bond Future	4,112.3400		4.1123	4,504.9200	4.5049	9.546	0	0	0
2017/06/30	R248	02/11/2017			Bond Future	9.8640		90.9350	9.9468	90.2215	0.839	0.0000	0.0000	226
2017/06/30	R248	02/11/2017	9.65	Put	Bond Future	4,165.9900		4.1660	4,561.8500	4.5619	9.502	0	0	0
2017/06/30	R248	02/11/2017	9.64	Call	Bond Future	2,235.9900		2.2360	1,921.6500	1.9216	(14.058)	0	0	0
2017/06/30	R248	02/11/2017	9.65	Call	Bond Future	2,272.0600		2.2721	1,954.4300	1.9544	(13.980)	0	0	0
2017/06/30	R248	02/11/2017	9.66	Call	Bond Future	2,308.4700		2.3085	1,987.5600	1.9876	(13.901)	0	0	0
2017/06/30	R248	02/11/2017	9.64	Put	Bond Future	4,220.1400		4.2201	4,619.2900	4.6193	9.458	0	0	0
2017/06/30	R248	01/02/2018	9.90	Put	Bond Future	4,071.5700		4.0716	4,441.5400	4.4415	9.087	0	0	0
2017/06/30	R248	01/02/2018	9.89	Call	Bond Future	3,877.6300		3.8776	3,522.0200	3.5220	(9.171)	0	0	0
2017/06/30	R248	01/02/2018			Bond Future	9.9175		92.7011	10.0028	91.9730	0.860	0.0000	0.0000	0
2017/06/30	R248	01/02/2018	9.90	Call	Bond Future	3,920.8300		3.9208	3,562.6900	3.5627	(9.134)	0	0	0
2017/06/30	R248	01/02/2018	9.91	Call	Bond Future	3,964.2400		3.9642	3,603.8700	3.6039	(9.091)	0	0	0
2017/06/30	R248	01/02/2018	9.89	Put	Bond Future	4,114.6700		4.1147	4,487.1700	4.4872	9.053	0	0	0
2017/06/30	R248	01/02/2018	9.91	Put	Bond Future	4,028.8400		4.0288	4,396.5800	4.3966	9.128	0	0	0

**Total**

**917402**