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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/06/2017 TO 19/06/2017

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
2017/06/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	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
2017/06/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	2025	03/08/2017			Bond Future	128.3337	128.3337	128.3402	128.3402	0.005	0.0000	0.0000	2,414
2017/06/19	2025	03/08/2017	133.96	Put	Bond Future	5,626.2800	5.6263	5,619.8300	5.6198	(0.115)	0	0	0
2017/06/19	2025	03/08/2017	133.98	Put	Bond Future	5,646.2800	5.6463	5,639.8300	5.6398	(0.114)	0	0	0
2017/06/19	2025	03/08/2017	133.97	Put	Bond Future	5,636.2800	5.6363	5,629.8300	5.6298	(0.114)	0	0	0
2017/06/19	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2025	02/11/2017			Bond Future	130.8175	130.8175	130.8234	130.8234	0.004	0.0000	0.0000	0
2017/06/19	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2025	02/11/2017	132.96	Put	Bond Future	2,142.4600	2.1425	2,136.6400	2.1366	(0.272)	0	0	0
2017/06/19	2025	02/11/2017	132.98	Put	Bond Future	2,162.4600	2.1625	2,156.6400	2.1566	(0.269)	0	0	0
2017/06/19	2025	02/11/2017	132.97	Put	Bond Future	2,152.4600	2.1525	2,146.6400	2.1466	(0.270)	0	0	0
2017/06/19	2025	01/02/2018	133.89	Put	Bond Future	1,823.6900	1.8237	1,821.3000	1.8213	(0.131)	0	0	0
2017/06/19	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2025	01/02/2018			Bond Future	132.0663	132.0663	132.0687	132.0687	0.002	0.0000	0.0000	0
2017/06/19	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2025	01/02/2018	133.88	Put	Bond Future	1,813.6900	1.8137	1,811.3000	1.8113	(0.132)	0	0	0
2017/06/19	2025	01/02/2018	133.90	Put	Bond Future	1,833.6900	1.8337	1,831.3000	1.8313	(0.130)	0	0	0
2017/06/19	2029	01/02/2018			Bond Future	103.4214	103.4214	103.4231	103.4231	0.002	0.0000	0.0000	0
2017/06/19	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2030	03/08/2017	9.33	Call	Bond Future	1,892.6500	1.8926	1,258.7100	1.2587	(33.495)	0	0	0
2017/06/19	2030	03/08/2017			Bond Future	9.0552	92.3764	9.1464	91.7425	1.007	0.0000	0.0000	42,791
2017/06/19	2030	03/08/2017	9.34	Call	Bond Future	1,960.5200	1.9605	1,326.5800	1.3266	(32.335)	0	0	0
2017/06/19	2030	03/08/2017	9.35	Call	Bond Future	2,028.3100	2.0283	1,394.3700	1.3944	(31.255)	0	0	0
2017/06/19	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2030	02/11/2017			Bond Future	9.0957	94.1420	9.1900	93.4959	1.036	0.0000	0.0000	0
2017/06/19	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2030	02/11/2017	9.34	Call	Bond Future	1,661.8900	1.6619	1,015.8500	1.0158	(38.874)	0	0	0
2017/06/19	2030	02/11/2017	9.35	Call	Bond Future	1,729.0500	1.7291	1,083.0100	1.0830	(37.364)	0	0	0
2017/06/19	2030	02/11/2017	9.36	Call	Bond Future	1,796.1300	1.7961	1,150.0900	1.1501	(35.968)	0	0	0
2017/06/19	2030	01/02/2018			Bond Future	9.1345	91.9685	9.2322	91.3087	1.069	0.0000	0.0000	0
2017/06/19	2030	01/02/2018	9.38	Call	Bond Future	1,646.2500	1.6463	986.4500	0.9864	(40.079)	0	0	0

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2017/06/19	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2030	01/02/2018	9.39	Call	Bond Future	1,712.4500	1.7125	1,052.6500	1.0527	(38.530)	0	0	0
2017/06/19	2030	01/02/2018	9.37	Call	Bond Future	1,579.9900	1.5800	920.1900	0.9202	(41.760)	0	0	0
2017/06/19	2032	03/08/2017	9.43	Put	Bond Future	832.3900	0.8324	1,033.8800	1.0339	24.206	0	0	0
2017/06/19	2032	03/08/2017			Bond Future	9.2502	94.9742	9.3413	94.2966	0.984	0.0000	0.0000	26,589
2017/06/19	2032	03/08/2017	9.45	Put	Bond Future	783.0100	0.7830	974.3000	0.9743	24.430	0	0	0
2017/06/19	2032	03/08/2017	9.44	Put	Bond Future	807.4100	0.8074	1,003.7600	1.0038	24.318	0	0	0
2017/06/19	2032	03/08/2017	9.44	Call	Bond Future	2,211.6600	2.2117	1,730.3300	1.7303	(21.763)	0	0	0
2017/06/19	2032	03/08/2017	9.45	Call	Bond Future	2,260.4000	2.2604	1,774.0100	1.7740	(21.518)	0	0	0
2017/06/19	2032	03/08/2017	9.43	Call	Bond Future	2,163.4100	2.1634	1,687.2200	1.6872	(22.011)	0	0	0
2017/06/19	2032	02/11/2017			Bond Future	9.2966	92.6316	9.3906	91.9409	1.011	0.0000	0.0000	0
2017/06/19	2032	02/11/2017	9.48	Put	Bond Future	1,924.3600	1.9244	2,181.1500	2.1812	13.344	0	0	0
2017/06/19	2032	02/11/2017	9.50	Put	Bond Future	1,866.1800	1.8662	2,116.9200	2.1169	13.436	0	0	0
2017/06/19	2032	02/11/2017	9.49	Put	Bond Future	1,895.2100	1.8952	2,148.9700	2.1490	13.390	0	0	0
2017/06/19	2032	02/11/2017	9.48	Call	Bond Future	3,265.0000	3.2650	2,831.1400	2.8311	(13.288)	0	0	0
2017/06/19	2032	02/11/2017	9.49	Call	Bond Future	3,308.1200	3.3081	2,871.2300	2.8712	(13.207)	0	0	0
2017/06/19	2032	02/11/2017	9.50	Call	Bond Future	3,351.2900	3.3513	2,911.3800	2.9114	(13.127)	0	0	0
2017/06/19	2032	01/02/2018	9.55	Put	Bond Future	2,498.9800	2.4990	2,771.8400	2.7718	10.919	0	0	0
2017/06/19	2032	01/02/2018			Bond Future	9.3412	94.4337	9.4384	93.7285	1.041	0.0000	0.0000	0
2017/06/19	2032	01/02/2018	9.57	Put	Bond Future	2,441.2000	2.4412	2,709.1900	2.7092	10.978	0	0	0
2017/06/19	2032	01/02/2018	9.56	Put	Bond Future	2,469.9500	2.4700	2,740.3700	2.7404	10.948	0	0	0
2017/06/19	2032	01/02/2018	9.55	Call	Bond Future	4,003.7400	4.0037	3,571.3600	3.5714	(10.799)	0	0	0
2017/06/19	2032	01/02/2018	9.56	Call	Bond Future	4,045.8900	4.0459	3,611.0700	3.6111	(10.747)	0	0	0
2017/06/19	2032	01/02/2018	9.57	Call	Bond Future	4,088.2400	4.0882	3,650.9900	3.6510	(10.695)	0	0	0
2017/06/19	2033	03/08/2017	113.14	Put	Bond Future	8,106.4600	8.1065	8,101.3400	8.1013	(0.063)	0	0	0
2017/06/19	2033	03/08/2017			Bond Future	105.0335	105.0335	105.0387	105.0387	0.005	0.0000	0.0000	6,534
2017/06/19	2033	03/08/2017	113.13	Put	Bond Future	8,096.4600	8.0965	8,091.3400	8.0913	(0.063)	0	0	0
2017/06/19	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2033	03/08/2017	113.12	Put	Bond Future	8,086.4600	8.0865	8,081.3400	8.0813	(0.063)	0	0	0
2017/06/19	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2033	02/11/2017			Bond Future	105.9898	105.9898	105.9945	105.9945	0.004	0.0000	0.0000	0
2017/06/19	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2033	02/11/2017	110.07	Put	Bond Future	4,080.1700	4.0802	4,075.4600	4.0755	(0.115)	0	0	0
2017/06/19	2033	02/11/2017	110.09	Put	Bond Future	4,100.1700	4.1002	4,095.4600	4.0955	(0.115)	0	0	0
2017/06/19	2033	02/11/2017	110.08	Put	Bond Future	4,090.1700	4.0902	4,085.4600	4.0855	(0.115)	0	0	0
2017/06/19	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2033	01/02/2018			Bond Future	108.0971	108.0971	108.0990	108.0990	0.002	0.0000	0.0000	0
2017/06/19	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2033	01/02/2018	109.64	Put	Bond Future	1,542.9000	1.5429	1,540.9600	1.5410	(0.126)	0	0	0
2017/06/19	2033	01/02/2018	109.66	Put	Bond Future	1,562.9000	1.5629	1,560.9600	1.5610	(0.124)	0	0	0

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2017/06/19	2033	01/02/2018	109.65	Put	Bond Future	1,552.9000	1.5529	1,550.9600	1.5510	(0.125)	0	0	0
2017/06/19	2037	03/08/2017	9.57	Call	Bond Future	1,357.5100	1.3575	986.3900	0.9864	(27.338)	0	0	0
2017/06/19	2037	03/08/2017			Bond Future	9.6299	90.3262	9.7208	89.5993	0.944	0.0000	0.0000	67,025
2017/06/19	2037	03/08/2017	9.58	Call	Bond Future	1,395.0800	1.3951	1,017.6800	1.0177	(27.052)	0	0	0
2017/06/19	2037	03/08/2017	9.56	Put	Bond Future	1,885.6700	1.8857	2,247.6900	2.2477	19.198	0	0	0
2017/06/19	2037	03/08/2017	9.57	Put	Bond Future	1,841.2800	1.8413	2,197.0400	2.1970	19.321	0	0	0
2017/06/19	2037	03/08/2017	9.58	Put	Bond Future	1,797.7500	1.7978	2,147.2300	2.1472	19.440	0	0	0
2017/06/19	2037	03/08/2017	9.56	Call	Bond Future	1,320.6900	1.3207	955.8300	0.9558	(27.626)	0	0	0
2017/06/19	2037	02/11/2017			Bond Future	9.6798	92.0526	9.7734	91.3118	0.967	0.0000	0.0000	233
2017/06/19	2037	02/11/2017	9.66	Call	Bond Future	2,839.5300	2.8395	2,437.2900	2.4373	(14.166)	0	0	0
2017/06/19	2037	02/11/2017	9.65	Put	Bond Future	3,037.3200	3.0373	3,379.2100	3.3792	11.256	0	0	0
2017/06/19	2037	02/11/2017	9.67	Put	Bond Future	2,957.6500	2.9576	3,292.9200	3.2929	11.336	0	0	0
2017/06/19	2037	02/11/2017	9.66	Put	Bond Future	2,997.2800	2.9973	3,335.8600	3.3359	11.296	0	0	0
2017/06/19	2037	02/11/2017	9.67	Call	Bond Future	2,879.7000	2.8797	2,474.1500	2.4741	(14.083)	0	0	0
2017/06/19	2037	02/11/2017	9.65	Call	Bond Future	2,799.6500	2.7996	2,400.7200	2.4007	(14.249)	0	0	0
2017/06/19	2037	01/02/2018			Bond Future	9.7288	89.5881	9.8254	88.8317	0.993	0.0000	0.0000	0
2017/06/19	2037	01/02/2018	9.81	Put	Bond Future	3,350.9100	3.3509	3,673.4800	3.6735	9.626	0	0	0
2017/06/19	2037	01/02/2018	9.83	Put	Bond Future	3,280.0900	3.2801	3,597.5300	3.5975	9.678	0	0	0
2017/06/19	2037	01/02/2018	9.82	Put	Bond Future	3,315.4900	3.3155	3,635.4800	3.6355	9.651	0	0	0
2017/06/19	2037	01/02/2018	9.82	Call	Bond Future	4,029.6600	4.0297	3,593.2500	3.5932	(10.830)	0	0	0
2017/06/19	2037	01/02/2018	9.83	Call	Bond Future	4,072.0100	4.0720	3,633.0500	3.6331	(10.780)	0	0	0
2017/06/19	2037	01/02/2018	9.81	Call	Bond Future	3,987.2200	3.9872	3,553.3900	3.5534	(10.881)	0	0	0
2017/06/19	2038	03/08/2017			Bond Future	130.5694	130.5694	130.5753	130.5753	0.005	0.0000	0.0000	22,539
2017/06/19	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2038	03/08/2017	141.16	Put	Bond Future	10,590.6100	10.5906	10,584.6500	10.5846	(0.056)	0	0	0
2017/06/19	2038	03/08/2017	141.18	Put	Bond Future	10,610.6100	10.6106	10,604.6500	10.6046	(0.056)	0	0	0
2017/06/19	2038	03/08/2017	141.17	Put	Bond Future	10,600.6100	10.6006	10,594.6500	10.5946	(0.056)	0	0	0
2017/06/19	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2038	02/11/2017			Bond Future	133.0963	133.0963	133.1019	133.1019	0.004	0.0000	0.0000	0
2017/06/19	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2038	02/11/2017	136.82	Put	Bond Future	3,723.6700	3.7237	3,718.1200	3.7181	(0.149)	0	0	0
2017/06/19	2038	02/11/2017	136.80	Put	Bond Future	3,703.6700	3.7037	3,698.1200	3.6981	(0.150)	0	0	0
2017/06/19	2038	02/11/2017	136.81	Put	Bond Future	3,713.6700	3.7137	3,708.1200	3.7081	(0.149)	0	0	0
2017/06/19	2038	01/02/2018	136.95	Put	Bond Future	2,728.5100	2.7285	2,726.5700	2.7266	(0.071)	0	0	0
2017/06/19	2038	01/02/2018			Bond Future	134.2215	134.2215	134.2234	134.2234	0.001	0.0000	0.0000	0
2017/06/19	2038	01/02/2018	136.94	Put	Bond Future	2,718.5100	2.7185	2,716.5700	2.7166	(0.071)	0	0	0
2017/06/19	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2038	01/02/2018	136.93	Put	Bond Future	2,708.5100	2.7085	2,706.5700	2.7066	(0.072)	0	0	0
2017/06/19	2040	03/08/2017			Bond Future	9.6797	94.0083	9.7706	93.2286	0.939	0.0000	0.0000	13,856
2017/06/19	2040	03/08/2017	9.61	Put	Bond Future	2,064.4200	2.0644	2,448.7500	2.4488	18.617	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
2017/06/19	2040	03/08/2017	9.63	Put	Bond Future	1,970.0500	1.9700	2,341.2300	2.3412	18.841	0	0	0
2017/06/19	2040	03/08/2017	9.62	Put	Bond Future	2,016.7900	2.0168	2,394.5400	2.3945	18.730	0	0	0
2017/06/19	2040	03/08/2017	9.61	Call	Bond Future	1,459.3500	1.4594	1,063.9400	1.0639	(27.095)	0	0	0
2017/06/19	2040	03/08/2017	9.62	Call	Bond Future	1,498.9400	1.4989	1,096.9500	1.0969	(26.818)	0	0	0
2017/06/19	2040	03/08/2017	9.63	Call	Bond Future	1,539.3000	1.5393	1,130.7400	1.1307	(26.542)	0	0	0
2017/06/19	2040	02/11/2017			Bond Future	9.7294	95.8051	9.8229	95.0104	0.962	0.0000	0.0000	0
2017/06/19	2040	02/11/2017	9.66	Call	Bond Future	2,872.6600	2.8727	2,457.4400	2.4574	(14.454)	0	0	0
2017/06/19	2040	02/11/2017	9.65	Put	Bond Future	3,515.0100	3.5150	3,898.0300	3.8980	10.897	0	0	0
2017/06/19	2040	02/11/2017	9.67	Put	Bond Future	3,423.2000	3.4232	3,799.1400	3.7991	10.982	0	0	0
2017/06/19	2040	02/11/2017	9.66	Put	Bond Future	3,469.0000	3.4690	3,848.4700	3.8485	10.939	0	0	0
2017/06/19	2040	02/11/2017	9.67	Call	Bond Future	2,913.2000	2.9132	2,494.4500	2.4944	(14.374)	0	0	0
2017/06/19	2040	02/11/2017	9.65	Call	Bond Future	2,832.2000	2.8322	2,420.5300	2.4205	(14.535)	0	0	0
2017/06/19	2040	01/02/2018	9.89	Call	Bond Future	4,444.5800	4.4446	3,970.0600	3.9701	(10.676)	0	0	0
2017/06/19	2040	01/02/2018			Bond Future	9.7782	93.1633	9.8747	92.3520	0.987	0.0000	0.0000	0
2017/06/19	2040	01/02/2018	9.87	Call	Bond Future	4,353.7600	4.3538	3,884.6900	3.8847	(10.774)	0	0	0
2017/06/19	2040	01/02/2018	9.88	Call	Bond Future	4,399.0700	4.3991	3,927.2700	3.9273	(10.725)	0	0	0
2017/06/19	2040	01/02/2018	9.87	Put	Bond Future	3,581.7900	3.5818	3,924.0100	3.9240	9.554	0	0	0
2017/06/19	2040	01/02/2018	9.88	Put	Bond Future	3,543.6600	3.5437	3,883.1500	3.8831	9.580	0	0	0
2017/06/19	2040	01/02/2018	9.89	Put	Bond Future	3,505.8600	3.5059	3,842.6300	3.8426	9.606	0	0	0
2017/06/19	2044	03/08/2017			Bond Future	9.7393	90.8467	9.8302	90.0631	0.933	0.0000	0.0000	23,670
2017/06/19	2044	03/08/2017	9.62	Put	Bond Future	2,324.1100	2.3241	2,743.2200	2.7432	18.033	0	0	0
2017/06/19	2044	03/08/2017	9.64	Put	Bond Future	2,220.2800	2.2203	2,626.1600	2.6262	18.281	0	0	0
2017/06/19	2044	03/08/2017	9.63	Put	Bond Future	2,271.8100	2.2718	2,684.3000	2.6843	18.157	0	0	0
2017/06/19	2044	03/08/2017	9.64	Call	Bond Future	1,350.1500	1.3501	972.4500	0.9725	(27.975)	0	0	0
2017/06/19	2044	03/08/2017	9.62	Call	Bond Future	1,277.0800	1.2771	912.6100	0.9126	(28.539)	0	0	0
2017/06/19	2044	03/08/2017	9.63	Call	Bond Future	1,313.3000	1.3133	942.2100	0.9422	(28.256)	0	0	0
2017/06/19	2044	02/11/2017	9.68	Call	Bond Future	2,775.4600	2.7755	2,370.1300	2.3701	(14.604)	0	0	0
2017/06/19	2044	02/11/2017			Bond Future	9.7886	92.5830	9.8821	91.7845	0.955	0.0000	0.0000	200
2017/06/19	2044	02/11/2017	9.66	Call	Bond Future	2,697.1200	2.6971	2,298.8700	2.2989	(14.766)	0	0	0
2017/06/19	2044	02/11/2017	9.67	Call	Bond Future	2,736.0200	2.7360	2,334.2300	2.3342	(14.685)	0	0	0
2017/06/19	2044	02/11/2017	9.66	Put	Bond Future	3,815.2100	3.8152	4,215.5100	4.2155	10.492	0	0	0
2017/06/19	2044	02/11/2017	9.68	Put	Bond Future	3,718.0700	3.7181	4,111.2900	4.1113	10.576	0	0	0
2017/06/19	2044	02/11/2017	9.67	Put	Bond Future	3,766.3000	3.7663	4,163.0600	4.1631	10.534	0	0	0
2017/06/19	2044	01/02/2018			Bond Future	9.8369	90.0037	9.9333	89.1885	0.980	0.0000	0.0000	0
2017/06/19	2044	01/02/2018	9.89	Put	Bond Future	3,812.7100	3.8127	4,165.8000	4.1658	9.261	0	0	0
2017/06/19	2044	01/02/2018	9.91	Put	Bond Future	3,733.5000	3.7335	4,081.1200	4.0811	9.311	0	0	0
2017/06/19	2044	01/02/2018	9.90	Put	Bond Future	3,727.7900	3.7278	4,123.1400	4.1231	9.286	0	0	0
2017/06/19	2044	01/02/2018	9.89	Call	Bond Future	4,263.1600	4.2632	3,801.0100	3.8010	(10.841)	0	0	0
2017/06/19	2044	01/02/2018	9.90	Call	Bond Future	4,307.6800	4.3077	3,842.7900	3.8428	(10.792)	0	0	0
2017/06/19	2044	01/02/2018	9.91	Call	Bond Future	4,352.6800	4.3527	3,885.0600	3.8851	(10.743)	0	0	0
2017/06/19	2046	03/08/2017	141.17	Put	Bond Future	13,200.8200	13.2008	13,194.8500	13.1948	(0.045)	0	0	0
2017/06/19	2046	03/08/2017			Bond Future	127.9692	127.9692	127.9751	127.9751	0.005	0.0000	0.0000	23,790
2017/06/19	2046	03/08/2017	141.19	Put	Bond Future	13,220.8200	13.2208	13,214.8500	13.2148	(0.045)	0	0	0
2017/06/19	2046	03/08/2017	141.18	Put	Bond Future	13,210.8200	13.2108	13,204.8500	13.2048	(0.045)	0	0	0
2017/06/19	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/06/19	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2046	02/11/2017			Bond Future	128.8626	128.8626	128.8681	128.8681	0.004	0.0000	0.0000	0
2017/06/19	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2046	02/11/2017	136.30	Put	Bond Future	7,437.3800	7.4374	7,431.9000	7.4319	(0.074)	0	0	0
2017/06/19	2046	02/11/2017	136.32	Put	Bond Future	7,457.3800	7.4574	7,451.9000	7.4519	(0.073)	0	0	0
2017/06/19	2046	02/11/2017	136.31	Put	Bond Future	7,447.3800	7.4474	7,441.9000	7.4419	(0.074)	0	0	0
2017/06/19	2046	01/02/2018	132.92	Put	Bond Future	1,495.3900	1.4954	1,493.2800	1.4933	(0.141)	0	0	0
2017/06/19	2046	01/02/2018			Bond Future	131.4246	131.4246	131.4267	131.4267	0.002	0.0000	0.0000	0
2017/06/19	2046	01/02/2018	132.91	Put	Bond Future	1,485.3900	1.4854	1,483.2800	1.4833	(0.142)	0	0	0
2017/06/19	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2046	01/02/2018	132.90	Put	Bond Future	1,475.3900	1.4754	1,473.2800	1.4733	(0.143)	0	0	0
2017/06/19	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2050	03/08/2017			Bond Future	135.9891	135.9891	135.9955	135.9955	0.005	0.0000	0.0000	26,059
2017/06/19	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2050	03/08/2017	149.22	Put	Bond Future	13,230.9500	13.2310	13,224.4800	13.2245	(0.049)	0	0	0
2017/06/19	2050	03/08/2017	149.24	Put	Bond Future	13,250.9500	13.2510	13,244.4800	13.2445	(0.049)	0	0	0
2017/06/19	2050	03/08/2017	149.23	Put	Bond Future	13,240.9500	13.2410	13,234.4800	13.2345	(0.049)	0	0	0
2017/06/19	2050	02/11/2017	144.66	Put	Bond Future	6,039.0000	6.0390	6,033.1000	6.0331	(0.098)	0	0	0
2017/06/19	2050	02/11/2017	144.67	Put	Bond Future	6,049.0000	6.0490	6,043.1000	6.0431	(0.098)	0	0	0
2017/06/19	2050	02/11/2017			Bond Future	138.6210	138.6210	138.6269	138.6269	0.004	0.0000	0.0000	0
2017/06/19	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2050	02/11/2017	144.65	Put	Bond Future	6,029.0000	6.0290	6,023.1000	6.0231	(0.098)	0	0	0
2017/06/19	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2050	01/02/2018			Bond Future	139.6851	139.6851	139.6873	139.6873	0.002	0.0000	0.0000	0
2017/06/19	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	2050	01/02/2018	140.23	Put	Bond Future	544.8800	0.5449	542.6800	0.5427	(0.404)	0	0	0
2017/06/19	2050	01/02/2018	140.25	Put	Bond Future	564.8800	0.5649	562.6800	0.5627	(0.389)	0	0	0
2017/06/19	2050	01/02/2018	140.24	Put	Bond Future	554.8800	0.5549	552.6800	0.5527	(0.396)	0	0	0
2017/06/19	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	AL37	03/08/2017			Index Future	546.3880	546.3880	545.3600	545.3600	(0.188)	0.0000	0.0000	0
2017/06/19	AL37	02/11/2017			Index Future	556.8310	556.8310	555.7830	555.7830	(0.188)	0.0000	0.0000	0
2017/06/19	AL37	01/02/2018			Index Future	567.6650	567.6650	566.5890	566.5890	(0.190)	0.0000	0.0000	0

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2017/06/19	AL7T	03/08/2017			Index Future	633.4430	633.4430	630.3920	630.3920	(0.482)	0.0000	0.0000	0
2017/06/19	AL7T	02/11/2017			Index Future	645.5500	645.5500	642.4400	642.4400	(0.482)	0.0000	0.0000	0
2017/06/19	AL7T	01/02/2018			Index Future	658.1100	658.1100	654.9320	654.9320	(0.483)	0.0000	0.0000	0
2017/06/19	ALBI	03/08/2017			Index Future	568.0680	568.0680	564.7470	564.7470	(0.585)	0.0000	0.0000	599
2017/06/19	ALBI	02/11/2017			Index Future	578.9250	578.9250	575.5400	575.5400	(0.585)	0.0000	0.0000	0
2017/06/19	ALBI	01/02/2018			Index Future	590.1890	590.1890	586.7310	586.7310	(0.586)	0.0000	0.0000	0
2017/06/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	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
2017/06/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/19	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	EL28	03/08/2017			Bond Future	128.1281	128.1281	128.1367	128.1367	0.007	0.0000	0.0000	0
2017/06/19	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	EL28	03/08/2017	135.16	Put	Bond Future	7,031.9200	7.0319	7,023.3100	7.0233	(0.122)	0	0	0
2017/06/19	EL28	03/08/2017	135.18	Put	Bond Future	7,051.9200	7.0519	7,043.3100	7.0433	(0.122)	0	0	0
2017/06/19	EL28	03/08/2017	135.17	Put	Bond Future	7,041.9200	7.0419	7,033.3100	7.0333	(0.122)	0	0	0
2017/06/19	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	EL28	02/11/2017			Bond Future	128.8642	128.8642	128.8722	128.8722	0.006	0.0000	0.0000	0
2017/06/19	EL28	02/11/2017	133.87	Put	Bond Future	5,005.8300	5.0058	4,997.7600	4.9978	(0.161)	0	0	0
2017/06/19	EL28	02/11/2017	133.89	Put	Bond Future	5,025.8300	5.0258	5,017.7600	5.0178	(0.161)	0	0	0
2017/06/19	EL28	02/11/2017	133.88	Put	Bond Future	5,015.8300	5.0158	5,007.7600	5.0078	(0.161)	0	0	0
2017/06/19	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	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
2017/06/19	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	EL28	01/02/2018			Bond Future	131.4263	131.4263	131.4309	131.4309	0.004	0.0000	0.0000	0
2017/06/19	EL28	01/02/2018	132.29	Put	Bond Future	863.7400	0.8637	859.1000	0.8591	(0.537)	0	0	0
2017/06/19	EL28	01/02/2018	132.31	Put	Bond Future	883.7400	0.8837	879.1000	0.8791	(0.525)	0	0	0
2017/06/19	EL28	01/02/2018	132.30	Put	Bond Future	873.7400	0.8737	869.1000	0.8691	(0.531)	0	0	0
2017/06/19	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	ES33	03/08/2017			Bond Future	10.7071	78.5909	10.7978	78.0338	0.847	0.0000	0.0000	9,466
2017/06/19	ES33	03/08/2017	10.53	Put	Bond Future	1,106.0400	1.1060	1,663.1700	1.6632	50.372	0	0	0
2017/06/19	ES33	03/08/2017	10.55	Put	Bond Future	979.9400	0.9799	1,537.0700	1.5371	56.853	0	0	0
2017/06/19	ES33	03/08/2017	10.54	Put	Bond Future	1,042.9500	1.0430	1,600.0800	1.6001	53.419	0	0	0
2017/06/19	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	ES33	02/11/2017	10.66	Put	Bond Future	846.2400	0.8462	1,414.0600	1.4141	67.099	0	0	0
2017/06/19	ES33	02/11/2017			Bond Future	10.7979	76.3012	10.8917	75.7334	0.869	0.0000	0.0000	0
2017/06/19	ES33	02/11/2017	10.68	Put	Bond Future	722.6000	0.7226	1,290.4200	1.2904	78.580	0	0	0
2017/06/19	ES33	02/11/2017	10.67	Put	Bond Future	784.3800	0.7844	1,352.2000	1.3522	72.391	0	0	0
2017/06/19	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	ES33	01/02/2018	10.99	Call	Bond Future	592.2500	0.5923	12.4500	0.0125	(97.898)	0	0	0
2017/06/19	ES33	01/02/2018			Bond Future	10.8907	77.7857	10.9879	77.2059	0.893	0.0000	0.0000	0
2017/06/19	ES33	01/02/2018	11.00	Call	Bond Future	651.4800	0.6515	71.6800	0.0717	(88.997)	0	0	0
2017/06/19	ES33	01/02/2018	11.01	Call	Bond Future	710.6300	0.7106	130.8300	0.1308	(81.590)	0	0	0
2017/06/19	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	ES42	03/08/2017			Bond Future	10.8867	82.0842	10.9774	81.4515	0.833	0.0000	0.0000	7,957
2017/06/19	ES42	02/11/2017			Bond Future	10.9758	79.3915	11.0696	78.7465	0.855	0.0000	0.0000	0
2017/06/19	ES42	01/02/2018			Bond Future	11.0638	80.9360	11.1609	80.2776	0.878	0.0000	0.0000	0
2017/06/19	GOVI	03/08/2017			GOVI	566.7330	566.7330	563.4480	563.4480	(0.580)	0.0000	0.0000	406
2017/06/19	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	GOVI	03/08/2017	561.09	Call	GOVI	56,430.0000	5.6430	23,580.0000	2.3580	(58.214)	0	0	0
2017/06/19	GOVI	03/08/2017	561.10	Call	GOVI	56,330.0000	5.6330	23,480.0000	2.3480	(58.317)	0	0	0
2017/06/19	GOVI	03/08/2017	561.11	Call	GOVI	56,230.0000	5.6230	23,380.0000	2.3380	(58.421)	0	0	0
2017/06/19	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	GOVI	02/11/2017			GOVI	577.5650	577.5650	574.2160	574.2160	(0.580)	0.0000	0.0000	0
2017/06/19	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	GOVI	02/11/2017	572.44	Call	GOVI	51,250.0000	5.1250	17,760.0000	1.7760	(65.346)	0	0	0
2017/06/19	GOVI	02/11/2017	572.45	Call	GOVI	51,150.0000	5.1150	17,660.0000	1.7660	(65.474)	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
2017/06/19	GOVI	02/11/2017	572.46	Call	GOVI	51,050.0000	5.1050	17,560.0000	1.7560	(65.602)	0	0	0
2017/06/19	GOVI	01/02/2018			GOVI	588.8020	588.8020	585.3810	585.3810	(0.581)	0.0000	0.0000	0
2017/06/19	GOVI	01/02/2018	581.03	Call	GOVI	77,720.0000	7.7720	43,510.0000	4.3510	(44.017)	0	0	0
2017/06/19	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	GOVI	01/02/2018	581.04	Call	GOVI	77,620.0000	7.7620	43,410.0000	4.3410	(44.074)	0	0	0
2017/06/19	GOVI	01/02/2018	581.02	Call	GOVI	77,820.0000	7.7820	43,610.0000	4.3610	(43.960)	0	0	0
2017/06/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/19	IGOV	03/08/2017			Index Future	250.0560	250.0560	250.1110	250.1110	0.022	0.0000	0.0000	1,296
2017/06/19	IGOV	02/11/2017			Index Future	254.8960	254.8960	254.9500	254.9500	0.021	0.0000	0.0000	0
2017/06/19	IGOV	01/02/2018			Index Future	259.9640	259.9640	260.0110	260.0110	0.018	0.0000	0.0000	0
2017/06/19	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/19	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/19	IS01	21/09/2017			Interest Rate Swap	99.6144	99.6144	99.6122	99.6122	(0.002)	0.0000	0.0000	0
2017/06/19	IS01	21/12/2017			Interest Rate Swap	99.8172	99.8172	99.8168	99.8168	0.000	0.0000	0.0000	0
2017/06/19	IS01	15/03/2018			Interest Rate Swap	99.7397	99.7397	99.7457	99.7457	0.006	0.0000	0.0000	0
2017/06/19	IS01	21/06/2018			Interest Rate Swap	99.8719	99.8719	99.8793	99.8793	0.007	0.0000	0.0000	0
2017/06/19	IS01	20/09/2018			Interest Rate Swap	99.9906	99.9906	100.0065	100.0065	0.016	0.0000	0.0000	0
2017/06/19	IS02	18/12/2017			Interest Rate Swap	99.8455	99.8455	99.8433	99.8433	(0.002)	0.0000	0.0000	0
2017/06/19	IS02	16/03/2018			Interest Rate Swap	99.0240	99.0240	99.0273	99.0273	0.003	0.0000	0.0000	0
2017/06/19	IS02	15/06/2018			Interest Rate Swap	98.5534	98.5534	98.5639	98.5639	0.011	0.0000	0.0000	0
2017/06/19	IS02	21/09/2018			Interest Rate Swap	98.4623	98.4623	98.4760	98.4760	0.014	0.0000	0.0000	0
2017/06/19	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8300	98.8300	0.020	0.0000	0.0000	0
2017/06/19	IS02	15/03/2019			Interest Rate Swap	99.1767	99.1767	99.2045	99.2045	0.028	0.0000	0.0000	0
2017/06/19	IS02	21/06/2019			Interest Rate Swap	99.5537	99.5537	99.5795	99.5795	0.026	0.0000	0.0000	0
2017/06/19	IS02	20/09/2019			Interest Rate Swap	99.9445	99.9445	99.9756	99.9756	0.031	0.0000	0.0000	0
2017/06/19	IS05	17/12/2020			Interest Rate Swap	96.0734	96.0734	96.1487	96.1487	0.078	0.0000	0.0000	0
2017/06/19	IS05	16/03/2021			Interest Rate Swap	95.2851	95.2851	95.3752	95.3752	0.095	0.0000	0.0000	0
2017/06/19	IS05	15/06/2021			Interest Rate Swap	94.4600	94.4600	94.5650	94.5650	0.111	0.0000	0.0000	0
2017/06/19	IS05	21/09/2021			Interest Rate Swap	94.6120	94.6120	94.7223	94.7223	0.117	0.0000	0.0000	0
2017/06/19	IS05	21/12/2021			Interest Rate Swap	96.7677	96.7677	96.8820	96.8820	0.118	0.0000	0.0000	51
2017/06/19	IS05	15/03/2022			Interest Rate Swap	96.8640	96.8640	96.9851	96.9851	0.125	0.0000	0.0000	0
2017/06/19	IS05	21/06/2022			Interest Rate Swap	98.0293	98.0293	98.1530	98.1530	0.126	0.0000	0.0000	0
2017/06/19	IS05	20/09/2022			Interest Rate Swap	100.1974	100.1974	100.3292	100.3292	0.132	0.0000	0.0000	0
2017/06/19	IS10	17/12/2025			Interest Rate Swap	94.4001	94.4001	94.7038	94.7038	0.322	0.0000	0.0000	0
2017/06/19	IS10	16/03/2026			Interest Rate Swap	91.3724	91.3724	91.7049	91.7049	0.364	0.0000	0.0000	0
2017/06/19	IS10	15/06/2026			Interest Rate Swap	90.0838	90.0838	90.4412	90.4412	0.397	0.0000	0.0000	0
2017/06/19	IS10	21/09/2026			Interest Rate Swap	92.2159	92.2159	92.5824	92.5824	0.397	0.0000	0.0000	0
2017/06/19	IS10	21/12/2026			Interest Rate Swap	95.9675	95.9675	96.3382	96.3382	0.386	0.0000	0.0000	0

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2017/06/19	IS10	15/03/2027			Interest Rate Swap	94.5091	94.5091	94.8923	94.8923	0.406	0.0000	0.0000	0
2017/06/19	IS10	21/06/2027			Interest Rate Swap	96.5600	96.5600	96.9447	96.9447	0.398	0.0000	0.0000	0
2017/06/19	IS10	20/09/2027			Interest Rate Swap	100.2615	100.2615	100.6472	100.6472	0.385	0.0000	0.0000	0
2017/06/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/19	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/19	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/19	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/19	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/19	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/19	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/19	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/19	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/19	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/19	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/19	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/19	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/19	R023	03/08/2017	8.60	Put	Bond Future	52.6000	0.0526	57.8000	0.0578	9.886	0	0	0
2017/06/19	R023	03/08/2017			Bond Future	7.9577	102.4634	8.0091	102.2373	0.646	0.0000	0.0000	38,317
2017/06/19	R023	03/08/2017	8.59	Put	Bond Future	55.3000	0.0553	60.8500	0.0608	10.036	0	0	0
2017/06/19	R023	03/08/2017	8.60	Call	Bond Future	2,830.6400	2.8306	2,609.7700	2.6098	(7.803)	0	0	0
2017/06/19	R023	03/08/2017	8.58	Call	Bond Future	2,751.1600	2.7512	2,531.0100	2.5310	(8.002)	0	0	0
2017/06/19	R023	03/08/2017	8.59	Call	Bond Future	2,790.8300	2.7908	2,570.3100	2.5703	(7.902)	0	0	0
2017/06/19	R023	03/08/2017	8.58	Put	Bond Future	58.1700	0.0582	64.0900	0.0641	10.177	0	0	0
2017/06/19	R023	02/11/2017	8.56	Call	Bond Future	2,759.0800	2.7591	2,562.9600	2.5630	(7.108)	0	0	0
2017/06/19	R023	02/11/2017			Bond Future	7.9721	100.4914	8.0265	100.2609	0.683	0.0000	0.0000	0
2017/06/19	R023	02/11/2017	8.57	Call	Bond Future	2,792.6400	2.7926	2,595.7400	2.5957	(7.051)	0	0	0
2017/06/19	R023	02/11/2017	8.58	Call	Bond Future	2,826.5100	2.8265	2,628.8500	2.6288	(6.993)	0	0	0
2017/06/19	R023	02/11/2017	8.56	Put	Bond Future	304.1300	0.3041	338.5200	0.3385	11.308	0	0	0
2017/06/19	R023	02/11/2017	8.58	Put	Bond Future	289.3700	0.2894	322.2200	0.3222	11.352	0	0	0
2017/06/19	R023	02/11/2017	8.57	Put	Bond Future	296.5900	0.2966	330.2000	0.3302	11.332	0	0	0
2017/06/19	R023	01/02/2018			Bond Future	7.9817	102.4466	8.0397	102.2104	0.727	0.0000	0.0000	0
2017/06/19	R023	01/02/2018	8.32	Call	Bond Future	2,253.4700	2.2535	2,090.2600	2.0903	(7.243)	0	0	0
2017/06/19	R023	01/02/2018	8.33	Call	Bond Future	2,280.3000	2.2803	2,116.1800	2.1162	(7.197)	0	0	0
2017/06/19	R023	01/02/2018	8.31	Put	Bond Future	900.3000	0.9003	974.1900	0.9742	8.207	0	0	0
2017/06/19	R023	01/02/2018	8.33	Put	Bond Future	873.4000	0.8734	945.4600	0.9455	8.251	0	0	0
2017/06/19	R023	01/02/2018	8.32	Put	Bond Future	886.6200	0.8866	959.5900	0.9596	8.230	0	0	0
2017/06/19	R023	01/02/2018	8.31	Call	Bond Future	2,227.0800	2.2271	2,064.7900	2.0648	(7.287)	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
2017/06/19	R035	03/08/2017			Bond Future	9.5174	98.4406	9.6083	97.7076	0.956	0.0000	0.0000	10,528
2017/06/19	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	711.6800	0.7117	100.000	0	0	0
2017/06/19	R035	03/08/2017	9.50	Put	Bond Future	140.8800	0.1409	873.9500	0.8739	520.351	0	0	0
2017/06/19	R035	03/08/2017	9.51	Put	Bond Future	59.6900	0.0597	792.7600	0.7928	1228.129	0	0	0
2017/06/19	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R035	03/08/2017	9.52	Call	Bond Future	21.3900	0.0214	0.0000	0.0000	(100.000)	0	0	0
2017/06/19	R035	02/11/2017			Bond Future	9.5699	95.8213	9.6637	95.0741	0.981	0.0000	0.0000	0
2017/06/19	R035	02/11/2017	9.60	Call	Bond Future	241.0300	0.2410	0.0000	0.0000	(100.000)	0	0	0
2017/06/19	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	586.0400	0.5860	100.000	0	0	0
2017/06/19	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	426.4600	0.4265	100.000	0	0	0
2017/06/19	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	506.2000	0.5062	100.000	0	0	0
2017/06/19	R035	02/11/2017	9.61	Call	Bond Future	320.7700	0.3208	0.0000	0.0000	(100.000)	0	0	0
2017/06/19	R035	02/11/2017	9.59	Call	Bond Future	161.1900	0.1612	0.0000	0.0000	(100.000)	0	0	0
2017/06/19	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R035	01/02/2018			Bond Future	9.6220	97.6855	9.7190	96.9227	1.008	0.0000	0.0000	0
2017/06/19	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R035	01/02/2018	9.75	Call	Bond Future	1,004.4500	1.0044	241.5800	0.2416	(75.949)	0	0	0
2017/06/19	R035	01/02/2018	9.73	Call	Bond Future	848.5500	0.8486	85.6800	0.0857	(89.903)	0	0	0
2017/06/19	R035	01/02/2018	9.74	Call	Bond Future	926.5500	0.9266	163.6800	0.1637	(82.334)	0	0	0
2017/06/19	R186	03/08/2017	8.93	Put	Bond Future	249.1700	0.2492	314.1000	0.3141	26.059	0	0	0
2017/06/19	R186	03/08/2017	9.35	Call	Bond Future	5,794.1200	5.7941	5,242.2000	5.2422	(9.526)	0	0	0
2017/06/19	R186	03/08/2017			Bond Future	8.4872	114.1868	8.5686	113.6260	0.959	0.0000	0.0000	128,474
2017/06/19	R186	03/08/2017	8.90	Call	Bond Future	3,086.6500	3.0867	2,598.7800	2.5988	(15.806)	0	0	0
2017/06/19	R186	03/08/2017	8.85	Put	Bond Future	342.4500	0.3424	430.2000	0.4302	25.624	0	0	750
2017/06/19	R186	03/08/2017	8.92	Put	Bond Future	259.5200	0.2595	327.0300	0.3270	26.013	0	0	0
2017/06/19	R186	03/08/2017	9.50	Call	Bond Future	6,735.1000	6.7351	6,178.0100	6.1780	(8.271)	0	0	0
2017/06/19	R186	03/08/2017	8.91	Call	Bond Future	3,142.3800	3.1424	2,651.7700	2.6518	(15.613)	0	0	0
2017/06/19	R186	03/08/2017	8.93	Call	Bond Future	3,254.7600	3.2548	2,758.9100	2.7589	(15.235)	0	0	0
2017/06/19	R186	03/08/2017	8.65	Put	Bond Future	703.6600	0.7037	870.6200	0.8706	23.727	0	0	2,500
2017/06/19	R186	03/08/2017	9.00	Put	Bond Future	186.0700	0.1861	234.9400	0.2349	26.264	0	0	0
2017/06/19	R186	03/08/2017	8.75	Call	Bond Future	2,294.4000	2.2944	1,857.0700	1.8571	(19.061)	0	0	0
2017/06/19	R186	03/08/2017	8.90	Put	Bond Future	281.2800	0.2813	354.1900	0.3542	25.921	0	0	0
2017/06/19	R186	03/08/2017	8.85	Call	Bond Future	2,813.0200	2.8130	2,339.9900	2.3400	(16.816)	0	0	0
2017/06/19	R186	03/08/2017	8.92	Call	Bond Future	3,198.4200	3.1984	2,705.1500	2.7051	(15.422)	0	0	0
2017/06/19	R186	03/08/2017	9.50	Put	Bond Future	16.2000	0.0162	19.8900	0.0199	22.778	0	0	6,500
2017/06/19	R186	03/08/2017	9.35	Put	Bond Future	35.8800	0.0359	44.7400	0.0447	24.693	0	0	750
2017/06/19	R186	03/08/2017	8.65	Call	Bond Future	1,821.3800	1.8214	1,427.5600	1.4276	(21.622)	0	0	0
2017/06/19	R186	03/08/2017	9.00	Call	Bond Future	3,656.9600	3.6570	3,145.0500	3.1450	(13.998)	0	0	0
2017/06/19	R186	03/08/2017	8.91	Put	Bond Future	270.2200	0.2702	340.3900	0.3404	25.968	0	0	0
2017/06/19	R186	03/08/2017	8.75	Put	Bond Future	497.5000	0.4975	620.9500	0.6209	24.814	0	0	3,654
2017/06/19	R186	02/11/2017	8.88	Call	Bond Future	3,548.1800	3.5482	3,139.8100	3.1398	(11.509)	0	0	0
2017/06/19	R186	02/11/2017	8.89	Put	Bond Future	1,108.9200	1.1089	1,269.7500	1.2697	14.503	0	0	0
2017/06/19	R186	02/11/2017			Bond Future	8.5170	116.3692	8.6019	115.7976	0.996	0.0000	0.0000	4
2017/06/19	R186	02/11/2017	8.89	Call	Bond Future	3,593.3900	3.5934	3,182.5900	3.1826	(11.432)	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
2017/06/19	R186	02/11/2017	8.90	Call	Bond Future	3,639.0900	3.6391	3,225.9100	3.2259	(11.354)	0	0	0
2017/06/19	R186	02/11/2017	8.88	Put	Bond Future	1,129.3600	1.1294	1,292.6200	1.2926	14.456	0	0	0
2017/06/19	R186	02/11/2017	8.90	Put	Bond Future	1,089.0200	1.0890	1,247.4700	1.2475	14.550	0	0	0
2017/06/19	R186	01/02/2018	8.96	Call	Bond Future	4,256.7700	4.2568	3,854.1700	3.8542	(9.458)	0	0	0
2017/06/19	R186	01/02/2018			Bond Future	8.5438	113.3305	8.6325	112.7463	1.038	0.0000	0.0000	0
2017/06/19	R186	01/02/2018	8.97	Call	Bond Future	4,299.7700	4.2998	3,895.2200	3.8952	(9.409)	0	0	0
2017/06/19	R186	01/02/2018	8.98	Call	Bond Future	4,343.2900	4.3433	3,936.7900	3.9368	(9.359)	0	0	0
2017/06/19	R186	01/02/2018	8.96	Put	Bond Future	1,549.3600	1.5494	1,730.8900	1.7309	11.716	0	0	0
2017/06/19	R186	01/02/2018	8.97	Put	Bond Future	1,528.3800	1.5284	1,707.9600	1.7080	11.750	0	0	0
2017/06/19	R186	01/02/2018	8.98	Put	Bond Future	1,507.9600	1.5080	1,685.5900	1.6856	11.779	0	0	0
2017/06/19	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R197	03/08/2017			Bond Future	296.3800	296.3800	296.3945	296.3945	0.005	0.0000	0.0000	2,350
2017/06/19	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R197	03/08/2017	308.05	Put	Bond Future	11,669.9700	11.6700	11,655.5400	11.6555	(0.124)	0	0	0
2017/06/19	R197	03/08/2017	308.07	Put	Bond Future	11,689.9700	11.6900	11,675.5400	11.6755	(0.123)	0	0	0
2017/06/19	R197	03/08/2017	308.06	Put	Bond Future	11,679.9700	11.6800	11,665.5400	11.6655	(0.124)	0	0	0
2017/06/19	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R197	02/11/2017			Bond Future	302.1162	302.1162	302.1293	302.1293	0.004	0.0000	0.0000	0
2017/06/19	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R197	02/11/2017	305.15	Put	Bond Future	3,033.8400	3.0338	3,020.7400	3.0207	(0.432)	0	0	0
2017/06/19	R197	02/11/2017	305.17	Put	Bond Future	3,053.8400	3.0538	3,040.7400	3.0407	(0.429)	0	0	0
2017/06/19	R197	02/11/2017	305.16	Put	Bond Future	3,043.8400	3.0438	3,030.7400	3.0307	(0.430)	0	0	0
2017/06/19	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R197	01/02/2018			Bond Future	301.0693	301.0693	301.0745	301.0745	0.002	0.0000	0.0000	0
2017/06/19	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R197	01/02/2018	301.66	Put	Bond Future	590.7000	0.5907	585.5400	0.5855	(0.874)	0	0	0
2017/06/19	R197	01/02/2018	301.68	Put	Bond Future	610.7000	0.6107	605.5400	0.6055	(0.845)	0	0	0
2017/06/19	R197	01/02/2018	301.67	Put	Bond Future	600.7000	0.6007	595.5400	0.5955	(0.859)	0	0	0
2017/06/19	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R202	03/08/2017			Bond Future	241.5637	241.5637	241.5751	241.5751	0.005	0.0000	0.0000	30,557
2017/06/19	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R202	03/08/2017	258.35	Put	Bond Future	16,786.2600	16.7863	16,774.9300	16.7749	(0.067)	0	0	0
2017/06/19	R202	03/08/2017	258.37	Put	Bond Future	16,806.2600	16.8063	16,794.9300	16.7949	(0.067)	0	0	0
2017/06/19	R202	03/08/2017	258.36	Put	Bond Future	16,796.2600	16.7963	16,784.9300	16.7849	(0.067)	0	0	0
2017/06/19	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R202	02/11/2017			Bond Future	246.2389	246.2389	246.2493	246.2493	0.004	0.0000	0.0000	0
2017/06/19	R202	02/11/2017	253.89	Put	Bond Future	7,651.0900	7.6511	7,640.6800	7.6407	(0.136)	0	0	0
2017/06/19	R202	02/11/2017	253.91	Put	Bond Future	7,671.0900	7.6711	7,660.6800	7.6607	(0.136)	0	0	0
2017/06/19	R202	02/11/2017	253.90	Put	Bond Future	7,661.0900	7.6611	7,650.6800	7.6507	(0.136)	0	0	0
2017/06/19	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R202	01/02/2018	249.06	Put	Bond Future	1,671.8500	1.6719	1,667.8700	1.6679	(0.238)	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
2017/06/19	R202	01/02/2018			Bond Future	247.3881		247.3881	247.3921	0.002	0.0000	0.0000	0
2017/06/19	R202	01/02/2018	249.08	Put	Bond Future	1,691.8500	1.6919	1,687.8700	1.6879	(0.235)	0	0	0
2017/06/19	R202	01/02/2018	249.07	Put	Bond Future	1,681.8500	1.6819	1,677.8700	1.6779	(0.237)	0	0	0
2017/06/19	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R203	03/08/2017			Bond Future	7.3019	103.3394	7.3685	103.3323	0.912	0.0000	0.0000	0
2017/06/19	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R203	03/08/2017	4.87	Put	Bond Future	260.3300	0.2603	267.4300	0.2674	2.727	0	0	0
2017/06/19	R203	03/08/2017	4.89	Put	Bond Future	258.1800	0.2582	265.2800	0.2653	2.750	0	0	0
2017/06/19	R203	03/08/2017	4.88	Put	Bond Future	259.2500	0.2593	266.3500	0.2664	2.739	0	0	0
2017/06/19	R204	03/08/2017	7.77	Put	Bond Future	14.3900	0.0144	18.4800	0.0185	28.423	0	0	0
2017/06/19	R204	03/08/2017			Bond Future	7.3590	101.8556	7.4150	101.7835	0.761	0.0000	0.0000	41,787
2017/06/19	R204	03/08/2017	7.76	Put	Bond Future	15.4300	0.0154	19.8200	0.0198	28.451	0	0	0
2017/06/19	R204	03/08/2017	7.75	Call	Bond Future	518.7200	0.5187	451.2600	0.4513	(13.005)	0	0	0
2017/06/19	R204	03/08/2017	7.76	Call	Bond Future	530.4800	0.5305	462.7200	0.4627	(12.773)	0	0	0
2017/06/19	R204	03/08/2017	7.77	Call	Bond Future	542.2300	0.5422	474.1700	0.4742	(12.552)	0	0	0
2017/06/19	R204	03/08/2017	7.75	Put	Bond Future	16.4700	0.0165	21.1600	0.0212	28.476	0	0	0
2017/06/19	R204	02/11/2017	7.76	Put	Bond Future	9.8400	0.0098	14.8700	0.0149	51.118	0	0	0
2017/06/19	R204	02/11/2017			Bond Future	7.2650	103.8024	7.3342	103.7288	0.952	0.0000	0.0000	0
2017/06/19	R204	02/11/2017	7.75	Put	Bond Future	10.4700	0.0105	15.7800	0.0158	50.716	0	0	0
2017/06/19	R204	02/11/2017	7.76	Call	Bond Future	535.1100	0.5351	466.5000	0.4665	(12.822)	0	0	0
2017/06/19	R204	02/11/2017	7.74	Call	Bond Future	515.3400	0.5153	447.3200	0.4473	(13.199)	0	0	0
2017/06/19	R204	02/11/2017	7.75	Call	Bond Future	525.1700	0.5252	456.8400	0.4568	(13.011)	0	0	0
2017/06/19	R204	02/11/2017	7.74	Put	Bond Future	11.2200	0.0112	16.8400	0.0168	50.089	0	0	0
2017/06/19	R204	01/02/2018	7.27	Call	Bond Future	304.3700	0.3044	257.6800	0.2577	(15.340)	0	0	0
2017/06/19	R204	01/02/2018			Bond Future	7.0823	101.7817	7.1735	101.7055	1.287	0.0000	0.0000	0
2017/06/19	R204	01/02/2018	7.25	Call	Bond Future	293.6100	0.2936	247.8200	0.2478	(15.596)	0	0	0
2017/06/19	R204	01/02/2018	7.26	Call	Bond Future	298.9700	0.2990	252.7300	0.2527	(15.466)	0	0	0
2017/06/19	R204	01/02/2018	7.25	Put	Bond Future	153.3500	0.1534	183.8500	0.1839	19.889	0	0	0
2017/06/19	R204	01/02/2018	7.27	Put	Bond Future	147.4000	0.1474	177.0000	0.1770	20.081	0	0	0
2017/06/19	R204	01/02/2018	7.26	Put	Bond Future	150.3500	0.1504	180.4000	0.1804	19.987	0	0	0
2017/06/19	R207	03/08/2017	8.19	Call	Bond Future	1,624.3800	1.6244	1,496.7800	1.4968	(7.855)	0	0	51
2017/06/19	R207	03/08/2017			Bond Future	7.4399	100.0496	7.4985	99.9215	0.788	0.0000	0.0000	45,774
2017/06/19	R207	03/08/2017	8.39	Put	Bond Future	0.3000	0.0003	0.3600	0.0004	20.000	0	0	0
2017/06/19	R207	03/08/2017	8.41	Put	Bond Future	0.2500	0.0003	0.3000	0.0003	20.000	0	0	0
2017/06/19	R207	03/08/2017	8.19	Put	Bond Future	1.9300	0.0019	2.4200	0.0024	25.389	0	0	0
2017/06/19	R207	03/08/2017	8.40	Put	Bond Future	0.2800	0.0003	0.3300	0.0003	17.857	0	0	0
2017/06/19	R207	03/08/2017	8.41	Call	Bond Future	2,092.2000	2.0922	1,964.1600	1.9642	(6.120)	0	0	0
2017/06/19	R207	03/08/2017	8.39	Call	Bond Future	2,049.6900	2.0497	1,921.6600	1.9217	(6.246)	0	0	0
2017/06/19	R207	03/08/2017	8.40	Call	Bond Future	2,070.9500	2.0709	1,942.9100	1.9429	(6.183)	0	0	0
2017/06/19	R207	02/11/2017			Bond Future	7.3952	101.9618	7.4611	101.8312	0.891	0.0000	0.0000	0
2017/06/19	R207	02/11/2017	8.03	Put	Bond Future	37.8600	0.0379	48.3500	0.0484	27.707	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
2017/06/19	R207	02/11/2017	8.05	Put	Bond Future	34.7900	0.0348	44.5100	0.0445	27.939	0	0	0
2017/06/19	R207	02/11/2017	8.03	Call	Bond Future	1,287.5800	1.2876	1,167.4400	1.1674	(9.331)	0	0	0
2017/06/19	R207	02/11/2017	8.04	Put	Bond Future	36.2400	0.0362	46.3400	0.0463	27.870	0	0	0
2017/06/19	R207	02/11/2017	8.04	Call	Bond Future	1,305.4900	1.3055	1,184.9600	1.1850	(9.233)	0	0	0
2017/06/19	R207	02/11/2017	8.05	Call	Bond Future	1,323.5600	1.3236	1,202.6500	1.2027	(9.135)	0	0	0
2017/06/19	R207	01/02/2018			Bond Future	7.3232	100.3035	7.3989	100.1691	1.033	0.0000	0.0000	0
2017/06/19	R207	01/02/2018	7.60	Put	Bond Future	284.2500	0.2843	328.9600	0.3290	15.729	0	0	0
2017/06/19	R207	01/02/2018	7.62	Put	Bond Future	273.0500	0.2730	316.3800	0.3164	15.869	0	0	0
2017/06/19	R207	01/02/2018	7.60	Call	Bond Future	774.5400	0.7745	684.8900	0.6849	(11.575)	0	0	0
2017/06/19	R207	01/02/2018	7.61	Put	Bond Future	278.7500	0.2788	322.7700	0.3228	15.792	0	0	0
2017/06/19	R207	01/02/2018	7.61	Call	Bond Future	786.6900	0.7867	696.3500	0.6964	(11.484)	0	0	0
2017/06/19	R207	01/02/2018	7.62	Call	Bond Future	798.6400	0.7986	707.6100	0.7076	(11.398)	0	0	0
2017/06/19	R208	03/08/2017	8.32	Call	Bond Future	2,314.5700	2.3146	2,154.1600	2.1542	(6.930)	0	0	0
2017/06/19	R208	03/08/2017			Bond Future	7.5617	99.8403	7.6140	99.6789	0.692	0.0000	0.0000	35,097
2017/06/19	R208	03/08/2017	8.30	Call	Bond Future	2,255.6500	2.2556	2,095.4200	2.0954	(7.103)	0	0	0
2017/06/19	R208	03/08/2017	8.31	Call	Bond Future	2,285.1000	2.2851	2,124.7800	2.1248	(7.016)	0	0	0
2017/06/19	R208	03/08/2017	8.30	Put	Bond Future	8.3600	0.0084	9.4700	0.0095	13.278	0	0	0
2017/06/19	R208	03/08/2017	8.32	Put	Bond Future	7.2900	0.0073	8.2200	0.0082	12.757	0	0	0
2017/06/19	R208	03/08/2017	8.31	Put	Bond Future	7.8100	0.0078	8.8300	0.0088	13.060	0	0	0
2017/06/19	R208	02/11/2017	8.18	Put	Bond Future	86.6500	0.0866	102.5100	0.1025	18.304	0	0	0
2017/06/19	R208	02/11/2017			Bond Future	7.5467	98.3466	7.6034	98.1821	0.751	0.0000	0.0000	0
2017/06/19	R208	02/11/2017	8.20	Put	Bond Future	80.6200	0.0806	95.4700	0.0955	18.420	0	0	0
2017/06/19	R208	02/11/2017	8.19	Put	Bond Future	83.5900	0.0836	98.9400	0.0989	18.363	0	0	0
2017/06/19	R208	02/11/2017	8.18	Call	Bond Future	1,905.9400	1.9059	1,757.3000	1.7573	(7.799)	0	0	0
2017/06/19	R208	02/11/2017	8.19	Call	Bond Future	1,931.2800	1.9313	1,782.1300	1.7821	(7.723)	0	0	0
2017/06/19	R208	02/11/2017	8.20	Call	Bond Future	1,956.6900	1.9567	1,807.0400	1.8070	(7.648)	0	0	0
2017/06/19	R208	01/02/2018	7.85	Put	Bond Future	438.9200	0.4389	489.8900	0.4899	11.613	0	0	0
2017/06/19	R208	01/02/2018			Bond Future	7.5191	100.2600	7.5812	100.0911	0.826	0.0000	0.0000	0
2017/06/19	R208	01/02/2018	7.84	Put	Bond Future	447.3700	0.4474	499.1200	0.4991	11.568	0	0	0
2017/06/19	R208	01/02/2018	7.85	Call	Bond Future	1,334.3700	1.3344	1,216.4700	1.2165	(8.836)	0	0	0
2017/06/19	R208	01/02/2018	7.83	Call	Bond Future	1,297.2800	1.2973	1,180.9400	1.1809	(8.968)	0	0	0
2017/06/19	R208	01/02/2018	7.84	Call	Bond Future	1,315.9100	1.3159	1,198.7900	1.1988	(8.900)	0	0	0
2017/06/19	R208	01/02/2018	7.83	Put	Bond Future	455.6600	0.4557	508.1900	0.5082	11.528	0	0	0
2017/06/19	R209	03/08/2017			Bond Future	9.4748	74.2280	9.5656	73.6137	0.959	0.0000	0.0000	74,230
2017/06/19	R209	03/08/2017	9.44	Call	Bond Future	1,186.2000	1.1862	862.3400	0.8623	(27.302)	0	0	0
2017/06/19	R209	03/08/2017	9.43	Put	Bond Future	1,459.2800	1.4593	1,755.2100	1.7552	20.279	0	0	0
2017/06/19	R209	03/08/2017	9.45	Put	Bond Future	1,387.7100	1.3877	1,672.8000	1.6728	20.544	0	0	0
2017/06/19	R209	03/08/2017	9.44	Put	Bond Future	1,423.1800	1.4232	1,713.6800	1.7137	20.412	0	0	0
2017/06/19	R209	03/08/2017	9.45	Call	Bond Future	1,219.0400	1.2190	889.7700	0.8898	(27.011)	0	0	0
2017/06/19	R209	03/08/2017	9.43	Call	Bond Future	1,153.8800	1.1539	835.4500	0.8355	(27.596)	0	0	0
2017/06/19	R209	02/11/2017	9.52	Put	Bond Future	2,378.8200	2.3788	2,661.0100	2.6610	11.863	0	0	0
2017/06/19	R209	02/11/2017	9.75	Call	Bond Future	3,227.1200	3.2271	2,819.8400	2.8198	(12.621)	0	0	0
2017/06/19	R209	02/11/2017	8.30	Put	Bond Future	9,160.3900	9.1604	9,735.6800	9.7357	6.280	0	0	0
2017/06/19	R209	02/11/2017			Bond Future	9.5203	72.4968	9.6138	71.8706	0.982	0.0000	0.0000	790
2017/06/19	R209	02/11/2017	9.54	Put	Bond Future	2,312.9300	2.3129	2,589.3600	2.5894	11.952	0	0	0
2017/06/19	R209	02/11/2017	10.00	Call	Bond Future	4,282.3400	4.2823	3,815.5800	3.8156	(10.900)	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
2017/06/19	R209	02/11/2017	9.53	Put	Bond Future	2,345.6100		2.3456	2,624.9200	2.6249	11.908	0	0	0
2017/06/19	R209	02/11/2017	9.75	Put	Bond Future	1,703.5300		1.7035	1,922.4000	1.9224	12.848	0	0	6,500
2017/06/19	R209	02/11/2017	9.54	Call	Bond Future	2,445.4000		2.4454	2,095.6800	2.0957	(14.301)	0	0	0
2017/06/19	R209	02/11/2017	9.00	Put	Bond Future	4,627.9300		4.6279	5,061.0500	5.0611	9.359	0	0	0
2017/06/19	R209	02/11/2017	10.60	Put	Bond Future	403.3300		0.4033	466.5700	0.4666	15.679	0	0	1,300
2017/06/19	R209	02/11/2017	9.52	Call	Bond Future	2,376.6600		2.3767	2,032.7000	2.0327	(14.472)	0	0	0
2017/06/19	R209	02/11/2017	10.00	Put	Bond Future	1,154.9500		1.1550	1,314.3400	1.3143	13.801	0	0	3,360
2017/06/19	R209	02/11/2017	9.00	Call	Bond Future	988.8100		0.9888	795.7800	0.7958	(19.521)	0	0	4,100
2017/06/19	R209	02/11/2017	10.60	Call	Bond Future	7,160.8100		7.1608	6,597.9000	6.5979	(7.861)	0	0	0
2017/06/19	R209	02/11/2017	8.30	Call	Bond Future	180.8600		0.1809	130.0000	0.1300	(28.121)	0	0	2,800
2017/06/19	R209	02/11/2017	9.53	Call	Bond Future	2,410.8100		2.4108	2,063.9700	2.0640	(14.387)	0	0	0
2017/06/19	R209	01/02/2018	9.73	Call	Bond Future	3,560.8300		3.5608	3,176.2400	3.1762	(10.801)	0	0	0
2017/06/19	R209	01/02/2018	9.72	Call	Bond Future	3,523.7200		3.5237	3,141.3300	3.1413	(10.852)	0	0	0
2017/06/19	R209	01/02/2018			Bond Future	9.5643		73.9072	9.6606	73.2681	1.007	0.0000	0.0000	0
2017/06/19	R209	01/02/2018	9.71	Call	Bond Future	3,486.7800		3.4868	3,106.6100	3.1066	(10.903)	0	0	0
2017/06/19	R209	01/02/2018	9.71	Put	Bond Future	2,523.3500		2.5234	2,782.3100	2.7823	10.263	0	0	0
2017/06/19	R209	01/02/2018	9.73	Put	Bond Future	2,466.6300		2.4666	2,721.1700	2.7212	10.319	0	0	0
2017/06/19	R209	01/02/2018	9.72	Put	Bond Future	2,494.8600		2.4949	2,751.6000	2.7516	10.291	0	0	0
2017/06/19	R210	03/08/2017	196.29	Put	Bond Future	9,806.6900		9.8067	9,797.7800	9.7978	(0.091)	0	0	0
2017/06/19	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R210	03/08/2017			Bond Future	186.4833		186.4833	186.4922	186.4922	0.005	0.0000	0.0000	1,675
2017/06/19	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R210	03/08/2017	196.28	Put	Bond Future	9,796.6900		9.7967	9,787.7800	9.7878	(0.091)	0	0	0
2017/06/19	R210	03/08/2017	196.30	Put	Bond Future	9,816.6900		9.8167	9,807.7800	9.8078	(0.091)	0	0	0
2017/06/19	R210	02/11/2017	192.08	Put	Bond Future	4,387.4500		4.3875	4,379.4700	4.3795	(0.182)	0	0	0
2017/06/19	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R210	02/11/2017			Bond Future	187.6926		187.6926	187.7005	187.7005	0.004	0.0000	0.0000	0
2017/06/19	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R210	02/11/2017	192.07	Put	Bond Future	4,377.4500		4.3775	4,369.4700	4.3695	(0.182)	0	0	0
2017/06/19	R210	02/11/2017	192.09	Put	Bond Future	4,397.4500		4.3975	4,389.4700	4.3895	(0.181)	0	0	0
2017/06/19	R210	01/02/2018			Bond Future	191.4241		191.4241	191.4274	191.4274	0.002	0.0000	0.0000	0
2017/06/19	R210	01/02/2018	192.36	Put	Bond Future	935.8600		0.9359	932.6500	0.9327	(0.343)	0	0	0
2017/06/19	R210	01/02/2018	192.38	Put	Bond Future	955.8600		0.9559	952.6500	0.9527	(0.336)	0	0	0
2017/06/19	R210	01/02/2018	192.37	Put	Bond Future	945.8600		0.9459	942.6500	0.9427	(0.339)	0	0	0
2017/06/19	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R212	03/08/2017			Bond Future	148.7436		148.7436	148.7510	148.7510	0.005	0.0000	0.0000	4,858
2017/06/19	R212	03/08/2017	153.34	Put	Bond Future	4,596.4000		4.5964	4,588.9800	4.5890	(0.161)	0	0	0
2017/06/19	R212	03/08/2017	153.36	Put	Bond Future	4,616.4000		4.6164	4,608.9800	4.6090	(0.161)	0	0	0
2017/06/19	R212	03/08/2017	153.35	Put	Bond Future	4,606.4000		4.6064	4,598.9800	4.5990	(0.161)	0	0	0
2017/06/19	R212	03/08/2017	153.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R212	03/08/2017	153.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R212	03/08/2017	153.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/19	R212	02/11/2017			Bond Future	151.6225	151.6225	151.6292	151.6292	0.004	0.0000	0.0000	0
2017/06/19	R212	02/11/2017	152.40	Put	Bond Future	777.5200	0.7775	770.8200	0.7708	(0.862)	0	0	0
2017/06/19	R212	02/11/2017	152.42	Put	Bond Future	797.5200	0.7975	790.8200	0.7908	(0.840)	0	0	0
2017/06/19	R212	02/11/2017	152.41	Put	Bond Future	787.5200	0.7875	780.8200	0.7808	(0.851)	0	0	0
2017/06/19	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R212	01/02/2018	154.71	Put	Bond Future	2,133.1400	2.1331	2,130.4400	2.1304	(0.127)	0	0	0
2017/06/19	R212	01/02/2018			Bond Future	152.5769	152.5769	152.5796	152.5796	0.002	0.0000	0.0000	0
2017/06/19	R212	01/02/2018	154.70	Put	Bond Future	2,123.1400	2.1231	2,120.4400	2.1204	(0.127)	0	0	0
2017/06/19	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/19	R212	01/02/2018	154.69	Put	Bond Future	2,113.1400	2.1131	2,110.4400	2.1104	(0.128)	0	0	0
2017/06/19	R213	03/08/2017	9.33	Put	Bond Future	725.9200	0.7259	905.2900	0.9053	24.709	0	0	0
2017/06/19	R213	03/08/2017			Bond Future	9.1429	86.5880	9.2339	85.9728	0.996	0.0000	0.0000	55,659
2017/06/19	R213	03/08/2017	9.35	Put	Bond Future	682.1000	0.6821	852.2100	0.8522	24.939	0	0	0
2017/06/19	R213	03/08/2017	9.34	Put	Bond Future	703.7500	0.7038	878.4600	0.8785	24.826	0	0	0
2017/06/19	R213	03/08/2017	9.33	Call	Bond Future	1,983.0300	1.9830	1,547.2100	1.5472	(21.977)	0	0	0
2017/06/19	R213	03/08/2017	9.34	Call	Bond Future	2,027.2900	2.0273	1,586.8100	1.5868	(21.728)	0	0	0
2017/06/19	R213	03/08/2017	9.35	Call	Bond Future	2,072.0100	2.0720	1,626.9300	1.6269	(21.481)	0	0	0
2017/06/19	R213	02/11/2017	9.36	Put	Bond Future	1,729.0100	1.7290	1,965.1400	1.9651	13.657	0	0	0
2017/06/19	R213	02/11/2017			Bond Future	9.1868	84.6929	9.2809	84.0659	1.023	0.0000	0.0000	0
2017/06/19	R213	02/11/2017	9.35	Put	Bond Future	1,756.0000	1.7560	1,994.9800	1.9950	13.609	0	0	0
2017/06/19	R213	02/11/2017	9.36	Call	Bond Future	2,878.7600	2.8788	2,487.8800	2.4879	(13.578)	0	0	0
2017/06/19	R213	02/11/2017	9.34	Call	Bond Future	2,801.4000	2.8014	2,416.2200	2.4162	(13.750)	0	0	0
2017/06/19	R213	02/11/2017	9.35	Call	Bond Future	2,839.9500	2.8400	2,451.9200	2.4519	(13.663)	0	0	0
2017/06/19	R213	02/11/2017	9.34	Put	Bond Future	1,783.3200	1.7833	2,025.1500	2.0251	13.561	0	0	0
2017/06/19	R213	01/02/2018	9.42	Call	Bond Future	3,555.3300	3.5553	3,167.1100	3.1671	(10.919)	0	0	0
2017/06/19	R213	01/02/2018			Bond Future	9.2300	86.3407	9.3273	85.7005	1.054	0.0000	0.0000	0
2017/06/19	R213	01/02/2018	9.43	Call	Bond Future	3,593.3100	3.5933	3,202.8500	3.2029	(10.866)	0	0	0
2017/06/19	R213	01/02/2018	9.41	Put	Bond Future	2,338.1000	2.3381	2,592.3100	2.5923	10.873	0	0	0
2017/06/19	R213	01/02/2018	9.43	Put	Bond Future	2,284.2400	2.2842	2,533.9700	2.5340	10.933	0	0	0
2017/06/19	R213	01/02/2018	9.42	Put	Bond Future	2,311.0400	2.3110	2,563.0100	2.5630	10.903	0	0	0
2017/06/19	R213	01/02/2018	9.41	Call	Bond Future	3,517.5300	3.5175	3,131.5500	3.1315	(10.973)	0	0	0
2017/06/19	R214	03/08/2017	9.51	Call	Bond Future	1,054.5100	1.0545	750.4700	0.7505	(28.832)	0	0	0
2017/06/19	R214	03/08/2017			Bond Future	9.6048	74.0546	9.6956	73.4168	0.946	0.0000	0.0000	37,026
2017/06/19	R214	03/08/2017	9.52	Call	Bond Future	1,085.3900	1.0854	775.7200	0.7757	(28.531)	0	0	0
2017/06/19	R214	03/08/2017	9.53	Call	Bond Future	1,116.9100	1.1169	801.6100	0.8016	(28.230)	0	0	0
2017/06/19	R214	03/08/2017	9.51	Put	Bond Future	1,729.7300	1.7297	2,063.4900	2.0635	19.295	0	0	0
2017/06/19	R214	03/08/2017	9.53	Put	Bond Future	1,648.7500	1.6488	1,971.2500	1.9713	19.560	0	0	0
2017/06/19	R214	03/08/2017	9.52	Put	Bond Future	1,688.8600	1.6889	2,016.9900	2.0170	19.429	0	0	0
2017/06/19	R214	02/11/2017	9.60	Call	Bond Future	2,330.8700	2.3309	1,987.6600	1.9877	(14.725)	0	0	0
2017/06/19	R214	02/11/2017			Bond Future	9.6521	72.1736	9.7455	71.5236	0.968	0.0000	0.0000	0
2017/06/19	R214	02/11/2017	9.58	Call	Bond Future	2,264.1100	2.2641	1,926.8800	1.9269	(14.895)	0	0	0
2017/06/19	R214	02/11/2017	9.59	Call	Bond Future	2,297.2700	2.2973	1,957.0400	1.9570	(14.810)	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
2017/06/19	R214	02/11/2017	9.60	Put	Bond Future	2,697.5100	2.6975	3,004.3600	3.0044	11.375	0	0	0
2017/06/19	R214	02/11/2017	9.58	Put	Bond Future	2,772.3600	2.7724	3,085.1900	3.0852	11.284	0	0	0
2017/06/19	R214	02/11/2017	9.59	Put	Bond Future	2,734.6600	2.7347	3,044.4900	3.0445	11.330	0	0	0
2017/06/19	R214	01/02/2018			Bond Future	9.6989	73.5778	9.7951	72.9143	0.992	0.0000	0.0000	0
2017/06/19	R214	01/02/2018	9.82	Put	Bond Future	2,781.6200	2.7816	3,054.8600	3.0549	9.823	0	0	0
2017/06/19	R214	01/02/2018	9.84	Put	Bond Future	2,721.3300	2.7213	2,990.0700	2.9901	9.875	0	0	0
2017/06/19	R214	01/02/2018	9.83	Put	Bond Future	2,751.3400	2.7513	3,022.3200	3.0223	9.849	0	0	0
2017/06/19	R214	01/02/2018	9.84	Call	Bond Future	3,691.0600	3.6911	3,296.2800	3.2963	(10.696)	0	0	0
2017/06/19	R214	01/02/2018	9.82	Call	Bond Future	3,615.2200	3.6152	3,224.9400	3.2249	(10.795)	0	0	0
2017/06/19	R214	01/02/2018	9.83	Call	Bond Future	3,653.0600	3.6531	3,260.5200	3.2605	(10.746)	0	0	0
2017/06/19	R248	03/08/2017			Bond Future	9.6911	94.6443	9.7769	93.8813	0.885	0.0000	0.0000	78,556
2017/06/19	R248	03/08/2017	9.57	Call	Bond Future	1,314.7700	1.3148	955.0700	0.9551	(27.358)	0	0	0
2017/06/19	R248	03/08/2017	9.56	Put	Bond Future	2,466.0000	2.4660	2,875.7500	2.8757	16.616	0	0	0
2017/06/19	R248	03/08/2017	9.58	Put	Bond Future	2,356.9700	2.3570	2,753.7900	2.7538	16.836	0	0	0
2017/06/19	R248	03/08/2017	9.57	Put	Bond Future	2,411.0800	2.4111	2,814.3700	2.8144	16.727	0	0	0
2017/06/19	R248	03/08/2017	9.58	Call	Bond Future	1,352.0800	1.3521	985.9100	0.9859	(27.082)	0	0	0
2017/06/19	R248	03/08/2017	9.56	Call	Bond Future	1,278.1100	1.2781	924.8700	0.9249	(27.638)	0	0	0
2017/06/19	R248	02/11/2017	9.66	Put	Bond Future	3,699.7500	3.6998	4,069.1600	4.0692	9.985	0	0	0
2017/06/19	R248	02/11/2017			Bond Future	9.7409	92.0158	9.8292	91.2381	0.907	0.0000	0.0000	226
2017/06/19	R248	02/11/2017	9.65	Put	Bond Future	3,748.3300	3.7483	4,121.1800	4.1212	9.947	0	0	0
2017/06/19	R248	02/11/2017	9.64	Call	Bond Future	2,893.9900	2.8940	2,492.6200	2.4926	(13.869)	0	0	0
2017/06/19	R248	02/11/2017	9.65	Call	Bond Future	2,935.1500	2.9351	2,530.3400	2.5303	(13.792)	0	0	0
2017/06/19	R248	02/11/2017	9.66	Call	Bond Future	2,976.6300	2.9766	2,568.3800	2.5684	(13.715)	0	0	0
2017/06/19	R248	02/11/2017	9.64	Put	Bond Future	3,797.3900	3.7974	4,173.6800	4.1737	9.909	0	0	0
2017/06/19	R248	01/02/2018	9.90	Put	Bond Future	3,702.1200	3.7021	4,028.4900	4.0285	8.816	0	0	0
2017/06/19	R248	01/02/2018	9.89	Call	Bond Future	4,609.3500	4.6094	4,144.5100	4.1445	(10.085)	0	0	0
2017/06/19	R248	01/02/2018			Bond Future	9.7904	93.8060	9.8814	93.0122	0.930	0.0000	0.0000	0
2017/06/19	R248	01/02/2018	9.90	Call	Bond Future	4,656.2300	4.6562	4,188.7700	4.1888	(10.039)	0	0	0
2017/06/19	R248	01/02/2018	9.91	Call	Bond Future	4,703.3100	4.7033	4,233.2400	4.2332	(9.994)	0	0	0
2017/06/19	R248	01/02/2018	9.89	Put	Bond Future	3,741.5400	3.7415	4,070.5300	4.0705	8.793	0	0	0
2017/06/19	R248	01/02/2018	9.91	Put	Bond Future	3,663.0600	3.6631	3,986.8200	3.9868	8.839	0	0	0

Total

896148