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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/08/2017 TO 04/08/2017

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
2017/08/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	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
2017/08/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	2025	03/08/2017			Bond Future	127.4913	127.4913	127.4913	127.4913	0.000	0.0000	0.0000	0
2017/08/04	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2025	02/11/2017			Bond Future	129.8845	129.8845	129.8499	129.8499	(0.027)	0.0000	0.0000	2,291
2017/08/04	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2025	02/11/2017	132.96	Put	Bond Future	3,075.5200	3.0755	3,110.1500	3.1101	1.126	0	0	0
2017/08/04	2025	02/11/2017	132.98	Put	Bond Future	3,095.5200	3.0955	3,130.1500	3.1301	1.119	0	0	0
2017/08/04	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2025	02/11/2017	132.97	Put	Bond Future	3,085.5200	3.0855	3,120.1500	3.1201	1.122	0	0	0
2017/08/04	2025	01/02/2018	133.89	Put	Bond Future	2,894.5300	2.8945	2,967.8000	2.9678	2.531	0	0	0
2017/08/04	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2025	01/02/2018			Bond Future	130.9955	130.9955	130.9222	130.9222	(0.056)	0.0000	0.0000	0
2017/08/04	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2025	01/02/2018	133.88	Put	Bond Future	2,884.5300	2.8845	2,957.8000	2.9578	2.540	0	0	0
2017/08/04	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2025	01/02/2018	133.90	Put	Bond Future	2,904.5300	2.9045	2,977.8000	2.9778	2.523	0	0	0
2017/08/04	2025	03/05/2018	133.21	Call	Bond Future	320.8600	0.3209	239.5300	0.2395	(25.348)	0	0	0
2017/08/04	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2025	03/05/2018			Bond Future	133.5309	133.5309	133.4495	133.4495	(0.061)	0.0000	0.0000	0
2017/08/04	2025	03/05/2018	133.22	Call	Bond Future	310.8600	0.3109	229.5300	0.2295	(26.163)	0	0	0
2017/08/04	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2025	03/05/2018	133.20	Call	Bond Future	330.8600	0.3309	249.5300	0.2495	(24.581)	0	0	0
2017/08/04	2029	02/11/2017			Bond Future	100.2993	100.2993	100.2725	100.2725	(0.027)	0.0000	0.0000	1,370
2017/08/04	2029	01/02/2018			Bond Future	102.2013	102.2013	102.1446	102.1446	(0.055)	0.0000	0.0000	0
2017/08/04	2029	03/05/2018			Bond Future	103.1514	103.1514	103.0884	103.0884	(0.061)	0.0000	0.0000	0
2017/08/04	2030	03/08/2017			Bond Future	9.1500	91.7174	9.1500	91.7174	0.000	0.0000	0.0000	0
2017/08/04	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2030	02/11/2017	9.34	Call	Bond Future	783.5900	0.7836	748.2400	0.7482	(4.511)	0	0	0
2017/08/04	2030	02/11/2017			Bond Future	9.2241	93.2637	9.2293	93.2283	0.056	0.0000	0.0000	54,416
2017/08/04	2030	02/11/2017	9.35	Call	Bond Future	850.7500	0.8508	815.4000	0.8154	(4.155)	0	0	0
2017/08/04	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2030	02/11/2017	9.36	Call	Bond Future	917.8300	0.9178	882.4800	0.8825	(3.851)	0	0	0
2017/08/04	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2030	01/02/2018			Bond Future	9.2799	90.9884	9.2882	90.9332	0.089	0.0000	0.0000	0
2017/08/04	2030	01/02/2018	9.38	Call	Bond Future	666.1700	0.6662	611.0000	0.6110	(8.282)	0	0	0
2017/08/04	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2030	01/02/2018	9.39	Call	Bond Future	732.3700	0.7324	677.2000	0.6772	(7.533)	0	0	0

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2017/08/04	2030	01/02/2018	9.37	Call	Bond Future	599.9100	0.5999	544.7400	0.5447	(9.196)	0	0	0
2017/08/04	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2030	03/05/2018	9.51	Call	Bond Future	1,119.1800	1.1192	1,065.6800	1.0657	(4.780)	0	0	0
2017/08/04	2030	03/05/2018			Bond Future	9.3385	92.7001	9.3467	92.6466	0.087	0.0000	0.0000	0
2017/08/04	2030	03/05/2018	9.49	Call	Bond Future	989.6100	0.9896	936.1100	0.9361	(5.406)	0	0	0
2017/08/04	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2030	03/05/2018	9.50	Call	Bond Future	1,054.4300	1.0544	1,000.9300	1.0009	(5.074)	0	0	0
2017/08/04	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2032	03/08/2017			Bond Future	9.3700	94.0844	9.3700	94.0844	0.000	0.0000	0.0000	0
2017/08/04	2032	02/11/2017	9.49	Put	Bond Future	1,895.0400	1.8950	1,900.9300	1.9009	0.311	0	0	0
2017/08/04	2032	02/11/2017	9.48	Call	Bond Future	2,109.5900	2.1096	2,079.5700	2.0796	(1.423)	0	0	0
2017/08/04	2032	02/11/2017			Bond Future	9.4552	91.4707	9.4602	91.4345	0.053	0.0000	0.0000	32,123
2017/08/04	2032	02/11/2017	9.49	Call	Bond Future	2,147.0600	2.1471	2,116.8400	2.1168	(1.408)	0	0	0
2017/08/04	2032	02/11/2017	9.48	Put	Bond Future	1,929.8400	1.9298	1,935.9300	1.9359	0.316	0	0	0
2017/08/04	2032	02/11/2017	9.50	Call	Bond Future	2,184.9100	2.1849	2,154.4900	2.1545	(1.392)	0	0	0
2017/08/04	2032	02/11/2017	9.50	Put	Bond Future	1,860.6900	1.8607	1,866.3800	1.8664	0.306	0	0	0
2017/08/04	2032	01/02/2018	9.20	Call	Bond Future	0.0000	0.0000	1,772.3300	1.7723	100.000	0	0	7,500
2017/08/04	2032	01/02/2018	9.40	Put	Bond Future	0.0000	0.0000	3,271.0200	3.2710	100.000	0	0	0
2017/08/04	2032	01/02/2018	9.56	Call	Bond Future	2,974.8400	2.9748	2,937.5000	2.9375	(1.255)	0	0	0
2017/08/04	2032	01/02/2018	9.55	Put	Bond Future	2,699.3200	2.6993	2,717.9500	2.7180	0.690	0	0	0
2017/08/04	2032	01/02/2018			Bond Future	9.5167	93.1668	9.5245	93.1110	0.082	0.0000	0.0000	0
2017/08/04	2032	01/02/2018	9.30	Put	Bond Future	0.0000	0.0000	3,684.3100	3.6843	100.000	0	0	0
2017/08/04	2032	01/02/2018	9.30	Call	Bond Future	0.0000	0.0000	2,060.5700	2.0606	100.000	0	0	7,800
2017/08/04	2032	01/02/2018	9.57	Call	Bond Future	3,012.5200	3.0125	2,974.9600	2.9750	(1.247)	0	0	0
2017/08/04	2032	01/02/2018	9.57	Put	Bond Future	2,632.4300	2.6324	2,650.6100	2.6506	0.691	0	0	0
2017/08/04	2032	01/02/2018	9.20	Put	Bond Future	0.0000	0.0000	4,132.8400	4.1328	100.000	0	0	0
2017/08/04	2032	01/02/2018	9.40	Call	Bond Future	0.0000	0.0000	2,375.7400	2.3757	100.000	0	0	6,800
2017/08/04	2032	01/02/2018	9.56	Put	Bond Future	2,665.8500	2.6658	2,684.2500	2.6843	0.690	0	0	0
2017/08/04	2032	01/02/2018	9.55	Call	Bond Future	2,937.1300	2.9371	2,900.0200	2.9000	(1.263)	0	0	0
2017/08/04	2032	03/05/2018	9.71	Put	Bond Future	3,062.9900	3.0630	3,080.4500	3.0805	0.570	0	0	0
2017/08/04	2032	03/05/2018	9.70	Call	Bond Future	3,955.6900	3.9557	3,919.0800	3.9191	(0.926)	0	0	0
2017/08/04	2032	03/05/2018			Bond Future	9.5768	90.7622	9.5845	90.7080	0.080	0.0000	0.0000	0
2017/08/04	2032	03/05/2018	9.71	Call	Bond Future	3,994.3700	3.9944	3,957.6000	3.9576	(0.921)	0	0	0
2017/08/04	2032	03/05/2018	9.70	Put	Bond Future	3,093.7700	3.0938	3,111.3900	3.1114	0.570	0	0	0
2017/08/04	2032	03/05/2018	9.72	Call	Bond Future	4,033.2300	4.0332	3,996.2900	3.9963	(0.916)	0	0	0
2017/08/04	2032	03/05/2018	9.72	Put	Bond Future	3,032.4600	3.0325	3,049.7500	3.0498	0.570	0	0	0
2017/08/04	2033	03/08/2017			Bond Future	104.0172	104.0172	104.0172	104.0172	0.000	0.0000	0.0000	0
2017/08/04	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2033	02/11/2017	110.07	Put	Bond Future	5,172.3400	5.1723	5,200.2600	5.2003	0.540	0	0	0
2017/08/04	2033	02/11/2017			Bond Future	104.8977	104.8977	104.8697	104.8697	(0.027)	0.0000	0.0000	5,174
2017/08/04	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2033	02/11/2017	110.09	Put	Bond Future	5,192.3400	5.1923	5,220.2600	5.2203	0.538	0	0	0
2017/08/04	2033	02/11/2017	110.08	Put	Bond Future	5,182.3400	5.1823	5,210.2600	5.2103	0.539	0	0	0
2017/08/04	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/04	2033	01/02/2018			Bond Future	106.8869	106.8869	106.8276	106.8276	(0.055)	0.0000	0.0000	0
2017/08/04	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2033	01/02/2018	109.64	Put	Bond Future	2,753.1100	2.7531	2,812.3900	2.8124	2.153	0	0	0
2017/08/04	2033	01/02/2018	109.66	Put	Bond Future	2,773.1100	2.7731	2,832.3900	2.8324	2.138	0	0	0
2017/08/04	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2033	01/02/2018	109.65	Put	Bond Future	2,763.1100	2.7631	2,822.3900	2.8224	2.145	0	0	0
2017/08/04	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2033	03/05/2018			Bond Future	107.8570	107.8570	107.7912	107.7912	(0.061)	0.0000	0.0000	0
2017/08/04	2033	03/05/2018	107.70	Call	Bond Future	156.9900	0.1570	91.2200	0.0912	(41.894)	0	0	0
2017/08/04	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2033	03/05/2018	107.71	Call	Bond Future	146.9900	0.1470	81.2200	0.0812	(44.745)	0	0	0
2017/08/04	2033	03/05/2018	107.69	Call	Bond Future	166.9900	0.1670	101.2200	0.1012	(39.386)	0	0	0
2017/08/04	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2037	03/08/2017			Bond Future	9.7100	89.6848	9.7100	89.6848	0.000	0.0000	0.0000	0
2017/08/04	2037	02/11/2017	9.67	Put	Bond Future	2,860.0700	2.8601	2,891.5000	2.8915	1.099	0	0	0
2017/08/04	2037	02/11/2017			Bond Future	9.8014	91.0918	9.8114	91.0136	0.102	0.0000	0.0000	63,443
2017/08/04	2037	02/11/2017	9.66	Call	Bond Future	1,787.3700	1.7874	1,741.1400	1.7411	(2.586)	0	0	0
2017/08/04	2037	02/11/2017	9.66	Put	Bond Future	2,905.9700	2.9060	2,937.8500	2.9379	1.097	0	0	0
2017/08/04	2037	02/11/2017	9.67	Call	Bond Future	1,821.2700	1.8213	1,774.5900	1.7746	(2.563)	0	0	0
2017/08/04	2037	02/11/2017	9.65	Call	Bond Future	1,753.6700	1.7537	1,707.9100	1.7079	(2.609)	0	0	0
2017/08/04	2037	02/11/2017	9.65	Put	Bond Future	2,952.1900	2.9522	2,984.5400	2.9845	1.096	0	0	0
2017/08/04	2037	01/02/2018	9.82	Put	Bond Future	3,389.8100	3.3898	3,430.3300	3.4303	1.195	0	0	0
2017/08/04	2037	01/02/2018			Bond Future	9.8649	88.5259	9.8776	88.4275	0.129	0.0000	0.0000	160
2017/08/04	2037	01/02/2018	9.82	Call	Bond Future	3,041.7600	3.0418	2,983.9200	2.9839	(1.902)	0	0	0
2017/08/04	2037	01/02/2018	9.81	Put	Bond Future	3,429.3900	3.4294	3,470.3000	3.4703	1.193	0	0	0
2017/08/04	2037	01/02/2018	9.83	Call	Bond Future	3,080.2900	3.0803	3,022.0600	3.0221	(1.890)	0	0	0
2017/08/04	2037	01/02/2018	9.83	Put	Bond Future	3,350.5900	3.3506	3,390.7200	3.3907	1.198	0	0	0
2017/08/04	2037	01/02/2018	9.81	Call	Bond Future	3,003.4800	3.0035	2,946.0300	2.9460	(1.913)	0	0	0
2017/08/04	2037	03/05/2018	9.99	Call	Bond Future	4,226.7400	4.2267	4,166.9800	4.1670	(1.414)	0	0	0
2017/08/04	2037	03/05/2018	9.97	Put	Bond Future	3,845.7500	3.8457	3,884.0300	3.8840	0.995	0	0	0
2017/08/04	2037	03/05/2018			Bond Future	9.9305	90.1912	9.9433	90.0938	0.129	0.0000	0.0000	0
2017/08/04	2037	03/05/2018	9.99	Put	Bond Future	3,774.3600	3.7744	3,812.0500	3.8120	0.999	0	0	0
2017/08/04	2037	03/05/2018	9.97	Call	Bond Future	4,146.4000	4.1464	4,087.2300	4.0872	(1.427)	0	0	0
2017/08/04	2037	03/05/2018	9.98	Put	Bond Future	3,809.9100	3.8099	3,847.9000	3.8479	0.997	0	0	0
2017/08/04	2037	03/05/2018	9.98	Call	Bond Future	4,186.4800	4.1865	4,127.0200	4.1270	(1.420)	0	0	0
2017/08/04	2038	03/08/2017			Bond Future	127.8314	127.8314	127.8314	127.8314	0.000	0.0000	0.0000	0
2017/08/04	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2038	02/11/2017			Bond Future	130.2310	130.2310	130.1958	130.1958	(0.027)	0.0000	0.0000	19,558
2017/08/04	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2038	02/11/2017	136.82	Put	Bond Future	6,589.0200	6.5890	6,624.1700	6.6242	0.533	0	0	0
2017/08/04	2038	02/11/2017	136.80	Put	Bond Future	6,569.0200	6.5690	6,604.1700	6.6042	0.535	0	0	0
2017/08/04	2038	02/11/2017	136.81	Put	Bond Future	6,579.0200	6.5790	6,614.1700	6.6142	0.534	0	0	0
2017/08/04	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2038	01/02/2018	136.95	Put	Bond Future	5,770.3900	5.7704	5,844.3600	5.8444	1.282	0	0	0
2017/08/04	2038	01/02/2018			Bond Future	131.1796	131.1796	131.1056	131.1056	(0.056)	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
2017/08/04	2038	01/02/2018	136.94	Put	Bond Future	5,760.3900	5.7604	5,834.3600	5.8344	1.284	0	0	0
2017/08/04	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2038	01/02/2018	136.93	Put	Bond Future	5,750.3900	5.7504	5,824.3600	5.8244	1.286	0	0	0
2017/08/04	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2038	03/05/2018	132.27	Call	Bond Future	1,448.5200	1.4485	1,366.5500	1.3666	(5.659)	0	0	0
2017/08/04	2038	03/05/2018			Bond Future	133.7185	133.7185	133.6366	133.6366	(0.061)	0.0000	0.0000	0
2017/08/04	2038	03/05/2018	132.28	Call	Bond Future	1,438.5200	1.4385	1,356.5500	1.3566	(5.698)	0	0	0
2017/08/04	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2038	03/05/2018	132.29	Call	Bond Future	1,428.5200	1.4285	1,346.5500	1.3466	(5.738)	0	0	0
2017/08/04	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2040	03/08/2017			Bond Future	9.8650	92.4294	9.8650	92.4294	0.000	0.0000	0.0000	0
2017/08/04	2040	02/11/2017	9.67	Put	Bond Future	3,874.7600	3.8748	3,887.1100	3.8871	0.319	0	0	0
2017/08/04	2040	02/11/2017			Bond Future	9.9540	93.9160	9.9587	93.8767	0.048	0.0000	0.0000	15,669
2017/08/04	2040	02/11/2017	9.66	Call	Bond Future	1,445.7800	1.4458	1,419.1300	1.4191	(1.843)	0	0	0
2017/08/04	2040	02/11/2017	9.66	Put	Bond Future	3,931.2100	3.9312	3,943.8400	3.9438	0.321	0	0	0
2017/08/04	2040	02/11/2017	9.67	Call	Bond Future	1,475.6700	1.4757	1,448.7400	1.4487	(1.825)	0	0	0
2017/08/04	2040	02/11/2017	9.65	Call	Bond Future	1,416.1200	1.4161	1,389.7400	1.3897	(1.863)	0	0	0
2017/08/04	2040	02/11/2017	9.65	Put	Bond Future	3,988.0200	3.9880	4,000.9200	4.0009	0.323	0	0	0
2017/08/04	2040	01/02/2018	9.89	Call	Bond Future	2,953.5800	2.9536	2,916.3500	2.9163	(1.261)	0	0	0
2017/08/04	2040	01/02/2018			Bond Future	10.0200	91.1522	10.0273	91.0928	0.073	0.0000	0.0000	0
2017/08/04	2040	01/02/2018	9.87	Call	Bond Future	2,879.0700	2.8791	2,842.3200	2.8423	(1.276)	0	0	0
2017/08/04	2040	01/02/2018	9.87	Put	Bond Future	4,118.2600	4.1183	4,140.8600	4.1409	0.549	0	0	0
2017/08/04	2040	01/02/2018	9.88	Put	Bond Future	4,071.9500	4.0719	4,094.3100	4.0943	0.549	0	0	0
2017/08/04	2040	01/02/2018	9.89	Put	Bond Future	4,026.0200	4.0260	4,048.1400	4.0481	0.549	0	0	0
2017/08/04	2040	01/02/2018	9.88	Call	Bond Future	2,916.2000	2.9162	2,879.2100	2.8792	(1.268)	0	0	0
2017/08/04	2040	03/05/2018	10.08	Put	Bond Future	4,329.4400	4.3294	4,349.2700	4.3493	0.458	0	0	0
2017/08/04	2040	03/05/2018			Bond Future	10.0883	92.8669	10.0954	92.8093	0.071	0.0000	0.0000	0
2017/08/04	2040	03/05/2018	10.07	Call	Bond Future	4,221.6500	4.2217	4,184.0100	4.1840	(0.892)	0	0	0
2017/08/04	2040	03/05/2018	10.07	Put	Bond Future	4,369.4800	4.3695	4,389.4900	4.3895	0.458	0	0	0
2017/08/04	2040	03/05/2018	10.08	Call	Bond Future	4,262.4400	4.2624	4,224.6200	4.2246	(0.887)	0	0	0
2017/08/04	2040	03/05/2018	10.06	Call	Bond Future	4,180.7300	4.1807	4,143.2700	4.1433	(0.896)	0	0	0
2017/08/04	2040	03/05/2018	10.06	Put	Bond Future	4,409.5000	4.4095	4,429.6900	4.4297	0.458	0	0	0
2017/08/04	2044	03/08/2017			Bond Future	9.8900	89.5537	9.8900	89.5537	0.000	0.0000	0.0000	0
2017/08/04	2044	02/11/2017	9.68	Call	Bond Future	1,465.3300	1.4653	1,438.3900	1.4384	(1.838)	0	0	0
2017/08/04	2044	02/11/2017			Bond Future	9.9770	90.9855	9.9818	90.9459	0.048	0.0000	0.0000	20,734
2017/08/04	2044	02/11/2017	9.66	Call	Bond Future	1,406.0700	1.4061	1,379.6700	1.3797	(1.878)	0	0	0
2017/08/04	2044	02/11/2017	9.66	Put	Bond Future	4,121.7300	4.1217	4,134.8800	4.1349	0.319	0	0	0
2017/08/04	2044	02/11/2017	9.68	Put	Bond Future	4,005.5100	4.0055	4,018.1200	4.0181	0.315	0	0	0
2017/08/04	2044	02/11/2017	9.67	Call	Bond Future	1,435.4200	1.4354	1,408.7500	1.4088	(1.858)	0	0	0
2017/08/04	2044	02/11/2017	9.67	Put	Bond Future	4,063.2700	4.0633	4,076.1500	4.0762	0.317	0	0	0
2017/08/04	2044	01/02/2018	9.90	Put	Bond Future	4,138.3200	4.1383	4,160.3400	4.1603	0.532	0	0	0
2017/08/04	2044	01/02/2018	9.89	Call	Bond Future	2,924.5500	2.9245	2,887.7100	2.8877	(1.260)	0	0	0
2017/08/04	2044	01/02/2018			Bond Future	10.0410	88.2925	10.0482	88.2334	0.071	0.0000	0.0000	0
2017/08/04	2044	01/02/2018	9.90	Call	Bond Future	2,961.9700	2.9620	2,924.8900	2.9249	(1.252)	0	0	0
2017/08/04	2044	01/02/2018	9.89	Put	Bond Future	4,185.3400	4.1853	4,207.6000	4.2076	0.532	0	0	0

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2017/08/04	2044	01/02/2018	9.91	Call	Bond Future	2,999.6400	2.9996	2,962.3300	2.9623	(1.244)	0	0	0
2017/08/04	2044	01/02/2018	9.91	Put	Bond Future	4,091.7000	4.0917	4,113.4900	4.1135	0.533	0	0	0
2017/08/04	2044	03/05/2018	10.10	Call	Bond Future	4,339.4700	4.3395	4,301.5000	4.3015	(0.875)	0	0	0
2017/08/04	2044	03/05/2018	10.09	Put	Bond Future	4,436.7900	4.4368	4,456.5100	4.4565	0.444	0	0	0
2017/08/04	2044	03/05/2018			Bond Future	10.1070	89.9534	10.1140	89.8959	0.070	0.0000	0.0000	0
2017/08/04	2044	03/05/2018	10.11	Call	Bond Future	4,381.0000	4.3810	4,342.8600	4.3429	(0.871)	0	0	0
2017/08/04	2044	03/05/2018	10.11	Put	Bond Future	4,356.4700	4.3565	4,375.8400	4.3758	0.445	0	0	0
2017/08/04	2044	03/05/2018	10.10	Put	Bond Future	4,396.4800	4.3965	4,416.0200	4.4160	0.444	0	0	0
2017/08/04	2044	03/05/2018	10.09	Call	Bond Future	4,298.1200	4.2981	4,260.3300	4.2603	(0.879)	0	0	0
2017/08/04	2046	03/08/2017			Bond Future	125.1335	125.1335	125.1335	125.1335	0.000	0.0000	0.0000	0
2017/08/04	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2046	02/11/2017	136.30	Put	Bond Future	10,391.5000	10.3915	10,553.5000	10.5535	1.559	0	0	0
2017/08/04	2046	02/11/2017			Bond Future	125.9085	125.9085	125.7465	125.7465	(0.129)	0.0000	0.0000	21,292
2017/08/04	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2046	02/11/2017	136.32	Put	Bond Future	10,411.5000	10.4115	10,573.5000	10.5735	1.556	0	0	0
2017/08/04	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2046	02/11/2017	136.31	Put	Bond Future	10,401.5000	10.4015	10,563.5000	10.5635	1.557	0	0	0
2017/08/04	2046	01/02/2018	132.92	Put	Bond Future	4,623.9000	4.6239	4,826.0400	4.8260	4.372	0	0	0
2017/08/04	2046	01/02/2018			Bond Future	128.2961	128.2961	128.0940	128.0940	(0.158)	0.0000	0.0000	0
2017/08/04	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2046	01/02/2018	132.91	Put	Bond Future	4,613.9000	4.6139	4,816.0400	4.8160	4.381	0	0	0
2017/08/04	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2046	01/02/2018	132.90	Put	Bond Future	4,603.9000	4.6039	4,806.0400	4.8060	4.391	0	0	0
2017/08/04	2046	03/05/2018	127.95	Call	Bond Future	1,213.9100	1.2139	1,001.4300	1.0014	(17.504)	0	0	0
2017/08/04	2046	03/05/2018			Bond Future	129.1639	129.1639	128.9514	128.9514	(0.165)	0.0000	0.0000	0
2017/08/04	2046	03/05/2018	127.93	Call	Bond Future	1,233.9100	1.2339	1,021.4300	1.0214	(17.220)	0	0	0
2017/08/04	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2046	03/05/2018	127.94	Call	Bond Future	1,223.9100	1.2239	1,011.4300	1.0114	(17.361)	0	0	0
2017/08/04	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2050	03/08/2017			Bond Future	131.7794	131.7794	131.7794	131.7794	0.000	0.0000	0.0000	0
2017/08/04	2050	02/11/2017	144.66	Put	Bond Future	10,407.0100	10.4070	9,989.3300	9.9893	(4.013)	0	0	0
2017/08/04	2050	02/11/2017	144.67	Put	Bond Future	10,417.0100	10.4170	9,999.3300	9.9993	(4.010)	0	0	0
2017/08/04	2050	02/11/2017			Bond Future	134.2530	134.2530	134.6707	134.6707	0.311	0.0000	0.0000	21,927
2017/08/04	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2050	02/11/2017	144.65	Put	Bond Future	10,397.0100	10.3970	9,979.3300	9.9793	(4.017)	0	0	0
2017/08/04	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2050	01/02/2018	140.23	Put	Bond Future	5,122.2700	5.1223	4,736.1600	4.7362	(7.538)	0	0	0
2017/08/04	2050	01/02/2018			Bond Future	135.1077	135.1077	135.4938	135.4938	0.286	0.0000	0.0000	0
2017/08/04	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2050	01/02/2018	140.25	Put	Bond Future	5,142.2700	5.1423	4,756.1600	4.7562	(7.509)	0	0	0
2017/08/04	2050	01/02/2018	140.24	Put	Bond Future	5,132.2700	5.1323	4,746.1600	4.7462	(7.523)	0	0	0
2017/08/04	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/04	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2050	03/05/2018	135.61	Call	Bond Future	2,112.6000	2.1126	2,499.4000	2.4994	18.309	0	0	0
2017/08/04	2050	03/05/2018			Bond Future	137.7226	137.7226	138.1094	138.1094	0.281	0.0000	0.0000	0
2017/08/04	2050	03/05/2018	135.62	Call	Bond Future	2,102.6000	2.1026	2,489.4000	2.4894	18.396	0	0	0
2017/08/04	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	2050	03/05/2018	135.63	Call	Bond Future	2,092.6000	2.0926	2,479.4000	2.4794	18.484	0	0	0
2017/08/04	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	AL37	02/11/2017			Index Future	556.2910	556.2910	556.2190	556.2190	(0.013)	0.0000	0.0000	0
2017/08/04	AL37	01/02/2018			Index Future	566.6080	566.6080	566.4180	566.4180	(0.034)	0.0000	0.0000	0
2017/08/04	AL37	03/05/2018			Index Future	577.2700	577.2700	577.0910	577.0910	(0.031)	0.0000	0.0000	0
2017/08/04	AL7T	02/11/2017			Index Future	639.4040	639.4040	639.1750	639.1750	(0.036)	0.0000	0.0000	0
2017/08/04	AL7T	01/02/2018			Index Future	651.2630	651.2630	650.8960	650.8960	(0.056)	0.0000	0.0000	0
2017/08/04	AL7T	03/05/2018			Index Future	663.5180	663.5180	663.1600	663.1600	(0.054)	0.0000	0.0000	0
2017/08/04	ALBI	02/11/2017			Index Future	572.9410	572.9410	572.6970	572.6970	(0.043)	0.0000	0.0000	596
2017/08/04	ALBI	01/02/2018			Index Future	583.5670	583.5670	583.1990	583.1990	(0.063)	0.0000	0.0000	0
2017/08/04	ALBI	03/05/2018			Index Future	594.5480	594.5480	594.1880	594.1880	(0.061)	0.0000	0.0000	0
2017/08/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/08/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/08/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	CS23	25/01/2023			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
2017/08/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/04	EL28	03/08/2017			Bond Future	127.0169	127.0169	127.0169	127.0169	0.000	0.0000	0.0000	0
2017/08/04	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	EL28	02/11/2017			Bond Future	127.6573	127.6573	127.6278	127.6278	(0.023)	0.0000	0.0000	0
2017/08/04	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	EL28	02/11/2017	133.87	Put	Bond Future	6,212.6900	6.2127	6,242.1900	6.2422	0.475	0	0	0
2017/08/04	EL28	02/11/2017	133.89	Put	Bond Future	6,232.6900	6.2327	6,262.1900	6.2622	0.473	0	0	0
2017/08/04	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	EL28	02/11/2017	133.88	Put	Bond Future	6,222.6900	6.2227	6,252.1900	6.2522	0.474	0	0	0
2017/08/04	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	EL28	01/02/2018			Bond Future	130.0780	130.0780	130.0104	130.0104	(0.052)	0.0000	0.0000	0
2017/08/04	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	EL28	01/02/2018	132.29	Put	Bond Future	2,212.0300	2.2120	2,279.5900	2.2796	3.054	0	0	0
2017/08/04	EL28	01/02/2018	132.31	Put	Bond Future	2,232.0300	2.2320	2,299.5900	2.2996	3.027	0	0	0
2017/08/04	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	EL28	01/02/2018	132.30	Put	Bond Future	2,222.0300	2.2220	2,289.5900	2.2896	3.040	0	0	0
2017/08/04	EL28	03/05/2018	133.20	Put	Bond Future	604.3400	0.6043	679.8600	0.6799	12.496	0	0	0
2017/08/04	EL28	03/05/2018			Bond Future	132.5957	132.5957	132.5201	132.5201	(0.057)	0.0000	0.0000	0
2017/08/04	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	EL28	03/05/2018	133.19	Put	Bond Future	594.3400	0.5943	669.8600	0.6699	12.707	0	0	0
2017/08/04	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	EL28	03/05/2018	133.18	Put	Bond Future	584.3400	0.5843	659.8600	0.6599	12.924	0	0	0
2017/08/04	ES33	03/08/2017			Bond Future	10.8050	77.9898	10.8050	77.9898	0.000	0.0000	0.0000	0
2017/08/04	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	ES33	02/11/2017	10.66	Put	Bond Future	1,668.5500	1.6685	1,723.5500	1.7235	3.296	0	0	0
2017/08/04	ES33	02/11/2017			Bond Future	10.9341	75.4789	10.9433	75.4239	0.084	0.0000	0.0000	9,466
2017/08/04	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	ES33	02/11/2017	10.68	Put	Bond Future	1,544.9100	1.5449	1,599.9100	1.5999	3.560	0	0	0
2017/08/04	ES33	02/11/2017	10.67	Put	Bond Future	1,606.6900	1.6067	1,661.6900	1.6617	3.423	0	0	0
2017/08/04	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	ES33	01/02/2018	11.00	Put	Bond Future	255.6300	0.2556	327.3600	0.3274	28.060	0	0	0
2017/08/04	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	ES33	01/02/2018			Bond Future	11.0433	76.8786	11.0555	76.8069	0.110	0.0000	0.0000	0
2017/08/04	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	ES33	01/02/2018	10.99	Put	Bond Future	314.8600	0.3149	386.5900	0.3866	22.782	0	0	0
2017/08/04	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	ES33	01/02/2018	11.01	Put	Bond Future	196.4800	0.1965	268.2100	0.2682	36.508	0	0	0
2017/08/04	ES33	03/05/2018	11.22	Call	Bond Future	405.0200	0.4050	334.2100	0.3342	(17.483)	0	0	0
2017/08/04	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	ES33	03/05/2018			Bond Future	11.1498	74.5330	11.1620	74.4622	0.110	0.0000	0.0000	0
2017/08/04	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	ES33	03/05/2018	11.20	Call	Bond Future	289.9500	0.2900	219.1400	0.2191	(24.421)	0	0	0

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2017/08/04	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	ES33	03/05/2018	11.21	Call	Bond Future	347.5200	0.3475	276.7100	0.2767	(20.376)	0	0	0
2017/08/04	ES42	03/08/2017			Bond Future	11.0800	80.7458	11.0800	80.7458	0.000	0.0000	0.0000	0
2017/08/04	ES42	02/11/2017			Bond Future	11.2051	77.8311	11.2090	77.8048	0.035	0.0000	0.0000	7,957
2017/08/04	ES42	01/02/2018			Bond Future	11.3117	79.2741	11.3183	79.2311	0.058	0.0000	0.0000	0
2017/08/04	ES42	03/05/2018			Bond Future	11.4210	76.5042	11.4275	76.4626	0.056	0.0000	0.0000	0
2017/08/04	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	GOVI	02/11/2017	572.44	Put	GOVI	6,630.0000	0.6630	9,110.0000	0.9110	37.406	0	0	0
2017/08/04	GOVI	02/11/2017			GOVI	571.7770	571.7770	571.5290	571.5290	(0.043)	0.0000	0.0000	580
2017/08/04	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	GOVI	02/11/2017	572.46	Put	GOVI	6,830.0000	0.6830	9,310.0000	0.9310	36.310	0	0	0
2017/08/04	GOVI	02/11/2017	572.45	Put	GOVI	6,730.0000	0.6730	9,210.0000	0.9210	36.850	0	0	0
2017/08/04	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	GOVI	01/02/2018			GOVI	582.3810	582.3810	582.0090	582.0090	(0.064)	0.0000	0.0000	0
2017/08/04	GOVI	01/02/2018	581.03	Call	GOVI	13,510.0000	1.3510	9,790.0000	0.9790	(27.535)	0	0	0
2017/08/04	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	GOVI	01/02/2018	581.04	Call	GOVI	13,410.0000	1.3410	9,690.0000	0.9690	(27.740)	0	0	0
2017/08/04	GOVI	01/02/2018	581.02	Call	GOVI	13,610.0000	1.3610	9,890.0000	0.9890	(27.333)	0	0	0
2017/08/04	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	GOVI	03/05/2018	590.27	Call	GOVI	30,700.0000	3.0700	27,050.0000	2.7050	(11.889)	0	0	0
2017/08/04	GOVI	03/05/2018	590.29	Call	GOVI	30,500.0000	3.0500	26,850.0000	2.6850	(11.967)	0	0	0
2017/08/04	GOVI	03/05/2018			GOVI	593.3400	593.3400	592.9750	592.9750	(0.062)	0.0000	0.0000	0
2017/08/04	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	GOVI	03/05/2018	590.28	Call	GOVI	30,600.0000	3.0600	26,950.0000	2.6950	(11.928)	0	0	0
2017/08/04	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/08/04	IGOV	02/11/2017			Index Future	251.4400	251.4400	251.6300	251.6300	0.076	0.0000	0.0000	1,161
2017/08/04	IGOV	01/02/2018			Index Future	256.2080	256.2080	256.3280	256.3280	0.047	0.0000	0.0000	0
2017/08/04	IGOV	03/05/2018			Index Future	261.1670	261.1670	261.2760	261.2760	0.042	0.0000	0.0000	0
2017/08/04	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/08/04	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/08/04	IS01	21/12/2017			Interest Rate Swap	99.7662	99.7662	99.7689	99.7689	0.003	0.0000	0.0000	0
2017/08/04	IS01	15/03/2018			Interest Rate Swap	99.6464	99.6464	99.6505	99.6505	0.004	0.0000	0.0000	0
2017/08/04	IS01	21/06/2018			Interest Rate Swap	99.7114	99.7114	99.7196	99.7196	0.008	0.0000	0.0000	0
2017/08/04	IS01	20/09/2018			Interest Rate Swap	99.8053	99.8053	99.8147	99.8147	0.009	0.0000	0.0000	0
2017/08/04	IS02	18/12/2017			Interest Rate Swap	99.7980	99.7980	99.8003	99.8003	0.002	0.0000	0.0000	0
2017/08/04	IS02	16/03/2018			Interest Rate Swap	98.9240	98.9240	98.9283	98.9283	0.004	0.0000	0.0000	0
2017/08/04	IS02	15/06/2018			Interest Rate Swap	98.4078	98.4078	98.4149	98.4149	0.007	0.0000	0.0000	0

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2017/08/04	IS02	21/09/2018			Interest Rate Swap	98.2705	98.2705	98.2800	98.2800	0.010	0.0000	0.0000	0
2017/08/04	IS02	21/12/2018			Interest Rate Swap	98.5700	98.5700	98.5800	98.5800	0.010	0.0000	0.0000	0
2017/08/04	IS02	15/03/2019			Interest Rate Swap	98.8889	98.8889	98.9039	98.9039	0.015	0.0000	0.0000	0
2017/08/04	IS02	21/06/2019			Interest Rate Swap	99.2164	99.2164	99.2323	99.2323	0.016	0.0000	0.0000	0
2017/08/04	IS02	20/09/2019			Interest Rate Swap	99.5756	99.5756	99.5870	99.5870	0.011	0.0000	0.0000	0
2017/08/04	IS05	17/12/2020			Interest Rate Swap	95.6187	95.6187	95.5849	95.5849	(0.035)	0.0000	0.0000	0
2017/08/04	IS05	16/03/2021			Interest Rate Swap	94.8251	94.8251	94.7848	94.7848	(0.043)	0.0000	0.0000	0
2017/08/04	IS05	15/06/2021			Interest Rate Swap	94.0052	94.0052	93.9586	93.9586	(0.049)	0.0000	0.0000	0
2017/08/04	IS05	21/09/2021			Interest Rate Swap	94.1606	94.1606	94.1087	94.1087	(0.055)	0.0000	0.0000	0
2017/08/04	IS05	21/12/2021			Interest Rate Swap	96.3322	96.3322	96.2754	96.2754	(0.059)	0.0000	0.0000	51
2017/08/04	IS05	15/03/2022			Interest Rate Swap	96.4413	96.4413	96.3800	96.3800	(0.064)	0.0000	0.0000	0
2017/08/04	IS05	21/06/2022			Interest Rate Swap	97.6211	97.6211	97.5568	97.5568	(0.066)	0.0000	0.0000	0
2017/08/04	IS05	20/09/2022			Interest Rate Swap	99.8196	99.8196	99.7549	99.7549	(0.065)	0.0000	0.0000	0
2017/08/04	IS10	17/12/2025			Interest Rate Swap	94.6396	94.6396	94.5345	94.5345	(0.111)	0.0000	0.0000	0
2017/08/04	IS10	16/03/2026			Interest Rate Swap	91.6639	91.6639	91.5555	91.5555	(0.118)	0.0000	0.0000	0
2017/08/04	IS10	15/06/2026			Interest Rate Swap	90.4334	90.4334	90.3204	90.3204	(0.125)	0.0000	0.0000	0
2017/08/04	IS10	21/09/2026			Interest Rate Swap	92.6173	92.6173	92.4991	92.4991	(0.128)	0.0000	0.0000	0
2017/08/04	IS10	21/12/2026			Interest Rate Swap	96.4168	96.4168	96.2912	96.2912	(0.130)	0.0000	0.0000	0
2017/08/04	IS10	15/03/2027			Interest Rate Swap	94.9901	94.9901	94.8532	94.8532	(0.144)	0.0000	0.0000	0
2017/08/04	IS10	21/06/2027			Interest Rate Swap	97.0754	97.0754	96.9303	96.9303	(0.150)	0.0000	0.0000	0
2017/08/04	IS10	20/09/2027			Interest Rate Swap	100.8119	100.8119	100.6641	100.6641	(0.147)	0.0000	0.0000	0
2017/08/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/08/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/08/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/08/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/08/04	JBAF	16/08/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017/08/04	JBAF	20/09/2017			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/08/04	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/08/04	JBAF	15/11/2017			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2017/08/04	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/08/04	JBAF	17/01/2018			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/08/04	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/08/04	JBAF	20/06/2018			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2017/08/04	JBAF	19/09/2018			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2017/08/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/08/04	JBAF	19/12/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/08/04	JBAF	20/03/2019			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2017/08/04	JBAF	19/06/2019			Jibar Tradeable Future	6.8300	93.1700	6.8300	93.1700	0.000	0.0000	0.0000	0
2017/08/04	R023	03/08/2017			Bond Future	7.9600	102.4531	7.9600	102.4531	0.000	0.0000	0.0000	0

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2017/08/04	R023	02/11/2017	8.56	Call	Bond Future	2,474.1900	2.4742	2,465.7400	2.4657	(0.342)	0	0	0
2017/08/04	R023	02/11/2017			Bond Future	8.0126	100.3197	8.0141	100.3133	0.019	0.0000	0.0000	53,785
2017/08/04	R023	02/11/2017	8.56	Put	Bond Future	190.9600	0.1910	188.9000	0.1889	(1.079)	0	0	0
2017/08/04	R023	02/11/2017	8.58	Put	Bond Future	178.6000	0.1786	176.6000	0.1766	(1.120)	0	0	0
2017/08/04	R023	02/11/2017	8.57	Call	Bond Future	2,509.0800	2.5091	2,500.6600	2.5007	(0.336)	0	0	0
2017/08/04	R023	02/11/2017	8.57	Put	Bond Future	184.7500	0.1848	182.7200	0.1827	(1.099)	0	0	0
2017/08/04	R023	02/11/2017	8.58	Call	Bond Future	2,544.0200	2.5440	2,535.6300	2.5356	(0.330)	0	0	0
2017/08/04	R023	01/02/2018	8.33	Put	Bond Future	817.7900	0.8178	824.2000	0.8242	0.784	0	0	0
2017/08/04	R023	01/02/2018			Bond Future	8.0472	102.1801	8.0539	102.1528	0.084	0.0000	0.0000	0
2017/08/04	R023	01/02/2018	8.32	Call	Bond Future	1,932.0400	1.9320	1,911.2700	1.9113	(1.075)	0	0	0
2017/08/04	R023	01/02/2018	8.32	Put	Bond Future	831.6300	0.8316	838.1500	0.8381	0.784	0	0	0
2017/08/04	R023	01/02/2018	8.33	Call	Bond Future	1,958.2500	1.9582	1,937.3700	1.9374	(1.066)	0	0	0
2017/08/04	R023	01/02/2018	8.31	Call	Bond Future	1,906.2600	1.9063	1,885.6100	1.8856	(1.083)	0	0	0
2017/08/04	R023	01/02/2018	8.31	Put	Bond Future	845.9200	0.8459	852.5600	0.8526	0.785	0	0	0
2017/08/04	R023	03/05/2018	8.27	Call	Bond Future	1,972.1700	1.9722	1,954.7900	1.9548	(0.881)	0	0	0
2017/08/04	R023	03/05/2018			Bond Future	8.0719	100.1722	8.0783	100.1473	0.079	0.0000	0.0000	0
2017/08/04	R023	03/05/2018	8.27	Put	Bond Future	1,204.1800	1.2042	1,211.7300	1.2117	0.627	0	0	0
2017/08/04	R023	03/05/2018	8.28	Call	Bond Future	1,995.2500	1.9953	1,977.7800	1.9778	(0.876)	0	0	0
2017/08/04	R023	03/05/2018	8.29	Put	Bond Future	1,173.6900	1.1737	1,181.0600	1.1811	0.628	0	0	0
2017/08/04	R023	03/05/2018	8.28	Put	Bond Future	1,188.6900	1.1887	1,196.1500	1.1961	0.628	0	0	0
2017/08/04	R023	03/05/2018	8.29	Call	Bond Future	2,018.8000	2.0188	2,001.2400	2.0012	(0.870)	0	0	0
2017/08/04	R035	03/08/2017			Bond Future	9.6300	97.5342	9.6300	97.5342	0.000	0.0000	0.0000	0
2017/08/04	R035	02/11/2017	9.61	Put	Bond Future	873.9500	0.8739	911.8100	0.9118	4.332	0	0	0
2017/08/04	R035	02/11/2017			Bond Future	9.7204	94.6266	9.7253	94.5888	0.050	0.0000	0.0000	12,213
2017/08/04	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R035	02/11/2017	9.60	Put	Bond Future	953.6900	0.9537	991.5500	0.9916	3.970	0	0	0
2017/08/04	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R035	02/11/2017	9.59	Put	Bond Future	1,033.5300	1.0335	1,071.3900	1.0714	3.663	0	0	0
2017/08/04	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R035	01/02/2018	9.73	Put	Bond Future	455.5000	0.4555	513.7300	0.5137	12.784	0	0	0
2017/08/04	R035	01/02/2018			Bond Future	9.7886	96.3815	9.7961	96.3233	0.077	0.0000	0.0000	0
2017/08/04	R035	01/02/2018	9.75	Put	Bond Future	299.6000	0.2996	357.8300	0.3578	19.436	0	0	0
2017/08/04	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R035	01/02/2018	9.74	Put	Bond Future	377.5000	0.3775	435.7300	0.4357	15.425	0	0	0
2017/08/04	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R035	03/05/2018			Bond Future	9.8516	93.6939	9.8590	93.6373	0.075	0.0000	0.0000	0
2017/08/04	R035	03/05/2018	9.90	Call	Bond Future	368.7500	0.3688	312.1900	0.3122	(15.338)	0	0	0
2017/08/04	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R035	03/05/2018	9.91	Call	Bond Future	444.7100	0.4447	388.1500	0.3881	(12.718)	0	0	0
2017/08/04	R035	03/05/2018	9.89	Call	Bond Future	292.7000	0.2927	236.1400	0.2361	(19.324)	0	0	0
2017/08/04	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R186	03/08/2017			Bond Future	8.6100	113.3423	8.6100	113.3423	0.000	0.0000	0.0000	0
2017/08/04	R186	02/11/2017	8.89	Put	Bond Future	1,086.1800	1.0862	1,091.2900	1.0913	0.470	0	0	0
2017/08/04	R186	02/11/2017	8.88	Call	Bond Future	2,412.8400	2.4128	2,380.2500	2.3803	(1.351)	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
2017/08/04	R186	02/11/2017	8.75	Put	Bond Future	1,459.8300	1.4598	1,467.7900	1.4678	0.545	0	0	2,500
2017/08/04	R186	02/11/2017			Bond Future	8.6832	115.2530	8.6889	115.2151	0.065	0.0000	0.0000	164,569
2017/08/04	R186	02/11/2017	8.75	Call	Bond Future	1,904.1800	1.9042	1,874.2600	1.8743	(1.571)	0	0	0
2017/08/04	R186	02/11/2017	8.89	Call	Bond Future	2,454.4500	2.4544	2,421.6800	2.4217	(1.335)	0	0	0
2017/08/04	R186	02/11/2017	8.88	Put	Bond Future	1,110.2200	1.1102	1,115.5100	1.1155	0.476	0	0	0
2017/08/04	R186	02/11/2017	8.90	Call	Bond Future	2,496.4100	2.4964	2,463.4600	2.4635	(1.320)	0	0	0
2017/08/04	R186	02/11/2017	8.90	Put	Bond Future	1,062.5400	1.0625	1,067.4700	1.0675	0.464	0	0	0
2017/08/04	R186	02/11/2017	9.00	Call	Bond Future	2,934.7500	2.9348	2,900.1900	2.9002	(1.178)	0	0	0
2017/08/04	R186	02/11/2017	9.00	Put	Bond Future	847.7100	0.8477	851.0300	0.8510	0.392	0	0	5,000
2017/08/04	R186	01/02/2018	9.00	Call	Bond Future	3,331.7500	3.3318	3,286.9100	3.2869	(1.346)	0	0	0
2017/08/04	R186	01/02/2018	9.25	Call	Bond Future	4,402.3800	4.4024	4,352.2800	4.3523	(1.138)	0	0	0
2017/08/04	R186	01/02/2018	8.50	Put	Bond Future	3,174.9800	3.1750	3,205.7300	3.2057	0.969	0	0	0
2017/08/04	R186	01/02/2018	8.96	Call	Bond Future	3,172.5700	3.1726	3,128.6800	3.1287	(1.383)	0	0	0
2017/08/04	R186	01/02/2018			Bond Future	8.7328	112.0899	8.7424	112.0279	0.109	0.0000	0.0000	198
2017/08/04	R186	01/02/2018	8.50	Call	Bond Future	1,644.2900	1.6443	1,613.0400	1.6130	(1.901)	0	0	1,460
2017/08/04	R186	01/02/2018	7.75	Put	Bond Future	7,005.4400	7.0054	7,056.3700	7.0564	0.727	0	0	0
2017/08/04	R186	01/02/2018	7.75	Call	Bond Future	350.5200	0.3505	339.4500	0.3395	(3.158)	0	0	1,460
2017/08/04	R186	01/02/2018	9.00	Put	Bond Future	1,609.2700	1.6093	1,626.4300	1.6264	1.066	0	0	6,200
2017/08/04	R186	01/02/2018	9.25	Put	Bond Future	1,100.1000	1.1001	1,112.0000	1.1120	1.082	0	0	820
2017/08/04	R186	01/02/2018	8.96	Put	Bond Future	1,705.7200	1.7057	1,723.8300	1.7238	1.062	0	0	0
2017/08/04	R186	01/02/2018	8.75	Put	Bond Future	2,289.2800	2.2893	2,312.8400	2.3128	1.029	0	0	820
2017/08/04	R186	01/02/2018	8.97	Call	Bond Future	3,212.1000	3.2121	3,167.9600	3.1680	(1.374)	0	0	0
2017/08/04	R186	01/02/2018	8.98	Call	Bond Future	3,251.8600	3.2519	3,207.4900	3.2075	(1.364)	0	0	0
2017/08/04	R186	01/02/2018	8.98	Put	Bond Future	1,657.0900	1.6571	1,674.7200	1.6747	1.064	0	0	0
2017/08/04	R186	01/02/2018	8.75	Call	Bond Future	2,401.0000	2.4010	2,362.5600	2.3626	(1.601)	0	0	0
2017/08/04	R186	01/02/2018	8.97	Put	Bond Future	1,681.2700	1.6813	1,699.1300	1.6991	1.062	0	0	0
2017/08/04	R186	03/05/2018	8.92	Call	Bond Future	3,357.0100	3.3570	3,318.2400	3.3182	(1.155)	0	0	0
2017/08/04	R186	03/05/2018	8.91	Put	Bond Future	2,510.8300	2.5108	2,532.1900	2.5322	0.851	0	0	0
2017/08/04	R186	03/05/2018			Bond Future	8.7819	114.1987	8.7913	114.1388	0.107	0.0000	0.0000	0
2017/08/04	R186	03/05/2018	8.93	Call	Bond Future	3,393.1100	3.3931	3,354.1400	3.3541	(1.149)	0	0	0
2017/08/04	R186	03/05/2018	8.93	Put	Bond Future	2,456.6300	2.4566	2,477.5900	2.4776	0.853	0	0	0
2017/08/04	R186	03/05/2018	8.92	Put	Bond Future	2,483.4200	2.4834	2,504.5800	2.5046	0.852	0	0	0
2017/08/04	R186	03/05/2018	8.91	Call	Bond Future	3,321.4900	3.3215	3,282.9200	3.2829	(1.161)	0	0	0
2017/08/04	R197	03/08/2017			Bond Future	295.1268	295.1268	295.1268	295.1268	0.000	0.0000	0.0000	0
2017/08/04	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R197	02/11/2017	305.15	Put	Bond Future	4,483.4200	4.4834	4,563.8500	4.5638	1.794	0	0	0
2017/08/04	R197	02/11/2017			Bond Future	300.6666	300.6666	300.5862	300.5862	(0.027)	0.0000	0.0000	2,350
2017/08/04	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R197	02/11/2017	305.17	Put	Bond Future	4,503.4200	4.5034	4,583.8500	4.5838	1.786	0	0	0
2017/08/04	R197	02/11/2017	305.16	Put	Bond Future	4,493.4200	4.4934	4,573.8500	4.5738	1.790	0	0	0
2017/08/04	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R197	01/02/2018	301.68	Put	Bond Future	2,361.7000	2.3617	2,530.7300	2.5307	7.157	0	0	0
2017/08/04	R197	01/02/2018			Bond Future	299.3183	299.3183	299.1493	299.1493	(0.056)	0.0000	0.0000	0
2017/08/04	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R197	01/02/2018	301.67	Put	Bond Future	2,351.7000	2.3517	2,520.7300	2.5207	7.188	0	0	0
2017/08/04	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/04	R197	01/02/2018	301.66	Put	Bond Future	2,341.7000	2.3417	2,510.7300	2.5107	7.218	0	0	0
2017/08/04	R197	03/05/2018	304.46	Call	Bond Future	651.5100	0.6515	464.3500	0.4644	(28.727)	0	0	0
2017/08/04	R197	03/05/2018			Bond Future	305.1115	305.1115	304.9244	304.9244	(0.061)	0.0000	0.0000	0
2017/08/04	R197	03/05/2018	304.44	Call	Bond Future	671.5100	0.6715	484.3500	0.4844	(27.872)	0	0	0
2017/08/04	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R197	03/05/2018	304.45	Call	Bond Future	661.5100	0.6615	474.3500	0.4744	(28.293)	0	0	0
2017/08/04	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R202	03/08/2017			Bond Future	237.1678	237.1678	237.1678	237.1678	0.000	0.0000	0.0000	0
2017/08/04	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R202	02/11/2017			Bond Future	241.6197	241.6197	242.4733	242.4733	0.353	0.0000	0.0000	28,504
2017/08/04	R202	02/11/2017	253.89	Put	Bond Future	12,270.2800	12.2703	11,416.7000	11.4167	(6.956)	0	0	0
2017/08/04	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R202	02/11/2017	253.91	Put	Bond Future	12,290.2800	12.2903	11,436.7000	11.4367	(6.945)	0	0	0
2017/08/04	R202	02/11/2017	253.90	Put	Bond Future	12,280.2800	12.2803	11,426.7000	11.4267	(6.951)	0	0	0
2017/08/04	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R202	01/02/2018	249.06	Put	Bond Future	6,602.9700	6.6030	5,803.8200	5.8038	(12.103)	0	0	0
2017/08/04	R202	01/02/2018			Bond Future	242.4570	242.4570	243.2562	243.2562	0.330	0.0000	0.0000	0
2017/08/04	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R202	01/02/2018	249.08	Put	Bond Future	6,622.9700	6.6230	5,823.8200	5.8238	(12.066)	0	0	0
2017/08/04	R202	01/02/2018	249.07	Put	Bond Future	6,612.9700	6.6130	5,813.8200	5.8138	(12.085)	0	0	0
2017/08/04	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R202	03/05/2018	247.48	Put	Bond Future	330.2800	0.3303	0.0000	0.0000	(100.000)	0	0	0
2017/08/04	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	482.1200	0.4821	100.000	0	0	0
2017/08/04	R202	03/05/2018			Bond Future	247.1497	247.1497	247.9521	247.9521	0.325	0.0000	0.0000	0
2017/08/04	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	472.1200	0.4721	100.000	0	0	0
2017/08/04	R202	03/05/2018	247.47	Put	Bond Future	320.2800	0.3203	0.0000	0.0000	(100.000)	0	0	0
2017/08/04	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	462.1200	0.4621	100.000	0	0	0
2017/08/04	R202	03/05/2018	247.49	Put	Bond Future	340.2800	0.3403	0.0000	0.0000	(100.000)	0	0	0
2017/08/04	R203	03/08/2017			Bond Future	7.0000	103.3717	7.0000	103.3717	0.000	0.0000	0.0000	0
2017/08/04	R204	03/08/2017			Bond Future	7.1050	102.1838	7.1050	102.1838	0.000	0.0000	0.0000	0
2017/08/04	R204	02/11/2017	7.76	Put	Bond Future	0.3100	0.0003	0.3600	0.0004	16.129	0	0	0
2017/08/04	R204	02/11/2017			Bond Future	7.0391	104.0435	7.0556	104.0259	0.235	0.0000	0.0000	44,643
2017/08/04	R204	02/11/2017	7.75	Call	Bond Future	756.1900	0.7562	738.5500	0.7386	(2.333)	0	0	0
2017/08/04	R204	02/11/2017	7.75	Put	Bond Future	0.3500	0.0004	0.4000	0.0004	14.286	0	0	0
2017/08/04	R204	02/11/2017	7.76	Call	Bond Future	766.7200	0.7667	749.0800	0.7491	(2.301)	0	0	0
2017/08/04	R204	02/11/2017	7.74	Call	Bond Future	745.6500	0.7456	728.0200	0.7280	(2.364)	0	0	0
2017/08/04	R204	02/11/2017	7.74	Put	Bond Future	0.3900	0.0004	0.4500	0.0005	15.385	0	0	0
2017/08/04	R204	01/02/2018	7.27	Call	Bond Future	390.6200	0.3906	361.8900	0.3619	(7.355)	0	0	0
2017/08/04	R204	01/02/2018			Bond Future	6.8999	101.9346	6.9467	101.8954	0.677	0.0000	0.0000	0
2017/08/04	R204	01/02/2018	7.25	Call	Bond Future	377.9900	0.3780	349.6800	0.3497	(7.490)	0	0	0
2017/08/04	R204	01/02/2018	7.25	Put	Bond Future	84.8800	0.0849	95.7600	0.0958	12.818	0	0	0
2017/08/04	R204	01/02/2018	7.27	Put	Bond Future	80.8000	0.0808	91.2600	0.0913	12.946	0	0	0
2017/08/04	R204	01/02/2018	7.26	Call	Bond Future	384.2900	0.3843	355.7700	0.3558	(7.421)	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
2017/08/04	R204	01/02/2018	7.26	Put	Bond Future	82.8200	0.0828	93.4900	0.0935	12.883	0	0	0
2017/08/04	R204	03/05/2018	7.10	Put	Bond Future	71.1200	0.0711	80.8900	0.0809	13.737	0	0	0
2017/08/04	R204	03/05/2018			Bond Future	6.6113	103.8524	6.6725	103.8153	0.927	0.0000	0.0000	0
2017/08/04	R204	03/05/2018	7.09	Call	Bond Future	361.2600	0.3613	334.1300	0.3341	(7.510)	0	0	0
2017/08/04	R204	03/05/2018	7.09	Put	Bond Future	72.4000	0.0724	82.3200	0.0823	13.702	0	0	0
2017/08/04	R204	03/05/2018	7.10	Call	Bond Future	366.0000	0.3660	338.7200	0.3387	(7.454)	0	0	0
2017/08/04	R204	03/05/2018	7.08	Call	Bond Future	356.5400	0.3565	329.5600	0.3296	(7.567)	0	0	0
2017/08/04	R204	03/05/2018	7.08	Put	Bond Future	73.7000	0.0737	83.7700	0.0838	13.664	0	0	0
2017/08/04	R207	03/08/2017			Bond Future	7.3800	100.1805	7.3800	100.1805	0.000	0.0000	0.0000	0
2017/08/04	R207	02/11/2017	8.04	Put	Bond Future	15.8900	0.0159	16.4800	0.0165	3.713	0	0	0
2017/08/04	R207	02/11/2017	8.03	Call	Bond Future	1,272.1100	1.2721	1,252.0400	1.2520	(1.578)	0	0	0
2017/08/04	R207	02/11/2017			Bond Future	7.3924	101.9674	7.4028	101.9467	0.141	0.0000	0.0000	40,855
2017/08/04	R207	02/11/2017	8.04	Call	Bond Future	1,290.7000	1.2907	1,270.5900	1.2706	(1.558)	0	0	0
2017/08/04	R207	02/11/2017	8.03	Put	Bond Future	16.8300	0.0168	17.4600	0.0175	3.743	0	0	0
2017/08/04	R207	02/11/2017	8.05	Call	Bond Future	1,309.3700	1.3094	1,289.2300	1.2892	(1.538)	0	0	0
2017/08/04	R207	02/11/2017	8.05	Put	Bond Future	15.0400	0.0150	15.6000	0.0156	3.723	0	0	0
2017/08/04	R207	01/02/2018	7.61	Put	Bond Future	266.2600	0.2663	280.1500	0.2802	5.217	0	0	0
2017/08/04	R207	01/02/2018	7.60	Call	Bond Future	675.9700	0.6760	648.0600	0.6481	(4.129)	0	0	0
2017/08/04	R207	01/02/2018			Bond Future	7.3719	100.2171	7.3955	100.1751	0.321	0.0000	0.0000	0
2017/08/04	R207	01/02/2018	7.61	Call	Bond Future	687.8300	0.6878	659.6800	0.6597	(4.093)	0	0	0
2017/08/04	R207	01/02/2018	7.60	Put	Bond Future	272.0500	0.2720	286.1800	0.2862	5.194	0	0	0
2017/08/04	R207	01/02/2018	7.62	Call	Bond Future	699.7900	0.6998	671.4000	0.6714	(4.057)	0	0	0
2017/08/04	R207	01/02/2018	7.62	Put	Bond Future	260.5700	0.2606	274.2200	0.2742	5.239	0	0	0
2017/08/04	R207	03/05/2018	7.57	Call	Bond Future	706.3900	0.7064	681.2900	0.6813	(3.553)	0	0	0
2017/08/04	R207	03/05/2018	7.56	Put	Bond Future	358.6800	0.3587	373.7300	0.3737	4.196	0	0	0
2017/08/04	R207	03/05/2018			Bond Future	7.3430	102.1026	7.3686	102.0626	0.349	0.0000	0.0000	0
2017/08/04	R207	03/05/2018	7.58	Call	Bond Future	716.5200	0.7165	691.2500	0.6913	(3.527)	0	0	0
2017/08/04	R207	03/05/2018	7.58	Put	Bond Future	347.4600	0.3475	362.1500	0.3622	4.228	0	0	0
2017/08/04	R207	03/05/2018	7.57	Put	Bond Future	352.8700	0.3529	367.7300	0.3677	4.211	0	0	0
2017/08/04	R207	03/05/2018	7.56	Call	Bond Future	696.6600	0.6967	671.7500	0.6717	(3.576)	0	0	0
2017/08/04	R208	03/08/2017			Bond Future	7.5350	99.9228	7.5350	99.9228	0.000	0.0000	0.0000	0
2017/08/04	R208	02/11/2017	8.19	Call	Bond Future	1,844.2900	1.8443	1,821.0600	1.8211	(1.260)	0	0	0
2017/08/04	R208	02/11/2017	8.18	Put	Bond Future	48.5700	0.0486	49.4900	0.0495	1.894	0	0	0
2017/08/04	R208	02/11/2017			Bond Future	7.5638	98.2969	7.5721	98.2728	0.110	0.0000	0.0000	32,234
2017/08/04	R208	02/11/2017	8.20	Call	Bond Future	1,870.5600	1.8706	1,847.2900	1.8473	(1.244)	0	0	0
2017/08/04	R208	02/11/2017	8.20	Put	Bond Future	44.1900	0.0442	45.0200	0.0450	1.878	0	0	0
2017/08/04	R208	02/11/2017	8.19	Put	Bond Future	46.3000	0.0463	47.1700	0.0472	1.879	0	0	0
2017/08/04	R208	02/11/2017	8.18	Call	Bond Future	1,818.1600	1.8182	1,794.9800	1.7950	(1.275)	0	0	0
2017/08/04	R208	01/02/2018	7.85	Put	Bond Future	425.5900	0.4256	439.1300	0.4391	3.181	0	0	0
2017/08/04	R208	01/02/2018			Bond Future	7.5707	100.1197	7.5872	100.0747	0.219	0.0000	0.0000	0
2017/08/04	R208	01/02/2018	7.84	Call	Bond Future	1,162.6900	1.1627	1,131.5100	1.1315	(2.682)	0	0	0
2017/08/04	R208	01/02/2018	7.84	Put	Bond Future	434.4500	0.4345	448.2100	0.4482	3.167	0	0	0
2017/08/04	R208	01/02/2018	7.85	Call	Bond Future	1,180.7400	1.1807	1,149.3400	1.1493	(2.659)	0	0	0
2017/08/04	R208	01/02/2018	7.83	Call	Bond Future	1,144.5100	1.1445	1,113.5600	1.1136	(2.704)	0	0	0
2017/08/04	R208	01/02/2018	7.83	Put	Bond Future	443.1900	0.4432	457.1800	0.4572	3.157	0	0	0
2017/08/04	R208	03/05/2018	7.77	Call	Bond Future	1,146.6200	1.1466	1,119.4900	1.1195	(2.366)	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
2017/08/04	R208	03/05/2018			Bond Future	7.5666		98.6019	7.5837	98.5588	0.225	0.0000	0.0000	0
2017/08/04	R208	03/05/2018	7.77	Put	Bond Future	634.4900		0.6345	650.4500	0.6505	2.515	0	0	0
2017/08/04	R208	03/05/2018	7.78	Call	Bond Future	1,162.1100		1.1621	1,134.8000	1.1348	(2.350)	0	0	0
2017/08/04	R208	03/05/2018	7.79	Put	Bond Future	615.4100		0.6154	630.9900	0.6310	2.532	0	0	0
2017/08/04	R208	03/05/2018	7.78	Put	Bond Future	624.8900		0.6249	640.6700	0.6407	2.525	0	0	0
2017/08/04	R208	03/05/2018	7.79	Call	Bond Future	1,177.7100		1.1777	1,150.2000	1.1502	(2.336)	0	0	0
2017/08/04	R209	03/08/2017			Bond Future	9.5950		73.4169	9.5950	73.4169	0.000	0.0000	0.0000	0
2017/08/04	R209	02/11/2017	9.54	Call	Bond Future	1,468.0900		1.4681	1,429.3600	1.4294	(2.638)	0	0	0
2017/08/04	R209	02/11/2017	9.52	Put	Bond Future	2,462.5700		2.4626	2,490.4700	2.4905	1.133	0	0	0
2017/08/04	R209	02/11/2017	9.00	Put	Bond Future	5,092.6400		5.0926	5,141.1200	5.1411	0.952	0	0	0
2017/08/04	R209	02/11/2017	10.60	Put	Bond Future	280.3800		0.2804	282.4800	0.2825	0.749	0	0	1,300
2017/08/04	R209	02/11/2017	9.75	Call	Bond Future	2,137.5300		2.1375	2,090.9300	2.0909	(2.180)	0	0	0
2017/08/04	R209	02/11/2017	8.30	Put	Bond Future	10,062.6400		10.0626	10,125.9000	10.1259	0.629	0	0	0
2017/08/04	R209	02/11/2017			Bond Future	9.6776		71.4483	9.6876	71.3824	0.103	0.0000	0.0000	83,165
2017/08/04	R209	02/11/2017	9.54	Put	Bond Future	2,384.1500		2.3841	2,411.2500	2.4113	1.137	0	0	0
2017/08/04	R209	02/11/2017	9.52	Call	Bond Future	1,411.8800		1.4119	1,373.9500	1.3740	(2.686)	0	0	0
2017/08/04	R209	02/11/2017	10.00	Call	Bond Future	3,118.8200		3.1188	3,064.6000	3.0646	(1.738)	0	0	0
2017/08/04	R209	02/11/2017	10.00	Put	Bond Future	1,039.9600		1.0400	1,051.5700	1.0516	1.116	0	0	3,360
2017/08/04	R209	02/11/2017	9.53	Put	Bond Future	2,423.1500		2.4231	2,450.6400	2.4506	1.134	0	0	0
2017/08/04	R209	02/11/2017	9.00	Call	Bond Future	404.9900		0.4050	387.6400	0.3876	(4.284)	0	0	4,100
2017/08/04	R209	02/11/2017	10.60	Call	Bond Future	5,989.3300		5.9893	5,925.6000	5.9256	(1.064)	0	0	0
2017/08/04	R209	02/11/2017	9.75	Put	Bond Future	1,662.4700		1.6625	1,681.7000	1.6817	1.157	0	0	6,500
2017/08/04	R209	02/11/2017	8.30	Call	Bond Future	34.5800		0.0346	32.0100	0.0320	(7.432)	0	0	2,800
2017/08/04	R209	02/11/2017	9.53	Call	Bond Future	1,439.8200		1.4398	1,401.4800	1.4015	(2.663)	0	0	0
2017/08/04	R209	01/02/2018	9.73	Call	Bond Future	2,605.7200		2.6057	2,556.4600	2.5565	(1.890)	0	0	0
2017/08/04	R209	01/02/2018	9.71	Put	Bond Future	2,711.6400		2.7116	2,744.9800	2.7450	1.230	0	0	0
2017/08/04	R209	01/02/2018	9.72	Call	Bond Future	2,573.2800		2.5733	2,524.3500	2.5244	(1.901)	0	0	0
2017/08/04	R209	01/02/2018			Bond Future	9.7361		72.7732	9.7487	72.6913	0.129	0.0000	0.0000	0
2017/08/04	R209	01/02/2018	9.73	Put	Bond Future	2,645.5300		2.6455	2,678.2100	2.6782	1.235	0	0	0
2017/08/04	R209	01/02/2018	9.71	Call	Bond Future	2,541.0600		2.5411	2,492.4600	2.4925	(1.913)	0	0	0
2017/08/04	R209	01/02/2018	9.72	Put	Bond Future	2,678.4300		2.6784	2,711.4400	2.7114	1.232	0	0	0
2017/08/04	R209	03/05/2018	9.85	Put	Bond Future	3,098.1800		3.0982	3,129.7600	3.1298	1.019	0	0	0
2017/08/04	R209	03/05/2018			Bond Future	9.7933		70.9928	9.8059	70.9113	0.129	0.0000	0.0000	0
2017/08/04	R209	03/05/2018	9.85	Call	Bond Future	3,462.8600		3.4629	3,412.9800	3.4130	(1.440)	0	0	0
2017/08/04	R209	03/05/2018	9.86	Call	Bond Future	3,496.8100		3.4968	3,446.6700	3.4467	(1.434)	0	0	0
2017/08/04	R209	03/05/2018	9.86	Put	Bond Future	3,068.1200		3.0681	3,099.4400	3.0994	1.021	0	0	0
2017/08/04	R209	03/05/2018	9.84	Call	Bond Future	3,429.0700		3.4291	3,379.4400	3.3794	(1.447)	0	0	0
2017/08/04	R209	03/05/2018	9.84	Put	Bond Future	3,128.4900		3.1285	3,160.3200	3.1603	1.017	0	0	0
2017/08/04	R210	03/08/2017			Bond Future	184.7002		184.7002	184.7002	184.7002	0.000	0.0000	0.0000	0
2017/08/04	R210	02/11/2017	192.08	Put	Bond Future	6,298.6800		6.2987	6,348.5500	6.3486	0.792	0	0	0
2017/08/04	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R210	02/11/2017			Bond Future	185.7813		185.7813	185.7315	185.7315	(0.027)	0.0000	0.0000	2,179
2017/08/04	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R210	02/11/2017	192.07	Put	Bond Future	6,288.6800		6.2887	6,338.5500	6.3386	0.793	0	0	0
2017/08/04	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R210	02/11/2017	192.09	Put	Bond Future	6,308.6800		6.3087	6,358.5500	6.3586	0.790	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
2017/08/04	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R210	01/02/2018			Bond Future	189.3043	189.3043	189.1989	189.1989	(0.056)	0.0000	0.0000	0
2017/08/04	R210	01/02/2018	192.36	Put	Bond Future	3,055.6700	3.0557	3,161.0900	3.1611	3.450	0	0	0
2017/08/04	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R210	01/02/2018	192.38	Put	Bond Future	3,075.6700	3.0757	3,181.0900	3.1811	3.428	0	0	0
2017/08/04	R210	01/02/2018	192.37	Put	Bond Future	3,065.6700	3.0657	3,171.0900	3.1711	3.439	0	0	0
2017/08/04	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R210	03/05/2018	191.44	Put	Bond Future	920.5900	0.9206	1,037.5100	1.0375	12.701	0	0	0
2017/08/04	R210	03/05/2018			Bond Future	190.5194	190.5194	190.4025	190.4025	(0.061)	0.0000	0.0000	0
2017/08/04	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R210	03/05/2018	191.46	Put	Bond Future	940.5900	0.9406	1,057.5100	1.0575	12.430	0	0	0
2017/08/04	R210	03/05/2018	191.45	Put	Bond Future	930.5900	0.9306	1,047.5100	1.0475	12.564	0	0	0
2017/08/04	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R212	03/08/2017			Bond Future	148.1783	148.1783	148.1783	148.1783	0.000	0.0000	0.0000	0
2017/08/04	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R212	02/11/2017			Bond Future	151.0864	151.0864	151.0455	151.0455	(0.027)	0.0000	0.0000	3,812
2017/08/04	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R212	02/11/2017	152.40	Put	Bond Future	1,313.6300	1.3136	1,354.4600	1.3545	3.108	0	0	0
2017/08/04	R212	02/11/2017	152.42	Put	Bond Future	1,333.6300	1.3336	1,374.4600	1.3745	3.062	0	0	0
2017/08/04	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R212	02/11/2017	152.41	Put	Bond Future	1,323.6300	1.3236	1,364.4600	1.3645	3.085	0	0	0
2017/08/04	R212	01/02/2018	154.71	Put	Bond Future	2,818.5200	2.8185	2,904.4500	2.9044	3.049	0	0	0
2017/08/04	R212	01/02/2018			Bond Future	151.8915	151.8915	151.8056	151.8056	(0.057)	0.0000	0.0000	0
2017/08/04	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R212	01/02/2018	154.70	Put	Bond Future	2,808.5200	2.8085	2,894.4500	2.8944	3.060	0	0	0
2017/08/04	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R212	01/02/2018	154.69	Put	Bond Future	2,798.5200	2.7985	2,884.4500	2.8844	3.071	0	0	0
2017/08/04	R212	03/05/2018	154.30	Call	Bond Future	531.2600	0.5313	436.1200	0.4361	(17.908)	0	0	0
2017/08/04	R212	03/05/2018			Bond Future	154.8313	154.8313	154.7361	154.7361	(0.061)	0.0000	0.0000	0
2017/08/04	R212	03/05/2018	154.28	Call	Bond Future	551.2600	0.5513	456.1200	0.4561	(17.259)	0	0	0
2017/08/04	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R212	03/05/2018	154.29	Call	Bond Future	541.2600	0.5413	446.1200	0.4461	(17.578)	0	0	0
2017/08/04	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/04	R213	03/08/2017			Bond Future	9.2500	85.8650	9.2500	85.8650	0.000	0.0000	0.0000	0
2017/08/04	R213	02/11/2017	9.36	Put	Bond Future	1,720.4600	1.7205	1,742.3700	1.7424	1.273	0	0	0
2017/08/04	R213	02/11/2017			Bond Future	9.3271	83.7598	9.3374	83.6923	0.110	0.0000	0.0000	62,970
2017/08/04	R213	02/11/2017	9.35	Call	Bond Future	1,902.5100	1.9025	1,857.2600	1.8573	(2.378)	0	0	0
2017/08/04	R213	02/11/2017	9.35	Put	Bond Future	1,751.6900	1.7517	1,773.9900	1.7740	1.273	0	0	0
2017/08/04	R213	02/11/2017	9.36	Call	Bond Future	1,937.0800	1.9371	1,891.4400	1.8914	(2.356)	0	0	0
2017/08/04	R213	02/11/2017	9.34	Call	Bond Future	1,868.2900	1.8683	1,823.4300	1.8234	(2.401)	0	0	0
2017/08/04	R213	02/11/2017	9.34	Put	Bond Future	1,783.3400	1.7833	1,806.0300	1.8060	1.272	0	0	0
2017/08/04	R213	01/02/2018	9.42	Call	Bond Future	2,662.2000	2.6622	2,609.8900	2.6099	(1.965)	0	0	0
2017/08/04	R213	01/02/2018	9.41	Put	Bond Future	2,476.1700	2.4762	2,510.3600	2.5104	1.381	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
2017/08/04	R213	01/02/2018			Bond Future	9.3866	85.3131	9.3999	85.2270	0.141	0.0000	0.0000	0
2017/08/04	R213	01/02/2018	9.43	Call	Bond Future	2,696.5400	2.6965	2,643.8800	2.6439	(1.953)	0	0	0
2017/08/04	R213	01/02/2018	9.43	Put	Bond Future	2,415.0000	2.4150	2,448.4800	2.4485	1.386	0	0	0
2017/08/04	R213	01/02/2018	9.42	Put	Bond Future	2,445.4400	2.4454	2,479.2700	2.4793	1.383	0	0	0
2017/08/04	R213	01/02/2018	9.41	Call	Bond Future	2,628.0700	2.6281	2,576.1200	2.5761	(1.977)	0	0	0
2017/08/04	R213	03/05/2018	9.57	Put	Bond Future	2,788.7700	2.7888	2,820.6900	2.8207	1.145	0	0	0
2017/08/04	R213	03/05/2018	9.56	Call	Bond Future	3,576.2300	3.5762	3,523.0700	3.5231	(1.486)	0	0	0
2017/08/04	R213	03/05/2018			Bond Future	9.4409	83.3682	9.4542	83.2829	0.141	0.0000	0.0000	0
2017/08/04	R213	03/05/2018	9.57	Call	Bond Future	3,611.4600	3.6115	3,558.0300	3.5580	(1.479)	0	0	0
2017/08/04	R213	03/05/2018	9.56	Put	Bond Future	2,816.8700	2.8169	2,849.0600	2.8491	1.143	0	0	0
2017/08/04	R213	03/05/2018	9.58	Call	Bond Future	3,646.8400	3.6468	3,593.1500	3.5931	(1.472)	0	0	0
2017/08/04	R213	03/05/2018	9.58	Put	Bond Future	2,760.9000	2.7609	2,792.5600	2.7926	1.147	0	0	0
2017/08/04	R214	03/08/2017			Bond Future	9.7800	72.8328	9.7800	72.8328	0.000	0.0000	0.0000	0
2017/08/04	R214	02/11/2017	9.60	Call	Bond Future	1,216.2200	1.2162	1,194.0000	1.1940	(1.827)	0	0	0
2017/08/04	R214	02/11/2017			Bond Future	9.8603	70.7380	9.8651	70.7057	0.048	0.0000	0.0000	44,061
2017/08/04	R214	02/11/2017	9.60	Put	Bond Future	3,018.5000	3.0185	3,028.6100	3.0286	0.335	0	0	0
2017/08/04	R214	02/11/2017	9.58	Call	Bond Future	1,166.3700	1.1664	1,144.6100	1.1446	(1.866)	0	0	0
2017/08/04	R214	02/11/2017	9.58	Put	Bond Future	3,110.2600	3.1103	3,120.8300	3.1208	0.340	0	0	0
2017/08/04	R214	02/11/2017	9.59	Put	Bond Future	3,064.1500	3.0642	3,074.5000	3.0745	0.338	0	0	0
2017/08/04	R214	02/11/2017	9.59	Call	Bond Future	1,191.1200	1.1911	1,169.1400	1.1691	(1.845)	0	0	0
2017/08/04	R214	01/02/2018	9.84	Call	Bond Future	2,515.4500	2.5154	2,484.6900	2.4847	(1.223)	0	0	0
2017/08/04	R214	01/02/2018			Bond Future	9.9227	72.0498	9.9298	72.0022	0.072	0.0000	0.0000	0
2017/08/04	R214	01/02/2018	9.82	Call	Bond Future	2,450.7900	2.4508	2,420.4300	2.4204	(1.239)	0	0	0
2017/08/04	R214	01/02/2018	9.82	Put	Bond Future	3,145.1800	3.1452	3,162.4100	3.1624	0.548	0	0	0
2017/08/04	R214	01/02/2018	9.84	Put	Bond Future	3,073.7100	3.0737	3,090.5400	3.0905	0.548	0	0	0
2017/08/04	R214	01/02/2018	9.83	Call	Bond Future	2,483.0100	2.4830	2,452.4500	2.4525	(1.231)	0	0	0
2017/08/04	R214	01/02/2018	9.83	Put	Bond Future	3,109.2800	3.1093	3,126.3100	3.1263	0.548	0	0	0
2017/08/04	R214	03/05/2018	9.99	Put	Bond Future	3,392.9600	3.3930	3,408.6700	3.4087	0.463	0	0	0
2017/08/04	R214	03/05/2018			Bond Future	9.9804	70.1088	9.9874	70.0624	0.070	0.0000	0.0000	0
2017/08/04	R214	03/05/2018	9.98	Call	Bond Future	3,423.8300	3.4238	3,393.2800	3.3933	(0.892)	0	0	0
2017/08/04	R214	03/05/2018	9.98	Put	Bond Future	3,426.2200	3.4262	3,442.0700	3.4421	0.463	0	0	0
2017/08/04	R214	03/05/2018	9.99	Call	Bond Future	3,456.9300	3.4569	3,426.2400	3.4262	(0.888)	0	0	0
2017/08/04	R214	03/05/2018	9.97	Call	Bond Future	3,390.8800	3.3909	3,360.4700	3.3605	(0.897)	0	0	0
2017/08/04	R214	03/05/2018	9.97	Put	Bond Future	3,459.7400	3.4597	3,475.7300	3.4757	0.462	0	0	0
2017/08/04	R248	03/08/2017			Bond Future	9.8500	93.2402	9.8500	93.2402	0.000	0.0000	0.0000	0
2017/08/04	R248	02/11/2017	9.65	Call	Bond Future	1,533.6500	1.5337	1,521.6500	1.5216	(0.782)	0	0	0
2017/08/04	R248	02/11/2017	9.66	Put	Bond Future	4,005.4000	4.0054	3,989.7400	3.9897	(0.391)	0	0	0
2017/08/04	R248	02/11/2017			Bond Future	9.9378	90.2987	9.9374	90.3023	(0.004)	0.0000	0.0000	73,711
2017/08/04	R248	02/11/2017	9.65	Put	Bond Future	4,063.9400	4.0639	4,048.3400	4.0483	(0.384)	0	0	0
2017/08/04	R248	02/11/2017	9.66	Call	Bond Future	1,565.1700	1.5652	1,553.1100	1.5531	(0.771)	0	0	0
2017/08/04	R248	02/11/2017	9.64	Call	Bond Future	1,502.5400	1.5025	1,490.5900	1.4906	(0.795)	0	0	0
2017/08/04	R248	02/11/2017	9.64	Put	Bond Future	4,123.0500	4.1231	4,107.5000	4.1075	(0.377)	0	0	0
2017/08/04	R248	01/02/2018	9.90	Put	Bond Future	4,070.8400	4.0708	4,068.7800	4.0688	(0.051)	0	0	0
2017/08/04	R248	01/02/2018	9.89	Call	Bond Future	3,152.7000	3.1527	3,135.6400	3.1356	(0.541)	0	0	0
2017/08/04	R248	01/02/2018			Bond Future	10.0028	91.9733	10.0046	91.9582	0.018	0.0000	0.0000	170
2017/08/04	R248	01/02/2018	9.90	Call	Bond Future	3,192.2400	3.1922	3,175.1100	3.1751	(0.537)	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
2017/08/04	R248	01/02/2018	9.89	Put	Bond Future	4,117.6000	4.1176	4,115.6100	4.1156	(0.048)	0	0	0
2017/08/04	R248	01/02/2018	9.91	Call	Bond Future	3,232.0200	3.2320	3,214.8300	3.2148	(0.532)	0	0	0
2017/08/04	R248	01/02/2018	9.91	Put	Bond Future	4,024.4800	4.0245	4,022.3600	4.0224	(0.053)	0	0	0
2017/08/04	R248	03/05/2018	10.06	Call	Bond Future	4,470.7400	4.4707	4,455.8700	4.4559	(0.333)	0	0	0
2017/08/04	R248	03/05/2018	10.05	Put	Bond Future	4,537.7900	4.5378	4,535.6800	4.5357	(0.046)	0	0	0
2017/08/04	R248	03/05/2018			Bond Future	10.0630	89.2661	10.0646	89.2534	0.015	0.0000	0.0000	0
2017/08/04	R248	03/05/2018	10.07	Call	Bond Future	4,513.3300	4.5133	4,498.4200	4.4984	(0.330)	0	0	0
2017/08/04	R248	03/05/2018	10.07	Put	Bond Future	4,455.1300	4.4551	4,452.9500	4.4530	(0.049)	0	0	0
2017/08/04	R248	03/05/2018	10.06	Put	Bond Future	4,496.3000	4.4963	4,494.1600	4.4942	(0.048)	0	0	0
2017/08/04	R248	03/05/2018	10.05	Call	Bond Future	4,428.3300	4.4283	4,413.4900	4.4135	(0.335)	0	0	0

**Total**

**988307**