



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/06/2017 TO 08/06/2017

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
2017/06/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	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
2017/06/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	2025	03/08/2017			Bond Future	128.1790	128.1790	128.1860	128.1860	0.006	0.0000	0.0000	2,414
2017/06/08	2025	03/08/2017	133.96	Put	Bond Future	5,781.0300	5.7810	5,773.9700	5.7740	(0.122)	0	0	0
2017/06/08	2025	03/08/2017	133.98	Put	Bond Future	5,801.0300	5.8010	5,793.9700	5.7940	(0.122)	0	0	0
2017/06/08	2025	03/08/2017	133.97	Put	Bond Future	5,791.0300	5.7910	5,783.9700	5.7840	(0.122)	0	0	0
2017/06/08	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2025	02/11/2017			Bond Future	130.6620	130.6620	130.6696	130.6696	0.006	0.0000	0.0000	0
2017/06/08	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2025	02/11/2017	132.96	Put	Bond Future	2,298.0200	2.2980	2,290.3800	2.2904	(0.332)	0	0	0
2017/06/08	2025	02/11/2017	132.98	Put	Bond Future	2,318.0200	2.3180	2,310.3800	2.3104	(0.330)	0	0	0
2017/06/08	2025	02/11/2017	132.97	Put	Bond Future	2,308.0200	2.3080	2,300.3800	2.3004	(0.331)	0	0	0
2017/06/08	2025	01/02/2018	133.89	Put	Bond Future	1,978.0200	1.9780	1,971.5400	1.9715	(0.328)	0	0	0
2017/06/08	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2025	01/02/2018			Bond Future	131.9120	131.9120	131.9185	131.9185	0.005	0.0000	0.0000	0
2017/06/08	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2025	01/02/2018	133.88	Put	Bond Future	1,968.0200	1.9680	1,961.5400	1.9615	(0.329)	0	0	0
2017/06/08	2025	01/02/2018	133.90	Put	Bond Future	1,988.0200	1.9880	1,981.5400	1.9815	(0.326)	0	0	0
2017/06/08	2029	01/02/2018			Bond Future	103.7027	103.7027	103.7075	103.7075	0.005	0.0000	0.0000	0
2017/06/08	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2030	03/08/2017	9.33	Call	Bond Future	2,109.9300	2.1099	1,756.3400	1.7563	(16.758)	0	0	0
2017/06/08	2030	03/08/2017			Bond Future	9.0242	92.5937	9.0747	92.2401	0.560	0.0000	0.0000	33,890
2017/06/08	2030	03/08/2017	9.34	Call	Bond Future	2,177.8000	2.1778	1,824.2100	1.8242	(16.236)	0	0	0
2017/06/08	2030	03/08/2017	9.35	Call	Bond Future	2,245.5900	2.2456	1,892.0000	1.8920	(15.746)	0	0	0
2017/06/08	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2030	02/11/2017			Bond Future	9.0635	94.3642	9.1157	94.0043	0.576	0.0000	0.0000	0
2017/06/08	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2030	02/11/2017	9.34	Call	Bond Future	1,884.1500	1.8841	1,524.2500	1.5243	(19.101)	0	0	0
2017/06/08	2030	02/11/2017	9.35	Call	Bond Future	1,951.3100	1.9513	1,591.4100	1.5914	(18.444)	0	0	0
2017/06/08	2030	02/11/2017	9.36	Call	Bond Future	2,018.3900	2.0184	1,658.4900	1.6585	(17.831)	0	0	0
2017/06/08	2030	01/02/2018			Bond Future	9.1010	92.1960	9.1552	91.8282	0.595	0.0000	0.0000	0
2017/06/08	2030	01/02/2018	9.38	Call	Bond Future	1,873.7800	1.8738	1,506.0100	1.5060	(19.627)	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
2017/06/08	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2030	01/02/2018	9.39	Call	Bond Future	1,939.9800	1.9400	1,572.2100	1.5722	(18.957)	0	0	0
2017/06/08	2030	01/02/2018	9.37	Call	Bond Future	1,807.5200	1.8075	1,439.7500	1.4397	(20.347)	0	0	0
2017/06/08	2032	03/08/2017	9.43	Put	Bond Future	805.5500	0.8056	933.9600	0.9340	15.941	0	0	0
2017/06/08	2032	03/08/2017			Bond Future	9.1987	95.3607	9.2543	94.9435	0.605	0.0000	0.0000	26,589
2017/06/08	2032	03/08/2017	9.45	Put	Bond Future	759.9300	0.7599	882.6800	0.8827	16.157	0	0	0
2017/06/08	2032	03/08/2017	9.44	Put	Bond Future	782.5300	0.7825	908.1100	0.9081	16.048	0	0	0
2017/06/08	2032	03/08/2017	9.44	Call	Bond Future	2,573.2400	2.5732	2,281.6200	2.2816	(11.333)	0	0	0
2017/06/08	2032	03/08/2017	9.45	Call	Bond Future	2,623.7500	2.6238	2,329.3300	2.3293	(11.221)	0	0	0
2017/06/08	2032	03/08/2017	9.43	Call	Bond Future	2,523.0300	2.5230	2,234.2400	2.2342	(11.446)	0	0	0
2017/06/08	2032	02/11/2017			Bond Future	9.2433	93.0263	9.3006	92.6015	0.620	0.0000	0.0000	0
2017/06/08	2032	02/11/2017	9.48	Put	Bond Future	1,843.3200	1.8433	2,002.2000	2.0022	8.619	0	0	0
2017/06/08	2032	02/11/2017	9.50	Put	Bond Future	1,788.3500	1.7884	1,943.7000	1.9437	8.687	0	0	0
2017/06/08	2032	02/11/2017	9.49	Put	Bond Future	1,815.6700	1.8157	1,972.7800	1.9728	8.653	0	0	0
2017/06/08	2032	02/11/2017	9.48	Call	Bond Future	3,578.6700	3.5787	3,312.7900	3.3128	(7.430)	0	0	0
2017/06/08	2032	02/11/2017	9.49	Call	Bond Future	3,623.2900	3.6233	3,355.6400	3.3556	(7.387)	0	0	0
2017/06/08	2032	02/11/2017	9.50	Call	Bond Future	3,668.1700	3.6682	3,398.7600	3.3988	(7.345)	0	0	0
2017/06/08	2032	01/02/2018	9.55	Put	Bond Future	2,394.3600	2.3944	2,561.7000	2.5617	6.989	0	0	0
2017/06/08	2032	01/02/2018			Bond Future	9.2861	94.8371	9.3454	94.4031	0.639	0.0000	0.0000	0
2017/06/08	2032	01/02/2018	9.57	Put	Bond Future	2,339.1200	2.3391	2,503.5800	2.5036	7.031	0	0	0
2017/06/08	2032	01/02/2018	9.56	Put	Bond Future	2,366.6100	2.3666	2,532.5000	2.5325	7.010	0	0	0
2017/06/08	2032	01/02/2018	9.55	Call	Bond Future	4,302.4500	4.3025	4,035.8400	4.0358	(6.197)	0	0	0
2017/06/08	2032	01/02/2018	9.56	Call	Bond Future	4,345.8800	4.3459	4,077.8200	4.0778	(6.168)	0	0	0
2017/06/08	2032	01/02/2018	9.57	Call	Bond Future	4,389.4900	4.3895	4,120.0000	4.1200	(6.139)	0	0	0
2017/06/08	2033	03/08/2017	113.14	Put	Bond Future	7,737.1100	7.7371	7,731.5400	7.7315	(0.072)	0	0	0
2017/06/08	2033	03/08/2017			Bond Future	105.4029	105.4029	105.4085	105.4085	0.005	0.0000	0.0000	6,534
2017/06/08	2033	03/08/2017	113.13	Put	Bond Future	7,727.1100	7.7271	7,721.5400	7.7215	(0.072)	0	0	0
2017/06/08	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2033	03/08/2017	113.12	Put	Bond Future	7,717.1100	7.7171	7,711.5400	7.7115	(0.072)	0	0	0
2017/06/08	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2033	02/11/2017			Bond Future	106.3682	106.3682	106.3741	106.3741	0.006	0.0000	0.0000	0
2017/06/08	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2033	02/11/2017	110.07	Put	Bond Future	3,701.8400	3.7018	3,695.8600	3.6959	(0.162)	0	0	0
2017/06/08	2033	02/11/2017	110.09	Put	Bond Future	3,721.8400	3.7218	3,715.8600	3.7159	(0.161)	0	0	0
2017/06/08	2033	02/11/2017	110.08	Put	Bond Future	3,711.8400	3.7118	3,705.8600	3.7059	(0.161)	0	0	0
2017/06/08	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2033	01/02/2018			Bond Future	108.4865	108.4865	108.4915	108.4915	0.005	0.0000	0.0000	0
2017/06/08	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2033	01/02/2018	109.64	Put	Bond Future	1,153.5400	1.1535	1,148.5200	1.1485	(0.435)	0	0	0
2017/06/08	2033	01/02/2018	109.66	Put	Bond Future	1,173.5400	1.1735	1,168.5200	1.1685	(0.428)	0	0	0

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2017/06/08	2033	01/02/2018	109.65	Put	Bond Future	1,163.5400	1.1635	1,158.5200	1.1585	(0.431)	0	0	0
2017/06/08	2037	03/08/2017	9.57	Call	Bond Future	1,721.4100	1.7214	1,525.7500	1.5257	(11.366)	0	0	0
2017/06/08	2037	03/08/2017			Bond Future	9.5692	90.8164	9.6145	90.4502	0.473	0.0000	0.0000	66,025
2017/06/08	2037	03/08/2017	9.58	Call	Bond Future	1,762.6900	1.7627	1,564.2500	1.5643	(11.258)	0	0	0
2017/06/08	2037	03/08/2017	9.56	Put	Bond Future	1,755.2600	1.7553	1,928.6600	1.9287	9.879	0	0	0
2017/06/08	2037	03/08/2017	9.57	Put	Bond Future	1,714.9200	1.7149	1,885.5300	1.8855	9.949	0	0	0
2017/06/08	2037	03/08/2017	9.58	Put	Bond Future	1,675.1000	1.6751	1,842.9300	1.8429	10.019	0	0	0
2017/06/08	2037	03/08/2017	9.56	Call	Bond Future	1,680.5400	1.6805	1,487.6700	1.4877	(11.477)	0	0	0
2017/06/08	2037	02/11/2017			Bond Future	9.6172	92.5531	9.6638	92.1802	0.484	0.0000	0.0000	233
2017/06/08	2037	02/11/2017	9.66	Call	Bond Future	3,182.5000	3.1825	2,976.7500	2.9768	(6.465)	0	0	0
2017/06/08	2037	02/11/2017	9.65	Put	Bond Future	2,877.6500	2.8776	3,046.3800	3.0464	5.863	0	0	0
2017/06/08	2037	02/11/2017	9.67	Put	Bond Future	2,802.2900	2.8023	2,967.8700	2.9679	5.909	0	0	0
2017/06/08	2037	02/11/2017	9.66	Put	Bond Future	2,839.7700	2.8398	3,006.9300	3.0069	5.886	0	0	0
2017/06/08	2037	02/11/2017	9.67	Call	Bond Future	3,224.8200	3.2248	3,017.4900	3.0175	(6.429)	0	0	0
2017/06/08	2037	02/11/2017	9.65	Call	Bond Future	3,140.4600	3.1405	2,936.2800	2.9363	(6.502)	0	0	0
2017/06/08	2037	01/02/2018			Bond Future	9.6642	90.0992	9.7123	89.7182	0.498	0.0000	0.0000	0
2017/06/08	2037	01/02/2018	9.81	Put	Bond Future	3,190.2800	3.1903	3,349.6300	3.3496	4.995	0	0	0
2017/06/08	2037	01/02/2018	9.83	Put	Bond Future	3,122.4800	3.1225	3,279.3400	3.2793	5.024	0	0	0
2017/06/08	2037	01/02/2018	9.82	Put	Bond Future	3,156.2300	3.1562	3,314.3300	3.3143	5.009	0	0	0
2017/06/08	2037	01/02/2018	9.82	Call	Bond Future	4,381.5000	4.3815	4,158.5600	4.1586	(5.088)	0	0	0
2017/06/08	2037	01/02/2018	9.83	Call	Bond Future	4,425.5000	4.4255	4,201.3200	4.2013	(5.066)	0	0	0
2017/06/08	2037	01/02/2018	9.81	Call	Bond Future	4,337.6900	4.3377	4,116.0000	4.1160	(5.111)	0	0	0
2017/06/08	2038	03/08/2017			Bond Future	129.8656	129.8656	129.8723	129.8723	0.005	0.0000	0.0000	22,539
2017/06/08	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2038	03/08/2017	141.16	Put	Bond Future	11,294.4500	11.2944	11,287.6900	11.2877	(0.060)	0	0	0
2017/06/08	2038	03/08/2017	141.18	Put	Bond Future	11,314.4500	11.3144	11,307.6900	11.3077	(0.060)	0	0	0
2017/06/08	2038	03/08/2017	141.17	Put	Bond Future	11,304.4500	11.3044	11,297.6900	11.2977	(0.060)	0	0	0
2017/06/08	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2038	02/11/2017			Bond Future	132.3813	132.3813	132.3885	132.3885	0.005	0.0000	0.0000	0
2017/06/08	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2038	02/11/2017	136.82	Put	Bond Future	4,438.6800	4.4387	4,431.4700	4.4315	(0.162)	0	0	0
2017/06/08	2038	02/11/2017	136.80	Put	Bond Future	4,418.6800	4.4187	4,411.4700	4.4115	(0.163)	0	0	0
2017/06/08	2038	02/11/2017	136.81	Put	Bond Future	4,428.6800	4.4287	4,421.4700	4.4215	(0.163)	0	0	0
2017/06/08	2038	01/02/2018	136.95	Put	Bond Future	3,453.4800	3.4535	3,447.2900	3.4473	(0.179)	0	0	0
2017/06/08	2038	01/02/2018			Bond Future	133.4965	133.4965	133.5027	133.5027	0.005	0.0000	0.0000	0
2017/06/08	2038	01/02/2018	136.94	Put	Bond Future	3,443.4800	3.4435	3,437.2900	3.4373	(0.180)	0	0	0
2017/06/08	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2038	01/02/2018	136.93	Put	Bond Future	3,433.4800	3.4335	3,427.2900	3.4273	(0.180)	0	0	0
2017/06/08	2040	03/08/2017			Bond Future	9.6598	94.1806	9.6948	93.8775	0.363	0.0000	0.0000	13,856
2017/06/08	2040	03/08/2017	9.61	Put	Bond Future	2,108.3200	2.1083	2,255.4000	2.2554	6.976	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
2017/06/08	2040	03/08/2017	9.63	Put	Bond Future	2,017.1600	2.0172	2,159.6900	2.1597	7.066	0	0	0
2017/06/08	2040	03/08/2017	9.62	Put	Bond Future	2,062.3200	2.0623	2,207.1200	2.2071	7.021	0	0	0
2017/06/08	2040	03/08/2017	9.61	Call	Bond Future	1,675.4900	1.6755	1,519.5200	1.5195	(9.309)	0	0	0
2017/06/08	2040	03/08/2017	9.62	Call	Bond Future	1,716.7100	1.7167	1,558.4600	1.5585	(9.218)	0	0	0
2017/06/08	2040	03/08/2017	9.63	Call	Bond Future	1,758.6500	1.7587	1,598.1300	1.5981	(9.127)	0	0	0
2017/06/08	2040	02/11/2017			Bond Future	9.7088	95.9815	9.7448	95.6731	0.371	0.0000	0.0000	0
2017/06/08	2040	02/11/2017	9.66	Call	Bond Future	3,048.2300	3.0482	2,886.5200	2.8865	(5.305)	0	0	0
2017/06/08	2040	02/11/2017	9.65	Put	Bond Future	3,513.3900	3.5134	3,661.4200	3.6614	4.213	0	0	0
2017/06/08	2040	02/11/2017	9.67	Put	Bond Future	3,423.2100	3.4232	3,568.6100	3.5686	4.247	0	0	0
2017/06/08	2040	02/11/2017	9.66	Put	Bond Future	3,468.2100	3.4682	3,614.9200	3.6149	4.230	0	0	0
2017/06/08	2040	02/11/2017	9.67	Call	Bond Future	3,089.5700	3.0896	2,926.5500	2.9265	(5.276)	0	0	0
2017/06/08	2040	02/11/2017	9.65	Call	Bond Future	3,006.9400	3.0069	2,846.5500	2.8465	(5.334)	0	0	0
2017/06/08	2040	01/02/2018	9.89	Call	Bond Future	4,614.9400	4.6149	4,430.1400	4.4301	(4.004)	0	0	0
2017/06/08	2040	01/02/2018			Bond Future	9.7568	93.3441	9.7941	93.0288	0.382	0.0000	0.0000	0
2017/06/08	2040	01/02/2018	9.87	Call	Bond Future	4,523.3100	4.5233	4,340.5600	4.3406	(4.040)	0	0	0
2017/06/08	2040	01/02/2018	9.88	Call	Bond Future	4,569.1700	4.5692	4,385.4000	4.3854	(4.022)	0	0	0
2017/06/08	2040	01/02/2018	9.87	Put	Bond Future	3,570.6100	3.5706	3,703.1700	3.7032	3.713	0	0	0
2017/06/08	2040	01/02/2018	9.88	Put	Bond Future	3,533.0300	3.5330	3,664.5700	3.6646	3.723	0	0	0
2017/06/08	2040	01/02/2018	9.89	Put	Bond Future	3,495.4900	3.4955	3,626.0000	3.6260	3.734	0	0	0
2017/06/08	2044	03/08/2017			Bond Future	9.7499	90.7547	9.7748	90.5394	0.255	0.0000	0.0000	23,797
2017/06/08	2044	03/08/2017	9.62	Put	Bond Future	2,511.5200	2.5115	2,623.4400	2.6234	4.456	0	0	0
2017/06/08	2044	03/08/2017	9.64	Put	Bond Future	2,407.4300	2.4074	2,516.0600	2.5161	4.512	0	0	0
2017/06/08	2044	03/08/2017	9.63	Put	Bond Future	2,459.1100	2.4591	2,569.3900	2.5694	4.485	0	0	0
2017/06/08	2044	03/08/2017	9.64	Call	Bond Future	1,445.2900	1.4453	1,338.6500	1.3387	(7.378)	0	0	0
2017/06/08	2044	03/08/2017	9.62	Call	Bond Future	1,372.4800	1.3725	1,269.1300	1.2691	(7.530)	0	0	0
2017/06/08	2044	03/08/2017	9.63	Call	Bond Future	1,408.5900	1.4086	1,303.6000	1.3036	(7.454)	0	0	0
2017/06/08	2044	02/11/2017	9.68	Call	Bond Future	2,821.9400	2.8219	2,709.5200	2.7095	(3.984)	0	0	0
2017/06/08	2044	02/11/2017			Bond Future	9.7994	92.4901	9.8249	92.2711	0.261	0.0000	0.0000	200
2017/06/08	2044	02/11/2017	9.66	Call	Bond Future	2,744.1500	2.7442	2,633.6000	2.6336	(4.029)	0	0	0
2017/06/08	2044	02/11/2017	9.67	Call	Bond Future	2,782.7800	2.7828	2,671.2900	2.6713	(4.006)	0	0	0
2017/06/08	2044	02/11/2017	9.66	Put	Bond Future	3,955.1900	3.9552	4,063.6100	4.0636	2.741	0	0	0
2017/06/08	2044	02/11/2017	9.68	Put	Bond Future	3,857.5000	3.8575	3,964.0500	3.9640	2.762	0	0	0
2017/06/08	2044	02/11/2017	9.67	Put	Bond Future	3,906.0100	3.9060	4,013.4900	4.0135	2.752	0	0	0
2017/06/08	2044	01/02/2018			Bond Future	9.8479	89.9098	9.8743	89.6858	0.268	0.0000	0.0000	0
2017/06/08	2044	01/02/2018	9.89	Put	Bond Future	3,925.1800	3.9252	4,021.3900	4.0214	2.451	0	0	0
2017/06/08	2044	01/02/2018	9.91	Put	Bond Future	3,845.3200	3.8453	3,940.0700	3.9401	2.464	0	0	0
2017/06/08	2044	01/02/2018	9.90	Put	Bond Future	3,884.9300	3.8849	3,980.4100	3.9804	2.458	0	0	0
2017/06/08	2044	01/02/2018	9.89	Call	Bond Future	4,281.7100	4.2817	4,153.8800	4.1539	(2.985)	0	0	0
2017/06/08	2044	01/02/2018	9.90	Call	Bond Future	4,325.9000	4.3259	4,197.3400	4.1973	(2.972)	0	0	0
2017/06/08	2044	01/02/2018	9.91	Call	Bond Future	4,370.5800	4.3706	4,241.2900	4.2413	(2.958)	0	0	0
2017/06/08	2046	03/08/2017	141.17	Put	Bond Future	13,262.3200	13.2623	13,255.8400	13.2558	(0.049)	0	0	0
2017/06/08	2046	03/08/2017			Bond Future	127.9077	127.9077	127.9142	127.9142	0.005	0.0000	0.0000	23,790
2017/06/08	2046	03/08/2017	141.19	Put	Bond Future	13,282.3200	13.2823	13,275.8400	13.2758	(0.049)	0	0	0
2017/06/08	2046	03/08/2017	141.18	Put	Bond Future	13,272.3200	13.2723	13,265.8400	13.2658	(0.049)	0	0	0
2017/06/08	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	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
2017/06/08	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2046	02/11/2017			Bond Future	128.8020	128.8020	128.8093	128.8093	0.006	0.0000	0.0000	0
2017/06/08	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2046	02/11/2017	136.30	Put	Bond Future	7,497.9600	7.4980	7,490.6500	7.4907	(0.097)	0	0	0
2017/06/08	2046	02/11/2017	136.32	Put	Bond Future	7,517.9600	7.5180	7,510.6500	7.5107	(0.097)	0	0	0
2017/06/08	2046	02/11/2017	136.31	Put	Bond Future	7,507.9600	7.5080	7,500.6500	7.5007	(0.097)	0	0	0
2017/06/08	2046	01/02/2018	132.92	Put	Bond Future	1,552.8600	1.5529	1,546.7900	1.5468	(0.391)	0	0	0
2017/06/08	2046	01/02/2018			Bond Future	131.3671	131.3671	131.3732	131.3732	0.005	0.0000	0.0000	0
2017/06/08	2046	01/02/2018	132.91	Put	Bond Future	1,542.8600	1.5429	1,536.7900	1.5368	(0.393)	0	0	0
2017/06/08	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2046	01/02/2018	132.90	Put	Bond Future	1,532.8600	1.5329	1,526.7900	1.5268	(0.396)	0	0	0
2017/06/08	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2050	03/08/2017			Bond Future	135.6124	135.6124	135.6198	135.6198	0.005	0.0000	0.0000	26,059
2017/06/08	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2050	03/08/2017	149.22	Put	Bond Future	13,607.6000	13.6076	13,600.2300	13.6002	(0.054)	0	0	0
2017/06/08	2050	03/08/2017	149.24	Put	Bond Future	13,627.6000	13.6276	13,620.2300	13.6202	(0.054)	0	0	0
2017/06/08	2050	03/08/2017	149.23	Put	Bond Future	13,617.6000	13.6176	13,610.2300	13.6102	(0.054)	0	0	0
2017/06/08	2050	02/11/2017	144.66	Put	Bond Future	6,420.6000	6.4206	6,412.5500	6.4125	(0.125)	0	0	0
2017/06/08	2050	02/11/2017	144.67	Put	Bond Future	6,430.6000	6.4306	6,422.5500	6.4225	(0.125)	0	0	0
2017/06/08	2050	02/11/2017			Bond Future	138.2394	138.2394	138.2475	138.2475	0.006	0.0000	0.0000	0
2017/06/08	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2050	02/11/2017	144.65	Put	Bond Future	6,410.6000	6.4106	6,402.5500	6.4025	(0.126)	0	0	0
2017/06/08	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2050	01/02/2018			Bond Future	139.3005	139.3005	139.3071	139.3071	0.005	0.0000	0.0000	0
2017/06/08	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	2050	01/02/2018	140.23	Put	Bond Future	929.4600	0.9295	922.8900	0.9229	(0.707)	0	0	0
2017/06/08	2050	01/02/2018	140.25	Put	Bond Future	949.4600	0.9495	942.8900	0.9429	(0.692)	0	0	0
2017/06/08	2050	01/02/2018	140.24	Put	Bond Future	939.4600	0.9395	932.8900	0.9329	(0.699)	0	0	0
2017/06/08	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	AL37	03/08/2017			Index Future	548.5460	548.5460	547.3230	547.3230	(0.223)	0.0000	0.0000	0
2017/06/08	AL37	02/11/2017			Index Future	559.0350	559.0350	557.7910	557.7910	(0.223)	0.0000	0.0000	0
2017/06/08	AL37	01/02/2018			Index Future	569.9170	569.9170	568.6440	568.6440	(0.223)	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
2017/06/08	AL7T	03/08/2017			Index Future	633.5080	633.5080	631.6430	631.6430	(0.294)	0.0000	0.0000	0
2017/06/08	AL7T	02/11/2017			Index Future	645.6230	645.6230	643.7240	643.7240	(0.294)	0.0000	0.0000	0
2017/06/08	AL7T	01/02/2018			Index Future	658.1900	658.1900	656.2490	656.2490	(0.295)	0.0000	0.0000	0
2017/06/08	ALBI	03/08/2017			Index Future	569.2630	569.2630	567.6220	567.6220	(0.288)	0.0000	0.0000	600
2017/06/08	ALBI	02/11/2017			Index Future	580.1490	580.1490	578.4780	578.4780	(0.288)	0.0000	0.0000	0
2017/06/08	ALBI	01/02/2018			Index Future	591.4420	591.4420	589.7340	589.7340	(0.289)	0.0000	0.0000	0
2017/06/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	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
2017/06/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/08	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	EL28	03/08/2017			Bond Future	128.0444	128.0444	128.0536	128.0536	0.007	0.0000	0.0000	0
2017/06/08	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	EL28	03/08/2017	135.16	Put	Bond Future	7,115.6100	7.1156	7,106.4200	7.1064	(0.129)	0	0	0
2017/06/08	EL28	03/08/2017	135.18	Put	Bond Future	7,135.6100	7.1356	7,126.4200	7.1264	(0.129)	0	0	0
2017/06/08	EL28	03/08/2017	135.17	Put	Bond Future	7,125.6100	7.1256	7,116.4200	7.1164	(0.129)	0	0	0
2017/06/08	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	EL28	02/11/2017			Bond Future	128.7809	128.7809	128.7908	128.7908	0.008	0.0000	0.0000	0
2017/06/08	EL28	02/11/2017	133.87	Put	Bond Future	5,089.0500	5.0890	5,079.2400	5.0792	(0.193)	0	0	0
2017/06/08	EL28	02/11/2017	133.89	Put	Bond Future	5,109.0500	5.1090	5,099.2400	5.0992	(0.192)	0	0	0
2017/06/08	EL28	02/11/2017	133.88	Put	Bond Future	5,099.0500	5.0990	5,089.2400	5.0892	(0.192)	0	0	0
2017/06/08	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/08	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	EL28	01/02/2018			Bond Future	131.3457	131.3457	131.3544	131.3544	0.007	0.0000	0.0000	0
2017/06/08	EL28	01/02/2018	132.29	Put	Bond Future	944.2900	0.9443	935.5800	0.9356	(0.922)	0	0	0
2017/06/08	EL28	01/02/2018	132.31	Put	Bond Future	964.2900	0.9643	955.5800	0.9556	(0.903)	0	0	0
2017/06/08	EL28	01/02/2018	132.30	Put	Bond Future	954.2900	0.9543	945.5800	0.9456	(0.913)	0	0	0
2017/06/08	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	ES33	03/08/2017			Bond Future	10.6495	78.9483	10.6894	78.7007	0.375	0.0000	0.0000	9,466
2017/06/08	ES33	03/08/2017	10.53	Put	Bond Future	748.6500	0.7486	996.2700	0.9963	33.076	0	0	0
2017/06/08	ES33	03/08/2017	10.55	Put	Bond Future	622.5500	0.6226	870.1700	0.8702	39.775	0	0	0
2017/06/08	ES33	03/08/2017	10.54	Put	Bond Future	685.5600	0.6856	933.1800	0.9332	36.119	0	0	0
2017/06/08	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	ES33	02/11/2017	10.66	Put	Bond Future	481.2600	0.4813	733.3100	0.7333	52.373	0	0	0
2017/06/08	ES33	02/11/2017			Bond Future	10.7381	76.6662	10.7793	76.4142	0.384	0.0000	0.0000	0
2017/06/08	ES33	02/11/2017	10.68	Put	Bond Future	357.6200	0.3576	609.6700	0.6097	70.480	0	0	0
2017/06/08	ES33	02/11/2017	10.67	Put	Bond Future	419.4000	0.4194	671.4500	0.6714	60.098	0	0	0
2017/06/08	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	ES33	01/02/2018	10.99	Call	Bond Future	965.0700	0.9651	707.3400	0.7073	(26.706)	0	0	0
2017/06/08	ES33	01/02/2018			Bond Future	10.8287	78.1586	10.8715	77.9008	0.395	0.0000	0.0000	0
2017/06/08	ES33	01/02/2018	11.00	Call	Bond Future	1,024.3000	1.0243	766.5700	0.7666	(25.162)	0	0	0
2017/06/08	ES33	01/02/2018	11.01	Call	Bond Future	1,083.4500	1.0834	825.7200	0.8257	(23.788)	0	0	0
2017/06/08	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	ES42	03/08/2017			Bond Future	10.8852	82.0950	10.9097	81.9227	0.226	0.0000	0.0000	7,957
2017/06/08	ES42	02/11/2017			Bond Future	10.9740	79.4033	10.9994	79.2280	0.231	0.0000	0.0000	0
2017/06/08	ES42	01/02/2018			Bond Future	11.0619	80.9489	11.0882	80.7694	0.238	0.0000	0.0000	0
2017/06/08	GOVI	03/08/2017			GOVI	567.8490	567.8490	566.2060	566.2060	(0.289)	0.0000	0.0000	404
2017/06/08	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	GOVI	03/08/2017	561.09	Call	GOVI	67,590.0000	6.7590	51,160.0000	5.1160	(24.308)	0	0	0
2017/06/08	GOVI	03/08/2017	561.10	Call	GOVI	67,490.0000	6.7490	51,060.0000	5.1060	(24.344)	0	0	0
2017/06/08	GOVI	03/08/2017	561.11	Call	GOVI	67,390.0000	6.7390	50,960.0000	5.0960	(24.380)	0	0	0
2017/06/08	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	GOVI	02/11/2017			GOVI	578.7080	578.7080	577.0350	577.0350	(0.289)	0.0000	0.0000	0
2017/06/08	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	GOVI	02/11/2017	572.44	Call	GOVI	62,680.0000	6.2680	45,950.0000	4.5950	(26.691)	0	0	0
2017/06/08	GOVI	02/11/2017	572.45	Call	GOVI	62,580.0000	6.2580	45,850.0000	4.5850	(26.734)	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
2017/06/08	GOVI	02/11/2017	572.46	Call	GOVI	62,480.0000	6.2480	45,750.0000	4.5750	(26.777)	0	0	0
2017/06/08	GOVI	01/02/2018			GOVI	589.9730	589.9730	588.2620	588.2620	(0.290)	0.0000	0.0000	0
2017/06/08	GOVI	01/02/2018	581.03	Call	GOVI	89,430.0000	8.9430	72,320.0000	7.2320	(19.132)	0	0	0
2017/06/08	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	GOVI	01/02/2018	581.04	Call	GOVI	89,330.0000	8.9330	72,220.0000	7.2220	(19.154)	0	0	0
2017/06/08	GOVI	01/02/2018	581.02	Call	GOVI	89,530.0000	8.9530	72,420.0000	7.2420	(19.111)	0	0	0
2017/06/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/08	IGOV	03/08/2017			Index Future	249.7470	249.7470	249.7610	249.7610	0.006	0.0000	0.0000	1,296
2017/06/08	IGOV	02/11/2017			Index Future	254.5850	254.5850	254.6000	254.6000	0.006	0.0000	0.0000	0
2017/06/08	IGOV	01/02/2018			Index Future	259.6550	259.6550	259.6670	259.6670	0.005	0.0000	0.0000	0
2017/06/08	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/08	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/08	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/06/08	IS01	21/09/2017			Interest Rate Swap	99.6150	99.6150	99.6163	99.6163	0.001	0.0000	0.0000	0
2017/06/08	IS01	21/12/2017			Interest Rate Swap	99.8090	99.8090	99.8150	99.8150	0.006	0.0000	0.0000	0
2017/06/08	IS01	15/03/2018			Interest Rate Swap	99.7354	99.7354	99.7466	99.7466	0.011	0.0000	0.0000	0
2017/06/08	IS01	21/06/2018			Interest Rate Swap	99.8671	99.8671	99.8854	99.8854	0.018	0.0000	0.0000	0
2017/06/08	IS02	18/12/2017			Interest Rate Swap	99.8393	99.8393	99.8453	99.8453	0.006	0.0000	0.0000	0
2017/06/08	IS02	16/03/2018			Interest Rate Swap	99.0156	99.0156	99.0270	99.0270	0.012	0.0000	0.0000	0
2017/06/08	IS02	15/06/2018			Interest Rate Swap	98.5531	98.5531	98.5702	98.5702	0.017	0.0000	0.0000	0
2017/06/08	IS02	21/09/2018			Interest Rate Swap	98.4582	98.4582	98.4820	98.4820	0.024	0.0000	0.0000	0
2017/06/08	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8400	98.8400	0.030	0.0000	0.0000	0
2017/06/08	IS02	15/03/2019			Interest Rate Swap	99.1779	99.1779	99.2108	99.2108	0.033	0.0000	0.0000	0
2017/06/08	IS02	21/06/2019			Interest Rate Swap	99.5516	99.5516	99.5854	99.5854	0.034	0.0000	0.0000	0
2017/06/08	IS05	17/12/2020			Interest Rate Swap	96.0776	96.0776	96.1589	96.1589	0.085	0.0000	0.0000	0
2017/06/08	IS05	16/03/2021			Interest Rate Swap	95.2883	95.2883	95.3752	95.3752	0.091	0.0000	0.0000	0
2017/06/08	IS05	15/06/2021			Interest Rate Swap	94.4671	94.4671	94.5606	94.5606	0.099	0.0000	0.0000	0
2017/06/08	IS05	21/09/2021			Interest Rate Swap	94.6162	94.6162	94.7200	94.7200	0.110	0.0000	0.0000	0
2017/06/08	IS05	21/12/2021			Interest Rate Swap	96.7733	96.7733	96.8857	96.8857	0.116	0.0000	0.0000	51
2017/06/08	IS05	15/03/2022			Interest Rate Swap	96.8761	96.8761	96.9957	96.9957	0.123	0.0000	0.0000	0
2017/06/08	IS05	21/06/2022			Interest Rate Swap	98.0433	98.0433	98.1693	98.1693	0.128	0.0000	0.0000	0
2017/06/08	IS10	17/12/2025			Interest Rate Swap	94.4842	94.4842	94.6578	94.6578	0.184	0.0000	0.0000	0
2017/06/08	IS10	16/03/2026			Interest Rate Swap	91.4543	91.4543	91.6353	91.6353	0.198	0.0000	0.0000	0
2017/06/08	IS10	15/06/2026			Interest Rate Swap	90.1699	90.1699	90.3560	90.3560	0.206	0.0000	0.0000	0
2017/06/08	IS10	21/09/2026			Interest Rate Swap	92.3009	92.3009	92.4894	92.4894	0.204	0.0000	0.0000	0
2017/06/08	IS10	21/12/2026			Interest Rate Swap	96.0556	96.0556	96.2429	96.2429	0.195	0.0000	0.0000	0
2017/06/08	IS10	15/03/2027			Interest Rate Swap	94.6063	94.6063	94.7958	94.7958	0.200	0.0000	0.0000	0
2017/06/08	IS10	21/06/2027			Interest Rate Swap	96.6575	96.6575	96.8451	96.8451	0.194	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
2017/06/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/08	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/08	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/08	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/08	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/08	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/08	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/08	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/08	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/08	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/08	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/08	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/08	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/08	R023	03/08/2017	8.60	Put	Bond Future	39.7900	0.0398	52.5900	0.0526	32.169	0	0	0
2017/06/08	R023	03/08/2017			Bond Future	7.8399	102.9835	7.9019	102.7092	0.791	0.0000	0.0000	38,317
2017/06/08	R023	03/08/2017	8.59	Put	Bond Future	41.7600	0.0418	55.1300	0.0551	32.016	0	0	0
2017/06/08	R023	03/08/2017	8.60	Call	Bond Future	3,337.9500	3.3380	3,076.4500	3.0764	(7.834)	0	0	0
2017/06/08	R023	03/08/2017	8.58	Call	Bond Future	3,256.9800	3.2570	2,996.6400	2.9966	(7.993)	0	0	0
2017/06/08	R023	03/08/2017	8.59	Call	Bond Future	3,297.4100	3.2974	3,036.4800	3.0365	(7.913)	0	0	0
2017/06/08	R023	03/08/2017	8.58	Put	Bond Future	43.8700	0.0439	57.8300	0.0578	31.821	0	0	0
2017/06/08	R023	02/11/2017	8.56	Call	Bond Future	3,219.0800	3.2191	2,982.4000	2.9824	(7.352)	0	0	0
2017/06/08	R023	02/11/2017			Bond Future	7.8473	101.0224	7.9128	100.7433	0.835	0.0000	0.0000	0
2017/06/08	R023	02/11/2017	8.57	Call	Bond Future	3,254.2500	3.2543	3,016.6800	3.0167	(7.300)	0	0	0
2017/06/08	R023	02/11/2017	8.58	Call	Bond Future	3,289.6800	3.2897	3,051.2400	3.0512	(7.248)	0	0	0
2017/06/08	R023	02/11/2017	8.56	Put	Bond Future	233.1800	0.2332	275.6200	0.2756	18.201	0	0	0
2017/06/08	R023	02/11/2017	8.58	Put	Bond Future	221.5900	0.2216	262.2700	0.2623	18.358	0	0	0
2017/06/08	R023	02/11/2017	8.57	Put	Bond Future	227.2500	0.2273	268.8000	0.2688	18.284	0	0	0
2017/06/08	R023	01/02/2018			Bond Future	7.8490	102.9888	7.9188	102.7033	0.888	0.0000	0.0000	0
2017/06/08	R023	01/02/2018	8.32	Call	Bond Future	2,640.3200	2.6403	2,441.1200	2.4411	(7.545)	0	0	0
2017/06/08	R023	01/02/2018	8.33	Call	Bond Future	2,669.1100	2.6691	2,468.8700	2.4689	(7.502)	0	0	0
2017/06/08	R023	01/02/2018	8.31	Put	Bond Future	742.9000	0.7429	830.2300	0.8302	11.755	0	0	0
2017/06/08	R023	01/02/2018	8.33	Put	Bond Future	719.9400	0.7199	805.1800	0.8052	11.840	0	0	0
2017/06/08	R023	01/02/2018	8.32	Put	Bond Future	731.2000	0.7312	817.4800	0.8175	11.800	0	0	0
2017/06/08	R023	01/02/2018	8.31	Call	Bond Future	2,611.9500	2.6119	2,413.8000	2.4138	(7.586)	0	0	0
2017/06/08	R035	03/08/2017			Bond Future	9.4612	98.8975	9.5065	98.5284	0.479	0.0000	0.0000	9,645
2017/06/08	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/08	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	53.1100	0.0531	100.000	0	0	0
2017/06/08	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R035	03/08/2017	9.50	Call	Bond Future	316.0200	0.3160	0.0000	0.0000	(100.000)	0	0	0
2017/06/08	R035	03/08/2017	9.51	Call	Bond Future	397.2100	0.3972	28.0800	0.0281	(92.931)	0	0	0
2017/06/08	R035	03/08/2017	9.52	Call	Bond Future	478.2900	0.4783	109.1600	0.1092	(77.177)	0	0	0
2017/06/08	R035	02/11/2017			Bond Future	9.5118	96.2878	9.5586	95.9119	0.491	0.0000	0.0000	0
2017/06/08	R035	02/11/2017	9.60	Call	Bond Future	707.5100	0.7075	331.6100	0.3316	(53.130)	0	0	0
2017/06/08	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R035	02/11/2017	9.61	Call	Bond Future	787.2500	0.7872	411.3500	0.4113	(47.748)	0	0	0
2017/06/08	R035	02/11/2017	9.59	Call	Bond Future	627.6700	0.6277	251.7700	0.2518	(59.888)	0	0	0
2017/06/08	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R035	01/02/2018			Bond Future	9.5620	98.1620	9.6103	97.7780	0.505	0.0000	0.0000	0
2017/06/08	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R035	01/02/2018	9.75	Call	Bond Future	1,480.9400	1.4809	1,096.9400	1.0969	(25.929)	0	0	0
2017/06/08	R035	01/02/2018	9.73	Call	Bond Future	1,325.0400	1.3250	941.0400	0.9410	(28.980)	0	0	0
2017/06/08	R035	01/02/2018	9.74	Call	Bond Future	1,403.0400	1.4030	1,019.0400	1.0190	(27.369)	0	0	0
2017/06/08	R186	03/08/2017	8.93	Put	Bond Future	308.2800	0.3083	365.7000	0.3657	18.626	0	0	0
2017/06/08	R186	03/08/2017	9.35	Call	Bond Future	5,826.2200	5.8262	5,487.6200	5.4876	(5.812)	0	0	0
2017/06/08	R186	03/08/2017			Bond Future	8.4853	114.1998	8.5362	113.8487	0.600	0.0000	0.0000	117,836
2017/06/08	R186	03/08/2017	8.90	Call	Bond Future	3,162.2200	3.1622	2,873.9500	2.8739	(9.116)	0	0	0
2017/06/08	R186	03/08/2017	8.92	Put	Bond Future	319.7600	0.3198	378.9500	0.3790	18.511	0	0	0
2017/06/08	R186	03/08/2017	9.50	Call	Bond Future	6,759.2100	6.7592	6,414.6300	6.4146	(5.098)	0	0	0
2017/06/08	R186	03/08/2017	8.85	Put	Bond Future	410.4500	0.4105	483.2100	0.4832	17.727	0	0	750
2017/06/08	R186	03/08/2017	8.93	Call	Bond Future	3,326.9400	3.3269	3,033.2200	3.0332	(8.829)	0	0	0
2017/06/08	R186	03/08/2017	8.91	Call	Bond Future	3,216.8200	3.2168	2,926.6900	2.9267	(9.019)	0	0	0
2017/06/08	R186	03/08/2017	9.00	Put	Bond Future	237.2500	0.2373	283.2500	0.2832	19.389	0	0	0
2017/06/08	R186	03/08/2017	8.75	Call	Bond Future	2,385.4400	2.3854	2,129.6800	2.1297	(10.722)	0	0	0
2017/06/08	R186	03/08/2017	8.90	Put	Bond Future	343.7800	0.3438	406.6500	0.4066	18.288	0	0	0
2017/06/08	R186	03/08/2017	8.92	Call	Bond Future	3,271.7300	3.2717	2,979.7800	2.9798	(8.923)	0	0	0
2017/06/08	R186	03/08/2017	9.50	Put	Bond Future	27.2400	0.0272	33.8000	0.0338	24.082	0	0	6,500
2017/06/08	R186	03/08/2017	9.35	Put	Bond Future	54.9100	0.0549	67.4500	0.0675	22.837	0	0	750
2017/06/08	R186	03/08/2017	8.85	Call	Bond Future	2,894.0900	2.8941	2,615.7100	2.6157	(9.619)	0	0	0
2017/06/08	R186	03/08/2017	9.00	Call	Bond Future	3,721.2100	3.7212	3,416.0700	3.4161	(8.200)	0	0	0
2017/06/08	R186	03/08/2017	8.75	Put	Bond Future	575.4700	0.5755	670.8500	0.6708	16.574	0	0	3,654
2017/06/08	R186	03/08/2017	8.91	Put	Bond Future	331.5900	0.3316	392.6000	0.3926	18.399	0	0	0
2017/06/08	R186	02/11/2017	8.89	Put	Bond Future	1,163.4800	1.1635	1,273.6700	1.2737	9.471	0	0	0
2017/06/08	R186	02/11/2017	8.88	Call	Bond Future	3,617.3200	3.6173	3,371.6700	3.3717	(6.791)	0	0	0
2017/06/08	R186	02/11/2017			Bond Future	8.5149	116.3835	8.5679	116.0262	0.622	0.0000	0.0000	4
2017/06/08	R186	02/11/2017	8.89	Call	Bond Future	3,662.2800	3.6623	3,415.1300	3.4151	(6.749)	0	0	0
2017/06/08	R186	02/11/2017	8.90	Call	Bond Future	3,707.7400	3.7077	3,459.1100	3.4591	(6.706)	0	0	0
2017/06/08	R186	02/11/2017	8.88	Put	Bond Future	1,184.1700	1.1842	1,295.8600	1.2959	9.432	0	0	0
2017/06/08	R186	02/11/2017	8.90	Put	Bond Future	1,143.3400	1.1433	1,252.0500	1.2520	9.508	0	0	0
2017/06/08	R186	01/02/2018	8.96	Call	Bond Future	4,319.2600	4.3193	4,074.3400	4.0743	(5.670)	0	0	0
2017/06/08	R186	01/02/2018			Bond Future	8.5414	113.3463	8.5968	112.9809	0.648	0.0000	0.0000	0

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2017/06/08	R186	01/02/2018	8.97	Call	Bond Future	4,362.4700	4.3625	4,116.3400	4.1163	(5.642)	0	0	0
2017/06/08	R186	01/02/2018	8.98	Call	Bond Future	4,405.8700	4.4059	4,158.5300	4.1585	(5.614)	0	0	0
2017/06/08	R186	01/02/2018	8.96	Put	Bond Future	1,596.0500	1.5960	1,716.5400	1.7165	7.549	0	0	0
2017/06/08	R186	01/02/2018	8.97	Put	Bond Future	1,575.2800	1.5753	1,694.5600	1.6946	7.572	0	0	0
2017/06/08	R186	01/02/2018	8.98	Put	Bond Future	1,554.7400	1.5547	1,672.8100	1.6728	7.594	0	0	0
2017/06/08	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R197	03/08/2017			Bond Future	296.2355	296.2355	296.2510	296.2510	0.005	0.0000	0.0000	2,350
2017/06/08	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R197	03/08/2017	308.05	Put	Bond Future	11,814.5300	11.8145	11,798.9900	11.7990	(0.132)	0	0	0
2017/06/08	R197	03/08/2017	308.07	Put	Bond Future	11,834.5300	11.8345	11,818.9900	11.8190	(0.131)	0	0	0
2017/06/08	R197	03/08/2017	308.06	Put	Bond Future	11,824.5300	11.8245	11,808.9900	11.8090	(0.131)	0	0	0
2017/06/08	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R197	02/11/2017			Bond Future	301.9737	301.9737	301.9907	301.9907	0.006	0.0000	0.0000	0
2017/06/08	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R197	02/11/2017	305.15	Put	Bond Future	3,176.2700	3.1763	3,159.2900	3.1593	(0.535)	0	0	0
2017/06/08	R197	02/11/2017	305.17	Put	Bond Future	3,196.2700	3.1963	3,179.2900	3.1793	(0.531)	0	0	0
2017/06/08	R197	02/11/2017	305.16	Put	Bond Future	3,186.2700	3.1863	3,169.2900	3.1693	(0.533)	0	0	0
2017/06/08	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R197	01/02/2018			Bond Future	300.9338	300.9338	300.9482	300.9482	0.005	0.0000	0.0000	0
2017/06/08	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R197	01/02/2018	301.66	Put	Bond Future	726.1700	0.7262	711.7600	0.7118	(1.984)	0	0	0
2017/06/08	R197	01/02/2018	301.68	Put	Bond Future	746.1700	0.7462	731.7600	0.7318	(1.931)	0	0	0
2017/06/08	R197	01/02/2018	301.67	Put	Bond Future	736.1700	0.7362	721.7600	0.7218	(1.957)	0	0	0
2017/06/08	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R202	03/08/2017			Bond Future	241.1376	241.1376	241.1501	241.1501	0.005	0.0000	0.0000	30,547
2017/06/08	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R202	03/08/2017	258.35	Put	Bond Future	17,212.4200	17.2124	17,199.8900	17.1999	(0.073)	0	0	0
2017/06/08	R202	03/08/2017	258.37	Put	Bond Future	17,232.4200	17.2324	17,219.8900	17.2199	(0.073)	0	0	0
2017/06/08	R202	03/08/2017	258.36	Put	Bond Future	17,222.4200	17.2224	17,209.8900	17.2099	(0.073)	0	0	0
2017/06/08	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R202	02/11/2017			Bond Future	245.8087	245.8087	245.8224	245.8224	0.006	0.0000	0.0000	0
2017/06/08	R202	02/11/2017	253.89	Put	Bond Future	8,081.3400	8.0813	8,067.6100	8.0676	(0.170)	0	0	0
2017/06/08	R202	02/11/2017	253.91	Put	Bond Future	8,101.3400	8.1013	8,087.6100	8.0876	(0.169)	0	0	0
2017/06/08	R202	02/11/2017	253.90	Put	Bond Future	8,091.3400	8.0913	8,077.6100	8.0776	(0.170)	0	0	0
2017/06/08	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R202	01/02/2018	249.06	Put	Bond Future	2,102.7600	2.1028	2,091.1400	2.0911	(0.553)	0	0	0
2017/06/08	R202	01/02/2018			Bond Future	246.9572	246.9572	246.9689	246.9689	0.005	0.0000	0.0000	0
2017/06/08	R202	01/02/2018	249.08	Put	Bond Future	2,122.7600	2.1228	2,111.1400	2.1111	(0.547)	0	0	0
2017/06/08	R202	01/02/2018	249.07	Put	Bond Future	2,112.7600	2.1128	2,101.1400	2.1011	(0.550)	0	0	0
2017/06/08	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/06/08	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R203	03/08/2017			Bond Future	7.2905	103.3406	7.3095	103.3386	0.261	0.0000	0.0000	0
2017/06/08	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R203	03/08/2017	4.87	Put	Bond Future	259.1000	0.2591	261.1400	0.2611	0.787	0	0	0
2017/06/08	R203	03/08/2017	4.89	Put	Bond Future	256.9500	0.2570	258.9900	0.2590	0.794	0	0	0
2017/06/08	R203	03/08/2017	4.88	Put	Bond Future	258.0200	0.2580	260.0600	0.2601	0.791	0	0	0
2017/06/08	R204	03/08/2017	7.77	Put	Bond Future	10.8400	0.0108	15.5800	0.0156	43.727	0	0	0
2017/06/08	R204	03/08/2017			Bond Future	7.2758	101.9630	7.3325	101.8899	0.779	0.0000	0.0000	41,529
2017/06/08	R204	03/08/2017	7.76	Put	Bond Future	11.6000	0.0116	16.6200	0.0166	43.276	0	0	0
2017/06/08	R204	03/08/2017	7.75	Call	Bond Future	621.9300	0.6219	554.1400	0.5541	(10.900)	0	0	0
2017/06/08	R204	03/08/2017	7.76	Call	Bond Future	633.9800	0.6340	565.9000	0.5659	(10.739)	0	0	0
2017/06/08	R204	03/08/2017	7.77	Call	Bond Future	646.0100	0.6460	577.6500	0.5777	(10.582)	0	0	0
2017/06/08	R204	03/08/2017	7.75	Put	Bond Future	12.3500	0.0124	17.6600	0.0177	42.996	0	0	0
2017/06/08	R204	02/11/2017	7.76	Put	Bond Future	5.3400	0.0053	8.6800	0.0087	62.547	0	0	0
2017/06/08	R204	02/11/2017			Bond Future	7.1616	103.9127	7.2310	103.8386	0.970	0.0000	0.0000	0
2017/06/08	R204	02/11/2017	7.75	Put	Bond Future	5.7000	0.0057	9.2200	0.0092	61.754	0	0	0
2017/06/08	R204	02/11/2017	7.76	Call	Bond Future	640.9200	0.6409	570.1900	0.5702	(11.036)	0	0	0
2017/06/08	R204	02/11/2017	7.74	Call	Bond Future	620.5000	0.6205	550.1600	0.5502	(11.336)	0	0	0
2017/06/08	R204	02/11/2017	7.75	Call	Bond Future	630.7100	0.6307	560.1600	0.5602	(11.186)	0	0	0
2017/06/08	R204	02/11/2017	7.74	Put	Bond Future	6.0700	0.0061	9.8000	0.0098	61.450	0	0	0
2017/06/08	R204	01/02/2018	7.27	Call	Bond Future	381.8500	0.3819	330.6600	0.3307	(13.406)	0	0	0
2017/06/08	R204	01/02/2018			Bond Future	6.9468	101.8952	7.0381	101.8188	1.313	0.0000	0.0000	0
2017/06/08	R204	01/02/2018	7.25	Call	Bond Future	369.8700	0.3699	319.5000	0.3195	(13.618)	0	0	0
2017/06/08	R204	01/02/2018	7.26	Call	Bond Future	375.8400	0.3758	325.0600	0.3251	(13.511)	0	0	0
2017/06/08	R204	01/02/2018	7.25	Put	Bond Future	116.1100	0.1161	142.2300	0.1422	22.496	0	0	0
2017/06/08	R204	01/02/2018	7.27	Put	Bond Future	111.3800	0.1114	136.6800	0.1367	22.715	0	0	0
2017/06/08	R204	01/02/2018	7.26	Put	Bond Future	113.7200	0.1137	139.4300	0.1394	22.608	0	0	0
2017/06/08	R207	03/08/2017	8.19	Call	Bond Future	1,815.1700	1.8152	1,686.5900	1.6866	(7.084)	0	0	51
2017/06/08	R207	03/08/2017			Bond Future	7.3525	100.2407	7.4117	100.1112	0.805	0.0000	0.0000	45,633
2017/06/08	R207	03/08/2017	8.39	Put	Bond Future	0.2800	0.0003	0.4600	0.0005	64.286	0	0	0
2017/06/08	R207	03/08/2017	8.41	Put	Bond Future	0.2300	0.0002	0.3800	0.0004	65.217	0	0	0
2017/06/08	R207	03/08/2017	8.19	Put	Bond Future	1.6100	0.0016	2.5400	0.0025	57.764	0	0	0
2017/06/08	R207	03/08/2017	8.40	Put	Bond Future	0.2500	0.0003	0.4200	0.0004	68.000	0	0	0
2017/06/08	R207	03/08/2017	8.41	Call	Bond Future	2,283.2900	2.2833	2,153.9300	2.1539	(5.666)	0	0	0
2017/06/08	R207	03/08/2017	8.39	Call	Bond Future	2,240.7800	2.2408	2,111.4500	2.1115	(5.772)	0	0	0
2017/06/08	R207	03/08/2017	8.40	Call	Bond Future	2,262.0300	2.2620	2,132.6900	2.1327	(5.718)	0	0	0
2017/06/08	R207	02/11/2017			Bond Future	7.2967	102.1575	7.3629	102.0259	0.907	0.0000	0.0000	0
2017/06/08	R207	02/11/2017	8.03	Put	Bond Future	26.8500	0.0269	35.9900	0.0360	34.041	0	0	0
2017/06/08	R207	02/11/2017	8.05	Put	Bond Future	24.6300	0.0246	33.1200	0.0331	34.470	0	0	0
2017/06/08	R207	02/11/2017	8.03	Call	Bond Future	1,472.2500	1.4722	1,349.7900	1.3498	(8.318)	0	0	0
2017/06/08	R207	02/11/2017	8.04	Put	Bond Future	25.6800	0.0257	34.4800	0.0345	34.268	0	0	0
2017/06/08	R207	02/11/2017	8.04	Call	Bond Future	1,490.6100	1.4906	1,367.8100	1.3678	(8.238)	0	0	0
2017/06/08	R207	02/11/2017	8.05	Call	Bond Future	1,509.0800	1.5091	1,385.9700	1.3860	(8.158)	0	0	0

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2017/06/08	R207	01/02/2018			Bond Future	7.2105	100.5040	7.2864	100.3689	1.052	0.0000	0.0000	0
2017/06/08	R207	01/02/2018	7.60	Put	Bond Future	228.5700	0.2286	269.1300	0.2691	17.745	0	0	0
2017/06/08	R207	01/02/2018	7.62	Put	Bond Future	219.2200	0.2192	258.5100	0.2585	17.923	0	0	0
2017/06/08	R207	01/02/2018	7.60	Call	Bond Future	919.3900	0.9194	824.8500	0.8248	(10.283)	0	0	0
2017/06/08	R207	01/02/2018	7.61	Put	Bond Future	223.9900	0.2240	263.9200	0.2639	17.827	0	0	0
2017/06/08	R207	01/02/2018	7.61	Call	Bond Future	932.4600	0.9325	837.2900	0.8373	(10.206)	0	0	0
2017/06/08	R207	01/02/2018	7.62	Call	Bond Future	945.3400	0.9453	849.5300	0.8495	(10.135)	0	0	0
2017/06/08	R208	03/08/2017	8.32	Call	Bond Future	2,592.0800	2.5921	2,415.6700	2.4157	(6.806)	0	0	0
2017/06/08	R208	03/08/2017			Bond Future	7.4717	100.1188	7.5295	99.9398	0.774	0.0000	0.0000	34,779
2017/06/08	R208	03/08/2017	8.30	Call	Bond Future	2,532.9800	2.5330	2,356.9100	2.3569	(6.951)	0	0	0
2017/06/08	R208	03/08/2017	8.31	Call	Bond Future	2,562.5200	2.5625	2,386.2700	2.3863	(6.878)	0	0	0
2017/06/08	R208	03/08/2017	8.30	Put	Bond Future	7.1600	0.0072	10.1500	0.0101	41.760	0	0	0
2017/06/08	R208	03/08/2017	8.32	Put	Bond Future	6.2700	0.0063	8.9200	0.0089	42.265	0	0	0
2017/06/08	R208	03/08/2017	8.31	Put	Bond Future	6.7000	0.0067	9.5100	0.0095	41.940	0	0	0
2017/06/08	R208	02/11/2017	8.18	Put	Bond Future	65.5000	0.0655	82.4300	0.0824	25.847	0	0	0
2017/06/08	R208	02/11/2017			Bond Future	7.4489	98.6313	7.5114	98.4493	0.839	0.0000	0.0000	0
2017/06/08	R208	02/11/2017	8.20	Put	Bond Future	60.8700	0.0609	76.7700	0.0768	26.121	0	0	0
2017/06/08	R208	02/11/2017	8.19	Put	Bond Future	63.1500	0.0632	79.5500	0.0796	25.970	0	0	0
2017/06/08	R208	02/11/2017	8.18	Call	Bond Future	2,169.5400	2.1695	2,004.4200	2.0044	(7.611)	0	0	0
2017/06/08	R208	02/11/2017	8.19	Call	Bond Future	2,195.5900	2.1956	2,029.9400	2.0299	(7.545)	0	0	0
2017/06/08	R208	02/11/2017	8.20	Call	Bond Future	2,221.6900	2.2217	2,055.5400	2.0555	(7.479)	0	0	0
2017/06/08	R208	01/02/2018	7.85	Put	Bond Future	362.0300	0.3620	415.4100	0.4154	14.745	0	0	0
2017/06/08	R208	01/02/2018			Bond Future	7.4123	100.5512	7.4806	100.3647	0.922	0.0000	0.0000	0
2017/06/08	R208	01/02/2018	7.84	Put	Bond Future	369.2300	0.3692	423.4300	0.4234	14.679	0	0	0
2017/06/08	R208	01/02/2018	7.85	Call	Bond Future	1,548.7600	1.5488	1,415.6200	1.4156	(8.597)	0	0	0
2017/06/08	R208	01/02/2018	7.83	Call	Bond Future	1,509.4500	1.5094	1,377.9500	1.3779	(8.712)	0	0	0
2017/06/08	R208	01/02/2018	7.84	Call	Bond Future	1,529.0500	1.5291	1,396.7300	1.3967	(8.654)	0	0	0
2017/06/08	R208	01/02/2018	7.83	Put	Bond Future	376.5500	0.3766	431.5700	0.4316	14.612	0	0	0
2017/06/08	R209	03/08/2017			Bond Future	9.4131	74.6490	9.4534	74.3737	0.427	0.0000	0.0000	74,115
2017/06/08	R209	03/08/2017	9.44	Call	Bond Future	1,501.3300	1.5013	1,347.2700	1.3473	(10.262)	0	0	0
2017/06/08	R209	03/08/2017	9.43	Put	Bond Future	1,349.9900	1.3500	1,473.3700	1.4734	9.139	0	0	0
2017/06/08	R209	03/08/2017	9.45	Put	Bond Future	1,285.2800	1.2853	1,404.3900	1.4044	9.267	0	0	0
2017/06/08	R209	03/08/2017	9.44	Put	Bond Future	1,317.3500	1.3174	1,438.5800	1.4386	9.203	0	0	0
2017/06/08	R209	03/08/2017	9.45	Call	Bond Future	1,537.5700	1.5376	1,381.3900	1.3814	(10.158)	0	0	0
2017/06/08	R209	03/08/2017	9.43	Call	Bond Future	1,465.5500	1.4656	1,313.6400	1.3136	(10.365)	0	0	0
2017/06/08	R209	02/11/2017	9.52	Put	Bond Future	2,244.0900	2.2441	2,366.0200	2.3660	5.433	0	0	0
2017/06/08	R209	02/11/2017	8.30	Put	Bond Future	8,790.3100	8.7903	9,043.1400	9.0431	2.876	0	0	0
2017/06/08	R209	02/11/2017			Bond Future	9.4569	72.9265	9.4982	72.6462	0.437	0.0000	0.0000	630
2017/06/08	R209	02/11/2017	10.00	Call	Bond Future	4,652.5100	4.6525	4,442.3900	4.4424	(4.516)	0	0	0
2017/06/08	R209	02/11/2017	9.54	Put	Bond Future	2,182.3100	2.1823	2,301.8000	2.3018	5.475	0	0	0
2017/06/08	R209	02/11/2017	9.53	Put	Bond Future	2,213.1300	2.2131	2,333.8300	2.3338	5.454	0	0	0
2017/06/08	R209	02/11/2017	9.54	Call	Bond Future	2,744.4700	2.7445	2,583.6800	2.5837	(5.859)	0	0	0
2017/06/08	R209	02/11/2017	10.60	Put	Bond Future	388.7300	0.3887	417.9300	0.4179	7.512	0	0	1,300
2017/06/08	R209	02/11/2017	9.00	Put	Bond Future	4,384.2400	4.3842	4,571.3900	4.5714	4.269	0	0	0
2017/06/08	R209	02/11/2017	9.52	Call	Bond Future	2,671.6200	2.6716	2,513.2700	2.5133	(5.927)	0	0	0
2017/06/08	R209	02/11/2017	10.00	Put	Bond Future	1,095.4300	1.0954	1,165.5900	1.1656	6.405	0	0	3,360

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/08	R209	02/11/2017	10.60	Call	Bond Future	7,575.9000	7.5759	7,324.8200	7.3248	(3.314)	0	0	0
2017/06/08	R209	02/11/2017	8.30	Call	Bond Future	240.4700	0.2405	213.0200	0.2130	(11.415)	0	0	2,800
2017/06/08	R209	02/11/2017	9.00	Call	Bond Future	1,174.8100	1.1748	1,081.6800	1.0817	(7.927)	0	0	4,100
2017/06/08	R209	02/11/2017	9.53	Call	Bond Future	2,708.0200	2.7080	2,548.4400	2.5484	(5.893)	0	0	0
2017/06/08	R209	01/02/2018	9.72	Call	Bond Future	3,831.2600	3.8313	3,656.2300	3.6562	(4.568)	0	0	0
2017/06/08	R209	01/02/2018	9.73	Call	Bond Future	3,869.7800	3.8698	3,693.8100	3.6938	(4.547)	0	0	0
2017/06/08	R209	01/02/2018			Bond Future	9.4990	74.3460	9.5416	74.0597	0.448	0.0000	0.0000	0
2017/06/08	R209	01/02/2018	9.71	Call	Bond Future	3,792.8900	3.7929	3,618.8200	3.6188	(4.589)	0	0	0
2017/06/08	R209	01/02/2018	9.71	Put	Bond Future	2,390.6400	2.3906	2,502.9500	2.5029	4.698	0	0	0
2017/06/08	R209	01/02/2018	9.73	Put	Bond Future	2,336.7600	2.3368	2,447.1700	2.4472	4.725	0	0	0
2017/06/08	R209	01/02/2018	9.72	Put	Bond Future	2,363.5800	2.3636	2,474.9300	2.4749	4.711	0	0	0
2017/06/08	R210	03/08/2017	196.29	Put	Bond Future	9,896.7800	9.8968	9,887.0200	9.8870	(0.099)	0	0	0
2017/06/08	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R210	03/08/2017			Bond Future	186.3932	186.3932	186.4030	186.4030	0.005	0.0000	0.0000	1,675
2017/06/08	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R210	03/08/2017	196.28	Put	Bond Future	9,886.7800	9.8868	9,877.0200	9.8770	(0.099)	0	0	0
2017/06/08	R210	03/08/2017	196.30	Put	Bond Future	9,906.7800	9.9068	9,897.0200	9.8970	(0.099)	0	0	0
2017/06/08	R210	02/11/2017	192.08	Put	Bond Future	4,476.2800	4.4763	4,465.5900	4.4656	(0.239)	0	0	0
2017/06/08	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R210	02/11/2017			Bond Future	187.6037	187.6037	187.6144	187.6144	0.006	0.0000	0.0000	0
2017/06/08	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R210	02/11/2017	192.07	Put	Bond Future	4,466.2800	4.4663	4,455.5900	4.4556	(0.239)	0	0	0
2017/06/08	R210	02/11/2017	192.09	Put	Bond Future	4,486.2800	4.4863	4,475.5900	4.4756	(0.238)	0	0	0
2017/06/08	R210	01/02/2018			Bond Future	191.3400	191.3400	191.3489	191.3489	0.005	0.0000	0.0000	0
2017/06/08	R210	01/02/2018	192.36	Put	Bond Future	1,020.0400	1.0200	1,011.1000	1.0111	(0.876)	0	0	0
2017/06/08	R210	01/02/2018	192.38	Put	Bond Future	1,040.0400	1.0400	1,031.1000	1.0311	(0.860)	0	0	0
2017/06/08	R210	01/02/2018	192.37	Put	Bond Future	1,030.0400	1.0300	1,021.1000	1.0211	(0.868)	0	0	0
2017/06/08	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R212	03/08/2017			Bond Future	148.6371	148.6371	148.6451	148.6451	0.005	0.0000	0.0000	4,858
2017/06/08	R212	03/08/2017	153.34	Put	Bond Future	4,702.9000	4.7029	4,694.8600	4.6949	(0.171)	0	0	0
2017/06/08	R212	03/08/2017	153.36	Put	Bond Future	4,722.9000	4.7229	4,714.8600	4.7149	(0.170)	0	0	0
2017/06/08	R212	03/08/2017	153.35	Put	Bond Future	4,712.9000	4.7129	4,704.8600	4.7049	(0.171)	0	0	0
2017/06/08	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R212	02/11/2017			Bond Future	151.5164	151.5164	151.5251	151.5251	0.006	0.0000	0.0000	0
2017/06/08	R212	02/11/2017	152.40	Put	Bond Future	883.6500	0.8836	874.8600	0.8749	(0.995)	0	0	0
2017/06/08	R212	02/11/2017	152.42	Put	Bond Future	903.6500	0.9036	894.8600	0.8949	(0.973)	0	0	0
2017/06/08	R212	02/11/2017	152.41	Put	Bond Future	893.6500	0.8936	884.8600	0.8849	(0.984)	0	0	0
2017/06/08	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/08	R212	01/02/2018	154.71	Put	Bond Future	2,236.3100	2.2363	2,228.9200	2.2289	(0.330)	0	0	0
2017/06/08	R212	01/02/2018			Bond Future	152.4737	152.4737	152.4811	152.4811	0.005	0.0000	0.0000	0
2017/06/08	R212	01/02/2018	154.70	Put	Bond Future	2,226.3100	2.2263	2,218.9200	2.2189	(0.332)	0	0	0
2017/06/08	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/08	R212	01/02/2018	154.69	Put	Bond Future	2,216.3100	2.2163	2,208.9200	2.2089	(0.333)	0	0	0
2017/06/08	R213	03/08/2017	9.33	Put	Bond Future	691.4800	0.6915	804.3800	0.8044	16.327	0	0	0
2017/06/08	R213	03/08/2017			Bond Future	9.0858	86.9764	9.1415	86.5974	0.612	0.0000	0.0000	55,673
2017/06/08	R213	03/08/2017	9.35	Put	Bond Future	651.6100	0.6516	759.4200	0.7594	16.545	0	0	0
2017/06/08	R213	03/08/2017	9.34	Put	Bond Future	671.3100	0.6713	781.6500	0.7817	16.437	0	0	0
2017/06/08	R213	03/08/2017	9.33	Call	Bond Future	2,336.9600	2.3370	2,070.8600	2.0709	(11.387)	0	0	0
2017/06/08	R213	03/08/2017	9.34	Call	Bond Future	2,383.2200	2.3832	2,114.5600	2.1146	(11.273)	0	0	0
2017/06/08	R213	03/08/2017	9.35	Call	Bond Future	2,429.8900	2.4299	2,158.7000	2.1587	(11.161)	0	0	0
2017/06/08	R213	02/11/2017	9.36	Put	Bond Future	1,638.7700	1.6388	1,783.4600	1.7835	8.829	0	0	0
2017/06/08	R213	02/11/2017			Bond Future	9.1279	85.0895	9.1852	84.7036	0.629	0.0000	0.0000	0
2017/06/08	R213	02/11/2017	9.35	Put	Bond Future	1,664.1700	1.6642	1,810.5100	1.8105	8.794	0	0	0
2017/06/08	R213	02/11/2017	9.36	Call	Bond Future	3,185.0500	3.1850	2,943.8600	2.9439	(7.573)	0	0	0
2017/06/08	R213	02/11/2017	9.34	Call	Bond Future	3,104.4900	3.1045	2,866.6200	2.8666	(7.662)	0	0	0
2017/06/08	R213	02/11/2017	9.35	Call	Bond Future	3,144.6500	3.1446	2,905.1100	2.9051	(7.617)	0	0	0
2017/06/08	R213	02/11/2017	9.34	Put	Bond Future	1,689.8800	1.6899	1,837.8900	1.8379	8.759	0	0	0
2017/06/08	R213	01/02/2018	9.42	Call	Bond Future	3,847.7500	3.8477	3,607.2500	3.6073	(6.250)	0	0	0
2017/06/08	R213	01/02/2018			Bond Future	9.1690	86.7458	9.2284	86.3516	0.648	0.0000	0.0000	0
2017/06/08	R213	01/02/2018	9.43	Call	Bond Future	3,887.0400	3.8870	3,645.2100	3.6452	(6.221)	0	0	0
2017/06/08	R213	01/02/2018	9.41	Put	Bond Future	2,224.0700	2.2241	2,379.1200	2.3791	6.971	0	0	0
2017/06/08	R213	01/02/2018	9.43	Put	Bond Future	2,172.8400	2.1728	2,325.2200	2.3252	7.013	0	0	0
2017/06/08	R213	01/02/2018	9.42	Put	Bond Future	2,198.3300	2.1983	2,352.0400	2.3520	6.992	0	0	0
2017/06/08	R213	01/02/2018	9.41	Call	Bond Future	3,808.6300	3.8086	3,569.4700	3.5695	(6.279)	0	0	0
2017/06/08	R214	03/08/2017	9.51	Call	Bond Future	1,177.3400	1.1773	1,088.5800	1.0886	(7.539)	0	0	0
2017/06/08	R214	03/08/2017			Bond Future	9.5991	74.0944	9.6241	73.9183	0.260	0.0000	0.0000	35,526
2017/06/08	R214	03/08/2017	9.52	Call	Bond Future	1,208.9300	1.2089	1,118.7700	1.1188	(7.458)	0	0	0
2017/06/08	R214	03/08/2017	9.53	Call	Bond Future	1,241.1400	1.2411	1,149.5600	1.1496	(7.379)	0	0	0
2017/06/08	R214	03/08/2017	9.51	Put	Bond Future	1,812.7300	1.8127	1,900.1300	1.9001	4.821	0	0	0
2017/06/08	R214	03/08/2017	9.53	Put	Bond Future	1,733.1500	1.7331	1,817.7300	1.8177	4.880	0	0	0
2017/06/08	R214	03/08/2017	9.52	Put	Bond Future	1,772.5700	1.7726	1,858.5700	1.8586	4.852	0	0	0
2017/06/08	R214	02/11/2017	9.60	Call	Bond Future	2,425.5700	2.4256	2,328.6000	2.3286	(3.998)	0	0	0
2017/06/08	R214	02/11/2017			Bond Future	9.6462	72.2149	9.6718	72.0356	0.265	0.0000	0.0000	0
2017/06/08	R214	02/11/2017	9.58	Call	Bond Future	2,358.3500	2.3584	2,262.9600	2.2630	(4.045)	0	0	0
2017/06/08	R214	02/11/2017	9.59	Call	Bond Future	2,391.7400	2.3917	2,295.5600	2.2956	(4.021)	0	0	0
2017/06/08	R214	02/11/2017	9.60	Put	Bond Future	2,750.9700	2.7510	2,833.2700	2.8333	2.992	0	0	0
2017/06/08	R214	02/11/2017	9.58	Put	Bond Future	2,825.3600	2.8254	2,909.2400	2.9092	2.969	0	0	0
2017/06/08	R214	02/11/2017	9.59	Put	Bond Future	2,787.8900	2.7879	2,870.9800	2.8710	2.980	0	0	0
2017/06/08	R214	01/02/2018			Bond Future	9.6927	73.6205	9.7192	73.4371	0.273	0.0000	0.0000	0
2017/06/08	R214	01/02/2018	9.82	Put	Bond Future	2,821.9300	2.8219	2,895.8000	2.8958	2.618	0	0	0
2017/06/08	R214	01/02/2018	9.84	Put	Bond Future	2,761.8400	2.7618	2,834.5000	2.8345	2.631	0	0	0
2017/06/08	R214	01/02/2018	9.83	Put	Bond Future	2,791.7500	2.7918	2,865.0100	2.8650	2.624	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
2017/06/08	R214	01/02/2018	9.84	Call	Bond Future	3,774.3300	3.7743	3,663.5900	3.6636	(2.934)	0	0	0
2017/06/08	R214	01/02/2018	9.82	Call	Bond Future	3,698.2900	3.6983	3,588.7600	3.5888	(2.962)	0	0	0
2017/06/08	R214	01/02/2018	9.83	Call	Bond Future	3,736.2300	3.7362	3,626.0900	3.6261	(2.948)	0	0	0
2017/06/08	R248	03/08/2017			Bond Future	9.7061	94.5104	9.7259	94.3334	0.204	0.0000	0.0000	77,986
2017/06/08	R248	03/08/2017	9.57	Call	Bond Future	1,394.5200	1.3945	1,306.6900	1.3067	(6.298)	0	0	0
2017/06/08	R248	03/08/2017	9.56	Put	Bond Future	2,680.0200	2.6800	2,770.5200	2.7705	3.377	0	0	0
2017/06/08	R248	03/08/2017	9.58	Put	Bond Future	2,570.2500	2.5702	2,658.0100	2.6580	3.414	0	0	0
2017/06/08	R248	03/08/2017	9.57	Put	Bond Future	2,624.7600	2.6248	2,713.8900	2.7139	3.396	0	0	0
2017/06/08	R248	03/08/2017	9.58	Call	Bond Future	1,431.4300	1.4314	1,342.2300	1.3422	(6.232)	0	0	0
2017/06/08	R248	03/08/2017	9.56	Call	Bond Future	1,358.2000	1.3582	1,271.7400	1.2717	(6.366)	0	0	0
2017/06/08	R248	02/11/2017	9.66	Put	Bond Future	3,861.0200	3.8610	3,944.1600	3.9442	2.153	0	0	0
2017/06/08	R248	02/11/2017			Bond Future	9.7562	91.8801	9.7766	91.7002	0.209	0.0000	0.0000	226
2017/06/08	R248	02/11/2017	9.65	Put	Bond Future	3,910.0900	3.9101	3,994.0000	3.9940	2.146	0	0	0
2017/06/08	R248	02/11/2017	9.64	Call	Bond Future	2,920.5600	2.9206	2,825.3100	2.8253	(3.261)	0	0	0
2017/06/08	R248	02/11/2017	9.65	Call	Bond Future	2,961.2500	2.9613	2,865.2300	2.8652	(3.243)	0	0	0
2017/06/08	R248	02/11/2017	9.66	Call	Bond Future	3,002.2400	3.0022	2,905.4500	2.9055	(3.224)	0	0	0
2017/06/08	R248	02/11/2017	9.64	Put	Bond Future	3,959.6200	3.9596	4,044.3000	4.0443	2.139	0	0	0
2017/06/08	R248	01/02/2018	9.90	Put	Bond Future	3,828.2500	3.8282	3,902.4000	3.9024	1.937	0	0	0
2017/06/08	R248	01/02/2018	9.89	Call	Bond Future	4,598.5400	4.5985	4,489.0000	4.4890	(2.382)	0	0	0
2017/06/08	R248	01/02/2018			Bond Future	9.8060	93.6686	9.8271	93.4843	0.215	0.0000	0.0000	0
2017/06/08	R248	01/02/2018	9.90	Call	Bond Future	4,644.9500	4.6450	4,534.8100	4.5348	(2.371)	0	0	0
2017/06/08	R248	01/02/2018	9.91	Call	Bond Future	4,691.5500	4.6915	4,580.8200	4.5808	(2.360)	0	0	0
2017/06/08	R248	01/02/2018	9.89	Put	Bond Future	3,868.1400	3.8681	3,942.8900	3.9429	1.932	0	0	0
2017/06/08	R248	01/02/2018	9.91	Put	Bond Future	3,788.7100	3.7887	3,862.2700	3.8623	1.942	0	0	0

Total

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