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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/06/2017 TO 21/06/2017

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
2017/06/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	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
2017/06/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	2025	03/08/2017			Bond Future	128.3473	128.3473	128.1899	128.1899	(0.123)	0.0000	0.0000	2,414
2017/06/21	2025	03/08/2017	133.96	Put	Bond Future	5,612.6700	5.6127	5,770.0800	5.7701	2.805	0	0	0
2017/06/21	2025	03/08/2017	133.98	Put	Bond Future	5,632.6700	5.6327	5,790.0800	5.7901	2.795	0	0	0
2017/06/21	2025	03/08/2017	133.97	Put	Bond Future	5,622.6700	5.6227	5,780.0800	5.7801	2.800	0	0	0
2017/06/21	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2025	02/11/2017			Bond Future	130.8309	130.8309	130.6685	130.6685	(0.124)	0.0000	0.0000	0
2017/06/21	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2025	02/11/2017	132.96	Put	Bond Future	2,129.0900	2.1291	2,291.5100	2.2915	7.629	0	0	0
2017/06/21	2025	02/11/2017	132.98	Put	Bond Future	2,149.0900	2.1491	2,311.5100	2.3115	7.558	0	0	0
2017/06/21	2025	02/11/2017	132.97	Put	Bond Future	2,139.0900	2.1391	2,301.5100	2.3015	7.593	0	0	0
2017/06/21	2025	01/02/2018	133.89	Put	Bond Future	1,815.6600	1.8157	1,979.6400	1.9796	9.031	0	0	0
2017/06/21	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2025	01/02/2018			Bond Future	132.0743	132.0743	131.9104	131.9104	(0.124)	0.0000	0.0000	0
2017/06/21	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2025	01/02/2018	133.88	Put	Bond Future	1,805.6600	1.8057	1,969.6400	1.9696	9.081	0	0	0
2017/06/21	2025	01/02/2018	133.90	Put	Bond Future	1,825.6600	1.8257	1,989.6400	1.9896	8.982	0	0	0
2017/06/21	2029	01/02/2018			Bond Future	103.4274	103.4274	103.4447	103.4447	0.017	0.0000	0.0000	0
2017/06/21	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2030	03/08/2017	9.33	Call	Bond Future	1,403.6400	1.4036	1,064.1100	1.0641	(24.189)	0	0	0
2017/06/21	2030	03/08/2017			Bond Future	9.1255	91.8874	9.1745	91.5479	0.538	0.0000	0.0000	42,791
2017/06/21	2030	03/08/2017	9.34	Call	Bond Future	1,471.5100	1.4715	1,131.9800	1.1320	(23.074)	0	0	0
2017/06/21	2030	03/08/2017	9.35	Call	Bond Future	1,539.3000	1.5393	1,199.7700	1.1998	(22.057)	0	0	0
2017/06/21	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2030	02/11/2017			Bond Future	9.1683	93.6437	9.2192	93.2968	0.555	0.0000	0.0000	0
2017/06/21	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2030	02/11/2017	9.34	Call	Bond Future	1,163.6600	1.1637	816.7100	0.8167	(29.815)	0	0	0
2017/06/21	2030	02/11/2017	9.35	Call	Bond Future	1,230.8200	1.2308	883.8700	0.8839	(28.189)	0	0	0
2017/06/21	2030	02/11/2017	9.36	Call	Bond Future	1,297.9000	1.2979	950.9500	0.9509	(26.732)	0	0	0
2017/06/21	2030	01/02/2018			Bond Future	9.2099	91.4585	9.2624	91.1058	0.570	0.0000	0.0000	0
2017/06/21	2030	01/02/2018	9.38	Call	Bond Future	1,136.3300	1.1363	783.5500	0.7836	(31.046)	0	0	0

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2017/06/21	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2030	01/02/2018	9.39	Call	Bond Future	1,202.5300	1.2025	849.7500	0.8497	(29.336)	0	0	0
2017/06/21	2030	01/02/2018	9.37	Call	Bond Future	1,070.0700	1.0701	717.2900	0.7173	(32.968)	0	0	0
2017/06/21	2032	03/08/2017	9.43	Put	Bond Future	971.4800	0.9715	1,097.1000	1.0971	12.931	0	0	0
2017/06/21	2032	03/08/2017			Bond Future	9.3255	94.4136	9.3695	94.0883	0.472	0.0000	0.0000	26,589
2017/06/21	2032	03/08/2017	9.45	Put	Bond Future	914.0200	0.9140	1,034.1200	1.0341	13.140	0	0	0
2017/06/21	2032	03/08/2017	9.44	Put	Bond Future	942.4200	0.9424	1,065.2700	1.0653	13.036	0	0	0
2017/06/21	2032	03/08/2017	9.44	Call	Bond Future	1,786.0600	1.7861	1,583.5700	1.5836	(11.337)	0	0	0
2017/06/21	2032	03/08/2017	9.45	Call	Bond Future	1,830.8000	1.8308	1,625.5600	1.6256	(11.210)	0	0	0
2017/06/21	2032	03/08/2017	9.43	Call	Bond Future	1,741.8900	1.7419	1,542.1700	1.5422	(11.466)	0	0	0
2017/06/21	2032	02/11/2017			Bond Future	9.3742	92.0603	9.4198	91.7278	0.486	0.0000	0.0000	0
2017/06/21	2032	02/11/2017	9.48	Put	Bond Future	2,119.3300	2.1193	2,278.7500	2.2788	7.522	0	0	0
2017/06/21	2032	02/11/2017	9.50	Put	Bond Future	2,056.2100	2.0562	2,212.7700	2.2128	7.614	0	0	0
2017/06/21	2032	02/11/2017	9.49	Put	Bond Future	2,087.7000	2.0877	2,245.5800	2.2456	7.562	0	0	0
2017/06/21	2032	02/11/2017	9.48	Call	Bond Future	2,888.7400	2.8887	2,715.6100	2.7156	(5.993)	0	0	0
2017/06/21	2032	02/11/2017	9.49	Call	Bond Future	2,929.3800	2.9294	2,754.7100	2.7547	(5.963)	0	0	0
2017/06/21	2032	02/11/2017	9.50	Call	Bond Future	2,970.0900	2.9701	2,794.1000	2.7941	(5.925)	0	0	0
2017/06/21	2032	01/02/2018	9.55	Put	Bond Future	2,711.7300	2.7117	2,866.9800	2.8670	5.725	0	0	0
2017/06/21	2032	01/02/2018			Bond Future	9.4217	93.8494	9.4686	93.5113	0.498	0.0000	0.0000	0
2017/06/21	2032	01/02/2018	9.57	Put	Bond Future	2,649.9500	2.6500	2,802.7700	2.8028	5.767	0	0	0
2017/06/21	2032	01/02/2018	9.56	Put	Bond Future	2,680.7000	2.6807	2,834.7300	2.8347	5.746	0	0	0
2017/06/21	2032	01/02/2018	9.55	Call	Bond Future	3,632.1600	3.6322	3,449.3500	3.4494	(5.033)	0	0	0
2017/06/21	2032	01/02/2018	9.56	Call	Bond Future	3,672.3100	3.6723	3,488.2800	3.4883	(5.011)	0	0	0
2017/06/21	2032	01/02/2018	9.57	Call	Bond Future	3,712.6600	3.7127	3,527.4200	3.5274	(4.989)	0	0	0
2017/06/21	2033	03/08/2017	113.14	Put	Bond Future	8,095.5200	8.0955	7,937.8600	7.9379	(1.947)	0	0	0
2017/06/21	2033	03/08/2017			Bond Future	105.0445	105.0445	105.2021	105.2021	0.150	0.0000	0.0000	6,534
2017/06/21	2033	03/08/2017	113.13	Put	Bond Future	8,085.5200	8.0855	7,927.8600	7.9279	(1.950)	0	0	0
2017/06/21	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2033	03/08/2017	113.12	Put	Bond Future	8,075.5200	8.0755	7,917.8600	7.9179	(1.952)	0	0	0
2017/06/21	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2033	02/11/2017			Bond Future	106.0006	106.0006	106.1597	106.1597	0.150	0.0000	0.0000	0
2017/06/21	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2033	02/11/2017	110.07	Put	Bond Future	4,069.3700	4.0694	3,910.3500	3.9104	(3.908)	0	0	0
2017/06/21	2033	02/11/2017	110.09	Put	Bond Future	4,089.3700	4.0894	3,930.3500	3.9304	(3.889)	0	0	0
2017/06/21	2033	02/11/2017	110.08	Put	Bond Future	4,079.3700	4.0794	3,920.3500	3.9204	(3.898)	0	0	0
2017/06/21	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2033	01/02/2018			Bond Future	108.1035	108.1035	108.2670	108.2670	0.151	0.0000	0.0000	0
2017/06/21	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2033	01/02/2018	109.64	Put	Bond Future	1,536.5200	1.5365	1,372.9500	1.3729	(10.645)	0	0	0
2017/06/21	2033	01/02/2018	109.66	Put	Bond Future	1,556.5200	1.5565	1,392.9500	1.3929	(10.509)	0	0	0

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2017/06/21	2033	01/02/2018	109.65	Put	Bond Future	1,546.5200	1.5465	1,382.9500	1.3829	(10.577)	0	0	0
2017/06/21	2037	03/08/2017	9.57	Call	Bond Future	1,051.6700	1.0517	889.6700	0.8897	(15.404)	0	0	0
2017/06/21	2037	03/08/2017			Bond Future	9.6947	89.8068	9.7434	89.4194	0.503	0.0000	0.0000	66,825
2017/06/21	2037	03/08/2017	9.58	Call	Bond Future	1,084.5900	1.0846	919.2500	0.9192	(15.244)	0	0	0
2017/06/21	2037	03/08/2017	9.56	Put	Bond Future	2,103.9000	2.1039	2,332.5600	2.3326	10.868	0	0	0
2017/06/21	2037	03/08/2017	9.57	Put	Bond Future	2,054.8500	2.0549	2,280.1900	2.2802	10.966	0	0	0
2017/06/21	2037	03/08/2017	9.58	Put	Bond Future	2,006.6700	2.0067	2,228.6700	2.2287	11.063	0	0	0
2017/06/21	2037	03/08/2017	9.56	Call	Bond Future	1,019.5100	1.0195	860.8300	0.8608	(15.564)	0	0	0
2017/06/21	2037	02/11/2017			Bond Future	9.7465	91.5233	9.7968	91.1277	0.516	0.0000	0.0000	233
2017/06/21	2037	02/11/2017	9.66	Call	Bond Future	2,526.5200	2.5265	2,338.2000	2.3382	(7.454)	0	0	0
2017/06/21	2037	02/11/2017	9.65	Put	Bond Future	3,256.0300	3.2560	3,465.0500	3.4650	6.419	0	0	0
2017/06/21	2037	02/11/2017	9.67	Put	Bond Future	3,171.5900	3.1716	3,377.0600	3.3771	6.478	0	0	0
2017/06/21	2037	02/11/2017	9.66	Put	Bond Future	3,213.6000	3.2136	3,420.8400	3.4208	6.449	0	0	0
2017/06/21	2037	02/11/2017	9.67	Call	Bond Future	2,564.3100	2.5643	2,374.2200	2.3742	(7.413)	0	0	0
2017/06/21	2037	02/11/2017	9.65	Call	Bond Future	2,489.0300	2.4890	2,302.4900	2.3025	(7.494)	0	0	0
2017/06/21	2037	01/02/2018			Bond Future	9.7978	89.0466	9.8496	88.6442	0.528	0.0000	0.0000	0
2017/06/21	2037	01/02/2018	9.81	Put	Bond Future	3,562.3400	3.5623	3,757.0600	3.7571	5.466	0	0	0
2017/06/21	2037	01/02/2018	9.83	Put	Bond Future	3,487.8600	3.4879	3,679.5200	3.6795	5.495	0	0	0
2017/06/21	2037	01/02/2018	9.82	Put	Bond Future	3,525.0800	3.5251	3,718.1300	3.7181	5.476	0	0	0
2017/06/21	2037	01/02/2018	9.82	Call	Bond Future	3,697.6800	3.6977	3,488.3600	3.4884	(5.661)	0	0	0
2017/06/21	2037	01/02/2018	9.83	Call	Bond Future	3,738.2100	3.7382	3,527.5000	3.5275	(5.637)	0	0	0
2017/06/21	2037	01/02/2018	9.81	Call	Bond Future	3,657.0800	3.6571	3,449.4300	3.4494	(5.678)	0	0	0
2017/06/21	2038	03/08/2017			Bond Future	130.5824	130.5824	130.6036	130.6036	0.016	0.0000	0.0000	22,539
2017/06/21	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2038	03/08/2017	141.16	Put	Bond Future	10,577.6300	10.5776	10,556.3500	10.5563	(0.201)	0	0	0
2017/06/21	2038	03/08/2017	141.18	Put	Bond Future	10,597.6300	10.5976	10,576.3500	10.5763	(0.201)	0	0	0
2017/06/21	2038	03/08/2017	141.17	Put	Bond Future	10,587.6300	10.5876	10,566.3500	10.5663	(0.201)	0	0	0
2017/06/21	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2038	02/11/2017			Bond Future	133.1091	133.1091	133.1288	133.1288	0.015	0.0000	0.0000	0
2017/06/21	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2038	02/11/2017	136.82	Put	Bond Future	3,710.8700	3.7109	3,691.2200	3.6912	(0.530)	0	0	0
2017/06/21	2038	02/11/2017	136.80	Put	Bond Future	3,690.8700	3.6909	3,671.2200	3.6712	(0.532)	0	0	0
2017/06/21	2038	02/11/2017	136.81	Put	Bond Future	3,700.8700	3.7009	3,681.2200	3.6812	(0.531)	0	0	0
2017/06/21	2038	01/02/2018	136.95	Put	Bond Future	2,721.2100	2.7212	2,699.5200	2.6995	(0.797)	0	0	0
2017/06/21	2038	01/02/2018			Bond Future	134.2288	134.2288	134.2505	134.2505	0.016	0.0000	0.0000	0
2017/06/21	2038	01/02/2018	136.94	Put	Bond Future	2,711.2100	2.7112	2,689.5200	2.6895	(0.800)	0	0	0
2017/06/21	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2038	01/02/2018	136.93	Put	Bond Future	2,701.2100	2.7012	2,679.5200	2.6795	(0.803)	0	0	0
2017/06/21	2040	03/08/2017			Bond Future	9.7394	93.4945	9.7882	93.0788	0.500	0.0000	0.0000	13,856
2017/06/21	2040	03/08/2017	9.61	Put	Bond Future	2,268.7800	2.2688	2,506.7700	2.5068	10.490	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
2017/06/21	2040	03/08/2017	9.63	Put	Bond Future	2,165.3600	2.1654	2,396.3000	2.3963	10.665	0	0	0
2017/06/21	2040	03/08/2017	9.62	Put	Bond Future	2,216.6100	2.2166	2,451.0900	2.4511	10.578	0	0	0
2017/06/21	2040	03/08/2017	9.61	Call	Bond Future	1,149.8700	1.1499	972.1800	0.9722	(15.453)	0	0	0
2017/06/21	2040	03/08/2017	9.62	Call	Bond Future	1,184.9200	1.1849	1,003.7200	1.0037	(15.292)	0	0	0
2017/06/21	2040	03/08/2017	9.63	Call	Bond Future	1,220.7700	1.2208	1,036.0300	1.0360	(15.133)	0	0	0
2017/06/21	2040	02/11/2017			Bond Future	9.7909	95.2815	9.8412	94.8569	0.514	0.0000	0.0000	0
2017/06/21	2040	02/11/2017	9.66	Call	Bond Future	2,568.6300	2.5686	2,365.0200	2.3650	(7.927)	0	0	0
2017/06/21	2040	02/11/2017	9.65	Put	Bond Future	3,737.0100	3.7370	3,959.8800	3.9599	5.964	0	0	0
2017/06/21	2040	02/11/2017	9.67	Put	Bond Future	3,640.4600	3.6405	3,859.5400	3.8595	6.018	0	0	0
2017/06/21	2040	02/11/2017	9.66	Put	Bond Future	3,688.6200	3.6886	3,909.6000	3.9096	5.991	0	0	0
2017/06/21	2040	02/11/2017	9.67	Call	Bond Future	2,606.8100	2.6068	2,401.3000	2.4013	(7.884)	0	0	0
2017/06/21	2040	02/11/2017	9.65	Call	Bond Future	2,530.5500	2.5306	2,328.8300	2.3288	(7.971)	0	0	0
2017/06/21	2040	01/02/2018	9.89	Call	Bond Future	4,107.9600	4.1080	3,937.3200	3.9373	(4.154)	0	0	0
2017/06/21	2040	01/02/2018			Bond Future	9.8418	92.6275	9.8935	92.1956	0.525	0.0000	0.0000	0
2017/06/21	2040	01/02/2018	9.87	Call	Bond Future	4,020.7200	4.0207	3,853.0700	3.8531	(4.170)	0	0	0
2017/06/21	2040	01/02/2018	9.88	Call	Bond Future	4,064.2300	4.0642	3,895.0800	3.8951	(4.162)	0	0	0
2017/06/21	2040	01/02/2018	9.87	Put	Bond Future	3,784.6000	3.7846	4,048.8700	4.0489	6.983	0	0	0
2017/06/21	2040	01/02/2018	9.88	Put	Bond Future	3,744.6700	3.7447	4,007.4400	4.0074	7.017	0	0	0
2017/06/21	2040	01/02/2018	9.89	Put	Bond Future	3,705.0900	3.7051	3,966.3700	3.9664	7.052	0	0	0
2017/06/21	2044	03/08/2017			Bond Future	9.8042	90.2865	9.8377	89.9991	0.342	0.0000	0.0000	23,670
2017/06/21	2044	03/08/2017	9.62	Put	Bond Future	2,580.5300	2.5805	2,770.1900	2.7702	7.350	0	0	0
2017/06/21	2044	03/08/2017	9.64	Put	Bond Future	2,466.7200	2.4667	2,652.6300	2.6526	7.537	0	0	0
2017/06/21	2044	03/08/2017	9.63	Put	Bond Future	2,523.2300	2.5232	2,711.0700	2.7111	7.444	0	0	0
2017/06/21	2044	03/08/2017	9.64	Call	Bond Future	1,036.3900	1.0364	934.8400	0.9348	(9.798)	0	0	0
2017/06/21	2044	03/08/2017	9.62	Call	Bond Future	973.3000	0.9733	875.5000	0.8755	(10.048)	0	0	0
2017/06/21	2044	03/08/2017	9.63	Call	Bond Future	1,004.5200	1.0045	904.9000	0.9049	(9.917)	0	0	0
2017/06/21	2044	02/11/2017	9.68	Call	Bond Future	2,457.8600	2.4579	2,314.0600	2.3141	(5.851)	0	0	0
2017/06/21	2044	02/11/2017			Bond Future	9.8552	92.0122	9.8899	91.7183	0.351	0.0000	0.0000	200
2017/06/21	2044	02/11/2017	9.66	Call	Bond Future	2,384.6700	2.3847	2,243.2900	2.2433	(5.929)	0	0	0
2017/06/21	2044	02/11/2017	9.67	Call	Bond Future	2,420.9900	2.4210	2,278.5100	2.2785	(5.885)	0	0	0
2017/06/21	2044	02/11/2017	9.66	Put	Bond Future	4,073.6300	4.0736	4,226.0900	4.2261	3.743	0	0	0
2017/06/21	2044	02/11/2017	9.68	Put	Bond Future	3,971.3400	3.9713	4,121.3800	4.1214	3.778	0	0	0
2017/06/21	2044	02/11/2017	9.67	Put	Bond Future	4,022.1400	4.0221	4,173.5000	4.1735	3.763	0	0	0
2017/06/21	2044	01/02/2018			Bond Future	9.9058	89.4198	9.9413	89.1212	0.359	0.0000	0.0000	0
2017/06/21	2044	01/02/2018	9.89	Put	Bond Future	4,044.2300	4.0442	4,173.1300	4.1731	3.187	0	0	0
2017/06/21	2044	01/02/2018	9.91	Put	Bond Future	3,961.1100	3.9611	4,087.9800	4.0880	3.203	0	0	0
2017/06/21	2044	01/02/2018	9.90	Put	Bond Future	4,002.3500	4.0024	4,130.2300	4.1302	3.195	0	0	0
2017/06/21	2044	01/02/2018	9.89	Call	Bond Future	3,910.7200	3.9107	3,741.0000	3.7410	(4.340)	0	0	0
2017/06/21	2044	01/02/2018	9.90	Call	Bond Future	3,953.2800	3.9533	3,782.5400	3.7825	(4.319)	0	0	0
2017/06/21	2044	01/02/2018	9.91	Call	Bond Future	3,996.3300	3.9963	3,824.5800	3.8246	(4.298)	0	0	0
2017/06/21	2046	03/08/2017	141.17	Put	Bond Future	13,187.8400	13.1878	13,166.8000	13.1668	(0.160)	0	0	0
2017/06/21	2046	03/08/2017			Bond Future	127.9822	127.9822	128.0032	128.0032	0.016	0.0000	0.0000	23,901
2017/06/21	2046	03/08/2017	141.19	Put	Bond Future	13,207.8400	13.2078	13,186.8000	13.1868	(0.159)	0	0	0
2017/06/21	2046	03/08/2017	141.18	Put	Bond Future	13,197.8400	13.1978	13,176.8000	13.1768	(0.159)	0	0	0
2017/06/21	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	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
2017/06/21	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2046	02/11/2017			Bond Future	128.8754	128.8754	128.8950	128.8950	0.015	0.0000	0.0000	0
2017/06/21	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2046	02/11/2017	136.30	Put	Bond Future	7,424.5800	7.4246	7,404.9900	7.4050	(0.264)	0	0	0
2017/06/21	2046	02/11/2017	136.32	Put	Bond Future	7,444.5800	7.4446	7,424.9900	7.4250	(0.263)	0	0	0
2017/06/21	2046	02/11/2017	136.31	Put	Bond Future	7,434.5800	7.4346	7,414.9900	7.4150	(0.263)	0	0	0
2017/06/21	2046	01/02/2018	132.92	Put	Bond Future	1,488.0100	1.4880	1,466.1200	1.4661	(1.471)	0	0	0
2017/06/21	2046	01/02/2018			Bond Future	131.4320	131.4320	131.4539	131.4539	0.017	0.0000	0.0000	0
2017/06/21	2046	01/02/2018	132.91	Put	Bond Future	1,478.0100	1.4780	1,456.1200	1.4561	(1.481)	0	0	0
2017/06/21	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2046	01/02/2018	132.90	Put	Bond Future	1,468.0100	1.4680	1,446.1200	1.4461	(1.491)	0	0	0
2017/06/21	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2050	03/08/2017			Bond Future	136.0026	136.0026	136.0254	136.0254	0.017	0.0000	0.0000	26,059
2017/06/21	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2050	03/08/2017	149.22	Put	Bond Future	13,217.3900	13.2174	13,194.5700	13.1946	(0.173)	0	0	0
2017/06/21	2050	03/08/2017	149.24	Put	Bond Future	13,237.3900	13.2374	13,214.5700	13.2146	(0.172)	0	0	0
2017/06/21	2050	03/08/2017	149.23	Put	Bond Future	13,227.3900	13.2274	13,204.5700	13.2046	(0.173)	0	0	0
2017/06/21	2050	02/11/2017	144.66	Put	Bond Future	6,025.6500	6.0257	6,004.8400	6.0048	(0.345)	0	0	0
2017/06/21	2050	02/11/2017	144.67	Put	Bond Future	6,035.6500	6.0357	6,014.8400	6.0148	(0.345)	0	0	0
2017/06/21	2050	02/11/2017			Bond Future	138.6343	138.6343	138.6552	138.6552	0.015	0.0000	0.0000	0
2017/06/21	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2050	02/11/2017	144.65	Put	Bond Future	6,015.6500	6.0157	5,994.8400	5.9948	(0.346)	0	0	0
2017/06/21	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2050	01/02/2018			Bond Future	139.6930	139.6930	139.7159	139.7159	0.016	0.0000	0.0000	0
2017/06/21	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	2050	01/02/2018	140.23	Put	Bond Future	537.0300	0.5370	514.1100	0.5141	(4.268)	0	0	0
2017/06/21	2050	01/02/2018	140.25	Put	Bond Future	557.0300	0.5570	534.1100	0.5341	(4.115)	0	0	0
2017/06/21	2050	01/02/2018	140.24	Put	Bond Future	547.0300	0.5470	524.1100	0.5241	(4.190)	0	0	0
2017/06/21	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	AL37	03/08/2017			Index Future	545.8510	545.8510	545.4400	545.4400	(0.075)	0.0000	0.0000	0
2017/06/21	AL37	02/11/2017			Index Future	556.2840	556.2840	555.8600	555.8600	(0.076)	0.0000	0.0000	0
2017/06/21	AL37	01/02/2018			Index Future	567.0960	567.0960	566.6690	566.6690	(0.075)	0.0000	0.0000	0

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2017/06/21	AL7T	03/08/2017			Index Future	631.1860	631.1860	629.6530	629.6530	(0.243)	0.0000	0.0000	0
2017/06/21	AL7T	02/11/2017			Index Future	643.2500	643.2500	641.6820	641.6820	(0.244)	0.0000	0.0000	0
2017/06/21	AL7T	01/02/2018			Index Future	655.7520	655.7520	654.1590	654.1590	(0.243)	0.0000	0.0000	0
2017/06/21	ALBI	03/08/2017			Index Future	565.6860	565.6860	564.0270	564.0270	(0.293)	0.0000	0.0000	599
2017/06/21	ALBI	02/11/2017			Index Future	576.4980	576.4980	574.8020	574.8020	(0.294)	0.0000	0.0000	0
2017/06/21	ALBI	01/02/2018			Index Future	587.7030	587.7030	585.9790	585.9790	(0.293)	0.0000	0.0000	0
2017/06/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	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
2017/06/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/21	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	EL28	03/08/2017			Bond Future	128.1460	128.1460	128.0553	128.0553	(0.071)	0.0000	0.0000	0
2017/06/21	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	EL28	03/08/2017	135.16	Put	Bond Future	7,013.9900	7.0140	7,104.6500	7.1047	1.293	0	0	0
2017/06/21	EL28	03/08/2017	135.18	Put	Bond Future	7,033.9900	7.0340	7,124.6500	7.1247	1.289	0	0	0
2017/06/21	EL28	03/08/2017	135.17	Put	Bond Future	7,023.9900	7.0240	7,114.6500	7.1147	1.291	0	0	0
2017/06/21	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	EL28	02/11/2017			Bond Future	128.8819	128.8819	128.7875	128.7875	(0.073)	0.0000	0.0000	0
2017/06/21	EL28	02/11/2017	133.87	Put	Bond Future	4,988.0600	4.9881	5,082.5100	5.0825	1.894	0	0	0
2017/06/21	EL28	02/11/2017	133.89	Put	Bond Future	5,008.0600	5.0081	5,102.5100	5.1025	1.886	0	0	0
2017/06/21	EL28	02/11/2017	133.88	Put	Bond Future	4,998.0600	4.9981	5,092.5100	5.0925	1.890	0	0	0
2017/06/21	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	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
2017/06/21	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	EL28	01/02/2018			Bond Future	131.4388	131.4388	131.3442	131.3442	(0.072)	0.0000	0.0000	0
2017/06/21	EL28	01/02/2018	132.29	Put	Bond Future	851.2000	0.8512	945.7900	0.9458	11.113	0	0	0
2017/06/21	EL28	01/02/2018	132.31	Put	Bond Future	871.2000	0.8712	965.7900	0.9658	10.857	0	0	0
2017/06/21	EL28	01/02/2018	132.30	Put	Bond Future	861.2000	0.8612	955.7900	0.9558	10.984	0	0	0
2017/06/21	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	ES33	03/08/2017			Bond Future	10.7764	78.1644	10.8242	77.8729	0.443	0.0000	0.0000	9,466
2017/06/21	ES33	03/08/2017	10.53	Put	Bond Future	1,532.5100	1.5325	1,824.0800	1.8241	19.026	0	0	0
2017/06/21	ES33	03/08/2017	10.55	Put	Bond Future	1,406.4100	1.4064	1,697.9800	1.6980	20.732	0	0	0
2017/06/21	ES33	03/08/2017	10.54	Put	Bond Future	1,469.4200	1.4694	1,760.9900	1.7610	19.843	0	0	0
2017/06/21	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	ES33	02/11/2017	10.66	Put	Bond Future	1,280.8100	1.2808	1,578.6500	1.5787	23.254	0	0	0
2017/06/21	ES33	02/11/2017			Bond Future	10.8696	75.8667	10.9191	75.5688	0.455	0.0000	0.0000	0
2017/06/21	ES33	02/11/2017	10.68	Put	Bond Future	1,157.1700	1.1572	1,455.0100	1.4550	25.739	0	0	0
2017/06/21	ES33	02/11/2017	10.67	Put	Bond Future	1,218.9500	1.2189	1,516.7900	1.5168	24.434	0	0	0
2017/06/21	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	96.0900	0.0961	100.000	0	0	0
2017/06/21	ES33	01/02/2018	10.99	Call	Bond Future	147.6000	0.1476	0.0000	0.0000	(100.000)	0	0	0
2017/06/21	ES33	01/02/2018			Bond Future	10.9651	77.3411	11.0163	77.0382	0.466	0.0000	0.0000	0
2017/06/21	ES33	01/02/2018	11.00	Call	Bond Future	206.8300	0.2068	0.0000	0.0000	(100.000)	0	0	0
2017/06/21	ES33	01/02/2018	11.01	Call	Bond Future	265.9800	0.2660	0.0000	0.0000	(100.000)	0	0	0
2017/06/21	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	155.3200	0.1553	100.000	0	0	0
2017/06/21	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	36.9400	0.0369	100.000	0	0	0
2017/06/21	ES42	03/08/2017			Bond Future	10.9459	81.6704	10.9886	81.3741	0.390	0.0000	0.0000	7,957
2017/06/21	ES42	02/11/2017			Bond Future	11.0369	78.9698	11.0812	78.6670	0.401	0.0000	0.0000	0
2017/06/21	ES42	01/02/2018			Bond Future	11.1273	80.5045	11.1730	80.1966	0.411	0.0000	0.0000	0
2017/06/21	GOVI	03/08/2017			GOVI	564.3810	564.3810	562.7520	562.7520	(0.289)	0.0000	0.0000	406
2017/06/21	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	GOVI	03/08/2017	561.09	Call	GOVI	32,910.0000	3.2910	16,620.0000	1.6620	(49.499)	0	0	0
2017/06/21	GOVI	03/08/2017	561.10	Call	GOVI	32,810.0000	3.2810	16,520.0000	1.6520	(49.649)	0	0	0
2017/06/21	GOVI	03/08/2017	561.11	Call	GOVI	32,710.0000	3.2710	16,420.0000	1.6420	(49.801)	0	0	0
2017/06/21	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	GOVI	02/11/2017			GOVI	575.1670	575.1670	573.5030	573.5030	(0.289)	0.0000	0.0000	0
2017/06/21	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	GOVI	02/11/2017	572.44	Call	GOVI	27,270.0000	2.7270	10,630.0000	1.0630	(61.019)	0	0	0
2017/06/21	GOVI	02/11/2017	572.45	Call	GOVI	27,170.0000	2.7170	10,530.0000	1.0530	(61.244)	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
2017/06/21	GOVI	02/11/2017	572.46	Call	GOVI	27,070.0000		2.7070	10,430.0000	1.0430	(61.470)	0	0	0
2017/06/21	GOVI	01/02/2018			GOVI	586.3460		586.3460	584.6540	584.6540	(0.289)	0.0000	0.0000	0
2017/06/21	GOVI	01/02/2018	581.03	Call	GOVI	53,160.0000		5.3160	36,240.0000	3.6240	(31.828)	0	0	0
2017/06/21	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	GOVI	01/02/2018	581.04	Call	GOVI	53,060.0000		5.3060	36,140.0000	3.6140	(31.888)	0	0	0
2017/06/21	GOVI	01/02/2018	581.02	Call	GOVI	53,260.0000		5.3260	36,340.0000	3.6340	(31.769)	0	0	0
2017/06/21	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/21	IGOV	03/08/2017			Index Future	250.1240		250.1240	250.1470	250.1470	0.009	0.0000	0.0000	1,296
2017/06/21	IGOV	02/11/2017			Index Future	254.9640		254.9640	254.9840	254.9840	0.008	0.0000	0.0000	0
2017/06/21	IGOV	01/02/2018			Index Future	260.0220		260.0220	260.0460	260.0460	0.009	0.0000	0.0000	0
2017/06/21	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/21	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/21	IS01	21/09/2017			Interest Rate Swap	99.6115		99.6115	99.6126	99.6126	0.001	0.0000	0.0000	0
2017/06/21	IS01	21/12/2017			Interest Rate Swap	99.8157		99.8157	99.8195	99.8195	0.004	0.0000	0.0000	0
2017/06/21	IS01	15/03/2018			Interest Rate Swap	99.7439		99.7439	99.7472	99.7472	0.003	0.0000	0.0000	0
2017/06/21	IS01	21/06/2018			Interest Rate Swap	99.8717		99.8717	99.8779	99.8779	0.006	0.0000	0.0000	0
2017/06/21	IS01	20/09/2018			Interest Rate Swap	99.9952		99.9952	100.0034	100.0034	0.008	0.0000	0.0000	0
2017/06/21	IS02	18/12/2017			Interest Rate Swap	99.8426		99.8426	99.8452	99.8452	0.003	0.0000	0.0000	0
2017/06/21	IS02	16/03/2018			Interest Rate Swap	99.0257		99.0257	99.0289	99.0289	0.003	0.0000	0.0000	0
2017/06/21	IS02	15/06/2018			Interest Rate Swap	98.5574		98.5574	98.5622	98.5622	0.005	0.0000	0.0000	0
2017/06/21	IS02	21/09/2018			Interest Rate Swap	98.4639		98.4639	98.4734	98.4734	0.010	0.0000	0.0000	0
2017/06/21	IS02	21/12/2018			Interest Rate Swap	98.8200		98.8200	98.8300	98.8300	0.010	0.0000	0.0000	0
2017/06/21	IS02	15/03/2019			Interest Rate Swap	99.1843		99.1843	99.1994	99.1994	0.015	0.0000	0.0000	0
2017/06/21	IS02	21/06/2019			Interest Rate Swap	99.5525		99.5525	99.5757	99.5757	0.023	0.0000	0.0000	0
2017/06/21	IS02	20/09/2019			Interest Rate Swap	99.9443		99.9443	99.9721	99.9721	0.028	0.0000	0.0000	0
2017/06/21	IS05	17/12/2020			Interest Rate Swap	96.0856		96.0856	96.1399	96.1399	0.057	0.0000	0.0000	0
2017/06/21	IS05	16/03/2021			Interest Rate Swap	95.3047		95.3047	95.3638	95.3638	0.062	0.0000	0.0000	0
2017/06/21	IS05	15/06/2021			Interest Rate Swap	94.4891		94.4891	94.5519	94.5519	0.066	0.0000	0.0000	0
2017/06/21	IS05	21/09/2021			Interest Rate Swap	94.6444		94.6444	94.7080	94.7080	0.067	0.0000	0.0000	0
2017/06/21	IS05	21/12/2021			Interest Rate Swap	96.8066		96.8066	96.8668	96.8668	0.062	0.0000	0.0000	51
2017/06/21	IS05	15/03/2022			Interest Rate Swap	96.9130		96.9130	96.9704	96.9704	0.059	0.0000	0.0000	0
2017/06/21	IS05	21/06/2022			Interest Rate Swap	98.0817		98.0817	98.1427	98.1427	0.062	0.0000	0.0000	0
2017/06/21	IS05	20/09/2022			Interest Rate Swap	100.2580		100.2580	100.3287	100.3287	0.071	0.0000	0.0000	0
2017/06/21	IS10	17/12/2025			Interest Rate Swap	94.6539		94.6539	94.7921	94.7921	0.146	0.0000	0.0000	0
2017/06/21	IS10	16/03/2026			Interest Rate Swap	91.6325		91.6325	91.8010	91.8010	0.184	0.0000	0.0000	0
2017/06/21	IS10	15/06/2026			Interest Rate Swap	90.3555		90.3555	90.5420	90.5420	0.206	0.0000	0.0000	0
2017/06/21	IS10	21/09/2026			Interest Rate Swap	92.4988		92.4988	92.6830	92.6830	0.199	0.0000	0.0000	0
2017/06/21	IS10	21/12/2026			Interest Rate Swap	96.2674		96.2674	96.4344	96.4344	0.173	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
2017/06/21	IS10	15/03/2027			Interest Rate Swap	94.8334	94.8334	94.9848	94.9848	0.160	0.0000	0.0000	0
2017/06/21	IS10	21/06/2027			Interest Rate Swap	96.8941	96.8941	97.0342	97.0342	0.145	0.0000	0.0000	0
2017/06/21	IS10	20/09/2027			Interest Rate Swap	100.6001	100.6001	100.7349	100.7349	0.134	0.0000	0.0000	0
2017/06/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/21	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/06/21	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/06/21	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/21	JBAF	20/09/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/06/21	JBAF	18/10/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/06/21	JBAF	15/11/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/21	JBAF	20/12/2017			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/21	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/06/21	JBAF	20/06/2018			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2017/06/21	JBAF	19/09/2018			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/06/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/21	JBAF	19/12/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/06/21	JBAF	20/03/2019			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/06/21	R023	03/08/2017	8.60	Put	Bond Future	47.5900	0.0476	49.0000	0.0490	2.963	0	0	0
2017/06/21	R023	03/08/2017			Bond Future	7.9832	102.3510	8.0083	102.2409	0.314	0.0000	0.0000	38,317
2017/06/21	R023	03/08/2017	8.59	Put	Bond Future	50.2000	0.0502	51.7400	0.0517	3.068	0	0	0
2017/06/21	R023	03/08/2017	8.60	Call	Bond Future	2,713.2700	2.7133	2,604.6100	2.6046	(4.005)	0	0	0
2017/06/21	R023	03/08/2017	8.58	Call	Bond Future	2,633.6100	2.6336	2,525.2200	2.5252	(4.116)	0	0	0
2017/06/21	R023	03/08/2017	8.59	Call	Bond Future	2,673.3700	2.6734	2,564.8400	2.5648	(4.060)	0	0	0
2017/06/21	R023	03/08/2017	8.58	Put	Bond Future	52.9800	0.0530	54.6600	0.0547	3.171	0	0	0
2017/06/21	R023	02/11/2017	8.56	Call	Bond Future	2,652.4800	2.6525	2,551.9800	2.5520	(3.789)	0	0	0
2017/06/21	R023	02/11/2017			Bond Future	7.9991	100.3769	8.0258	100.2638	0.334	0.0000	0.0000	0
2017/06/21	R023	02/11/2017	8.57	Call	Bond Future	2,685.7600	2.6858	2,584.9300	2.5849	(3.754)	0	0	0
2017/06/21	R023	02/11/2017	8.58	Call	Bond Future	2,719.3600	2.7194	2,617.8700	2.6179	(3.732)	0	0	0
2017/06/21	R023	02/11/2017	8.56	Put	Bond Future	312.0600	0.3121	324.6700	0.3247	4.041	0	0	0
2017/06/21	R023	02/11/2017	8.58	Put	Bond Future	296.7500	0.2968	308.3700	0.3084	3.916	0	0	0
2017/06/21	R023	02/11/2017	8.57	Put	Bond Future	304.2400	0.3042	316.5200	0.3165	4.036	0	0	0
2017/06/21	R023	01/02/2018			Bond Future	8.0109	102.3277	8.0390	102.2133	0.351	0.0000	0.0000	0
2017/06/21	R023	01/02/2018	8.32	Call	Bond Future	2,161.6700	2.1617	2,073.2700	2.0733	(4.089)	0	0	0
2017/06/21	R023	01/02/2018	8.33	Call	Bond Future	2,188.0800	2.1881	2,098.6600	2.0987	(4.087)	0	0	0
2017/06/21	R023	01/02/2018	8.31	Put	Bond Future	927.7900	0.9278	954.1600	0.9542	2.842	0	0	0
2017/06/21	R023	01/02/2018	8.33	Put	Bond Future	900.0300	0.9000	924.9800	0.9250	2.772	0	0	0
2017/06/21	R023	01/02/2018	8.32	Put	Bond Future	913.6700	0.9137	939.6400	0.9396	2.842	0	0	0
2017/06/21	R023	01/02/2018	8.31	Call	Bond Future	2,135.7200	2.1357	2,047.7200	2.0477	(4.120)	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
2017/06/21	R035	03/08/2017			Bond Future	9.5874	97.8754	9.6313	97.5242	0.457	0.0000	0.0000	10,528
2017/06/21	R035	03/08/2017	9.52	Put	Bond Future	543.8700	0.5439	895.1000	0.8951	64.580	0	0	0
2017/06/21	R035	03/08/2017	9.50	Put	Bond Future	706.1400	0.7061	1,057.3700	1.0574	49.739	0	0	0
2017/06/21	R035	03/08/2017	9.51	Put	Bond Future	624.9500	0.6249	976.1800	0.9762	56.201	0	0	0
2017/06/21	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R035	02/11/2017			Bond Future	9.6421	95.2452	9.6875	94.8864	0.470	0.0000	0.0000	0
2017/06/21	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R035	02/11/2017	9.59	Put	Bond Future	414.9400	0.4149	773.7100	0.7737	86.463	0	0	0
2017/06/21	R035	02/11/2017	9.61	Put	Bond Future	255.3600	0.2554	614.1300	0.6141	140.496	0	0	0
2017/06/21	R035	02/11/2017	9.60	Put	Bond Future	335.1000	0.3351	693.8700	0.6939	107.064	0	0	0
2017/06/21	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	105.5800	0.1056	100.000	0	0	0
2017/06/21	R035	01/02/2018			Bond Future	9.6968	97.0963	9.7435	96.7314	0.481	0.0000	0.0000	0
2017/06/21	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	27.5800	0.0276	100.000	0	0	0
2017/06/21	R035	01/02/2018	9.75	Call	Bond Future	415.1700	0.4152	50.3200	0.0503	(87.880)	0	0	0
2017/06/21	R035	01/02/2018	9.73	Call	Bond Future	259.2700	0.2593	0.0000	0.0000	(100.000)	0	0	0
2017/06/21	R035	01/02/2018	9.74	Call	Bond Future	337.2700	0.3373	0.0000	0.0000	(100.000)	0	0	0
2017/06/21	R186	03/08/2017	8.93	Put	Bond Future	278.9300	0.2789	323.5800	0.3236	16.008	0	0	0
2017/06/21	R186	03/08/2017	9.35	Call	Bond Future	5,377.5800	5.3776	5,113.4700	5.1135	(4.911)	0	0	0
2017/06/21	R186	03/08/2017			Bond Future	8.5478	113.7688	8.5874	113.4973	0.463	0.0000	0.0000	123,870
2017/06/21	R186	03/08/2017	8.85	Put	Bond Future	386.0900	0.3861	444.5500	0.4445	15.142	0	0	750
2017/06/21	R186	03/08/2017	8.92	Put	Bond Future	290.8000	0.2908	337.0400	0.3370	15.901	0	0	0
2017/06/21	R186	03/08/2017	8.90	Call	Bond Future	2,703.2300	2.7032	2,481.2500	2.4813	(8.212)	0	0	0
2017/06/21	R186	03/08/2017	9.50	Call	Bond Future	6,317.1100	6.3171	6,048.9700	6.0490	(4.245)	0	0	0
2017/06/21	R186	03/08/2017	8.80	Put	Bond Future	0.0000	0.0000	536.8500	0.5369	100.000	0	0	7,100
2017/06/21	R186	03/08/2017	8.93	Call	Bond Future	2,866.5800	2.8666	2,639.7100	2.6397	(7.914)	0	0	0
2017/06/21	R186	03/08/2017	8.91	Call	Bond Future	2,757.3100	2.7573	2,533.6600	2.5337	(8.111)	0	0	0
2017/06/21	R186	03/08/2017	8.65	Put	Bond Future	800.2400	0.8002	903.4700	0.9035	12.900	0	0	2,500
2017/06/21	R186	03/08/2017	9.00	Put	Bond Future	206.6200	0.2066	241.2000	0.2412	16.736	0	0	0
2017/06/21	R186	03/08/2017	8.75	Call	Bond Future	1,943.2000	1.9432	1,750.8500	1.7509	(9.899)	0	0	0
2017/06/21	R186	03/08/2017	9.35	Put	Bond Future	37.2800	0.0373	44.6900	0.0447	19.877	0	0	750
2017/06/21	R186	03/08/2017	8.85	Call	Bond Future	2,438.7200	2.4387	2,225.6600	2.2257	(8.737)	0	0	0
2017/06/21	R186	03/08/2017	8.92	Call	Bond Future	2,811.7600	2.8118	2,586.4800	2.5865	(8.012)	0	0	0
2017/06/21	R186	03/08/2017	8.90	Put	Bond Future	315.8000	0.3158	365.3400	0.3653	15.687	0	0	0
2017/06/21	R186	03/08/2017	9.50	Put	Bond Future	16.1500	0.0162	19.5300	0.0195	20.929	0	0	6,500
2017/06/21	R186	03/08/2017	8.65	Call	Bond Future	1,500.0200	1.5000	1,331.7300	1.3317	(11.219)	0	0	0
2017/06/21	R186	03/08/2017	8.80	Call	Bond Future	0.0000	0.0000	1,981.8100	1.9818	100.000	0	0	0
2017/06/21	R186	03/08/2017	9.00	Call	Bond Future	3,259.5700	3.2596	3,022.6300	3.0226	(7.269)	0	0	0
2017/06/21	R186	03/08/2017	8.91	Put	Bond Future	303.0900	0.3031	350.9600	0.3510	15.794	0	0	0
2017/06/21	R186	03/08/2017	8.75	Put	Bond Future	564.2400	0.5642	643.4100	0.6434	14.031	0	0	3,654
2017/06/21	R186	02/11/2017	8.88	Call	Bond Future	3,227.6400	3.2276	3,048.3600	3.0484	(5.555)	0	0	0
2017/06/21	R186	02/11/2017	8.89	Put	Bond Future	1,212.5100	1.2125	1,309.7600	1.3098	8.021	0	0	0

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2017/06/21	R186	02/11/2017			Bond Future	8.5802	115.9433	8.6215	115.6655	0.482	0.0000	0.0000	4
2017/06/21	R186	02/11/2017	8.89	Call	Bond Future	3,271.1200	3.2711	3,090.5500	3.0906	(5.520)	0	0	0
2017/06/21	R186	02/11/2017	8.90	Call	Bond Future	3,315.1200	3.3151	3,133.2800	3.1333	(5.485)	0	0	0
2017/06/21	R186	02/11/2017	9.00	Put	Bond Future	0.0000	0.0000	1,074.2200	1.0742	100.000	0	0	5,000
2017/06/21	R186	02/11/2017	8.88	Put	Bond Future	1,234.6800	1.2347	1,333.2200	1.3332	7.981	0	0	0
2017/06/21	R186	02/11/2017	8.90	Put	Bond Future	1,190.9100	1.1909	1,286.8900	1.2869	8.059	0	0	0
2017/06/21	R186	02/11/2017	9.00	Call	Bond Future	0.0000	0.0000	3,573.7800	3.5738	100.000	0	0	0
2017/06/21	R186	01/02/2018	8.96	Call	Bond Future	3,943.1500	3.9431	3,767.2100	3.7672	(4.462)	0	0	0
2017/06/21	R186	01/02/2018			Bond Future	8.6100	112.8939	8.6530	112.6118	0.499	0.0000	0.0000	0
2017/06/21	R186	01/02/2018	8.97	Call	Bond Future	3,984.7300	3.9847	3,808.1000	3.8081	(4.433)	0	0	0
2017/06/21	R186	01/02/2018	8.98	Call	Bond Future	4,026.8300	4.0268	3,849.1900	3.8492	(4.411)	0	0	0
2017/06/21	R186	01/02/2018	8.96	Put	Bond Future	1,672.2800	1.6723	1,778.4900	1.7785	6.351	0	0	0
2017/06/21	R186	01/02/2018	8.97	Put	Bond Future	1,649.8800	1.6499	1,755.4000	1.7554	6.396	0	0	0
2017/06/21	R186	01/02/2018	8.98	Put	Bond Future	1,628.0400	1.6280	1,732.5500	1.7325	6.419	0	0	0
2017/06/21	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R197	03/08/2017			Bond Future	296.4105	296.4105	296.4605	296.4605	0.017	0.0000	0.0000	2,350
2017/06/21	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R197	03/08/2017	308.05	Put	Bond Future	11,639.5100	11.6395	11,589.4800	11.5895	(0.430)	0	0	0
2017/06/21	R197	03/08/2017	308.07	Put	Bond Future	11,659.5100	11.6595	11,609.4800	11.6095	(0.429)	0	0	0
2017/06/21	R197	03/08/2017	308.06	Put	Bond Future	11,649.5100	11.6495	11,599.4800	11.5995	(0.429)	0	0	0
2017/06/21	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R197	02/11/2017			Bond Future	302.1461	302.1461	302.1924	302.1924	0.015	0.0000	0.0000	0
2017/06/21	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R197	02/11/2017	305.15	Put	Bond Future	3,003.9000	3.0039	2,957.6000	2.9576	(1.541)	0	0	0
2017/06/21	R197	02/11/2017	305.17	Put	Bond Future	3,023.9000	3.0239	2,977.6000	2.9776	(1.531)	0	0	0
2017/06/21	R197	02/11/2017	305.16	Put	Bond Future	3,013.9000	3.0139	2,967.6000	2.9676	(1.536)	0	0	0
2017/06/21	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R197	01/02/2018			Bond Future	301.0869	301.0869	301.1381	301.1381	0.017	0.0000	0.0000	0
2017/06/21	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R197	01/02/2018	301.66	Put	Bond Future	573.1000	0.5731	521.9500	0.5220	(8.925)	0	0	0
2017/06/21	R197	01/02/2018	301.68	Put	Bond Future	593.1000	0.5931	541.9500	0.5420	(8.624)	0	0	0
2017/06/21	R197	01/02/2018	301.67	Put	Bond Future	583.1000	0.5831	531.9500	0.5320	(8.772)	0	0	0
2017/06/21	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R202	03/08/2017			Bond Future	241.5882	241.5882	241.9377	241.9377	0.145	0.0000	0.0000	30,532
2017/06/21	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R202	03/08/2017	258.35	Put	Bond Future	16,761.7600	16.7618	16,412.2900	16.4123	(2.085)	0	0	0
2017/06/21	R202	03/08/2017	258.37	Put	Bond Future	16,781.7600	16.7818	16,432.2900	16.4323	(2.082)	0	0	0
2017/06/21	R202	03/08/2017	258.36	Put	Bond Future	16,771.7600	16.7718	16,422.2900	16.4223	(2.084)	0	0	0
2017/06/21	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R202	02/11/2017			Bond Future	246.2631	246.2631	246.6155	246.6155	0.143	0.0000	0.0000	0
2017/06/21	R202	02/11/2017	253.89	Put	Bond Future	7,626.9200	7.6269	7,274.4700	7.2745	(4.621)	0	0	0
2017/06/21	R202	02/11/2017	253.91	Put	Bond Future	7,646.9200	7.6469	7,294.4700	7.2945	(4.609)	0	0	0
2017/06/21	R202	02/11/2017	253.90	Put	Bond Future	7,636.9200	7.6369	7,284.4700	7.2845	(4.615)	0	0	0

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2017/06/21	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R202	01/02/2018	249.06	Put	Bond Future	1,658.0700	1.6581	1,295.3000	1.2953	(21.879)	0	0	0
2017/06/21	R202	01/02/2018			Bond Future	247.4019	247.4019	247.7647	247.7647	0.147	0.0000	0.0000	0
2017/06/21	R202	01/02/2018	249.08	Put	Bond Future	1,678.0700	1.6781	1,315.3000	1.3153	(21.618)	0	0	0
2017/06/21	R202	01/02/2018	249.07	Put	Bond Future	1,668.0700	1.6681	1,305.3000	1.3053	(21.748)	0	0	0
2017/06/21	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R203	03/08/2017			Bond Future	7.3612	103.3331	7.3157	103.3379	(0.618)	0.0000	0.0000	0
2017/06/21	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R203	03/08/2017	4.87	Put	Bond Future	266.6600	0.2667	261.8000	0.2618	(1.823)	0	0	0
2017/06/21	R203	03/08/2017	4.89	Put	Bond Future	264.5100	0.2645	259.6500	0.2596	(1.837)	0	0	0
2017/06/21	R203	03/08/2017	4.88	Put	Bond Future	265.5800	0.2656	260.7200	0.2607	(1.830)	0	0	0
2017/06/21	R204	03/08/2017	7.77	Put	Bond Future	15.7300	0.0157	17.0600	0.0171	8.455	0	0	0
2017/06/21	R204	03/08/2017			Bond Future	7.3990	101.8041	7.4111	101.7885	0.163	0.0000	0.0000	42,142
2017/06/21	R204	03/08/2017	7.76	Put	Bond Future	16.9100	0.0169	18.3200	0.0183	8.338	0	0	0
2017/06/21	R204	03/08/2017	7.75	Call	Bond Future	468.7700	0.4688	454.8300	0.4548	(2.974)	0	0	0
2017/06/21	R204	03/08/2017	7.76	Call	Bond Future	480.3900	0.4804	466.2900	0.4663	(2.935)	0	0	0
2017/06/21	R204	03/08/2017	7.77	Call	Bond Future	492.0000	0.4920	477.8200	0.4778	(2.882)	0	0	0
2017/06/21	R204	03/08/2017	7.75	Put	Bond Future	18.0900	0.0181	19.6600	0.0197	8.679	0	0	0
2017/06/21	R204	02/11/2017	7.76	Put	Bond Future	12.8200	0.0128	14.9900	0.0150	16.927	0	0	0
2017/06/21	R204	02/11/2017			Bond Future	7.3144	103.7499	7.3302	103.7331	0.216	0.0000	0.0000	0
2017/06/21	R204	02/11/2017	7.75	Put	Bond Future	13.6200	0.0136	16.0100	0.0160	17.548	0	0	0
2017/06/21	R204	02/11/2017	7.76	Call	Bond Future	485.5400	0.4855	470.9100	0.4709	(3.013)	0	0	0
2017/06/21	R204	02/11/2017	7.74	Call	Bond Future	466.1400	0.4661	451.7300	0.4517	(3.091)	0	0	0
2017/06/21	R204	02/11/2017	7.75	Call	Bond Future	475.7700	0.4758	461.3600	0.4614	(3.029)	0	0	0
2017/06/21	R204	02/11/2017	7.74	Put	Bond Future	14.5700	0.0146	16.9600	0.0170	16.404	0	0	0
2017/06/21	R204	01/02/2018	7.27	Call	Bond Future	268.9100	0.2689	262.3900	0.2624	(2.425)	0	0	0
2017/06/21	R204	01/02/2018			Bond Future	7.1488	101.7260	7.1681	101.7099	0.270	0.0000	0.0000	0
2017/06/21	R204	01/02/2018	7.25	Call	Bond Future	258.8000	0.2588	252.4900	0.2525	(2.438)	0	0	0
2017/06/21	R204	01/02/2018	7.26	Call	Bond Future	263.8300	0.2638	257.4200	0.2574	(2.430)	0	0	0
2017/06/21	R204	01/02/2018	7.25	Put	Bond Future	174.2500	0.1743	184.0700	0.1841	5.636	0	0	0
2017/06/21	R204	01/02/2018	7.27	Put	Bond Future	167.6500	0.1677	177.2600	0.1773	5.732	0	0	0
2017/06/21	R204	01/02/2018	7.26	Put	Bond Future	170.9200	0.1709	180.6400	0.1806	5.687	0	0	0
2017/06/21	R207	03/08/2017	8.19	Call	Bond Future	1,553.5500	1.5535	1,507.6400	1.5076	(2.955)	0	0	51
2017/06/21	R207	03/08/2017			Bond Future	7.4722	99.9790	7.4934	99.9327	0.284	0.0000	0.0000	45,774
2017/06/21	R207	03/08/2017	8.39	Put	Bond Future	0.2400	0.0002	0.2900	0.0003	20.833	0	0	0
2017/06/21	R207	03/08/2017	8.41	Put	Bond Future	0.1900	0.0002	0.2300	0.0002	21.053	0	0	0
2017/06/21	R207	03/08/2017	8.19	Put	Bond Future	1.7000	0.0017	2.0900	0.0021	22.941	0	0	0
2017/06/21	R207	03/08/2017	8.40	Put	Bond Future	0.2100	0.0002	0.2600	0.0003	23.810	0	0	0
2017/06/21	R207	03/08/2017	8.41	Call	Bond Future	2,021.5400	2.0215	1,975.2800	1.9753	(2.288)	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
2017/06/21	R207	03/08/2017	8.39	Call	Bond Future	1,979.0300	1.9790	1,932.7800	1.9328	(2.337)	0	0	0
2017/06/21	R207	03/08/2017	8.40	Call	Bond Future	2,000.2800	2.0003	1,954.0300	1.9540	(2.312)	0	0	0
2017/06/21	R207	02/11/2017			Bond Future	7.4314	101.8899	7.4557	101.8418	0.327	0.0000	0.0000	0
2017/06/21	R207	02/11/2017	8.03	Put	Bond Future	41.7100	0.0417	48.2400	0.0482	15.656	0	0	0
2017/06/21	R207	02/11/2017	8.05	Put	Bond Future	38.3200	0.0383	44.4300	0.0444	15.945	0	0	0
2017/06/21	R207	02/11/2017	8.03	Call	Bond Future	1,219.5000	1.2195	1,177.8900	1.1779	(3.412)	0	0	0
2017/06/21	R207	02/11/2017	8.04	Put	Bond Future	39.9300	0.0399	46.2500	0.0463	15.828	0	0	0
2017/06/21	R207	02/11/2017	8.04	Call	Bond Future	1,237.2500	1.2372	1,195.4300	1.1954	(3.380)	0	0	0
2017/06/21	R207	02/11/2017	8.05	Call	Bond Future	1,255.1600	1.2552	1,213.1300	1.2131	(3.349)	0	0	0
2017/06/21	R207	01/02/2018			Bond Future	7.3657	100.2281	7.3928	100.1800	0.368	0.0000	0.0000	0
2017/06/21	R207	01/02/2018	7.60	Put	Bond Future	305.9300	0.3059	326.9700	0.3270	6.877	0	0	0
2017/06/21	R207	01/02/2018	7.62	Put	Bond Future	293.9900	0.2940	314.7800	0.3148	7.072	0	0	0
2017/06/21	R207	01/02/2018	7.60	Call	Bond Future	720.7800	0.7208	693.7300	0.6937	(3.753)	0	0	0
2017/06/21	R207	01/02/2018	7.61	Put	Bond Future	300.0600	0.3001	320.8300	0.3208	6.922	0	0	0
2017/06/21	R207	01/02/2018	7.61	Call	Bond Future	732.5600	0.7326	705.2400	0.7052	(3.729)	0	0	0
2017/06/21	R207	01/02/2018	7.62	Call	Bond Future	744.1400	0.7441	716.8400	0.7168	(3.669)	0	0	0
2017/06/21	R208	03/08/2017	8.32	Call	Bond Future	2,216.3700	2.2164	2,184.7700	2.1848	(1.426)	0	0	0
2017/06/21	R208	03/08/2017			Bond Future	7.5933	99.7429	7.6037	99.7109	0.137	0.0000	0.0000	35,097
2017/06/21	R208	03/08/2017	8.30	Call	Bond Future	2,157.4000	2.1574	2,125.8800	2.1259	(1.461)	0	0	0
2017/06/21	R208	03/08/2017	8.31	Call	Bond Future	2,186.8700	2.1869	2,155.3000	2.1553	(1.444)	0	0	0
2017/06/21	R208	03/08/2017	8.30	Put	Bond Future	7.4900	0.0075	8.0100	0.0080	6.943	0	0	0
2017/06/21	R208	03/08/2017	8.32	Put	Bond Future	6.4700	0.0065	6.9100	0.0069	6.801	0	0	0
2017/06/21	R208	03/08/2017	8.31	Put	Bond Future	6.9600	0.0070	7.4300	0.0074	6.753	0	0	0
2017/06/21	R208	02/11/2017	8.18	Put	Bond Future	92.9500	0.0929	99.7600	0.0998	7.327	0	0	0
2017/06/21	R208	02/11/2017			Bond Future	7.5809	98.2474	7.5924	98.2138	0.153	0.0000	0.0000	0
2017/06/21	R208	02/11/2017	8.20	Put	Bond Future	86.4500	0.0864	92.9000	0.0929	7.461	0	0	0
2017/06/21	R208	02/11/2017	8.19	Put	Bond Future	89.6500	0.0896	96.2800	0.0963	7.395	0	0	0
2017/06/21	R208	02/11/2017	8.18	Call	Bond Future	1,813.0400	1.8130	1,786.2500	1.7863	(1.478)	0	0	0
2017/06/21	R208	02/11/2017	8.19	Call	Bond Future	1,838.1400	1.8381	1,811.1700	1.8112	(1.467)	0	0	0
2017/06/21	R208	02/11/2017	8.20	Call	Bond Future	1,863.3200	1.8633	1,836.1700	1.8362	(1.457)	0	0	0
2017/06/21	R208	01/02/2018	7.85	Put	Bond Future	465.3400	0.4653	482.7600	0.4828	3.743	0	0	0
2017/06/21	R208	01/02/2018			Bond Future	7.5570	100.1567	7.5693	100.1235	0.162	0.0000	0.0000	0
2017/06/21	R208	01/02/2018	7.84	Put	Bond Future	474.2500	0.4742	491.8600	0.4919	3.713	0	0	0
2017/06/21	R208	01/02/2018	7.85	Call	Bond Future	1,257.5800	1.2576	1,241.7200	1.2417	(1.261)	0	0	0
2017/06/21	R208	01/02/2018	7.83	Call	Bond Future	1,221.4000	1.2214	1,206.2200	1.2062	(1.243)	0	0	0
2017/06/21	R208	01/02/2018	7.84	Call	Bond Future	1,239.5800	1.2396	1,223.9100	1.2239	(1.264)	0	0	0
2017/06/21	R208	01/02/2018	7.83	Put	Bond Future	482.9900	0.4830	501.0900	0.5011	3.747	0	0	0
2017/06/21	R209	03/08/2017			Bond Future	9.5448	73.7538	9.5938	73.4247	0.514	0.0000	0.0000	74,098
2017/06/21	R209	03/08/2017	9.44	Call	Bond Future	906.1300	0.9061	769.0900	0.7691	(15.124)	0	0	0
2017/06/21	R209	03/08/2017	9.43	Put	Bond Future	1,657.7800	1.6578	1,852.5600	1.8526	11.749	0	0	0
2017/06/21	R209	03/08/2017	9.45	Put	Bond Future	1,577.6300	1.5776	1,766.7400	1.7667	11.987	0	0	0
2017/06/21	R209	03/08/2017	9.44	Put	Bond Future	1,617.3700	1.6174	1,809.3700	1.8094	11.871	0	0	0
2017/06/21	R209	03/08/2017	9.45	Call	Bond Future	934.7000	0.9347	794.7700	0.7948	(14.971)	0	0	0
2017/06/21	R209	03/08/2017	9.43	Call	Bond Future	878.1200	0.8781	743.8600	0.7439	(15.289)	0	0	0
2017/06/21	R209	02/11/2017	9.52	Put	Bond Future	2,577.9000	2.5779	2,760.9800	2.7610	7.102	0	0	0
2017/06/21	R209	02/11/2017	9.75	Call	Bond Future	2,894.4100	2.8944	2,709.5900	2.7096	(6.385)	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
2017/06/21	R209	02/11/2017	8.30	Put	Bond Future	9,598.7000	9.5987	9,917.6900	9.9177	3.323	0	0	0
2017/06/21	R209	02/11/2017			Bond Future	9.5924	72.0135	9.6429	71.6774	0.527	0.0000	0.0000	790
2017/06/21	R209	02/11/2017	9.54	Put	Bond Future	2,507.5500	2.5075	2,687.8700	2.6879	7.191	0	0	0
2017/06/21	R209	02/11/2017	10.00	Call	Bond Future	3,905.3400	3.9053	3,685.1900	3.6852	(5.637)	0	0	0
2017/06/21	R209	02/11/2017	9.53	Put	Bond Future	2,542.4600	2.5425	2,724.3300	2.7243	7.153	0	0	0
2017/06/21	R209	02/11/2017	9.75	Put	Bond Future	1,854.1200	1.8541	2,005.3600	2.0054	8.157	0	0	6,500
2017/06/21	R209	02/11/2017	9.54	Call	Bond Future	2,156.7200	2.1567	2,000.9800	2.0010	(7.221)	0	0	0
2017/06/21	R209	02/11/2017	9.00	Put	Bond Future	4,947.1100	4.9471	5,205.7000	5.2057	5.227	0	0	0
2017/06/21	R209	02/11/2017	10.60	Put	Bond Future	441.7300	0.4417	494.0200	0.4940	11.838	0	0	1,300
2017/06/21	R209	02/11/2017	9.52	Call	Bond Future	2,092.4400	2.0924	1,939.4600	1.9395	(7.311)	0	0	0
2017/06/21	R209	02/11/2017	10.00	Put	Bond Future	1,261.2500	1.2613	1,377.1600	1.3772	9.190	0	0	3,360
2017/06/21	R209	02/11/2017	9.00	Call	Bond Future	824.6900	0.8247	747.2200	0.7472	(9.394)	0	0	4,100
2017/06/21	R209	02/11/2017	10.60	Call	Bond Future	6,715.9100	6.7159	6,432.1400	6.4321	(4.225)	0	0	0
2017/06/21	R209	02/11/2017	8.30	Call	Bond Future	135.8700	0.1359	118.8000	0.1188	(12.563)	0	0	2,800
2017/06/21	R209	02/11/2017	9.53	Call	Bond Future	2,124.3600	2.1244	1,970.1700	1.9702	(7.258)	0	0	0
2017/06/21	R209	01/02/2018	9.73	Call	Bond Future	3,249.3000	3.2493	3,075.1000	3.0751	(5.361)	0	0	0
2017/06/21	R209	01/02/2018	9.72	Call	Bond Future	3,213.8800	3.2139	3,040.9000	3.0409	(5.382)	0	0	0
2017/06/21	R209	01/02/2018			Bond Future	9.6387	73.4131	9.6906	73.0712	0.538	0.0000	0.0000	0
2017/06/21	R209	01/02/2018	9.71	Call	Bond Future	3,178.6500	3.1787	3,006.6500	3.0067	(5.411)	0	0	0
2017/06/21	R209	01/02/2018	9.71	Put	Bond Future	2,709.3500	2.7094	2,879.2500	2.8793	6.271	0	0	0
2017/06/21	R209	01/02/2018	9.73	Put	Bond Future	2,649.2300	2.6492	2,816.9300	2.8169	6.330	0	0	0
2017/06/21	R209	01/02/2018	9.72	Put	Bond Future	2,679.1500	2.6792	2,848.0700	2.8481	6.305	0	0	0
2017/06/21	R210	03/08/2017	196.29	Put	Bond Future	9,787.6700	9.7877	9,929.9900	9.9300	1.454	0	0	0
2017/06/21	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R210	03/08/2017			Bond Future	186.5023	186.5023	186.3600	186.3600	(0.076)	0.0000	0.0000	1,675
2017/06/21	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R210	03/08/2017	196.28	Put	Bond Future	9,777.6700	9.7777	9,919.9900	9.9200	1.456	0	0	0
2017/06/21	R210	03/08/2017	196.30	Put	Bond Future	9,797.6700	9.7977	9,939.9900	9.9400	1.453	0	0	0
2017/06/21	R210	02/11/2017	192.08	Put	Bond Future	4,368.9300	4.3689	4,516.8600	4.5169	3.386	0	0	0
2017/06/21	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R210	02/11/2017			Bond Future	187.7111	187.7111	187.5631	187.5631	(0.079)	0.0000	0.0000	0
2017/06/21	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R210	02/11/2017	192.07	Put	Bond Future	4,358.9300	4.3589	4,506.8600	4.5069	3.394	0	0	0
2017/06/21	R210	02/11/2017	192.09	Put	Bond Future	4,378.9300	4.3789	4,526.8600	4.5269	3.378	0	0	0
2017/06/21	R210	01/02/2018			Bond Future	191.4351	191.4351	191.2867	191.2867	(0.078)	0.0000	0.0000	0
2017/06/21	R210	01/02/2018	192.36	Put	Bond Future	924.8900	0.9249	1,073.3200	1.0733	16.048	0	0	0
2017/06/21	R210	01/02/2018	192.38	Put	Bond Future	944.8900	0.9449	1,093.3200	1.0933	15.709	0	0	0
2017/06/21	R210	01/02/2018	192.37	Put	Bond Future	934.8900	0.9349	1,083.3200	1.0833	15.877	0	0	0
2017/06/21	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R212	03/08/2017			Bond Future	148.7593	148.7593	148.7529	148.7529	(0.004)	0.0000	0.0000	4,858
2017/06/21	R212	03/08/2017	153.34	Put	Bond Future	4,580.6800	4.5807	4,587.1100	4.5871	0.140	0	0	0
2017/06/21	R212	03/08/2017	153.36	Put	Bond Future	4,600.6800	4.6007	4,607.1100	4.6071	0.140	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
2017/06/21	R212	03/08/2017	153.35	Put	Bond Future	4,590.6800	4.5907	4,597.1100	4.5971	0.140	0	0	0
2017/06/21	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R212	02/11/2017			Bond Future	151.6379	151.6379	151.6289	151.6289	(0.006)	0.0000	0.0000	0
2017/06/21	R212	02/11/2017	152.40	Put	Bond Future	762.1400	0.7621	771.0600	0.7711	1.170	0	0	0
2017/06/21	R212	02/11/2017	152.42	Put	Bond Future	782.1400	0.7821	791.0600	0.7911	1.140	0	0	0
2017/06/21	R212	02/11/2017	152.41	Put	Bond Future	772.1400	0.7721	781.0600	0.7811	1.155	0	0	0
2017/06/21	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R212	01/02/2018	154.71	Put	Bond Future	2,123.9600	2.1240	2,131.0700	2.1311	0.335	0	0	0
2017/06/21	R212	01/02/2018			Bond Future	152.5860	152.5860	152.5789	152.5789	(0.005)	0.0000	0.0000	0
2017/06/21	R212	01/02/2018	154.70	Put	Bond Future	2,113.9600	2.1140	2,121.0700	2.1211	0.336	0	0	0
2017/06/21	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/21	R212	01/02/2018	154.69	Put	Bond Future	2,103.9600	2.1040	2,111.0700	2.1111	0.338	0	0	0
2017/06/21	R213	03/08/2017	9.33	Put	Bond Future	849.7700	0.8498	965.8000	0.9658	13.654	0	0	0
2017/06/21	R213	03/08/2017			Bond Future	9.2182	86.0786	9.2623	85.7823	0.479	0.0000	0.0000	55,659
2017/06/21	R213	03/08/2017	9.35	Put	Bond Future	798.6300	0.7986	909.5800	0.9096	13.893	0	0	0
2017/06/21	R213	03/08/2017	9.34	Put	Bond Future	823.9000	0.8239	937.3900	0.9374	13.775	0	0	0
2017/06/21	R213	03/08/2017	9.33	Call	Bond Future	1,597.5400	1.5975	1,417.2600	1.4173	(11.285)	0	0	0
2017/06/21	R213	03/08/2017	9.34	Call	Bond Future	1,638.1000	1.6381	1,455.2800	1.4553	(11.160)	0	0	0
2017/06/21	R213	03/08/2017	9.35	Call	Bond Future	1,679.2000	1.6792	1,493.8400	1.4938	(11.039)	0	0	0
2017/06/21	R213	02/11/2017	9.36	Put	Bond Future	1,908.8900	1.9089	2,054.6800	2.0547	7.637	0	0	0
2017/06/21	R213	02/11/2017			Bond Future	9.2646	84.1740	9.3103	83.8711	0.493	0.0000	0.0000	0
2017/06/21	R213	02/11/2017	9.35	Put	Bond Future	1,938.2100	1.9382	2,085.4400	2.0854	7.596	0	0	0
2017/06/21	R213	02/11/2017	9.36	Call	Bond Future	2,539.6700	2.5397	2,382.6300	2.3826	(6.183)	0	0	0
2017/06/21	R213	02/11/2017	9.34	Call	Bond Future	2,466.9800	2.4670	2,312.8300	2.3128	(6.249)	0	0	0
2017/06/21	R213	02/11/2017	9.35	Call	Bond Future	2,503.1900	2.5032	2,347.5900	2.3476	(6.216)	0	0	0
2017/06/21	R213	02/11/2017	9.34	Put	Bond Future	1,967.8700	1.9679	2,116.5500	2.1166	7.555	0	0	0
2017/06/21	R213	01/02/2018	9.42	Call	Bond Future	3,221.3500	3.2213	3,065.0600	3.0651	(4.852)	0	0	0
2017/06/21	R213	01/02/2018			Bond Future	9.3106	85.8098	9.3576	85.5019	0.505	0.0000	0.0000	0
2017/06/21	R213	01/02/2018	9.43	Call	Bond Future	3,257.4900	3.2575	3,100.0700	3.1001	(4.833)	0	0	0
2017/06/21	R213	01/02/2018	9.41	Put	Bond Future	2,536.7900	2.5368	2,689.5100	2.6895	6.020	0	0	0
2017/06/21	R213	01/02/2018	9.43	Put	Bond Future	2,479.2400	2.4792	2,629.7100	2.6297	6.069	0	0	0
2017/06/21	R213	01/02/2018	9.42	Put	Bond Future	2,507.8800	2.5079	2,659.4800	2.6595	6.045	0	0	0
2017/06/21	R213	01/02/2018	9.41	Call	Bond Future	3,185.4000	3.1854	3,030.2300	3.0302	(4.871)	0	0	0
2017/06/21	R214	03/08/2017	9.51	Call	Bond Future	815.5600	0.8156	691.5600	0.6916	(15.204)	0	0	0
2017/06/21	R214	03/08/2017			Bond Future	9.6647	73.6332	9.7086	73.3264	0.455	0.0000	0.0000	37,026
2017/06/21	R214	03/08/2017	9.52	Call	Bond Future	842.5000	0.8425	715.8000	0.7158	(15.039)	0	0	0
2017/06/21	R214	03/08/2017	9.53	Call	Bond Future	870.1000	0.8701	740.6900	0.7407	(14.873)	0	0	0
2017/06/21	R214	03/08/2017	9.51	Put	Bond Future	1,912.2300	1.9122	2,095.0000	2.0950	9.558	0	0	0
2017/06/21	R214	03/08/2017	9.53	Put	Bond Future	1,823.3900	1.8234	2,000.7500	2.0007	9.727	0	0	0
2017/06/21	R214	03/08/2017	9.52	Put	Bond Future	1,867.4200	1.8674	2,047.4900	2.0475	9.643	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
2017/06/21	R214	02/11/2017	9.60	Call	Bond Future	2,079.8000	2.0798	1,969.5700	1.9696	(5.300)	0	0	0
2017/06/21	R214	02/11/2017			Bond Future	9.7137	71.7441	9.7589	71.4308	0.466	0.0000	0.0000	0
2017/06/21	R214	02/11/2017	9.58	Call	Bond Future	2,017.0500	2.0171	1,908.5500	1.9085	(5.379)	0	0	0
2017/06/21	R214	02/11/2017	9.59	Call	Bond Future	2,048.2000	2.0482	1,938.8400	1.9388	(5.339)	0	0	0
2017/06/21	R214	02/11/2017	9.60	Put	Bond Future	2,875.9600	2.8760	3,079.0600	3.0791	7.062	0	0	0
2017/06/21	R214	02/11/2017	9.58	Put	Bond Future	2,954.8200	2.9548	3,159.6500	3.1596	6.932	0	0	0
2017/06/21	R214	02/11/2017	9.59	Put	Bond Future	2,915.1100	2.9151	3,119.0800	3.1191	6.997	0	0	0
2017/06/21	R214	01/02/2018			Bond Future	9.7624	73.1384	9.8089	72.8197	0.476	0.0000	0.0000	0
2017/06/21	R214	01/02/2018	9.82	Put	Bond Future	2,943.8800	2.9439	3,094.7800	3.0948	5.126	0	0	0
2017/06/21	R214	01/02/2018	9.84	Put	Bond Future	2,880.6300	2.8806	3,029.3200	3.0293	5.162	0	0	0
2017/06/21	R214	01/02/2018	9.83	Put	Bond Future	2,912.1100	2.9121	3,061.9100	3.0619	5.144	0	0	0
2017/06/21	R214	01/02/2018	9.84	Call	Bond Future	3,411.0100	3.4110	3,240.9800	3.2410	(4.985)	0	0	0
2017/06/21	R214	01/02/2018	9.82	Call	Bond Future	3,338.1300	3.3381	3,170.3100	3.1703	(5.027)	0	0	0
2017/06/21	R214	01/02/2018	9.83	Call	Bond Future	3,374.4800	3.3745	3,205.5600	3.2056	(5.006)	0	0	0
2017/06/21	R248	03/08/2017			Bond Future	9.7459	94.1557	9.7847	93.8123	0.398	0.0000	0.0000	78,556
2017/06/21	R248	03/08/2017	9.57	Call	Bond Future	1,034.1600	1.0342	908.8900	0.9089	(12.113)	0	0	0
2017/06/21	R248	03/08/2017	9.56	Put	Bond Future	2,678.4200	2.6784	2,898.9600	2.8990	8.234	0	0	0
2017/06/21	R248	03/08/2017	9.58	Put	Bond Future	2,560.4900	2.5605	2,776.3000	2.7763	8.428	0	0	0
2017/06/21	R248	03/08/2017	9.57	Put	Bond Future	2,619.0400	2.6190	2,837.1600	2.8372	8.328	0	0	0
2017/06/21	R248	03/08/2017	9.58	Call	Bond Future	1,067.0300	1.0670	939.4500	0.9394	(11.957)	0	0	0
2017/06/21	R248	03/08/2017	9.56	Call	Bond Future	1,001.9600	1.0020	879.1100	0.8791	(12.261)	0	0	0
2017/06/21	R248	02/11/2017	9.66	Put	Bond Future	3,903.8300	3.9038	4,076.4100	4.0764	4.421	0	0	0
2017/06/21	R248	02/11/2017			Bond Future	9.7973	91.5179	9.8374	91.1670	0.409	0.0000	0.0000	226
2017/06/21	R248	02/11/2017	9.65	Put	Bond Future	3,954.6500	3.9546	4,128.8000	4.1288	4.404	0	0	0
2017/06/21	R248	02/11/2017	9.64	Call	Bond Future	2,604.6600	2.6047	2,429.5400	2.4295	(6.723)	0	0	0
2017/06/21	R248	02/11/2017	9.65	Call	Bond Future	2,643.5800	2.6436	2,466.8800	2.4669	(6.684)	0	0	0
2017/06/21	R248	02/11/2017	9.66	Call	Bond Future	2,682.8200	2.6828	2,504.5500	2.5046	(6.645)	0	0	0
2017/06/21	R248	02/11/2017	9.64	Put	Bond Future	4,005.9500	4.0060	4,181.6800	4.1817	4.387	0	0	0
2017/06/21	R248	01/02/2018	9.90	Put	Bond Future	3,886.8600	3.8869	4,030.1200	4.0301	3.686	0	0	0
2017/06/21	R248	01/02/2018	9.89	Call	Bond Future	4,286.2700	4.2863	4,073.9400	4.0739	(4.954)	0	0	0
2017/06/21	R248	01/02/2018			Bond Future	9.8487	93.2965	9.8898	92.9397	0.418	0.0000	0.0000	0
2017/06/21	R248	01/02/2018	9.90	Call	Bond Future	4,331.4800	4.3315	4,117.9700	4.1180	(4.929)	0	0	0
2017/06/21	R248	01/02/2018	9.91	Call	Bond Future	4,376.9000	4.3769	4,162.2000	4.1622	(4.905)	0	0	0
2017/06/21	R248	01/02/2018	9.89	Put	Bond Future	3,927.9500	3.9280	4,072.3900	4.0724	3.677	0	0	0
2017/06/21	R248	01/02/2018	9.91	Put	Bond Future	3,846.1400	3.8461	3,988.2100	3.9882	3.694	0	0	0

Total

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