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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/06/2017 TO 26/06/2017

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
2017/06/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	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
2017/06/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	2025	03/08/2017			Bond Future	127.9353	127.9353	127.9422	127.9422	0.005	0.0000	0.0000	2,414
2017/06/26	2025	03/08/2017	133.96	Put	Bond Future	6,024.6500	6.0247	6,017.7800	6.0178	(0.114)	0	0	0
2017/06/26	2025	03/08/2017	133.98	Put	Bond Future	6,044.6500	6.0447	6,037.7800	6.0378	(0.114)	0	0	0
2017/06/26	2025	03/08/2017	133.97	Put	Bond Future	6,034.6500	6.0347	6,027.7800	6.0278	(0.114)	0	0	0
2017/06/26	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2025	02/11/2017			Bond Future	130.4084	130.4084	130.4156	130.4156	0.006	0.0000	0.0000	0
2017/06/26	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2025	02/11/2017	132.96	Put	Bond Future	2,551.5600	2.5516	2,544.3800	2.5444	(0.281)	0	0	0
2017/06/26	2025	02/11/2017	132.98	Put	Bond Future	2,571.5600	2.5716	2,564.3800	2.5644	(0.279)	0	0	0
2017/06/26	2025	02/11/2017	132.97	Put	Bond Future	2,561.5600	2.5616	2,554.3800	2.5544	(0.280)	0	0	0
2017/06/26	2025	01/02/2018	133.89	Put	Bond Future	2,245.7400	2.2457	2,240.7200	2.2407	(0.224)	0	0	0
2017/06/26	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2025	01/02/2018			Bond Future	131.6443	131.6443	131.6493	131.6493	0.004	0.0000	0.0000	0
2017/06/26	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2025	01/02/2018	133.88	Put	Bond Future	2,235.7400	2.2357	2,230.7200	2.2307	(0.225)	0	0	0
2017/06/26	2025	01/02/2018	133.90	Put	Bond Future	2,255.7400	2.2557	2,250.7200	2.2507	(0.223)	0	0	0
2017/06/26	2029	01/02/2018			Bond Future	103.1298	103.1298	103.1335	103.1335	0.004	0.0000	0.0000	0
2017/06/26	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2030	03/08/2017	9.33	Call	Bond Future	1,564.2500	1.5643	1,602.9900	1.6030	2.477	0	0	0
2017/06/26	2030	03/08/2017			Bond Future	9.1023	92.0480	9.0968	92.0868	(0.061)	0.0000	0.0000	43,011
2017/06/26	2030	03/08/2017	9.34	Call	Bond Future	1,632.1200	1.6321	1,670.8600	1.6709	2.374	0	0	0
2017/06/26	2030	03/08/2017	9.35	Call	Bond Future	1,699.9100	1.6999	1,738.6500	1.7387	2.279	0	0	0
2017/06/26	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2030	02/11/2017			Bond Future	9.1446	93.8061	9.1388	93.8458	(0.063)	0.0000	0.0000	0
2017/06/26	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2030	02/11/2017	9.34	Call	Bond Future	1,326.0600	1.3261	1,365.7600	1.3658	2.994	0	0	0
2017/06/26	2030	02/11/2017	9.35	Call	Bond Future	1,393.2200	1.3932	1,432.9200	1.4329	2.850	0	0	0
2017/06/26	2030	02/11/2017	9.36	Call	Bond Future	1,460.3000	1.4603	1,500.0000	1.5000	2.719	0	0	0
2017/06/26	2030	01/02/2018			Bond Future	9.1853	91.6245	9.1795	91.6639	(0.063)	0.0000	0.0000	0
2017/06/26	2030	01/02/2018	9.38	Call	Bond Future	1,302.2700	1.3023	1,341.6600	1.3417	3.025	0	0	0

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2017/06/26	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2030	01/02/2018	9.39	Call	Bond Future	1,368.4700	1.3685	1,407.8600	1.4079	2.878	0	0	0
2017/06/26	2030	01/02/2018	9.37	Call	Bond Future	1,236.0100	1.2360	1,275.4000	1.2754	3.187	0	0	0
2017/06/26	2032	03/08/2017	9.43	Put	Bond Future	794.8000	0.7948	722.5400	0.7225	(9.092)	0	0	0
2017/06/26	2032	03/08/2017			Bond Future	9.2771	94.7737	9.2665	94.8529	(0.114)	0.0000	0.0000	26,589
2017/06/26	2032	03/08/2017	9.45	Put	Bond Future	743.9300	0.7439	673.7800	0.6738	(9.430)	0	0	0
2017/06/26	2032	03/08/2017	9.44	Put	Bond Future	769.0400	0.7690	697.8300	0.6978	(9.260)	0	0	0
2017/06/26	2032	03/08/2017	9.44	Call	Bond Future	1,972.7200	1.9727	1,980.7700	1.9808	0.408	0	0	0
2017/06/26	2032	03/08/2017	9.45	Call	Bond Future	2,020.7500	2.0207	2,029.8600	2.0299	0.451	0	0	0
2017/06/26	2032	03/08/2017	9.43	Call	Bond Future	1,925.2500	1.9253	1,932.2500	1.9322	0.364	0	0	0
2017/06/26	2032	02/11/2017			Bond Future	9.3244	92.4260	9.3135	92.5069	(0.118)	0.0000	0.0000	0
2017/06/26	2032	02/11/2017	9.48	Put	Bond Future	1,955.5000	1.9555	1,894.3300	1.8943	(3.128)	0	0	0
2017/06/26	2032	02/11/2017	9.50	Put	Bond Future	1,895.9100	1.8959	1,835.5800	1.8356	(3.182)	0	0	0
2017/06/26	2032	02/11/2017	9.49	Put	Bond Future	1,925.5200	1.9255	1,864.7800	1.8648	(3.154)	0	0	0
2017/06/26	2032	02/11/2017	9.48	Call	Bond Future	3,090.5700	3.0906	3,110.3500	3.1104	0.640	0	0	0
2017/06/26	2032	02/11/2017	9.49	Call	Bond Future	3,132.8600	3.1329	3,153.0700	3.1531	0.645	0	0	0
2017/06/26	2032	02/11/2017	9.50	Call	Bond Future	3,175.4500	3.1755	3,196.0700	3.1961	0.649	0	0	0
2017/06/26	2032	01/02/2018	9.55	Put	Bond Future	2,542.9200	2.5429	2,488.0600	2.4881	(2.157)	0	0	0
2017/06/26	2032	01/02/2018			Bond Future	9.3702	94.2225	9.3590	94.3041	(0.120)	0.0000	0.0000	0
2017/06/26	2032	01/02/2018	9.57	Put	Bond Future	2,483.7700	2.4838	2,429.5300	2.4295	(2.184)	0	0	0
2017/06/26	2032	01/02/2018	9.56	Put	Bond Future	2,513.2000	2.5132	2,458.6500	2.4587	(2.171)	0	0	0
2017/06/26	2032	01/02/2018	9.55	Call	Bond Future	3,836.4900	3.8365	3,863.1500	3.8631	0.695	0	0	0
2017/06/26	2032	01/02/2018	9.56	Call	Bond Future	3,877.9500	3.8780	3,904.9200	3.9049	0.695	0	0	0
2017/06/26	2032	01/02/2018	9.57	Call	Bond Future	3,919.6200	3.9196	3,946.9000	3.9469	0.696	0	0	0
2017/06/26	2033	03/08/2017	113.14	Put	Bond Future	8,623.5000	8.6235	8,617.9900	8.6180	(0.064)	0	0	0
2017/06/26	2033	03/08/2017			Bond Future	104.5165	104.5165	104.5220	104.5220	0.005	0.0000	0.0000	6,534
2017/06/26	2033	03/08/2017	113.13	Put	Bond Future	8,613.5000	8.6135	8,607.9900	8.6080	(0.064)	0	0	0
2017/06/26	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2033	03/08/2017	113.12	Put	Bond Future	8,603.5000	8.6035	8,597.9900	8.5980	(0.064)	0	0	0
2017/06/26	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2033	02/11/2017			Bond Future	105.4605	105.4605	105.4661	105.4661	0.005	0.0000	0.0000	0
2017/06/26	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2033	02/11/2017	110.07	Put	Bond Future	4,609.5500	4.6095	4,603.9100	4.6039	(0.122)	0	0	0
2017/06/26	2033	02/11/2017	110.09	Put	Bond Future	4,629.5500	4.6295	4,623.9100	4.6239	(0.122)	0	0	0
2017/06/26	2033	02/11/2017	110.08	Put	Bond Future	4,619.5500	4.6195	4,613.9100	4.6139	(0.122)	0	0	0
2017/06/26	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2033	01/02/2018			Bond Future	107.5532	107.5532	107.5572	107.5572	0.004	0.0000	0.0000	0
2017/06/26	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2033	01/02/2018	109.64	Put	Bond Future	2,086.8000	2.0868	2,082.8000	2.0828	(0.192)	0	0	0
2017/06/26	2033	01/02/2018	109.66	Put	Bond Future	2,106.8000	2.1068	2,102.8000	2.1028	(0.190)	0	0	0

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2017/06/26	2033	01/02/2018	109.65	Put	Bond Future	2,096.8000	2.0968	2,092.8000	2.0928	(0.191)	0	0	0
2017/06/26	2037	03/08/2017	9.57	Call	Bond Future	1,377.6900	1.3777	1,386.8700	1.3869	0.666	0	0	0
2017/06/26	2037	03/08/2017			Bond Future	9.5900	90.6478	9.5742	90.7756	(0.164)	0.0000	0.0000	66,825
2017/06/26	2037	03/08/2017	9.58	Call	Bond Future	1,417.7300	1.4177	1,428.0200	1.4280	0.726	0	0	0
2017/06/26	2037	03/08/2017	9.56	Put	Bond Future	1,581.8100	1.5818	1,462.1400	1.4621	(7.565)	0	0	0
2017/06/26	2037	03/08/2017	9.57	Put	Bond Future	1,539.8500	1.5399	1,421.2700	1.4213	(7.701)	0	0	0
2017/06/26	2037	03/08/2017	9.58	Put	Bond Future	1,498.7900	1.4988	1,381.3200	1.3813	(7.838)	0	0	0
2017/06/26	2037	03/08/2017	9.56	Call	Bond Future	1,338.4400	1.3384	1,346.5300	1.3465	0.604	0	0	0
2017/06/26	2037	02/11/2017			Bond Future	9.6389	92.3791	9.6226	92.5096	(0.169)	0.0000	0.0000	233
2017/06/26	2037	02/11/2017	9.66	Call	Bond Future	2,930.0100	2.9300	2,966.4600	2.9665	1.244	0	0	0
2017/06/26	2037	02/11/2017	9.65	Put	Bond Future	2,799.8900	2.7999	2,705.2900	2.7053	(3.379)	0	0	0
2017/06/26	2037	02/11/2017	9.67	Put	Bond Future	2,723.0500	2.7231	2,629.6300	2.6296	(3.431)	0	0	0
2017/06/26	2037	02/11/2017	9.66	Put	Bond Future	2,761.2600	2.7613	2,667.2500	2.6673	(3.405)	0	0	0
2017/06/26	2037	02/11/2017	9.67	Call	Bond Future	2,971.6000	2.9716	3,008.6400	3.0086	1.246	0	0	0
2017/06/26	2037	02/11/2017	9.65	Call	Bond Future	2,888.7200	2.8887	2,924.5800	2.9246	1.241	0	0	0
2017/06/26	2037	01/02/2018			Bond Future	9.6868	89.9194	9.6702	90.0513	(0.172)	0.0000	0.0000	0
2017/06/26	2037	01/02/2018	9.81	Put	Bond Future	3,147.6500	3.1476	3,066.1300	3.0661	(2.590)	0	0	0
2017/06/26	2037	01/02/2018	9.83	Put	Bond Future	3,078.8300	3.0788	2,998.2500	2.9982	(2.617)	0	0	0
2017/06/26	2037	01/02/2018	9.82	Put	Bond Future	3,113.0800	3.1131	3,032.0400	3.0320	(2.603)	0	0	0
2017/06/26	2037	01/02/2018	9.82	Call	Bond Future	4,158.5300	4.1585	4,209.4000	4.2094	1.223	0	0	0
2017/06/26	2037	01/02/2018	9.83	Call	Bond Future	4,202.0300	4.2020	4,253.3600	4.2534	1.222	0	0	0
2017/06/26	2037	01/02/2018	9.81	Call	Bond Future	4,115.2400	4.1152	4,165.6300	4.1656	1.224	0	0	0
2017/06/26	2038	03/08/2017			Bond Future	130.1894	130.1894	130.1960	130.1960	0.005	0.0000	0.0000	22,539
2017/06/26	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2038	03/08/2017	141.16	Put	Bond Future	10,970.5500	10.9706	10,963.9800	10.9640	(0.060)	0	0	0
2017/06/26	2038	03/08/2017	141.18	Put	Bond Future	10,990.5500	10.9906	10,983.9800	10.9840	(0.060)	0	0	0
2017/06/26	2038	03/08/2017	141.17	Put	Bond Future	10,980.5500	10.9806	10,973.9800	10.9740	(0.060)	0	0	0
2017/06/26	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2038	02/11/2017			Bond Future	132.7061	132.7061	132.7129	132.7129	0.005	0.0000	0.0000	0
2017/06/26	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2038	02/11/2017	136.82	Put	Bond Future	4,113.8700	4.1139	4,107.0700	4.1071	(0.165)	0	0	0
2017/06/26	2038	02/11/2017	136.80	Put	Bond Future	4,093.8700	4.0939	4,087.0700	4.0871	(0.166)	0	0	0
2017/06/26	2038	02/11/2017	136.81	Put	Bond Future	4,103.8700	4.1039	4,097.0700	4.0971	(0.166)	0	0	0
2017/06/26	2038	01/02/2018	136.95	Put	Bond Future	3,131.4800	3.1315	3,126.7800	3.1268	(0.150)	0	0	0
2017/06/26	2038	01/02/2018			Bond Future	133.8185	133.8185	133.8232	133.8232	0.004	0.0000	0.0000	0
2017/06/26	2038	01/02/2018	136.94	Put	Bond Future	3,121.4800	3.1215	3,116.7800	3.1168	(0.151)	0	0	0
2017/06/26	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2038	01/02/2018	136.93	Put	Bond Future	3,111.4800	3.1115	3,106.7800	3.1068	(0.151)	0	0	0
2017/06/26	2040	03/08/2017			Bond Future	9.6399	94.3533	9.6241	94.4905	(0.164)	0.0000	0.0000	14,089
2017/06/26	2040	03/08/2017	9.61	Put	Bond Future	1,731.5400	1.7315	1,601.9000	1.6019	(7.487)	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
2017/06/26	2040	03/08/2017	9.63	Put	Bond Future	1,642.3100	1.6423	1,514.9900	1.5150	(7.752)	0	0	0
2017/06/26	2040	03/08/2017	9.62	Put	Bond Future	1,686.4500	1.6865	1,557.9700	1.5580	(7.618)	0	0	0
2017/06/26	2040	03/08/2017	9.61	Call	Bond Future	1,471.3900	1.4714	1,478.9500	1.4790	0.514	0	0	0
2017/06/26	2040	03/08/2017	9.62	Call	Bond Future	1,513.5200	1.5135	1,522.2400	1.5222	0.576	0	0	0
2017/06/26	2040	03/08/2017	9.63	Call	Bond Future	1,556.4800	1.5565	1,566.3600	1.5664	0.635	0	0	0
2017/06/26	2040	02/11/2017			Bond Future	9.6885	96.1555	9.6723	96.2955	(0.168)	0.0000	0.0000	0
2017/06/26	2040	02/11/2017	9.66	Call	Bond Future	2,952.1300	2.9521	2,987.9600	2.9880	1.214	0	0	0
2017/06/26	2040	02/11/2017	9.65	Put	Bond Future	3,242.6600	3.2427	3,137.8700	3.1379	(3.232)	0	0	0
2017/06/26	2040	02/11/2017	9.67	Put	Bond Future	3,153.8400	3.1538	3,050.3000	3.0503	(3.283)	0	0	0
2017/06/26	2040	02/11/2017	9.66	Put	Bond Future	3,198.1300	3.1981	3,093.9700	3.0940	(3.257)	0	0	0
2017/06/26	2040	02/11/2017	9.67	Call	Bond Future	2,994.1800	2.9942	3,030.6300	3.0306	1.217	0	0	0
2017/06/26	2040	02/11/2017	9.65	Call	Bond Future	2,910.1900	2.9102	2,945.3900	2.9454	1.210	0	0	0
2017/06/26	2040	01/02/2018	9.89	Call	Bond Future	4,643.0700	4.6431	4,698.1400	4.6981	1.186	0	0	0
2017/06/26	2040	01/02/2018			Bond Future	9.7363	93.5188	9.7197	93.6604	(0.171)	0.0000	0.0000	0
2017/06/26	2040	01/02/2018	9.87	Call	Bond Future	4,549.9800	4.5500	4,604.0700	4.6041	1.189	0	0	0
2017/06/26	2040	01/02/2018	9.88	Call	Bond Future	4,596.4300	4.5964	4,651.0000	4.6510	1.187	0	0	0
2017/06/26	2040	01/02/2018	9.87	Put	Bond Future	3,422.5300	3.4225	3,335.0000	3.3350	(2.557)	0	0	0
2017/06/26	2040	01/02/2018	9.88	Put	Bond Future	3,385.5400	3.3855	3,298.4900	3.2985	(2.571)	0	0	0
2017/06/26	2040	01/02/2018	9.89	Put	Bond Future	3,348.8700	3.3489	3,262.3200	3.2623	(2.584)	0	0	0
2017/06/26	2044	03/08/2017			Bond Future	9.6895	91.2819	9.6737	91.4201	(0.163)	0.0000	0.0000	23,720
2017/06/26	2044	03/08/2017	9.62	Put	Bond Future	1,949.7000	1.9497	1,814.3200	1.8143	(6.944)	0	0	0
2017/06/26	2044	03/08/2017	9.64	Put	Bond Future	1,852.9700	1.8530	1,719.6900	1.7197	(7.193)	0	0	0
2017/06/26	2044	03/08/2017	9.63	Put	Bond Future	1,900.9800	1.9010	1,766.6300	1.7666	(7.067)	0	0	0
2017/06/26	2044	03/08/2017	9.64	Call	Bond Future	1,418.0600	1.4181	1,422.9200	1.4229	0.343	0	0	0
2017/06/26	2044	03/08/2017	9.62	Call	Bond Future	1,337.8900	1.3379	1,340.6500	1.3406	0.206	0	0	0
2017/06/26	2044	03/08/2017	9.63	Call	Bond Future	1,377.6900	1.3777	1,381.4800	1.3815	0.275	0	0	0
2017/06/26	2044	02/11/2017	9.68	Call	Bond Future	2,890.0100	2.8900	2,924.0400	2.9240	1.178	0	0	0
2017/06/26	2044	02/11/2017			Bond Future	9.7374	93.0255	9.7211	93.1665	(0.167)	0.0000	0.0000	200
2017/06/26	2044	02/11/2017	9.66	Call	Bond Future	2,807.7500	2.8077	2,840.5700	2.8406	1.169	0	0	0
2017/06/26	2044	02/11/2017	9.67	Call	Bond Future	2,848.7200	2.8487	2,882.1400	2.8821	1.173	0	0	0
2017/06/26	2044	02/11/2017	9.66	Put	Bond Future	3,483.4300	3.4834	3,375.2200	3.3752	(3.106)	0	0	0
2017/06/26	2044	02/11/2017	9.68	Put	Bond Future	3,390.2100	3.3902	3,283.2100	3.2832	(3.156)	0	0	0
2017/06/26	2044	02/11/2017	9.67	Put	Bond Future	3,436.5900	3.4366	3,328.9800	3.3290	(3.131)	0	0	0
2017/06/26	2044	01/02/2018			Bond Future	9.7844	90.4531	9.7678	90.5958	(0.169)	0.0000	0.0000	0
2017/06/26	2044	01/02/2018	9.89	Put	Bond Future	3,531.3600	3.5314	3,442.0700	3.4421	(2.528)	0	0	0
2017/06/26	2044	01/02/2018	9.91	Put	Bond Future	3,455.2300	3.4552	3,366.9300	3.3669	(2.556)	0	0	0
2017/06/26	2044	01/02/2018	9.90	Put	Bond Future	3,492.9800	3.4930	3,404.1900	3.4042	(2.542)	0	0	0
2017/06/26	2044	01/02/2018	9.89	Call	Bond Future	4,431.1500	4.4312	4,484.5600	4.4846	1.205	0	0	0
2017/06/26	2044	01/02/2018	9.90	Call	Bond Future	4,477.2100	4.4772	4,531.1200	4.5311	1.204	0	0	0
2017/06/26	2044	01/02/2018	9.91	Call	Bond Future	4,523.7500	4.5238	4,578.1500	4.5781	1.203	0	0	0
2017/06/26	2046	03/08/2017	141.17	Put	Bond Future	14,191.7800	14.1918	13,667.5400	13.6675	(3.694)	0	0	0
2017/06/26	2046	03/08/2017			Bond Future	126.9782	126.9782	127.5025	127.5025	0.413	0.0000	0.0000	23,901
2017/06/26	2046	03/08/2017	141.19	Put	Bond Future	14,211.7800	14.2118	13,687.5400	13.6875	(3.689)	0	0	0
2017/06/26	2046	03/08/2017	141.18	Put	Bond Future	14,201.7800	14.2018	13,677.5400	13.6775	(3.691)	0	0	0
2017/06/26	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	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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2017/06/26	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2046	02/11/2017			Bond Future	127.8495	127.8495	128.3842	128.3842	0.418	0.0000	0.0000	0
2017/06/26	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2046	02/11/2017	136.30	Put	Bond Future	8,450.5100	8.4505	7,915.8200	7.9158	(6.327)	0	0	0
2017/06/26	2046	02/11/2017	136.32	Put	Bond Future	8,470.5100	8.4705	7,935.8200	7.9358	(6.312)	0	0	0
2017/06/26	2046	02/11/2017	136.31	Put	Bond Future	8,460.5100	8.4605	7,925.8200	7.9258	(6.320)	0	0	0
2017/06/26	2046	01/02/2018	132.92	Put	Bond Future	2,533.2700	2.5333	1,990.1700	1.9902	(21.439)	0	0	0
2017/06/26	2046	01/02/2018			Bond Future	130.3867	130.3867	130.9298	130.9298	0.417	0.0000	0.0000	0
2017/06/26	2046	01/02/2018	132.91	Put	Bond Future	2,523.2700	2.5233	1,980.1700	1.9802	(21.524)	0	0	0
2017/06/26	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2046	01/02/2018	132.90	Put	Bond Future	2,513.2700	2.5133	1,970.1700	1.9702	(21.609)	0	0	0
2017/06/26	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2050	03/08/2017			Bond Future	135.4221	135.4221	134.8149	134.8149	(0.448)	0.0000	0.0000	26,059
2017/06/26	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2050	03/08/2017	149.22	Put	Bond Future	13,797.8700	13.7979	14,405.0700	14.4051	4.401	0	0	0
2017/06/26	2050	03/08/2017	149.24	Put	Bond Future	13,817.8700	13.8179	14,425.0700	14.4251	4.394	0	0	0
2017/06/26	2050	03/08/2017	149.23	Put	Bond Future	13,807.8700	13.8079	14,415.0700	14.4151	4.397	0	0	0
2017/06/26	2050	02/11/2017	144.66	Put	Bond Future	6,620.3100	6.6203	7,238.7100	7.2387	9.341	0	0	0
2017/06/26	2050	02/11/2017	144.67	Put	Bond Future	6,630.3100	6.6303	7,248.7100	7.2487	9.327	0	0	0
2017/06/26	2050	02/11/2017			Bond Future	138.0397	138.0397	137.4213	137.4213	(0.448)	0.0000	0.0000	0
2017/06/26	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2050	02/11/2017	144.65	Put	Bond Future	6,610.3100	6.6103	7,228.7100	7.2287	9.355	0	0	0
2017/06/26	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2050	01/02/2018			Bond Future	139.0874	139.0874	138.4538	138.4538	(0.456)	0.0000	0.0000	0
2017/06/26	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	2050	01/02/2018	140.23	Put	Bond Future	1,142.6300	1.1426	1,776.2400	1.7762	55.452	0	0	0
2017/06/26	2050	01/02/2018	140.25	Put	Bond Future	1,162.6300	1.1626	1,796.2400	1.7962	54.498	0	0	0
2017/06/26	2050	01/02/2018	140.24	Put	Bond Future	1,152.6300	1.1526	1,786.2400	1.7862	54.971	0	0	0
2017/06/26	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	AL37	03/08/2017			Index Future	546.9990	546.9990	547.0720	547.0720	0.013	0.0000	0.0000	0
2017/06/26	AL37	02/11/2017			Index Future	557.4460	557.4460	557.5220	557.5220	0.014	0.0000	0.0000	0
2017/06/26	AL37	01/02/2018			Index Future	568.2820	568.2820	568.3540	568.3540	0.013	0.0000	0.0000	0

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2017/06/26	AL7T	03/08/2017			Index Future	632.0110	632.0110	632.6400	632.6400	0.100	0.0000	0.0000	0
2017/06/26	AL7T	02/11/2017			Index Future	644.0820	644.0820	644.7250	644.7250	0.100	0.0000	0.0000	0
2017/06/26	AL7T	01/02/2018			Index Future	656.6020	656.6020	657.2500	657.2500	0.099	0.0000	0.0000	0
2017/06/26	ALBI	03/08/2017			Index Future	568.5400	568.5400	569.1300	569.1300	0.104	0.0000	0.0000	599
2017/06/26	ALBI	02/11/2017			Index Future	579.3990	579.3990	580.0010	580.0010	0.104	0.0000	0.0000	0
2017/06/26	ALBI	01/02/2018			Index Future	590.6620	590.6620	591.2700	591.2700	0.103	0.0000	0.0000	0
2017/06/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/06/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/06/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/06/26	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	EL28	03/08/2017			Bond Future	127.9546	127.9546	127.9635	127.9635	0.007	0.0000	0.0000	0
2017/06/26	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	EL28	03/08/2017	135.16	Put	Bond Future	7,205.3600	7.2054	7,196.5300	7.1965	(0.123)	0	0	0
2017/06/26	EL28	03/08/2017	135.18	Put	Bond Future	7,225.3600	7.2254	7,216.5300	7.2165	(0.122)	0	0	0
2017/06/26	EL28	03/08/2017	135.17	Put	Bond Future	7,215.3600	7.2154	7,206.5300	7.2065	(0.122)	0	0	0
2017/06/26	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	EL28	02/11/2017			Bond Future	128.6842	128.6842	128.6935	128.6935	0.007	0.0000	0.0000	0
2017/06/26	EL28	02/11/2017	133.87	Put	Bond Future	5,185.7500	5.1858	5,176.5300	5.1765	(0.178)	0	0	0
2017/06/26	EL28	02/11/2017	133.89	Put	Bond Future	5,205.7500	5.2058	5,196.5300	5.1965	(0.177)	0	0	0
2017/06/26	EL28	02/11/2017	133.88	Put	Bond Future	5,195.7500	5.1958	5,186.5300	5.1865	(0.177)	0	0	0
2017/06/26	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/26	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	EL28	01/02/2018			Bond Future	131.2380	131.2380	131.2452	131.2452	0.005	0.0000	0.0000	0
2017/06/26	EL28	01/02/2018	132.29	Put	Bond Future	1,052.0200	1.0520	1,044.8300	1.0448	(0.683)	0	0	0
2017/06/26	EL28	01/02/2018	132.31	Put	Bond Future	1,072.0200	1.0720	1,064.8300	1.0648	(0.671)	0	0	0
2017/06/26	EL28	01/02/2018	132.30	Put	Bond Future	1,062.0200	1.0620	1,054.8300	1.0548	(0.677)	0	0	0
2017/06/26	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	ES33	03/08/2017			Bond Future	10.6902	78.6956	10.6740	78.7956	(0.151)	0.0000	0.0000	9,466
2017/06/26	ES33	03/08/2017	10.53	Put	Bond Future	1,001.4100	1.0014	901.3400	0.9013	(9.993)	0	0	0
2017/06/26	ES33	03/08/2017	10.55	Put	Bond Future	875.3100	0.8753	775.2400	0.7752	(11.433)	0	0	0
2017/06/26	ES33	03/08/2017	10.54	Put	Bond Future	938.3200	0.9383	838.2500	0.8383	(10.665)	0	0	0
2017/06/26	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	ES33	02/11/2017	10.66	Put	Bond Future	740.5100	0.7405	638.4100	0.6384	(13.788)	0	0	0
2017/06/26	ES33	02/11/2017			Bond Future	10.7805	76.4070	10.7638	76.5091	(0.155)	0.0000	0.0000	0
2017/06/26	ES33	02/11/2017	10.68	Put	Bond Future	616.8700	0.6169	514.7700	0.5148	(16.551)	0	0	0
2017/06/26	ES33	02/11/2017	10.67	Put	Bond Future	678.6500	0.6786	576.5500	0.5766	(15.045)	0	0	0
2017/06/26	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	ES33	01/02/2018	10.99	Call	Bond Future	698.6900	0.6987	801.9100	0.8019	14.773	0	0	0
2017/06/26	ES33	01/02/2018			Bond Future	10.8729	77.8922	10.8558	77.9954	(0.158)	0.0000	0.0000	0
2017/06/26	ES33	01/02/2018	11.00	Call	Bond Future	757.9200	0.7579	861.1400	0.8611	13.619	0	0	0
2017/06/26	ES33	01/02/2018	11.01	Call	Bond Future	817.0700	0.8171	920.2900	0.9203	12.633	0	0	0
2017/06/26	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	ES42	03/08/2017			Bond Future	10.8445	82.3820	10.8283	82.4962	(0.149)	0.0000	0.0000	7,957
2017/06/26	ES42	02/11/2017			Bond Future	10.9322	79.6939	10.9155	79.8105	(0.153)	0.0000	0.0000	0
2017/06/26	ES42	01/02/2018			Bond Future	11.0189	81.2430	11.0018	81.3609	(0.155)	0.0000	0.0000	0
2017/06/26	GOVI	03/08/2017			GOVI	567.1600	567.1600	567.7470	567.7470	0.103	0.0000	0.0000	409
2017/06/26	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	GOVI	03/08/2017	561.09	Call	GOVI	60,700.0000	6.0700	66,570.0000	6.6570	9.671	0	0	0
2017/06/26	GOVI	03/08/2017	561.10	Call	GOVI	60,600.0000	6.0600	66,470.0000	6.6470	9.686	0	0	0
2017/06/26	GOVI	03/08/2017	561.11	Call	GOVI	60,500.0000	6.0500	66,370.0000	6.6370	9.702	0	0	0
2017/06/26	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	GOVI	02/11/2017			GOVI	577.9930	577.9930	578.5910	578.5910	0.103	0.0000	0.0000	0
2017/06/26	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	GOVI	02/11/2017	572.44	Call	GOVI	55,530.0000	5.5530	61,510.0000	6.1510	10.769	0	0	0
2017/06/26	GOVI	02/11/2017	572.45	Call	GOVI	55,430.0000	5.5430	61,410.0000	6.1410	10.788	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
2017/06/26	GOVI	02/11/2017	572.46	Call	GOVI	55,330.0000	5.5330	61,310.0000	6.1310	10.808	0	0	0
2017/06/26	GOVI	01/02/2018			GOVI	589.2290	589.2290	589.8320	589.8320	0.102	0.0000	0.0000	0
2017/06/26	GOVI	01/02/2018	581.03	Call	GOVI	81,990.0000	8.1990	88,020.0000	8.8020	7.355	0	0	0
2017/06/26	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	GOVI	01/02/2018	581.04	Call	GOVI	81,890.0000	8.1890	87,920.0000	8.7920	7.364	0	0	0
2017/06/26	GOVI	01/02/2018	581.02	Call	GOVI	82,090.0000	8.2090	88,120.0000	8.8120	7.346	0	0	0
2017/06/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/06/26	IGOV	03/08/2017			Index Future	249.5660	249.5660	249.5550	249.5550	(0.004)	0.0000	0.0000	1,296
2017/06/26	IGOV	02/11/2017			Index Future	254.3900	254.3900	254.3800	254.3800	(0.004)	0.0000	0.0000	0
2017/06/26	IGOV	01/02/2018			Index Future	259.4390	259.4390	259.4230	259.4230	(0.006)	0.0000	0.0000	0
2017/06/26	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/06/26	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/06/26	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/06/26	IS01	21/12/2017			Interest Rate Swap	99.8002	99.8002	99.8039	99.8039	0.004	0.0000	0.0000	0
2017/06/26	IS01	15/03/2018			Interest Rate Swap	99.7308	99.7308	99.7320	99.7320	0.001	0.0000	0.0000	0
2017/06/26	IS01	21/06/2018			Interest Rate Swap	99.8573	99.8573	99.8599	99.8599	0.003	0.0000	0.0000	0
2017/06/26	IS01	20/09/2018			Interest Rate Swap	99.9820	99.9820	99.9848	99.9848	0.003	0.0000	0.0000	0
2017/06/26	IS02	18/12/2017			Interest Rate Swap	99.8271	99.8271	99.8312	99.8312	0.004	0.0000	0.0000	0
2017/06/26	IS02	16/03/2018			Interest Rate Swap	99.0102	99.0102	99.0131	99.0131	0.003	0.0000	0.0000	0
2017/06/26	IS02	15/06/2018			Interest Rate Swap	98.5459	98.5459	98.5467	98.5467	0.001	0.0000	0.0000	0
2017/06/26	IS02	21/09/2018			Interest Rate Swap	98.4512	98.4512	98.4542	98.4542	0.003	0.0000	0.0000	0
2017/06/26	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8100	98.8100	0.000	0.0000	0.0000	0
2017/06/26	IS02	15/03/2019			Interest Rate Swap	99.1735	99.1735	99.1767	99.1767	0.003	0.0000	0.0000	0
2017/06/26	IS02	21/06/2019			Interest Rate Swap	99.5454	99.5454	99.5508	99.5508	0.005	0.0000	0.0000	0
2017/06/26	IS02	20/09/2019			Interest Rate Swap	99.9368	99.9368	99.9431	99.9431	0.006	0.0000	0.0000	0
2017/06/26	IS05	17/12/2020			Interest Rate Swap	96.0358	96.0358	96.0545	96.0545	0.020	0.0000	0.0000	0
2017/06/26	IS05	16/03/2021			Interest Rate Swap	95.2402	95.2402	95.2648	95.2648	0.026	0.0000	0.0000	0
2017/06/26	IS05	15/06/2021			Interest Rate Swap	94.4157	94.4157	94.4412	94.4412	0.027	0.0000	0.0000	0
2017/06/26	IS05	21/09/2021			Interest Rate Swap	94.5647	94.5647	94.5866	94.5866	0.023	0.0000	0.0000	0
2017/06/26	IS05	21/12/2021			Interest Rate Swap	96.7250	96.7250	96.7395	96.7395	0.015	0.0000	0.0000	51
2017/06/26	IS05	15/03/2022			Interest Rate Swap	96.8305	96.8305	96.8383	96.8383	0.008	0.0000	0.0000	0
2017/06/26	IS05	21/06/2022			Interest Rate Swap	97.9976	97.9976	98.0002	98.0002	0.003	0.0000	0.0000	0
2017/06/26	IS05	20/09/2022			Interest Rate Swap	100.1737	100.1737	100.1764	100.1764	0.003	0.0000	0.0000	0
2017/06/26	IS10	17/12/2025			Interest Rate Swap	94.5272	94.5272	94.5378	94.5378	0.011	0.0000	0.0000	0
2017/06/26	IS10	16/03/2026			Interest Rate Swap	91.5191	91.5191	91.5276	91.5276	0.009	0.0000	0.0000	0
2017/06/26	IS10	15/06/2026			Interest Rate Swap	90.2537	90.2537	90.2576	90.2576	0.004	0.0000	0.0000	0
2017/06/26	IS10	21/09/2026			Interest Rate Swap	92.4002	92.4002	92.3999	92.3999	0.000	0.0000	0.0000	0
2017/06/26	IS10	21/12/2026			Interest Rate Swap	96.1684	96.1684	96.1636	96.1636	(0.005)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/26	IS10	15/03/2027			Interest Rate Swap	94.7293	94.7293	94.7209	94.7209	(0.009)	0.0000	0.0000	0
2017/06/26	IS10	21/06/2027			Interest Rate Swap	96.7882	96.7882	96.7771	96.7771	(0.011)	0.0000	0.0000	0
2017/06/26	IS10	20/09/2027			Interest Rate Swap	100.4960	100.4960	100.4839	100.4839	(0.012)	0.0000	0.0000	0
2017/06/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/06/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/06/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/06/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/06/26	JBAF	19/07/2017			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2017/06/26	JBAF	16/08/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/06/26	JBAF	20/09/2017			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2017/06/26	JBAF	18/10/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/06/26	JBAF	15/11/2017			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	0
2017/06/26	JBAF	20/12/2017			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/06/26	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/06/26	JBAF	20/06/2018			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2017/06/26	JBAF	19/09/2018			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2017/06/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/06/26	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/06/26	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/06/26	JBAF	19/06/2019			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2017/06/26	R023	03/08/2017	8.60	Put	Bond Future	27.2000	0.0272	21.3400	0.0213	(21.544)	0	0	0
2017/06/26	R023	03/08/2017			Bond Future	7.9311	102.5803	7.9260	102.6031	(0.065)	0.0000	0.0000	38,422
2017/06/26	R023	03/08/2017	8.59	Put	Bond Future	28.8800	0.0289	22.7500	0.0227	(21.226)	0	0	0
2017/06/26	R023	03/08/2017	8.60	Call	Bond Future	2,922.2200	2.9222	2,939.1100	2.9391	0.578	0	0	0
2017/06/26	R023	03/08/2017	8.58	Call	Bond Future	2,840.6500	2.8406	2,856.9900	2.8570	0.575	0	0	0
2017/06/26	R023	03/08/2017	8.59	Call	Bond Future	2,881.3900	2.8814	2,898.0100	2.8980	0.577	0	0	0
2017/06/26	R023	03/08/2017	8.58	Put	Bond Future	30.6800	0.0307	24.2700	0.0243	(20.893)	0	0	0
2017/06/26	R023	02/11/2017	8.56	Call	Bond Future	2,827.2800	2.8273	2,838.8000	2.8388	0.407	0	0	0
2017/06/26	R023	02/11/2017			Bond Future	7.9443	100.6093	7.9388	100.6327	(0.069)	0.0000	0.0000	0
2017/06/26	R023	02/11/2017	8.57	Call	Bond Future	2,861.6500	2.8617	2,873.3600	2.8734	0.409	0	0	0
2017/06/26	R023	02/11/2017	8.58	Call	Bond Future	2,896.0000	2.8960	2,907.9100	2.9079	0.411	0	0	0
2017/06/26	R023	02/11/2017	8.56	Put	Bond Future	254.4100	0.2544	242.5700	0.2426	(4.654)	0	0	0
2017/06/26	R023	02/11/2017	8.58	Put	Bond Future	240.9400	0.2409	229.4900	0.2295	(4.752)	0	0	0
2017/06/26	R023	02/11/2017	8.57	Put	Bond Future	247.6800	0.2477	236.0300	0.2360	(4.704)	0	0	0
2017/06/26	R023	01/02/2018			Bond Future	7.9526	102.5651	7.9471	102.5877	(0.070)	0.0000	0.0000	0
2017/06/26	R023	01/02/2018	8.32	Call	Bond Future	2,295.4500	2.2954	2,301.7600	2.3018	0.275	0	0	0
2017/06/26	R023	01/02/2018	8.33	Call	Bond Future	2,322.3000	2.3223	2,328.7500	2.3288	0.278	0	0	0
2017/06/26	R023	01/02/2018	8.31	Put	Bond Future	823.1700	0.8232	806.6600	0.8067	(2.006)	0	0	0
2017/06/26	R023	01/02/2018	8.33	Put	Bond Future	796.9000	0.7969	780.6600	0.7807	(2.038)	0	0	0
2017/06/26	R023	01/02/2018	8.32	Put	Bond Future	810.1000	0.8101	793.7200	0.7937	(2.022)	0	0	0
2017/06/26	R023	01/02/2018	8.31	Call	Bond Future	2,268.4500	2.2684	2,274.6300	2.2746	0.272	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
2017/06/26	R035	03/08/2017			Bond Future	9.4932	98.6369	9.4775	98.7648	(0.165)	0.0000	0.0000	10,528
2017/06/26	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R035	03/08/2017	9.50	Call	Bond Future	55.4300	0.0554	183.3100	0.1833	230.705	0	0	0
2017/06/26	R035	03/08/2017	9.51	Call	Bond Future	136.6200	0.1366	264.5000	0.2645	93.603	0	0	0
2017/06/26	R035	03/08/2017	9.52	Call	Bond Future	217.7000	0.2177	345.5800	0.3456	58.741	0	0	0
2017/06/26	R035	02/11/2017			Bond Future	9.5451	96.0201	9.5288	96.1506	(0.170)	0.0000	0.0000	0
2017/06/26	R035	02/11/2017	9.60	Call	Bond Future	439.7600	0.4398	570.3100	0.5703	29.687	0	0	0
2017/06/26	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R035	02/11/2017	9.61	Call	Bond Future	519.5000	0.5195	650.0500	0.6500	25.130	0	0	0
2017/06/26	R035	02/11/2017	9.59	Call	Bond Future	359.9200	0.3599	490.4700	0.4905	36.272	0	0	0
2017/06/26	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R035	01/02/2018			Bond Future	9.5966	97.8866	9.5800	98.0186	(0.173)	0.0000	0.0000	0
2017/06/26	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R035	01/02/2018	9.75	Call	Bond Future	1,205.5200	1.2055	1,337.5100	1.3375	10.949	0	0	0
2017/06/26	R035	01/02/2018	9.73	Call	Bond Future	1,049.6200	1.0496	1,181.6100	1.1816	12.575	0	0	0
2017/06/26	R035	01/02/2018	9.74	Call	Bond Future	1,127.6200	1.1276	1,259.6100	1.2596	11.705	0	0	0
2017/06/26	R186	03/08/2017	8.93	Put	Bond Future	230.3000	0.2303	190.5700	0.1906	(17.251)	0	0	0
2017/06/26	R186	03/08/2017	9.35	Call	Bond Future	5,520.4600	5.5205	5,619.9600	5.6200	1.802	0	0	0
2017/06/26	R186	03/08/2017			Bond Future	8.5255	113.9222	8.5100	114.0295	(0.183)	0.0000	0.0000	134,185
2017/06/26	R186	03/08/2017	8.85	Put	Bond Future	325.6800	0.3257	275.9600	0.2760	(15.267)	0	0	750
2017/06/26	R186	03/08/2017	8.92	Put	Bond Future	240.7700	0.2408	199.8500	0.1998	(16.995)	0	0	0
2017/06/26	R186	03/08/2017	8.90	Call	Bond Future	2,803.6700	2.8037	2,867.6400	2.8676	2.282	0	0	0
2017/06/26	R186	03/08/2017	9.50	Call	Bond Future	6,465.2600	6.4653	6,568.8800	6.5689	1.603	0	0	0
2017/06/26	R186	03/08/2017	8.80	Put	Bond Future	400.1800	0.4002	343.8100	0.3438	(14.086)	0	0	7,100
2017/06/26	R186	03/08/2017	8.93	Call	Bond Future	2,971.2900	2.9713	3,038.8900	3.0389	2.275	0	0	0
2017/06/26	R186	03/08/2017	8.91	Call	Bond Future	2,859.1900	2.8592	2,924.3900	2.9244	2.280	0	0	0
2017/06/26	R186	03/08/2017	8.65	Put	Bond Future	707.0500	0.7070	630.1900	0.6302	(10.871)	0	0	2,500
2017/06/26	R186	03/08/2017	9.00	Put	Bond Future	167.2200	0.1672	135.3000	0.1353	(19.089)	0	0	0
2017/06/26	R186	03/08/2017	8.75	Call	Bond Future	2,020.0300	2.0200	2,064.1600	2.0642	2.185	0	0	0
2017/06/26	R186	03/08/2017	9.35	Put	Bond Future	26.8200	0.0268	18.9900	0.0190	(29.195)	0	0	750
2017/06/26	R186	03/08/2017	8.85	Call	Bond Future	2,531.6500	2.5316	2,589.2600	2.5893	2.276	0	0	0
2017/06/26	R186	03/08/2017	8.92	Call	Bond Future	2,915.0700	2.9151	2,981.4800	2.9815	2.278	0	0	0
2017/06/26	R186	03/08/2017	8.90	Put	Bond Future	262.9000	0.2629	219.5400	0.2195	(16.493)	0	0	0
2017/06/26	R186	03/08/2017	9.50	Put	Bond Future	10.9600	0.0110	7.2500	0.0073	(33.850)	0	0	6,500
2017/06/26	R186	03/08/2017	8.65	Call	Bond Future	1,560.1700	1.5602	1,590.6400	1.5906	1.953	0	0	0
2017/06/26	R186	03/08/2017	8.80	Call	Bond Future	2,270.0000	2.2700	2,320.9600	2.3210	2.245	0	0	0
2017/06/26	R186	03/08/2017	9.00	Call	Bond Future	3,373.5100	3.3735	3,448.9200	3.4489	2.235	0	0	0
2017/06/26	R186	03/08/2017	8.91	Put	Bond Future	251.6300	0.2516	209.5000	0.2095	(16.743)	0	0	0
2017/06/26	R186	03/08/2017	8.75	Put	Bond Future	487.7300	0.4877	424.5300	0.4245	(12.958)	0	0	3,654
2017/06/26	R186	02/11/2017	8.88	Call	Bond Future	3,316.3800	3.3164	3,368.6200	3.3686	1.575	0	0	0
2017/06/26	R186	02/11/2017	8.89	Put	Bond Future	1,147.3000	1.1473	1,090.5600	1.0906	(4.946)	0	0	0

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2017/06/26	R186	02/11/2017			Bond Future	8.5572	116.0981	8.5409	116.2076	(0.190)	0.0000	0.0000	4
2017/06/26	R186	02/11/2017	8.89	Call	Bond Future	3,360.6300	3.3606	3,413.4700	3.4135	1.572	0	0	0
2017/06/26	R186	02/11/2017	8.90	Call	Bond Future	3,405.3800	3.4054	3,458.8300	3.4588	1.570	0	0	0
2017/06/26	R186	02/11/2017	9.00	Put	Bond Future	933.4600	0.9335	883.2400	0.8832	(5.380)	0	0	5,000
2017/06/26	R186	02/11/2017	8.88	Put	Bond Future	1,168.7000	1.1687	1,111.3600	1.1114	(4.906)	0	0	0
2017/06/26	R186	02/11/2017	8.90	Put	Bond Future	1,126.4500	1.1264	1,070.3200	1.0703	(4.983)	0	0	0
2017/06/26	R186	02/11/2017	9.00	Call	Bond Future	3,865.5600	3.8656	3,924.9200	3.9249	1.536	0	0	0
2017/06/26	R186	01/02/2018	8.96	Call	Bond Future	4,038.4100	4.0384	4,094.3500	4.0944	1.385	0	0	0
2017/06/26	R186	01/02/2018			Bond Future	8.5860	113.0521	8.5692	113.1626	(0.195)	0.0000	0.0000	0
2017/06/26	R186	01/02/2018	8.97	Call	Bond Future	4,080.8900	4.0809	4,137.2600	4.1373	1.381	0	0	0
2017/06/26	R186	01/02/2018	8.98	Call	Bond Future	4,123.5600	4.1236	4,180.3700	4.1804	1.378	0	0	0
2017/06/26	R186	01/02/2018	8.96	Put	Bond Future	1,609.3400	1.6093	1,554.8300	1.5548	(3.387)	0	0	0
2017/06/26	R186	01/02/2018	8.97	Put	Bond Future	1,587.8400	1.5878	1,533.7600	1.5338	(3.406)	0	0	0
2017/06/26	R186	01/02/2018	8.98	Put	Bond Future	1,566.5700	1.5666	1,512.9300	1.5129	(3.424)	0	0	0
2017/06/26	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R197	03/08/2017			Bond Future	296.4919	296.4919	296.5070	296.5070	0.005	0.0000	0.0000	2,350
2017/06/26	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R197	03/08/2017	308.05	Put	Bond Future	11,558.0500	11.5581	11,542.9700	11.5430	(0.130)	0	0	0
2017/06/26	R197	03/08/2017	308.07	Put	Bond Future	11,578.0500	11.5781	11,562.9700	11.5630	(0.130)	0	0	0
2017/06/26	R197	03/08/2017	308.06	Put	Bond Future	11,568.0500	11.5681	11,552.9700	11.5530	(0.130)	0	0	0
2017/06/26	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R197	02/11/2017			Bond Future	302.2234	302.2234	302.2392	302.2392	0.005	0.0000	0.0000	0
2017/06/26	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R197	02/11/2017	305.15	Put	Bond Future	2,926.5700	2.9266	2,910.8100	2.9108	(0.539)	0	0	0
2017/06/26	R197	02/11/2017	305.17	Put	Bond Future	2,946.5700	2.9466	2,930.8100	2.9308	(0.535)	0	0	0
2017/06/26	R197	02/11/2017	305.16	Put	Bond Future	2,936.5700	2.9366	2,920.8100	2.9208	(0.537)	0	0	0
2017/06/26	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R197	01/02/2018			Bond Future	301.1675	301.1675	301.1783	301.1783	0.004	0.0000	0.0000	0
2017/06/26	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R197	01/02/2018	301.66	Put	Bond Future	492.5000	0.4925	481.7200	0.4817	(2.189)	0	0	0
2017/06/26	R197	01/02/2018	301.68	Put	Bond Future	512.5000	0.5125	501.7200	0.5017	(2.103)	0	0	0
2017/06/26	R197	01/02/2018	301.67	Put	Bond Future	502.5000	0.5025	491.7200	0.4917	(2.145)	0	0	0
2017/06/26	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R202	03/08/2017			Bond Future	241.3452	241.3452	241.3574	241.3574	0.005	0.0000	0.0000	30,532
2017/06/26	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R202	03/08/2017	258.35	Put	Bond Future	17,004.8100	17.0048	16,992.5700	16.9926	(0.072)	0	0	0
2017/06/26	R202	03/08/2017	258.37	Put	Bond Future	17,024.8100	17.0248	17,012.5700	17.0126	(0.072)	0	0	0
2017/06/26	R202	03/08/2017	258.36	Put	Bond Future	17,014.8100	17.0148	17,002.5700	17.0026	(0.072)	0	0	0
2017/06/26	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R202	02/11/2017			Bond Future	246.0108	246.0108	246.0234	246.0234	0.005	0.0000	0.0000	0
2017/06/26	R202	02/11/2017	253.89	Put	Bond Future	7,879.1600	7.8792	7,866.6300	7.8666	(0.159)	0	0	0
2017/06/26	R202	02/11/2017	253.91	Put	Bond Future	7,899.1600	7.8992	7,886.6300	7.8866	(0.159)	0	0	0
2017/06/26	R202	02/11/2017	253.90	Put	Bond Future	7,889.1600	7.8892	7,876.6300	7.8766	(0.159)	0	0	0

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2017/06/26	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R202	01/02/2018	249.06	Put	Bond Future	1,913.7400	1.9137	1,905.1700	1.9052	(0.448)	0	0	0
2017/06/26	R202	01/02/2018			Bond Future	247.1463	247.1463	247.1548	247.1548	0.003	0.0000	0.0000	0
2017/06/26	R202	01/02/2018	249.08	Put	Bond Future	1,933.7400	1.9337	1,925.1700	1.9252	(0.443)	0	0	0
2017/06/26	R202	01/02/2018	249.07	Put	Bond Future	1,923.7400	1.9237	1,915.1700	1.9152	(0.445)	0	0	0
2017/06/26	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R203	03/08/2017			Bond Future	7.3272	103.3367	7.3355	103.3358	0.114	0.0000	0.0000	0
2017/06/26	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R203	03/08/2017	4.87	Put	Bond Future	263.0300	0.2630	263.9100	0.2639	0.335	0	0	0
2017/06/26	R203	03/08/2017	4.89	Put	Bond Future	260.8800	0.2609	261.7600	0.2618	0.337	0	0	0
2017/06/26	R203	03/08/2017	4.88	Put	Bond Future	261.9500	0.2620	262.8300	0.2628	0.336	0	0	0
2017/06/26	R204	03/08/2017	7.77	Put	Bond Future	15.0900	0.0151	13.0800	0.0131	(13.320)	0	0	0
2017/06/26	R204	03/08/2017			Bond Future	7.4068	101.7940	7.4077	101.7930	0.011	0.0000	0.0000	42,124
2017/06/26	R204	03/08/2017	7.76	Put	Bond Future	16.2500	0.0163	14.1500	0.0142	(12.923)	0	0	0
2017/06/26	R204	03/08/2017	7.75	Call	Bond Future	458.1200	0.4581	454.8900	0.4549	(0.705)	0	0	0
2017/06/26	R204	03/08/2017	7.76	Call	Bond Future	469.6800	0.4697	466.5400	0.4665	(0.669)	0	0	0
2017/06/26	R204	03/08/2017	7.77	Call	Bond Future	481.3100	0.4813	478.2600	0.4783	(0.634)	0	0	0
2017/06/26	R204	03/08/2017	7.75	Put	Bond Future	17.4900	0.0175	15.3000	0.0153	(12.521)	0	0	0
2017/06/26	R204	02/11/2017	7.76	Put	Bond Future	14.1000	0.0141	13.5500	0.0136	(3.901)	0	0	0
2017/06/26	R204	02/11/2017			Bond Future	7.3253	103.7383	7.3261	103.7374	0.011	0.0000	0.0000	0
2017/06/26	R204	02/11/2017	7.75	Put	Bond Future	15.0700	0.0151	14.5000	0.0145	(3.782)	0	0	0
2017/06/26	R204	02/11/2017	7.76	Call	Bond Future	475.2200	0.4752	473.8000	0.4738	(0.299)	0	0	0
2017/06/26	R204	02/11/2017	7.74	Call	Bond Future	455.9500	0.4559	454.4900	0.4545	(0.320)	0	0	0
2017/06/26	R204	02/11/2017	7.75	Call	Bond Future	465.6200	0.4656	464.1800	0.4642	(0.309)	0	0	0
2017/06/26	R204	02/11/2017	7.74	Put	Bond Future	15.9800	0.0160	15.3900	0.0154	(3.692)	0	0	0
2017/06/26	R204	01/02/2018	7.27	Call	Bond Future	264.1100	0.2641	261.5100	0.2615	(0.984)	0	0	0
2017/06/26	R204	01/02/2018			Bond Future	7.1625	101.7146	7.1649	101.7126	0.034	0.0000	0.0000	0
2017/06/26	R204	01/02/2018	7.25	Call	Bond Future	254.1400	0.2541	251.5700	0.2516	(1.011)	0	0	0
2017/06/26	R204	01/02/2018	7.26	Call	Bond Future	259.1000	0.2591	256.5200	0.2565	(0.996)	0	0	0
2017/06/26	R204	01/02/2018	7.25	Put	Bond Future	181.0000	0.1810	180.4700	0.1805	(0.293)	0	0	0
2017/06/26	R204	01/02/2018	7.27	Put	Bond Future	174.2600	0.1743	173.7000	0.1737	(0.321)	0	0	0
2017/06/26	R204	01/02/2018	7.26	Put	Bond Future	177.6000	0.1776	177.0600	0.1771	(0.304)	0	0	0
2017/06/26	R207	03/08/2017	8.19	Call	Bond Future	1,666.2300	1.6662	1,653.7600	1.6538	(0.748)	0	0	51
2017/06/26	R207	03/08/2017			Bond Future	7.4202	100.0926	7.4258	100.0803	0.076	0.0000	0.0000	45,818
2017/06/26	R207	03/08/2017	8.39	Put	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2017/06/26	R207	03/08/2017	8.41	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2017/06/26	R207	03/08/2017	8.19	Put	Bond Future	0.7900	0.0008	0.5800	0.0006	(26.582)	0	0	0
2017/06/26	R207	03/08/2017	8.40	Put	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0
2017/06/26	R207	03/08/2017	8.41	Call	Bond Future	2,135.0100	2.1350	2,122.7200	2.1227	(0.576)	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
2017/06/26	R207	03/08/2017	8.39	Call	Bond Future	2,092.4700	2.0925	2,080.1800	2.0802	(0.587)	0	0	0
2017/06/26	R207	03/08/2017	8.40	Call	Bond Future	2,113.7400	2.1137	2,101.4500	2.1015	(0.581)	0	0	0
2017/06/26	R207	02/11/2017			Bond Future	7.3738	102.0043	7.3800	101.9920	0.084	0.0000	0.0000	0
2017/06/26	R207	02/11/2017	8.03	Put	Bond Future	32.1000	0.0321	31.5400	0.0315	(1.745)	0	0	0
2017/06/26	R207	02/11/2017	8.05	Put	Bond Future	29.4000	0.0294	28.8500	0.0288	(1.871)	0	0	0
2017/06/26	R207	02/11/2017	8.03	Call	Bond Future	1,324.3200	1.3243	1,311.4500	1.3115	(0.972)	0	0	0
2017/06/26	R207	02/11/2017	8.04	Put	Bond Future	30.6800	0.0307	30.1200	0.0301	(1.825)	0	0	0
2017/06/26	R207	02/11/2017	8.04	Call	Bond Future	1,342.4300	1.3424	1,329.5600	1.3296	(0.959)	0	0	0
2017/06/26	R207	02/11/2017	8.05	Call	Bond Future	1,360.6700	1.3607	1,347.8100	1.3478	(0.945)	0	0	0
2017/06/26	R207	01/02/2018			Bond Future	7.2998	100.3451	7.3075	100.3314	0.105	0.0000	0.0000	0
2017/06/26	R207	01/02/2018	7.60	Put	Bond Future	266.4000	0.2664	267.9400	0.2679	0.578	0	0	0
2017/06/26	R207	01/02/2018	7.62	Put	Bond Future	255.9300	0.2559	257.3600	0.2574	0.559	0	0	0
2017/06/26	R207	01/02/2018	7.60	Call	Bond Future	798.3200	0.7983	786.1700	0.7862	(1.522)	0	0	0
2017/06/26	R207	01/02/2018	7.61	Put	Bond Future	261.1300	0.2611	262.6100	0.2626	0.567	0	0	0
2017/06/26	R207	01/02/2018	7.61	Call	Bond Future	810.7000	0.8107	798.4900	0.7985	(1.506)	0	0	0
2017/06/26	R207	01/02/2018	7.62	Call	Bond Future	823.1500	0.8231	810.8900	0.8109	(1.489)	0	0	0
2017/06/26	R208	03/08/2017	8.32	Call	Bond Future	2,419.8900	2.4199	2,418.3400	2.4183	(0.064)	0	0	0
2017/06/26	R208	03/08/2017			Bond Future	7.5262	99.9499	7.5265	99.9492	0.003	0.0000	0.0000	35,409
2017/06/26	R208	03/08/2017	8.30	Call	Bond Future	2,360.4300	2.3604	2,358.7700	2.3588	(0.070)	0	0	0
2017/06/26	R208	03/08/2017	8.31	Call	Bond Future	2,390.1500	2.3901	2,388.5500	2.3885	(0.067)	0	0	0
2017/06/26	R208	03/08/2017	8.30	Put	Bond Future	3.5300	0.0035	2.6100	0.0026	(26.062)	0	0	0
2017/06/26	R208	03/08/2017	8.32	Put	Bond Future	3.0000	0.0030	2.1900	0.0022	(27.000)	0	0	0
2017/06/26	R208	03/08/2017	8.31	Put	Bond Future	3.2500	0.0033	2.3900	0.0024	(26.462)	0	0	0
2017/06/26	R208	02/11/2017	8.18	Put	Bond Future	70.0100	0.0700	67.1200	0.0671	(4.128)	0	0	0
2017/06/26	R208	02/11/2017			Bond Future	7.5087	98.4570	7.5089	98.4564	0.003	0.0000	0.0000	0
2017/06/26	R208	02/11/2017	8.20	Put	Bond Future	64.9000	0.0649	62.1300	0.0621	(4.268)	0	0	0
2017/06/26	R208	02/11/2017	8.19	Put	Bond Future	67.4100	0.0674	64.5800	0.0646	(4.198)	0	0	0
2017/06/26	R208	02/11/2017	8.18	Call	Bond Future	1,999.7400	1.9997	1,996.2600	1.9963	(0.174)	0	0	0
2017/06/26	R208	02/11/2017	8.19	Call	Bond Future	2,025.5400	2.0255	2,022.1200	2.0221	(0.169)	0	0	0
2017/06/26	R208	02/11/2017	8.20	Call	Bond Future	2,051.4100	2.0514	2,048.0500	2.0481	(0.164)	0	0	0
2017/06/26	R208	01/02/2018	7.85	Put	Bond Future	398.5300	0.3985	394.2600	0.3943	(1.071)	0	0	0
2017/06/26	R208	01/02/2018			Bond Future	7.4784	100.3709	7.4790	100.3692	0.008	0.0000	0.0000	0
2017/06/26	R208	01/02/2018	7.84	Put	Bond Future	406.4400	0.4064	402.1500	0.4022	(1.056)	0	0	0
2017/06/26	R208	01/02/2018	7.85	Call	Bond Future	1,404.9000	1.4049	1,398.9400	1.3989	(0.424)	0	0	0
2017/06/26	R208	01/02/2018	7.83	Call	Bond Future	1,367.0100	1.3670	1,361.0200	1.3610	(0.438)	0	0	0
2017/06/26	R208	01/02/2018	7.84	Call	Bond Future	1,385.9000	1.3859	1,379.9200	1.3799	(0.431)	0	0	0
2017/06/26	R208	01/02/2018	7.83	Put	Bond Future	414.4700	0.4145	410.1700	0.4102	(1.037)	0	0	0
2017/06/26	R209	03/08/2017			Bond Future	9.4611	74.3210	9.4454	74.4278	(0.165)	0.0000	0.0000	74,058
2017/06/26	R209	03/08/2017	9.44	Call	Bond Future	1,127.1900	1.1272	1,135.4800	1.1355	0.735	0	0	0
2017/06/26	R209	03/08/2017	9.43	Put	Bond Future	1,306.6000	1.3066	1,207.1800	1.2072	(7.609)	0	0	0
2017/06/26	R209	03/08/2017	9.45	Put	Bond Future	1,236.4100	1.2364	1,138.8700	1.1389	(7.889)	0	0	0
2017/06/26	R209	03/08/2017	9.44	Put	Bond Future	1,271.2200	1.2712	1,172.7200	1.1727	(7.748)	0	0	0
2017/06/26	R209	03/08/2017	9.45	Call	Bond Future	1,160.6900	1.1607	1,169.9400	1.1699	0.797	0	0	0
2017/06/26	R209	03/08/2017	9.43	Call	Bond Future	1,094.1500	1.0942	1,101.5200	1.1015	0.674	0	0	0
2017/06/26	R209	02/11/2017	9.52	Put	Bond Future	2,278.9000	2.2789	2,200.7100	2.2007	(3.431)	0	0	0
2017/06/26	R209	02/11/2017	9.75	Call	Bond Future	3,235.0700	3.2351	3,277.8700	3.2779	1.323	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
2017/06/26	R209	02/11/2017	8.30	Put	Bond Future	9,055.4900	9.0555	8,945.6600	8.9457	(1.213)	0	0	0
2017/06/26	R209	02/11/2017			Bond Future	9.5064	72.5906	9.4903	72.6995	(0.169)	0.0000	0.0000	790
2017/06/26	R209	02/11/2017	9.54	Put	Bond Future	2,214.1900	2.2142	2,137.0100	2.1370	(3.486)	0	0	0
2017/06/26	R209	02/11/2017	10.00	Call	Bond Future	4,303.9800	4.3040	4,360.0600	4.3601	1.303	0	0	0
2017/06/26	R209	02/11/2017	9.53	Put	Bond Future	2,246.4500	2.2465	2,168.7700	2.1688	(3.458)	0	0	0
2017/06/26	R209	02/11/2017	9.75	Put	Bond Future	1,617.6900	1.6177	1,551.5600	1.5516	(4.088)	0	0	6,500
2017/06/26	R209	02/11/2017	9.54	Call	Bond Future	2,440.4500	2.4404	2,472.2000	2.4722	1.301	0	0	0
2017/06/26	R209	02/11/2017	9.00	Put	Bond Future	4,515.4000	4.5154	4,415.5300	4.4155	(2.212)	0	0	0
2017/06/26	R209	02/11/2017	10.60	Put	Bond Future	364.0600	0.3641	338.1900	0.3382	(7.106)	0	0	1,300
2017/06/26	R209	02/11/2017	9.52	Call	Bond Future	2,370.5300	2.3705	2,401.2700	2.4013	1.297	0	0	0
2017/06/26	R209	02/11/2017	10.00	Put	Bond Future	1,082.8000	1.0828	1,029.9500	1.0300	(4.881)	0	0	3,360
2017/06/26	R209	02/11/2017	9.00	Call	Bond Future	970.0700	0.9701	979.1300	0.9791	0.934	0	0	4,100
2017/06/26	R209	02/11/2017	10.60	Call	Bond Future	7,215.3300	7.2153	7,298.3900	7.2984	1.151	0	0	0
2017/06/26	R209	02/11/2017	8.30	Call	Bond Future	169.7500	0.1698	168.8500	0.1689	(0.530)	0	0	2,800
2017/06/26	R209	02/11/2017	9.53	Call	Bond Future	2,405.4400	2.4054	2,436.6900	2.4367	1.299	0	0	0
2017/06/26	R209	01/02/2018	9.73	Call	Bond Future	3,582.0800	3.5821	3,627.1400	3.6271	1.258	0	0	0
2017/06/26	R209	01/02/2018	9.72	Call	Bond Future	3,544.6200	3.5446	3,589.2700	3.5893	1.260	0	0	0
2017/06/26	R209	01/02/2018			Bond Future	9.5502	74.0016	9.5338	74.1119	(0.172)	0.0000	0.0000	0
2017/06/26	R209	01/02/2018	9.71	Call	Bond Future	3,507.1100	3.5071	3,551.3600	3.5514	1.262	0	0	0
2017/06/26	R209	01/02/2018	9.71	Put	Bond Future	2,449.2400	2.4492	2,383.2400	2.3832	(2.695)	0	0	0
2017/06/26	R209	01/02/2018	9.73	Put	Bond Future	2,393.4400	2.3934	2,328.2500	2.3282	(2.724)	0	0	0
2017/06/26	R209	01/02/2018	9.72	Put	Bond Future	2,421.3200	2.4213	2,355.7200	2.3557	(2.709)	0	0	0
2017/06/26	R210	03/08/2017	196.29	Put	Bond Future	10,083.3100	10.0833	10,073.9100	10.0739	(0.093)	0	0	0
2017/06/26	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R210	03/08/2017			Bond Future	186.2067	186.2067	186.2161	186.2161	0.005	0.0000	0.0000	1,675
2017/06/26	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R210	03/08/2017	196.28	Put	Bond Future	10,073.3100	10.0733	10,063.9100	10.0639	(0.093)	0	0	0
2017/06/26	R210	03/08/2017	196.30	Put	Bond Future	10,093.3100	10.0933	10,083.9100	10.0839	(0.093)	0	0	0
2017/06/26	R210	02/11/2017	192.08	Put	Bond Future	4,673.8200	4.6738	4,663.9800	4.6640	(0.211)	0	0	0
2017/06/26	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R210	02/11/2017			Bond Future	187.4062	187.4062	187.4160	187.4160	0.005	0.0000	0.0000	0
2017/06/26	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R210	02/11/2017	192.07	Put	Bond Future	4,663.8200	4.6638	4,653.9800	4.6540	(0.211)	0	0	0
2017/06/26	R210	02/11/2017	192.09	Put	Bond Future	4,683.8200	4.6838	4,673.9800	4.6740	(0.210)	0	0	0
2017/06/26	R210	01/02/2018			Bond Future	191.1252	191.1252	191.1320	191.1320	0.004	0.0000	0.0000	0
2017/06/26	R210	01/02/2018	192.36	Put	Bond Future	1,234.7600	1.2348	1,228.0300	1.2280	(0.545)	0	0	0
2017/06/26	R210	01/02/2018	192.38	Put	Bond Future	1,254.7600	1.2548	1,248.0300	1.2480	(0.536)	0	0	0
2017/06/26	R210	01/02/2018	192.37	Put	Bond Future	1,244.7600	1.2448	1,238.0300	1.2380	(0.541)	0	0	0
2017/06/26	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R212	03/08/2017			Bond Future	148.7691	148.7691	148.7448	148.7448	(0.016)	0.0000	0.0000	4,858
2017/06/26	R212	03/08/2017	153.34	Put	Bond Future	4,570.8800	4.5709	4,595.2200	4.5952	0.533	0	0	0
2017/06/26	R212	03/08/2017	153.36	Put	Bond Future	4,590.8800	4.5909	4,615.2200	4.6152	0.530	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/06/26	R212	03/08/2017	153.35	Put	Bond Future	4,580.8800	4.5809	4,605.2200	4.6052	0.531	0	0	0
2017/06/26	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R212	02/11/2017			Bond Future	151.6449	151.6449	151.6204	151.6204	(0.016)	0.0000	0.0000	0
2017/06/26	R212	02/11/2017	152.40	Put	Bond Future	755.0800	0.7551	779.6200	0.7796	3.250	0	0	0
2017/06/26	R212	02/11/2017	152.42	Put	Bond Future	775.0800	0.7751	799.6200	0.7996	3.166	0	0	0
2017/06/26	R212	02/11/2017	152.41	Put	Bond Future	765.0800	0.7651	789.6200	0.7896	3.208	0	0	0
2017/06/26	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R212	01/02/2018	154.71	Put	Bond Future	2,115.8800	2.1159	2,143.5700	2.1436	1.309	0	0	0
2017/06/26	R212	01/02/2018			Bond Future	152.5941	152.5941	152.5664	152.5664	(0.018)	0.0000	0.0000	0
2017/06/26	R212	01/02/2018	154.70	Put	Bond Future	2,105.8800	2.1059	2,133.5700	2.1336	1.315	0	0	0
2017/06/26	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/06/26	R212	01/02/2018	154.69	Put	Bond Future	2,095.8800	2.0959	2,123.5700	2.1236	1.321	0	0	0
2017/06/26	R213	03/08/2017	9.33	Put	Bond Future	696.3100	0.6963	631.9600	0.6320	(9.242)	0	0	0
2017/06/26	R213	03/08/2017			Bond Future	9.1701	86.4036	9.1595	86.4752	(0.115)	0.0000	0.0000	56,759
2017/06/26	R213	03/08/2017	9.35	Put	Bond Future	651.1000	0.6511	588.6800	0.5887	(9.587)	0	0	0
2017/06/26	R213	03/08/2017	9.34	Put	Bond Future	673.4200	0.6734	610.0300	0.6100	(9.413)	0	0	0
2017/06/26	R213	03/08/2017	9.33	Call	Bond Future	1,769.0600	1.7691	1,776.2800	1.7763	0.408	0	0	0
2017/06/26	R213	03/08/2017	9.34	Call	Bond Future	1,812.6000	1.8126	1,820.7800	1.8208	0.451	0	0	0
2017/06/26	R213	03/08/2017	9.35	Call	Bond Future	1,856.6500	1.8566	1,865.8000	1.8658	0.493	0	0	0
2017/06/26	R213	02/11/2017	9.36	Put	Bond Future	1,759.3000	1.7593	1,704.1200	1.7041	(3.136)	0	0	0
2017/06/26	R213	02/11/2017			Bond Future	9.2151	84.5040	9.2041	84.5771	(0.119)	0.0000	0.0000	0
2017/06/26	R213	02/11/2017	9.35	Put	Bond Future	1,787.0800	1.7871	1,731.5200	1.7315	(3.109)	0	0	0
2017/06/26	R213	02/11/2017	9.36	Call	Bond Future	2,720.1000	2.7201	2,738.0700	2.7381	0.661	0	0	0
2017/06/26	R213	02/11/2017	9.34	Call	Bond Future	2,644.3300	2.6443	2,661.5400	2.6615	0.651	0	0	0
2017/06/26	R213	02/11/2017	9.35	Call	Bond Future	2,682.0800	2.6821	2,699.6700	2.6997	0.656	0	0	0
2017/06/26	R213	02/11/2017	9.34	Put	Bond Future	1,815.2000	1.8152	1,759.2600	1.7593	(3.082)	0	0	0
2017/06/26	R213	01/02/2018	9.42	Call	Bond Future	3,411.4800	3.4115	3,434.8900	3.4349	0.686	0	0	0
2017/06/26	R213	01/02/2018			Bond Future	9.2594	86.1466	9.2482	86.2202	(0.120)	0.0000	0.0000	0
2017/06/26	R213	01/02/2018	9.43	Call	Bond Future	3,448.8000	3.4488	3,472.4900	3.4725	0.687	0	0	0
2017/06/26	R213	01/02/2018	9.41	Put	Bond Future	2,388.9600	2.3890	2,338.5000	2.3385	(2.112)	0	0	0
2017/06/26	R213	01/02/2018	9.43	Put	Bond Future	2,333.7700	2.3338	2,283.8700	2.2839	(2.138)	0	0	0
2017/06/26	R213	01/02/2018	9.42	Put	Bond Future	2,361.2300	2.3612	2,311.0500	2.3110	(2.125)	0	0	0
2017/06/26	R213	01/02/2018	9.41	Call	Bond Future	3,374.3500	3.3744	3,397.4800	3.3975	0.685	0	0	0
2017/06/26	R214	03/08/2017	9.51	Call	Bond Future	1,061.2600	1.0613	1,066.6000	1.0666	0.503	0	0	0
2017/06/26	R214	03/08/2017			Bond Future	9.5658	74.3310	9.5501	74.4425	(0.163)	0.0000	0.0000	37,026
2017/06/26	R214	03/08/2017	9.52	Call	Bond Future	1,094.1200	1.0941	1,100.3800	1.1004	0.572	0	0	0
2017/06/26	R214	03/08/2017	9.53	Call	Bond Future	1,127.6800	1.1277	1,134.8800	1.1349	0.638	0	0	0
2017/06/26	R214	03/08/2017	9.51	Put	Bond Future	1,460.0500	1.4600	1,353.9600	1.3540	(7.266)	0	0	0
2017/06/26	R214	03/08/2017	9.53	Put	Bond Future	1,383.0900	1.3831	1,278.8600	1.2789	(7.536)	0	0	0
2017/06/26	R214	03/08/2017	9.52	Put	Bond Future	1,421.1600	1.4212	1,315.9900	1.3160	(7.400)	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
2017/06/26	R214	02/11/2017	9.60	Call	Bond Future	2,441.2900		2.4413	2,471.4700	2.4715	1.236	0	0	0
2017/06/26	R214	02/11/2017			Bond Future	9.6122		72.4544	9.5961	72.5681	(0.167)	0.0000	0.0000	0
2017/06/26	R214	02/11/2017	9.58	Call	Bond Future	2,371.0300		2.3710	2,400.1900	2.4002	1.230	0	0	0
2017/06/26	R214	02/11/2017	9.59	Call	Bond Future	2,405.9400		2.4059	2,435.6100	2.4356	1.233	0	0	0
2017/06/26	R214	02/11/2017	9.60	Put	Bond Future	2,527.1700		2.5272	2,443.6800	2.4437	(3.304)	0	0	0
2017/06/26	R214	02/11/2017	9.58	Put	Bond Future	2,598.5200		2.5985	2,514.0100	2.5140	(3.252)	0	0	0
2017/06/26	R214	02/11/2017	9.59	Put	Bond Future	2,562.5700		2.5626	2,478.5700	2.4786	(3.278)	0	0	0
2017/06/26	R214	01/02/2018			Bond Future	9.6580		73.8628	9.6416	73.9779	(0.170)	0.0000	0.0000	0
2017/06/26	R214	01/02/2018	9.82	Put	Bond Future	2,613.0700		2.6131	2,543.8600	2.5439	(2.649)	0	0	0
2017/06/26	R214	01/02/2018	9.84	Put	Bond Future	2,554.7700		2.5548	2,486.3800	2.4864	(2.677)	0	0	0
2017/06/26	R214	01/02/2018	9.83	Put	Bond Future	2,583.7800		2.5838	2,514.9800	2.5150	(2.663)	0	0	0
2017/06/26	R214	01/02/2018	9.84	Call	Bond Future	3,809.5200		3.8095	3,856.2000	3.8562	1.225	0	0	0
2017/06/26	R214	01/02/2018	9.82	Call	Bond Future	3,731.6900		3.7317	3,777.5500	3.7775	1.229	0	0	0
2017/06/26	R214	01/02/2018	9.83	Call	Bond Future	3,770.5200		3.7705	3,816.7900	3.8168	1.227	0	0	0
2017/06/26	R248	03/08/2017			Bond Future	9.6316		95.1795	9.6109	95.3675	(0.215)	0.0000	0.0000	78,556
2017/06/26	R248	03/08/2017	9.57	Call	Bond Future	1,408.4900		1.4085	1,433.5900	1.4336	1.782	0	0	0
2017/06/26	R248	03/08/2017	9.56	Put	Bond Future	2,020.2600		2.0203	1,855.9000	1.8559	(8.136)	0	0	0
2017/06/26	R248	03/08/2017	9.58	Put	Bond Future	1,919.8400		1.9198	1,758.4700	1.7585	(8.405)	0	0	0
2017/06/26	R248	03/08/2017	9.57	Put	Bond Future	1,969.5500		1.9696	1,806.6700	1.8067	(8.270)	0	0	0
2017/06/26	R248	03/08/2017	9.58	Call	Bond Future	1,450.2000		1.4502	1,476.8100	1.4768	1.835	0	0	0
2017/06/26	R248	03/08/2017	9.56	Call	Bond Future	1,367.6200		1.3676	1,391.2400	1.3912	1.727	0	0	0
2017/06/26	R248	02/11/2017	9.66	Put	Bond Future	3,320.2000		3.3202	3,189.9800	3.1900	(3.922)	0	0	0
2017/06/26	R248	02/11/2017			Bond Future	9.6799		92.5600	9.6586	92.7518	(0.220)	0.0000	0.0000	226
2017/06/26	R248	02/11/2017	9.65	Put	Bond Future	3,366.4600		3.3665	3,235.3800	3.2354	(3.894)	0	0	0
2017/06/26	R248	02/11/2017	9.64	Call	Bond Future	3,054.0800		3.0541	3,113.8600	3.1139	1.957	0	0	0
2017/06/26	R248	02/11/2017	9.65	Call	Bond Future	3,097.5600		3.0976	3,158.1900	3.1582	1.957	0	0	0
2017/06/26	R248	02/11/2017	9.66	Call	Bond Future	3,141.3600		3.1414	3,202.8500	3.2029	1.957	0	0	0
2017/06/26	R248	02/11/2017	9.64	Put	Bond Future	3,413.2000		3.4132	3,281.2700	3.2813	(3.865)	0	0	0
2017/06/26	R248	01/02/2018	9.90	Put	Bond Future	3,377.1300		3.3771	3,268.9300	3.2689	(3.204)	0	0	0
2017/06/26	R248	01/02/2018	9.89	Call	Bond Future	4,835.7100		4.8357	4,921.3600	4.9214	1.771	0	0	0
2017/06/26	R248	01/02/2018			Bond Future	9.7277		94.3592	9.7059	94.5538	(0.225)	0.0000	0.0000	0
2017/06/26	R248	01/02/2018	9.90	Call	Bond Future	4,884.4900		4.8845	4,970.8100	4.9708	1.767	0	0	0
2017/06/26	R248	01/02/2018	9.91	Call	Bond Future	4,933.4600		4.9335	5,020.4600	5.0205	1.763	0	0	0
2017/06/26	R248	01/02/2018	9.89	Put	Bond Future	3,414.6500		3.4146	3,305.7800	3.3058	(3.188)	0	0	0
2017/06/26	R248	01/02/2018	9.91	Put	Bond Future	3,339.9600		3.3400	3,232.4400	3.2324	(3.219)	0	0	0

Total

916077