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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/08/2017 TO 29/08/2017

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
2017/08/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	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
2017/08/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2025	02/11/2017			Bond Future	129.5114	129.5114	129.5063	129.5063	(0.004)	0.0000	0.0000	2,291
2017/08/29	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2025	02/11/2017	132.96	Put	Bond Future	3,448.6200	3.4486	3,453.6900	3.4537	0.147	0	0	0
2017/08/29	2025	02/11/2017	132.98	Put	Bond Future	3,468.6200	3.4686	3,473.6900	3.4737	0.146	0	0	0
2017/08/29	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2025	02/11/2017	132.97	Put	Bond Future	3,458.6200	3.4586	3,463.6900	3.4637	0.147	0	0	0
2017/08/29	2025	01/02/2018	133.89	Put	Bond Future	3,304.7400	3.3047	3,309.6300	3.3096	0.148	0	0	0
2017/08/29	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2025	01/02/2018			Bond Future	130.5853	130.5853	130.5804	130.5804	(0.004)	0.0000	0.0000	0
2017/08/29	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2025	01/02/2018	133.88	Put	Bond Future	3,294.7400	3.2947	3,299.6300	3.2996	0.148	0	0	0
2017/08/29	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2025	01/02/2018	133.90	Put	Bond Future	3,314.7400	3.3147	3,319.6300	3.3196	0.148	0	0	0
2017/08/29	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2025	03/05/2018	133.20	Put	Bond Future	117.8900	0.1179	122.8600	0.1229	4.216	0	0	0
2017/08/29	2025	03/05/2018			Bond Future	133.0821	133.0821	133.0771	133.0771	(0.004)	0.0000	0.0000	0
2017/08/29	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2025	03/05/2018	133.22	Put	Bond Future	137.8900	0.1379	142.8600	0.1429	3.604	0	0	0
2017/08/29	2025	03/05/2018	133.21	Put	Bond Future	127.8900	0.1279	132.8600	0.1329	3.886	0	0	0
2017/08/29	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2029	02/11/2017			Bond Future	100.1823	100.1823	100.1784	100.1784	(0.004)	0.0000	0.0000	1,370
2017/08/29	2029	01/02/2018			Bond Future	102.0589	102.0589	102.0551	102.0551	(0.004)	0.0000	0.0000	0
2017/08/29	2029	03/05/2018			Bond Future	102.9823	102.9823	102.9784	102.9784	(0.004)	0.0000	0.0000	0
2017/08/29	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2030	02/11/2017	9.34	Call	Bond Future	1,288.3700	1.2884	1,292.5500	1.2925	0.324	0	0	0
2017/08/29	2030	02/11/2017			Bond Future	9.1501	93.7684	9.1495	93.7726	(0.007)	0.0000	0.0000	58,401
2017/08/29	2030	02/11/2017	9.35	Call	Bond Future	1,355.5300	1.3555	1,359.7100	1.3597	0.308	0	0	0
2017/08/29	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2030	02/11/2017	9.36	Call	Bond Future	1,422.6100	1.4226	1,426.7900	1.4268	0.294	0	0	0
2017/08/29	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2030	01/02/2018			Bond Future	9.2056	91.4872	9.2050	91.4916	(0.007)	0.0000	0.0000	0
2017/08/29	2030	01/02/2018	9.38	Call	Bond Future	1,164.9700	1.1650	1,169.3500	1.1694	0.376	0	0	0
2017/08/29	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2030	01/02/2018	9.39	Call	Bond Future	1,231.1700	1.2312	1,235.5500	1.2356	0.356	0	0	0
2017/08/29	2030	01/02/2018	9.37	Call	Bond Future	1,098.7100	1.0987	1,103.0900	1.1031	0.399	0	0	0
2017/08/29	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/29	2030	03/05/2018	9.51	Call	Bond Future	1,615.4200	1.6154	1,619.2700	1.6193	0.238	0	0	0
2017/08/29	2030	03/05/2018			Bond Future	9.2634	93.1964	9.2628	93.2002	(0.006)	0.0000	0.0000	0
2017/08/29	2030	03/05/2018	9.49	Call	Bond Future	1,485.8500	1.4859	1,489.7000	1.4897	0.259	0	0	0
2017/08/29	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2030	03/05/2018	9.50	Call	Bond Future	1,550.6700	1.5507	1,554.5200	1.5545	0.248	0	0	0
2017/08/29	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2032	02/11/2017	9.49	Put	Bond Future	1,381.3600	1.3814	1,366.6100	1.3666	(1.068)	0	0	0
2017/08/29	2032	02/11/2017	9.48	Call	Bond Future	1,957.1000	1.9571	1,947.3200	1.9473	(0.500)	0	0	0
2017/08/29	2032	02/11/2017			Bond Future	9.4051	91.8346	9.4045	91.8396	(0.007)	0.0000	0.0000	35,444
2017/08/29	2032	02/11/2017	9.49	Call	Bond Future	1,997.3300	1.9973	1,987.6100	1.9876	(0.487)	0	0	0
2017/08/29	2032	02/11/2017	9.48	Put	Bond Future	1,413.4000	1.4134	1,398.5900	1.3986	(1.048)	0	0	0
2017/08/29	2032	02/11/2017	9.50	Call	Bond Future	2,038.0100	2.0380	2,028.3600	2.0284	(0.474)	0	0	0
2017/08/29	2032	02/11/2017	9.50	Put	Bond Future	1,349.8400	1.3498	1,335.1600	1.3352	(1.088)	0	0	0
2017/08/29	2032	01/02/2018	9.20	Call	Bond Future	1,771.0800	1.7711	1,765.1000	1.7651	(0.338)	0	0	7,500
2017/08/29	2032	01/02/2018	9.45	Put	Bond Future	2,713.0600	2.7131	2,702.0500	2.7020	(0.406)	0	0	0
2017/08/29	2032	01/02/2018	9.40	Put	Bond Future	2,895.5100	2.8955	2,884.4300	2.8844	(0.383)	0	0	0
2017/08/29	2032	01/02/2018	9.56	Call	Bond Future	3,006.5900	3.0066	3,001.0200	3.0010	(0.185)	0	0	0
2017/08/29	2032	01/02/2018	9.55	Put	Bond Future	2,373.8900	2.3739	2,363.1100	2.3631	(0.454)	0	0	0
2017/08/29	2032	01/02/2018			Bond Future	9.4671	93.5225	9.4663	93.5277	(0.008)	0.0000	0.0000	0
2017/08/29	2032	01/02/2018	9.30	Put	Bond Future	3,287.4900	3.2875	3,276.3200	3.2763	(0.340)	0	0	0
2017/08/29	2032	01/02/2018	9.30	Call	Bond Future	2,075.1900	2.0752	2,069.2000	2.0692	(0.289)	0	0	7,800
2017/08/29	2032	01/02/2018	9.57	Call	Bond Future	3,045.7900	3.0458	3,040.2500	3.0402	(0.182)	0	0	0
2017/08/29	2032	01/02/2018	9.57	Put	Bond Future	2,310.0000	2.3100	2,299.2800	2.2993	(0.464)	0	0	0
2017/08/29	2032	01/02/2018	9.20	Put	Bond Future	3,720.1500	3.7201	3,708.9900	3.7090	(0.300)	0	0	0
2017/08/29	2032	01/02/2018	9.45	Call	Bond Future	2,590.3700	2.5904	2,584.5400	2.5845	(0.225)	0	0	750
2017/08/29	2032	01/02/2018	9.40	Call	Bond Future	2,411.6700	2.4117	2,405.7700	2.4058	(0.245)	0	0	6,800
2017/08/29	2032	01/02/2018	9.56	Put	Bond Future	2,341.9000	2.3419	2,331.1500	2.3312	(0.459)	0	0	0
2017/08/29	2032	01/02/2018	9.55	Call	Bond Future	2,967.4000	2.9674	2,961.8000	2.9618	(0.189)	0	0	0
2017/08/29	2032	03/05/2018	9.70	Call	Bond Future	3,973.9300	3.9739	3,970.0100	3.9700	(0.099)	0	0	0
2017/08/29	2032	03/05/2018	9.71	Put	Bond Future	2,732.1100	2.7321	2,723.4600	2.7235	(0.317)	0	0	0
2017/08/29	2032	03/05/2018			Bond Future	9.5272	91.1126	9.5266	91.1174	(0.007)	0.0000	0.0000	0
2017/08/29	2032	03/05/2018	9.70	Put	Bond Future	2,761.6400	2.7616	2,752.9700	2.7530	(0.314)	0	0	0
2017/08/29	2032	03/05/2018	9.71	Call	Bond Future	4,013.8600	4.0139	4,009.9600	4.0100	(0.097)	0	0	0
2017/08/29	2032	03/05/2018	9.72	Call	Bond Future	4,053.6800	4.0537	4,049.8100	4.0498	(0.095)	0	0	0
2017/08/29	2032	03/05/2018	9.72	Put	Bond Future	2,702.5400	2.7025	2,693.9200	2.6939	(0.319)	0	0	0
2017/08/29	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2033	02/11/2017	110.07	Put	Bond Future	5,710.2200	5.7102	5,714.1700	5.7142	0.069	0	0	0
2017/08/29	2033	02/11/2017			Bond Future	104.3598	104.3598	104.3558	104.3558	(0.004)	0.0000	0.0000	5,174
2017/08/29	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2033	02/11/2017	110.09	Put	Bond Future	5,730.2200	5.7302	5,734.1700	5.7342	0.069	0	0	0
2017/08/29	2033	02/11/2017	110.08	Put	Bond Future	5,720.2200	5.7202	5,724.1700	5.7242	0.069	0	0	0
2017/08/29	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2033	01/02/2018			Bond Future	106.3145	106.3145	106.3107	106.3107	(0.004)	0.0000	0.0000	0
2017/08/29	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/29	2033 01/02/2018	109.64	Put	Bond Future	3,325.4600	3.3255	3,329.2700	3.3293	0.115	0	0	0
2017/08/29	2033 01/02/2018	109.66	Put	Bond Future	3,345.4600	3.3455	3,349.2700	3.3493	0.114	0	0	0
2017/08/29	2033 01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2033 01/02/2018	109.65	Put	Bond Future	3,335.4600	3.3355	3,339.2700	3.3393	0.114	0	0	0
2017/08/29	2033 03/05/2018	107.71	Put	Bond Future	461.1100	0.4611	464.9300	0.4649	0.828	0	0	0
2017/08/29	2033 03/05/2018			Bond Future	107.2489	107.2489	107.2451	107.2451	(0.004)	0.0000	0.0000	0
2017/08/29	2033 03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2033 03/05/2018	107.70	Put	Bond Future	451.1100	0.4511	454.9300	0.4549	0.847	0	0	0
2017/08/29	2033 03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2033 03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2033 03/05/2018	107.69	Put	Bond Future	441.1100	0.4411	444.9300	0.4449	0.866	0	0	0
2017/08/29	2037 02/11/2017	9.67	Put	Bond Future	2,338.5100	2.3385	2,320.4800	2.3205	(0.771)	0	0	0
2017/08/29	2037 02/11/2017			Bond Future	9.7511	91.4871	9.7504	91.4925	(0.007)	0.0000	0.0000	54,038
2017/08/29	2037 02/11/2017	9.66	Call	Bond Future	1,659.5300	1.6595	1,646.9400	1.6469	(0.759)	0	0	0
2017/08/29	2037 02/11/2017	9.66	Put	Bond Future	2,382.8200	2.3828	2,364.7900	2.3648	(0.757)	0	0	0
2017/08/29	2037 02/11/2017	9.67	Call	Bond Future	1,695.0200	1.6950	1,682.4300	1.6824	(0.743)	0	0	0
2017/08/29	2037 02/11/2017	9.65	Call	Bond Future	1,624.3400	1.6243	1,611.7600	1.6118	(0.774)	0	0	0
2017/08/29	2037 02/11/2017	9.65	Put	Bond Future	2,427.5500	2.4275	2,409.5300	2.4095	(0.742)	0	0	0
2017/08/29	2037 01/02/2018	9.82	Put	Bond Future	2,968.5700	2.9686	2,956.3000	2.9563	(0.413)	0	0	0
2017/08/29	2037 01/02/2018			Bond Future	9.8149	88.9136	9.8142	88.9193	(0.007)	0.0000	0.0000	160
2017/08/29	2037 01/02/2018	9.82	Call	Bond Future	3,008.1800	3.0082	3,001.6000	3.0016	(0.219)	0	0	0
2017/08/29	2037 01/02/2018	9.81	Put	Bond Future	3,006.7100	3.0067	2,994.4300	2.9944	(0.408)	0	0	0
2017/08/29	2037 01/02/2018	9.83	Call	Bond Future	3,048.1600	3.0482	3,041.6100	3.0416	(0.215)	0	0	0
2017/08/29	2037 01/02/2018	9.83	Put	Bond Future	2,930.8000	2.9308	2,918.5600	2.9186	(0.418)	0	0	0
2017/08/29	2037 01/02/2018	9.81	Call	Bond Future	2,968.4600	2.9685	2,961.8700	2.9619	(0.222)	0	0	0
2017/08/29	2037 03/05/2018	9.99	Call	Bond Future	4,246.8500	4.2469	4,242.1000	4.2421	(0.112)	0	0	0
2017/08/29	2037 03/05/2018	9.97	Put	Bond Future	3,480.0300	3.4800	3,470.0100	3.4700	(0.288)	0	0	0
2017/08/29	2037 03/05/2018			Bond Future	9.8805	90.5746	9.8798	90.5799	(0.007)	0.0000	0.0000	0
2017/08/29	2037 03/05/2018	9.99	Put	Bond Future	3,411.0800	3.4111	3,401.1000	3.4011	(0.293)	0	0	0
2017/08/29	2037 03/05/2018	9.97	Call	Bond Future	4,164.0700	4.1641	4,159.2800	4.1593	(0.115)	0	0	0
2017/08/29	2037 03/05/2018	9.98	Put	Bond Future	3,445.4100	3.4454	3,435.4100	3.4354	(0.290)	0	0	0
2017/08/29	2037 03/05/2018	9.98	Call	Bond Future	4,205.3700	4.2054	4,200.6000	4.2006	(0.113)	0	0	0
2017/08/29	2038 02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2038 02/11/2017			Bond Future	129.8636	129.8636	129.4391	129.4391	(0.327)	0.0000	0.0000	19,544
2017/08/29	2038 02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2038 02/11/2017	136.82	Put	Bond Future	6,956.4300	6.9564	7,380.8800	7.3809	6.102	0	0	0
2017/08/29	2038 02/11/2017	136.80	Put	Bond Future	6,936.4300	6.9364	7,360.8800	7.3609	6.119	0	0	0
2017/08/29	2038 02/11/2017	136.81	Put	Bond Future	6,946.4300	6.9464	7,370.8800	7.3709	6.110	0	0	0
2017/08/29	2038 02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2038 01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2038 01/02/2018	136.95	Put	Bond Future	6,174.9500	6.1750	6,607.0800	6.6071	6.998	0	0	0
2017/08/29	2038 01/02/2018			Bond Future	130.7750	130.7750	130.3429	130.3429	(0.330)	0.0000	0.0000	0
2017/08/29	2038 01/02/2018	136.94	Put	Bond Future	6,164.9500	6.1650	6,597.0800	6.5971	7.009	0	0	0
2017/08/29	2038 01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2038 01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2038 01/02/2018	136.93	Put	Bond Future	6,154.9500	6.1550	6,587.0800	6.5871	7.021	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
2017/08/29	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2038	03/05/2018	132.27	Call	Bond Future	1,005.4800	1.0055	565.1700	0.5652	(43.791)	0	0	0
2017/08/29	2038	03/05/2018			Bond Future	133.2755	133.2755	132.8352	132.8352	(0.330)	0.0000	0.0000	0
2017/08/29	2038	03/05/2018	132.28	Call	Bond Future	995.4800	0.9955	555.1700	0.5552	(44.231)	0	0	0
2017/08/29	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2038	03/05/2018	132.29	Call	Bond Future	985.4800	0.9855	545.1700	0.5452	(44.680)	0	0	0
2017/08/29	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2040	02/11/2017	9.67	Put	Bond Future	2,980.6000	2.9806	2,961.1800	2.9612	(0.652)	0	0	0
2017/08/29	2040	02/11/2017			Bond Future	9.8416	94.8530	9.8409	94.8589	(0.007)	0.0000	0.0000	15,719
2017/08/29	2040	02/11/2017	9.66	Call	Bond Future	1,484.8900	1.4849	1,471.3800	1.4714	(0.910)	0	0	0
2017/08/29	2040	02/11/2017	9.66	Put	Bond Future	3,033.3400	3.0333	3,013.9400	3.0139	(0.640)	0	0	0
2017/08/29	2040	02/11/2017	9.67	Call	Bond Future	1,518.4900	1.5185	1,504.9600	1.5050	(0.891)	0	0	0
2017/08/29	2040	02/11/2017	9.65	Call	Bond Future	1,451.6000	1.4516	1,438.1300	1.4381	(0.928)	0	0	0
2017/08/29	2040	02/11/2017	9.65	Put	Bond Future	3,086.5200	3.0865	3,067.1600	3.0672	(0.627)	0	0	0
2017/08/29	2040	01/02/2018	9.89	Call	Bond Future	3,206.8500	3.2069	3,199.5200	3.1995	(0.229)	0	0	0
2017/08/29	2040	01/02/2018			Bond Future	9.9061	92.0911	9.9053	92.0971	(0.007)	0.0000	0.0000	0
2017/08/29	2040	01/02/2018	9.87	Call	Bond Future	3,123.8500	3.1238	3,116.4800	3.1165	(0.236)	0	0	0
2017/08/29	2040	01/02/2018	9.87	Put	Bond Future	3,424.1500	3.4242	3,410.7200	3.4107	(0.392)	0	0	0
2017/08/29	2040	01/02/2018	9.88	Put	Bond Future	3,382.0700	3.3821	3,368.6600	3.3687	(0.397)	0	0	0
2017/08/29	2040	01/02/2018	9.89	Put	Bond Future	3,340.4000	3.3404	3,327.0100	3.3270	(0.401)	0	0	0
2017/08/29	2040	01/02/2018	9.88	Call	Bond Future	3,165.2100	3.1652	3,157.8600	3.1579	(0.232)	0	0	0
2017/08/29	2040	03/05/2018	10.08	Put	Bond Future	3,685.4200	3.6854	3,674.6900	3.6747	(0.291)	0	0	0
2017/08/29	2040	03/05/2018			Bond Future	9.9722	93.8115	9.9715	93.8171	(0.007)	0.0000	0.0000	0
2017/08/29	2040	03/05/2018	10.07	Call	Bond Future	4,519.2600	4.5193	4,514.0800	4.5141	(0.115)	0	0	0
2017/08/29	2040	03/05/2018	10.07	Put	Bond Future	3,722.5500	3.7225	3,711.7900	3.7118	(0.289)	0	0	0
2017/08/29	2040	03/05/2018	10.08	Call	Bond Future	4,562.9600	4.5630	4,557.8100	4.5578	(0.113)	0	0	0
2017/08/29	2040	03/05/2018	10.06	Call	Bond Future	4,475.4500	4.4755	4,470.2500	4.4702	(0.116)	0	0	0
2017/08/29	2040	03/05/2018	10.06	Put	Bond Future	3,759.6800	3.7597	3,748.9000	3.7489	(0.287)	0	0	0
2017/08/29	2044	02/11/2017	9.68	Call	Bond Future	1,541.2000	1.5412	1,527.2700	1.5273	(0.904)	0	0	0
2017/08/29	2044	02/11/2017			Bond Future	9.8550	92.0146	9.8543	92.0203	(0.007)	0.0000	0.0000	24,076
2017/08/29	2044	02/11/2017	9.66	Call	Bond Future	1,473.5200	1.4735	1,459.6800	1.4597	(0.939)	0	0	0
2017/08/29	2044	02/11/2017	9.66	Put	Bond Future	3,160.0100	3.1600	3,140.4700	3.1405	(0.618)	0	0	0
2017/08/29	2044	02/11/2017	9.68	Put	Bond Future	3,052.2100	3.0522	3,032.5800	3.0326	(0.643)	0	0	0
2017/08/29	2044	02/11/2017	9.67	Call	Bond Future	1,507.1200	1.5071	1,493.2400	1.4932	(0.921)	0	0	0
2017/08/29	2044	02/11/2017	9.67	Put	Bond Future	3,105.8000	3.1058	3,086.2200	3.0862	(0.630)	0	0	0
2017/08/29	2044	01/02/2018	9.90	Put	Bond Future	3,404.9600	3.4050	3,391.4300	3.3914	(0.397)	0	0	0
2017/08/29	2044	01/02/2018	9.89	Call	Bond Future	3,219.7400	3.2197	3,212.1500	3.2121	(0.236)	0	0	0
2017/08/29	2044	01/02/2018			Bond Future	9.9170	89.3256	9.9163	89.3316	(0.007)	0.0000	0.0000	0
2017/08/29	2044	01/02/2018	9.90	Call	Bond Future	3,261.7400	3.2617	3,254.1800	3.2542	(0.232)	0	0	0
2017/08/29	2044	01/02/2018	9.89	Put	Bond Future	3,447.4000	3.4474	3,433.8400	3.4338	(0.393)	0	0	0
2017/08/29	2044	01/02/2018	9.91	Call	Bond Future	3,304.2500	3.3043	3,296.7000	3.2967	(0.228)	0	0	0
2017/08/29	2044	01/02/2018	9.91	Put	Bond Future	3,363.1800	3.3632	3,349.6600	3.3497	(0.402)	0	0	0
2017/08/29	2044	03/05/2018	10.10	Call	Bond Future	4,695.9600	4.6960	4,690.6900	4.6907	(0.112)	0	0	0
2017/08/29	2044	03/05/2018	10.09	Put	Bond Future	3,749.1500	3.7492	3,738.2700	3.7383	(0.290)	0	0	0
2017/08/29	2044	03/05/2018			Bond Future	9.9806	90.9944	9.9799	91.0000	(0.007)	0.0000	0.0000	0
2017/08/29	2044	03/05/2018	10.11	Call	Bond Future	4,740.6800	4.7407	4,735.4200	4.7354	(0.111)	0	0	0

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2017/08/29	2044	03/05/2018	10.11	Put	Bond Future	3,675.2000	3.6752	3,664.3600	3.6644	(0.295)	0	0	0
2017/08/29	2044	03/05/2018	10.10	Put	Bond Future	3,712.0200	3.7120	3,701.1700	3.7012	(0.292)	0	0	0
2017/08/29	2044	03/05/2018	10.09	Call	Bond Future	4,651.4300	4.6514	4,646.1300	4.6461	(0.114)	0	0	0
2017/08/29	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2046	02/11/2017	136.30	Put	Bond Future	12,441.4700	12.4415	12,445.9500	12.4460	0.036	0	0	0
2017/08/29	2046	02/11/2017			Bond Future	123.8585	123.8585	123.8541	123.8541	(0.004)	0.0000	0.0000	21,292
2017/08/29	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2046	02/11/2017	136.32	Put	Bond Future	12,461.4700	12.4615	12,465.9500	12.4660	0.036	0	0	0
2017/08/29	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2046	02/11/2017	136.31	Put	Bond Future	12,451.4700	12.4515	12,455.9500	12.4560	0.036	0	0	0
2017/08/29	2046	01/02/2018	132.92	Put	Bond Future	6,741.4500	6.7414	6,745.9600	6.7460	0.067	0	0	0
2017/08/29	2046	01/02/2018			Bond Future	126.1785	126.1785	126.1740	126.1740	(0.004)	0.0000	0.0000	0
2017/08/29	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2046	01/02/2018	132.91	Put	Bond Future	6,731.4500	6.7314	6,735.9600	6.7360	0.067	0	0	0
2017/08/29	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2046	01/02/2018	132.90	Put	Bond Future	6,721.4500	6.7214	6,725.9600	6.7260	0.067	0	0	0
2017/08/29	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2046	03/05/2018			Bond Future	126.9759	126.9759	126.9713	126.9713	(0.004)	0.0000	0.0000	0
2017/08/29	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2046	03/05/2018	127.93	Put	Bond Future	954.1100	0.9541	958.6700	0.9587	0.478	0	0	0
2017/08/29	2046	03/05/2018	127.95	Put	Bond Future	974.1100	0.9741	978.6700	0.9787	0.468	0	0	0
2017/08/29	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2046	03/05/2018	127.94	Put	Bond Future	964.1100	0.9641	968.6700	0.9687	0.473	0	0	0
2017/08/29	2050	02/11/2017	144.66	Put	Bond Future	11,907.2700	11.9073	11,912.2600	11.9123	0.042	0	0	0
2017/08/29	2050	02/11/2017	144.67	Put	Bond Future	11,917.2700	11.9173	11,922.2600	11.9223	0.042	0	0	0
2017/08/29	2050	02/11/2017			Bond Future	132.7527	132.7527	132.7477	132.7477	(0.004)	0.0000	0.0000	22,382
2017/08/29	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2050	02/11/2017	144.65	Put	Bond Future	11,897.2700	11.8973	11,902.2600	11.9023	0.042	0	0	0
2017/08/29	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2050	01/02/2018	140.23	Put	Bond Future	6,681.7200	6.6817	6,686.7600	6.6868	0.075	0	0	0
2017/08/29	2050	01/02/2018			Bond Future	133.5483	133.5483	133.5432	133.5432	(0.004)	0.0000	0.0000	0
2017/08/29	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2050	01/02/2018	140.25	Put	Bond Future	6,701.7200	6.7017	6,706.7600	6.7068	0.075	0	0	0
2017/08/29	2050	01/02/2018	140.24	Put	Bond Future	6,691.7200	6.6917	6,696.7600	6.6968	0.075	0	0	0
2017/08/29	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2050	03/05/2018	135.61	Call	Bond Future	491.7100	0.4917	486.7100	0.4867	(1.017)	0	0	0
2017/08/29	2050	03/05/2018			Bond Future	136.1017	136.1017	136.0967	136.0967	(0.004)	0.0000	0.0000	0
2017/08/29	2050	03/05/2018	135.62	Call	Bond Future	481.7100	0.4817	476.7100	0.4767	(1.038)	0	0	0
2017/08/29	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	2050	03/05/2018	135.63	Call	Bond Future	471.7100	0.4717	466.7100	0.4667	(1.060)	0	0	0
2017/08/29	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	AL37	02/11/2017			Index Future	558.7910	558.7910	558.7990	558.7990	0.001	0.0000	0.0000	0
2017/08/29	AL37	01/02/2018			Index Future	569.0640	569.0640	569.0730	569.0730	0.002	0.0000	0.0000	0
2017/08/29	AL37	03/05/2018			Index Future	579.6980	579.6980	579.7030	579.7030	0.001	0.0000	0.0000	0
2017/08/29	AL7T	02/11/2017			Index Future	642.3560	642.3560	642.3790	642.3790	0.004	0.0000	0.0000	0
2017/08/29	AL7T	01/02/2018			Index Future	654.1640	654.1640	654.1880	654.1880	0.004	0.0000	0.0000	0
2017/08/29	AL7T	03/05/2018			Index Future	666.3880	666.3880	666.4090	666.4090	0.003	0.0000	0.0000	0
2017/08/29	ALBI	02/11/2017			Index Future	576.5640	576.5640	576.5860	576.5860	0.004	0.0000	0.0000	616
2017/08/29	ALBI	01/02/2018			Index Future	587.1630	587.1630	587.1860	587.1860	0.004	0.0000	0.0000	0
2017/08/29	ALBI	03/05/2018			Index Future	598.1350	598.1350	598.1550	598.1550	0.003	0.0000	0.0000	0
2017/08/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/08/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/08/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/29	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	EL28	02/11/2017			Bond Future	128.1543	128.1543	128.1514	128.1514	(0.002)	0.0000	0.0000	0
2017/08/29	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
2017/08/29	EL28	02/11/2017	133.87	Put	Bond Future	5,715.6800	5.7157	5,718.5800	5.7186	0.051	0	0	0
2017/08/29	EL28	02/11/2017	133.89	Put	Bond Future	5,735.6800	5.7357	5,738.5800	5.7386	0.051	0	0	0
2017/08/29	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	EL28	02/11/2017	133.88	Put	Bond Future	5,725.6800	5.7257	5,728.5800	5.7286	0.051	0	0	0
2017/08/29	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	EL28	01/02/2018			Bond Future	130.5548	130.5548	130.5521	130.5521	(0.002)	0.0000	0.0000	0
2017/08/29	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	EL28	01/02/2018	132.29	Put	Bond Future	1,735.2200	1.7352	1,737.8700	1.7379	0.153	0	0	0
2017/08/29	EL28	01/02/2018	132.31	Put	Bond Future	1,755.2200	1.7552	1,757.8700	1.7579	0.151	0	0	0
2017/08/29	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	EL28	01/02/2018	132.30	Put	Bond Future	1,745.2200	1.7452	1,747.8700	1.7479	0.152	0	0	0
2017/08/29	EL28	03/05/2018	133.20	Put	Bond Future	148.9900	0.1490	151.6800	0.1517	1.805	0	0	0
2017/08/29	EL28	03/05/2018			Bond Future	133.0510	133.0510	133.0483	133.0483	(0.002)	0.0000	0.0000	0
2017/08/29	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	EL28	03/05/2018	133.19	Put	Bond Future	138.9900	0.1390	141.6800	0.1417	1.935	0	0	0
2017/08/29	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	EL28	03/05/2018	133.18	Put	Bond Future	128.9900	0.1290	131.6800	0.1317	2.085	0	0	0
2017/08/29	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	ES33	02/11/2017	10.66	Put	Bond Future	1,115.6700	1.1157	1,108.7000	1.1087	(0.625)	0	0	0
2017/08/29	ES33	02/11/2017			Bond Future	10.8422	76.0318	10.8411	76.0388	(0.011)	0.0000	0.0000	9,466
2017/08/29	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	ES33	02/11/2017	10.68	Put	Bond Future	992.0300	0.9920	985.0600	0.9851	(0.703)	0	0	0
2017/08/29	ES33	02/11/2017	10.67	Put	Bond Future	1,053.8100	1.0538	1,046.8400	1.0468	(0.661)	0	0	0
2017/08/29	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	ES33	01/02/2018	10.99	Call	Bond Future	235.8200	0.2358	243.0300	0.2430	3.057	0	0	0
2017/08/29	ES33	01/02/2018			Bond Future	10.9503	77.4293	10.9491	77.4365	(0.011)	0.0000	0.0000	0
2017/08/29	ES33	01/02/2018	11.00	Call	Bond Future	295.0500	0.2950	302.2600	0.3023	2.444	0	0	0
2017/08/29	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	ES33	01/02/2018	11.01	Call	Bond Future	354.2000	0.3542	361.4100	0.3614	2.036	0	0	0
2017/08/29	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	ES33	03/05/2018	11.22	Call	Bond Future	956.3300	0.9563	963.1900	0.9632	0.717	0	0	0
2017/08/29	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	ES33	03/05/2018			Bond Future	11.0552	75.0844	11.0540	75.0912	(0.011)	0.0000	0.0000	0
2017/08/29	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	ES33	03/05/2018	11.20	Call	Bond Future	841.2600	0.8413	848.1200	0.8481	0.815	0	0	0
2017/08/29	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	ES33	03/05/2018	11.21	Call	Bond Future	898.8300	0.8988	905.6900	0.9057	0.763	0	0	0
2017/08/29	ES42	02/11/2017			Bond Future	11.0716	78.7327	11.0705	78.7406	(0.010)	0.0000	0.0000	7,957
2017/08/29	ES42	01/02/2018			Bond Future	11.1755	80.1796	11.1743	80.1877	(0.011)	0.0000	0.0000	0
2017/08/29	ES42	03/05/2018			Bond Future	11.2814	77.4163	11.2803	77.4241	(0.010)	0.0000	0.0000	0
2017/08/29	GOVI	02/11/2017	572.45	Call	GOVI	28,690.0000	2.8690	28,890.0000	2.8890	0.697	0	0	0
2017/08/29	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	GOVI	02/11/2017			GOVI	575.3190	575.3190	575.3390	575.3390	0.003	0.0000	0.0000	674

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
2017/08/29	GOVI	02/11/2017	572.46	Call	GOVI	28,590.0000		2.8590	28,790.0000	2.8790	0.700	0	0	0
2017/08/29	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	GOVI	02/11/2017	572.44	Call	GOVI	28,790.0000		2.8790	28,990.0000	2.8990	0.695	0	0	0
2017/08/29	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	GOVI	01/02/2018			GOVI	585.8950		585.8950	585.9160	585.9160	0.004	0.0000	0.0000	0
2017/08/29	GOVI	01/02/2018	581.03	Call	GOVI	48,650.0000		4.8650	48,860.0000	4.8860	0.432	0	0	0
2017/08/29	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	GOVI	01/02/2018	581.04	Call	GOVI	48,550.0000		4.8550	48,760.0000	4.8760	0.433	0	0	0
2017/08/29	GOVI	01/02/2018	581.02	Call	GOVI	48,750.0000		4.8750	48,960.0000	4.8960	0.431	0	0	0
2017/08/29	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	GOVI	03/05/2018	590.27	Call	GOVI	65,740.0000		6.5740	65,910.0000	6.5910	0.259	0	0	0
2017/08/29	GOVI	03/05/2018	590.29	Call	GOVI	65,540.0000		6.5540	65,710.0000	6.5710	0.259	0	0	0
2017/08/29	GOVI	03/05/2018			GOVI	596.8440		596.8440	596.8610	596.8610	0.003	0.0000	0.0000	0
2017/08/29	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	GOVI	03/05/2018	590.28	Call	GOVI	65,640.0000		6.5640	65,810.0000	6.5810	0.259	0	0	0
2017/08/29	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/08/29	IGOV	02/11/2017			Index Future	250.9310		250.9310	250.8450	250.8450	(0.034)	0.0000	0.0000	1,163
2017/08/29	IGOV	01/02/2018			Index Future	255.6320		255.6320	255.5450	255.5450	(0.034)	0.0000	0.0000	0
2017/08/29	IGOV	03/05/2018			Index Future	260.5190		260.5190	260.4310	260.4310	(0.034)	0.0000	0.0000	0
2017/08/29	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/08/29	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/08/29	IS01	21/12/2017			Interest Rate Swap	99.7425		99.7425	99.7443	99.7443	0.002	0.0000	0.0000	0
2017/08/29	IS01	15/03/2018			Interest Rate Swap	99.6163		99.6163	99.6193	99.6193	0.003	0.0000	0.0000	0
2017/08/29	IS01	21/06/2018			Interest Rate Swap	99.6723		99.6723	99.6743	99.6743	0.002	0.0000	0.0000	0
2017/08/29	IS01	20/09/2018			Interest Rate Swap	99.7432		99.7432	99.7453	99.7453	0.002	0.0000	0.0000	0
2017/08/29	IS02	18/12/2017			Interest Rate Swap	99.7731		99.7731	99.7750	99.7750	0.002	0.0000	0.0000	0
2017/08/29	IS02	16/03/2018			Interest Rate Swap	98.8936		98.8936	98.8966	98.8966	0.003	0.0000	0.0000	0
2017/08/29	IS02	15/06/2018			Interest Rate Swap	98.3651		98.3651	98.3672	98.3672	0.002	0.0000	0.0000	0
2017/08/29	IS02	21/09/2018			Interest Rate Swap	98.2083		98.2083	98.2103	98.2103	0.002	0.0000	0.0000	0
2017/08/29	IS02	21/12/2018			Interest Rate Swap	98.4800		98.4800	98.4800	98.4800	0.000	0.0000	0.0000	0
2017/08/29	IS02	15/03/2019			Interest Rate Swap	98.7727		98.7727	98.7720	98.7720	(0.001)	0.0000	0.0000	0
2017/08/29	IS02	21/06/2019			Interest Rate Swap	99.0694		99.0694	99.0675	99.0675	(0.002)	0.0000	0.0000	0
2017/08/29	IS02	20/09/2019			Interest Rate Swap	99.3923		99.3923	99.3884	99.3884	(0.004)	0.0000	0.0000	0
2017/08/29	IS05	17/12/2020			Interest Rate Swap	95.3155		95.3155	95.2713	95.2713	(0.046)	0.0000	0.0000	0
2017/08/29	IS05	16/03/2021			Interest Rate Swap	94.5087		94.5087	94.4563	94.4563	(0.055)	0.0000	0.0000	0
2017/08/29	IS05	15/06/2021			Interest Rate Swap	93.6802		93.6802	93.6212	93.6212	(0.063)	0.0000	0.0000	0
2017/08/29	IS05	21/09/2021			Interest Rate Swap	93.8363		93.8363	93.7743	93.7743	(0.066)	0.0000	0.0000	0
2017/08/29	IS05	21/12/2021			Interest Rate Swap	96.0128		96.0128	95.9542	95.9542	(0.061)	0.0000	0.0000	51
2017/08/29	IS05	15/03/2022			Interest Rate Swap	96.1210		96.1210	96.0675	96.0675	(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
2017/08/29	IS05	21/06/2022			Interest Rate Swap	97.3095	97.3095	97.2609	97.2609	(0.050)	0.0000	0.0000	0
2017/08/29	IS05	20/09/2022			Interest Rate Swap	99.5143	99.5143	99.4645	99.4645	(0.050)	0.0000	0.0000	0
2017/08/29	IS10	17/12/2025			Interest Rate Swap	94.2308	94.2308	94.0733	94.0733	(0.167)	0.0000	0.0000	0
2017/08/29	IS10	16/03/2026			Interest Rate Swap	91.2248	91.2248	91.0726	91.0726	(0.167)	0.0000	0.0000	0
2017/08/29	IS10	15/06/2026			Interest Rate Swap	89.9692	89.9692	89.8261	89.8261	(0.159)	0.0000	0.0000	0
2017/08/29	IS10	21/09/2026			Interest Rate Swap	92.1442	92.1442	92.0124	92.0124	(0.143)	0.0000	0.0000	0
2017/08/29	IS10	21/12/2026			Interest Rate Swap	95.9396	95.9396	95.8202	95.8202	(0.124)	0.0000	0.0000	0
2017/08/29	IS10	15/03/2027			Interest Rate Swap	94.4907	94.4907	94.3800	94.3800	(0.117)	0.0000	0.0000	0
2017/08/29	IS10	21/06/2027			Interest Rate Swap	96.5719	96.5719	96.4736	96.4736	(0.102)	0.0000	0.0000	0
2017/08/29	IS10	20/09/2027			Interest Rate Swap	100.3098	100.3098	100.2216	100.2216	(0.088)	0.0000	0.0000	0
2017/08/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/08/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/08/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/08/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/08/29	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/08/29	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/08/29	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/08/29	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/08/29	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/08/29	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/08/29	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/08/29	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/08/29	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/08/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/08/29	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/08/29	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/08/29	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/08/29	R023	02/11/2017	8.56	Call	Bond Future	2,879.3000	2.8793	2,879.2000	2.8792	(0.003)	0	0	0
2017/08/29	R023	02/11/2017			Bond Future	7.8825	100.8719	7.8822	100.8734	(0.005)	0.0000	0.0000	53,960
2017/08/29	R023	02/11/2017	8.56	Put	Bond Future	43.8800	0.0439	42.2400	0.0422	(3.737)	0	0	0
2017/08/29	R023	02/11/2017	8.58	Put	Bond Future	39.5300	0.0395	38.0100	0.0380	(3.845)	0	0	0
2017/08/29	R023	02/11/2017	8.57	Call	Bond Future	2,918.2000	2.9182	2,918.1600	2.9182	(0.001)	0	0	0
2017/08/29	R023	02/11/2017	8.57	Put	Bond Future	41.6800	0.0417	40.1000	0.0401	(3.791)	0	0	0
2017/08/29	R023	02/11/2017	8.58	Call	Bond Future	2,957.1400	2.9571	2,957.1600	2.9572	0.001	0	0	0
2017/08/29	R023	01/02/2018	8.33	Put	Bond Future	569.0000	0.5690	565.1300	0.5651	(0.680)	0	0	0
2017/08/29	R023	01/02/2018			Bond Future	7.9132	102.7261	7.9128	102.7277	(0.005)	0.0000	0.0000	0
2017/08/29	R023	01/02/2018	8.32	Call	Bond Future	2,226.4600	2.2265	2,224.2400	2.2242	(0.100)	0	0	0
2017/08/29	R023	01/02/2018	8.32	Put	Bond Future	580.0900	0.5801	576.2000	0.5762	(0.671)	0	0	0
2017/08/29	R023	01/02/2018	8.33	Call	Bond Future	2,255.4200	2.2554	2,253.2200	2.2532	(0.098)	0	0	0
2017/08/29	R023	01/02/2018	8.31	Call	Bond Future	2,197.9000	2.1979	2,195.6500	2.1956	(0.102)	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
2017/08/29	R023	01/02/2018	8.31	Put	Bond Future	591.6000	0.5916	587.6800	0.5877	(0.663)	0	0	0
2017/08/29	R023	03/05/2018	8.27	Call	Bond Future	2,241.8700	2.2419	2,239.7100	2.2397	(0.096)	0	0	0
2017/08/29	R023	03/05/2018			Bond Future	7.9329	100.7154	7.9326	100.7165	(0.003)	0.0000	0.0000	0
2017/08/29	R023	03/05/2018	8.27	Put	Bond Future	930.6600	0.9307	927.4400	0.9274	(0.346)	0	0	0
2017/08/29	R023	03/05/2018	8.28	Call	Bond Future	2,267.4600	2.2675	2,265.3200	2.2653	(0.094)	0	0	0
2017/08/29	R023	03/05/2018	8.29	Put	Bond Future	904.5500	0.9045	901.3600	0.9014	(0.353)	0	0	0
2017/08/29	R023	03/05/2018	8.28	Put	Bond Future	917.6800	0.9177	914.4800	0.9145	(0.349)	0	0	0
2017/08/29	R023	03/05/2018	8.29	Call	Bond Future	2,292.8800	2.2929	2,290.7500	2.2907	(0.093)	0	0	0
2017/08/29	R035	02/11/2017	9.61	Put	Bond Future	228.6100	0.2286	222.8100	0.2228	(2.537)	0	0	0
2017/08/29	R035	02/11/2017			Bond Future	9.6387	95.2719	9.6380	95.2777	(0.008)	0.0000	0.0000	19,402
2017/08/29	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R035	02/11/2017	9.60	Put	Bond Future	308.3500	0.3084	302.5500	0.3025	(1.881)	0	0	0
2017/08/29	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R035	02/11/2017	9.59	Put	Bond Future	388.1900	0.3882	382.3900	0.3824	(1.494)	0	0	0
2017/08/29	R035	01/02/2018	9.75	Call	Bond Future	342.0900	0.3421	348.1200	0.3481	1.763	0	0	0
2017/08/29	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R035	01/02/2018			Bond Future	9.7062	97.0232	9.7054	97.0292	(0.008)	0.0000	0.0000	0
2017/08/29	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R035	01/02/2018	9.73	Call	Bond Future	186.1900	0.1862	192.2200	0.1922	3.239	0	0	0
2017/08/29	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R035	01/02/2018	9.74	Call	Bond Future	264.1900	0.2642	270.2200	0.2702	2.282	0	0	0
2017/08/29	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R035	03/05/2018			Bond Future	9.7682	94.3355	9.7674	94.3410	(0.007)	0.0000	0.0000	0
2017/08/29	R035	03/05/2018	9.90	Call	Bond Future	1,010.3700	1.0104	1,015.9400	1.0159	0.551	0	0	0
2017/08/29	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R035	03/05/2018	9.91	Call	Bond Future	1,086.3300	1.0863	1,091.9000	1.0919	0.513	0	0	0
2017/08/29	R035	03/05/2018	9.89	Call	Bond Future	934.3200	0.9343	939.8900	0.9399	0.596	0	0	0
2017/08/29	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R186	02/11/2017	8.89	Put	Bond Future	687.7800	0.6878	677.1600	0.6772	(1.544)	0	0	0
2017/08/29	R186	02/11/2017	8.88	Call	Bond Future	2,529.6900	2.5297	2,522.6500	2.5226	(0.278)	0	0	0
2017/08/29	R186	02/11/2017	8.75	Put	Bond Future	998.9800	0.9990	987.0700	0.9871	(1.192)	0	0	3,750
2017/08/29	R186	02/11/2017			Bond Future	8.6055	115.7729	8.6050	115.7766	(0.006)	0.0000	0.0000	162,597
2017/08/29	R186	02/11/2017	8.75	Call	Bond Future	1,963.1900	1.9632	1,954.9700	1.9550	(0.419)	0	0	0
2017/08/29	R186	02/11/2017	8.89	Call	Bond Future	2,575.9100	2.5759	2,568.9800	2.5690	(0.269)	0	0	0
2017/08/29	R186	02/11/2017	8.88	Put	Bond Future	707.2100	0.7072	696.4800	0.6965	(1.517)	0	0	0
2017/08/29	R186	02/11/2017	8.90	Call	Bond Future	2,622.6600	2.6227	2,615.8500	2.6158	(0.260)	0	0	0
2017/08/29	R186	02/11/2017	8.90	Put	Bond Future	668.9300	0.6689	658.4300	0.6584	(1.570)	0	0	0
2017/08/29	R186	02/11/2017	9.00	Call	Bond Future	3,108.5800	3.1086	3,102.9400	3.1029	(0.181)	0	0	0
2017/08/29	R186	02/11/2017	9.00	Put	Bond Future	501.6800	0.5017	492.3500	0.4923	(1.860)	0	0	5,000
2017/08/29	R186	01/02/2018	9.00	Call	Bond Future	3,528.8600	3.5289	3,524.8400	3.5248	(0.114)	0	0	0
2017/08/29	R186	01/02/2018	9.25	Call	Bond Future	4,661.3600	4.6614	4,658.5500	4.6586	(0.060)	0	0	0
2017/08/29	R186	01/02/2018	8.50	Put	Bond Future	2,728.6000	2.7286	2,719.5800	2.7196	(0.331)	0	0	0
2017/08/29	R186	01/02/2018	8.96	Call	Bond Future	3,359.4700	3.3595	3,355.3000	3.3553	(0.124)	0	0	0
2017/08/29	R186	01/02/2018			Bond Future	8.6546	112.6009	8.6540	112.6048	(0.007)	0.0000	0.0000	198
2017/08/29	R186	01/02/2018	8.50	Call	Bond Future	1,708.9000	1.7089	1,703.7500	1.7038	(0.301)	0	0	1,460

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2017/08/29	R186	01/02/2018	7.75	Put	Bond Future	6,482.8400		6.4828	6,475.9300	6.4759	(0.107)	0	0	0
2017/08/29	R186	01/02/2018	7.75	Call	Bond Future	338.9100		0.3389	335.8700	0.3359	(0.897)	0	0	1,460
2017/08/29	R186	01/02/2018	9.00	Put	Bond Future	1,295.3900		1.2954	1,287.5000	1.2875	(0.609)	0	0	6,200
2017/08/29	R186	01/02/2018	9.25	Put	Bond Future	848.0900		0.8481	841.4100	0.8414	(0.788)	0	0	820
2017/08/29	R186	01/02/2018	8.96	Put	Bond Future	1,381.6300		1.3816	1,373.5900	1.3736	(0.582)	0	0	0
2017/08/29	R186	01/02/2018	8.75	Put	Bond Future	1,911.7500		1.9118	1,903.0200	1.9030	(0.457)	0	0	820
2017/08/29	R186	01/02/2018	8.97	Call	Bond Future	3,401.4700		3.4015	3,397.3300	3.3973	(0.122)	0	0	0
2017/08/29	R186	01/02/2018	8.98	Call	Bond Future	3,443.7100		3.4437	3,439.6100	3.4396	(0.119)	0	0	0
2017/08/29	R186	01/02/2018	8.98	Put	Bond Future	1,337.9500		1.3379	1,329.9800	1.3300	(0.596)	0	0	0
2017/08/29	R186	01/02/2018	8.75	Call	Bond Future	2,534.4600		2.5345	2,529.6000	2.5296	(0.192)	0	0	0
2017/08/29	R186	01/02/2018	8.97	Put	Bond Future	1,359.6500		1.3597	1,351.6400	1.3516	(0.589)	0	0	0
2017/08/29	R186	03/05/2018	8.92	Call	Bond Future	3,549.4200		3.5494	3,545.7500	3.5457	(0.103)	0	0	0
2017/08/29	R186	03/05/2018	8.91	Put	Bond Future	2,195.5300		2.1955	2,188.6500	2.1887	(0.313)	0	0	0
2017/08/29	R186	03/05/2018			Bond Future	8.7025	114.7046	8.7020	114.7078	(0.006)	0.0000	0.0000	0	
2017/08/29	R186	03/05/2018	8.93	Call	Bond Future	3,587.3100		3.5873	3,583.6500	3.5837	(0.102)	0	0	0
2017/08/29	R186	03/05/2018	8.93	Put	Bond Future	2,144.9200		2.1449	2,138.0700	2.1381	(0.319)	0	0	0
2017/08/29	R186	03/05/2018	8.92	Put	Bond Future	2,169.9200		2.1699	2,163.0600	2.1631	(0.316)	0	0	0
2017/08/29	R186	03/05/2018	8.91	Call	Bond Future	3,512.1000		3.5121	3,508.4100	3.5084	(0.105)	0	0	0
2017/08/29	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R197	02/11/2017	305.15	Put	Bond Future	3,714.4400		3.7144	3,727.1900	3.7272	0.343	0	0	0
2017/08/29	R197	02/11/2017			Bond Future	301.4356	301.4356	301.4228	301.4228	(0.004)	0.0000	0.0000	2,350	
2017/08/29	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R197	02/11/2017	305.17	Put	Bond Future	3,734.4400		3.7344	3,747.1900	3.7472	0.341	0	0	0
2017/08/29	R197	02/11/2017	305.16	Put	Bond Future	3,724.4400		3.7244	3,737.1900	3.7372	0.342	0	0	0
2017/08/29	R197	02/11/2017	305.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R197	01/02/2018	301.68	Put	Bond Future	1,646.9800		1.6470	1,659.2200	1.6592	0.743	0	0	0
2017/08/29	R197	01/02/2018			Bond Future	300.0330	300.0330	300.0208	300.0208	(0.004)	0.0000	0.0000	0	
2017/08/29	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R197	01/02/2018	301.67	Put	Bond Future	1,636.9800		1.6370	1,649.2200	1.6492	0.748	0	0	0
2017/08/29	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R197	01/02/2018	301.66	Put	Bond Future	1,626.9800		1.6270	1,639.2200	1.6392	0.752	0	0	0
2017/08/29	R197	03/05/2018	304.46	Call	Bond Future	1,309.8700		1.3099	1,297.2900	1.2973	(0.960)	0	0	0
2017/08/29	R197	03/05/2018			Bond Future	305.7699	305.7699	305.7573	305.7573	(0.004)	0.0000	0.0000	0	
2017/08/29	R197	03/05/2018	304.44	Call	Bond Future	1,329.8700		1.3299	1,317.2900	1.3173	(0.946)	0	0	0
2017/08/29	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R197	03/05/2018	304.45	Call	Bond Future	1,319.8700		1.3199	1,307.2900	1.3073	(0.953)	0	0	0
2017/08/29	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R202	02/11/2017			Bond Future	241.9524	241.9524	241.9432	241.9432	(0.004)	0.0000	0.0000	28,758	
2017/08/29	R202	02/11/2017	253.89	Put	Bond Future	11,937.5500		11.9376	11,946.8300	11.9468	0.078	0	0	0
2017/08/29	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R202	02/11/2017	253.91	Put	Bond Future	11,957.5500		11.9576	11,966.8300	11.9668	0.078	0	0	0
2017/08/29	R202	02/11/2017	253.90	Put	Bond Future	11,947.5500		11.9476	11,956.8300	11.9568	0.078	0	0	0
2017/08/29	R202	02/11/2017	253.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/29	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R202	01/02/2018	249.06	Put	Bond Future	6,319.2700	6.3193	6,328.2500	6.3283	0.142	0	0	0
2017/08/29	R202	01/02/2018			Bond Future	242.7407	242.7407	242.7317	242.7317	(0.004)	0.0000	0.0000	0
2017/08/29	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R202	01/02/2018	249.08	Put	Bond Future	6,339.2700	6.3393	6,348.2500	6.3483	0.142	0	0	0
2017/08/29	R202	01/02/2018	249.07	Put	Bond Future	6,329.2700	6.3293	6,338.2500	6.3383	0.142	0	0	0
2017/08/29	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R202	03/05/2018	247.48	Put	Bond Future	98.0100	0.0980	107.2300	0.1072	9.407	0	0	0
2017/08/29	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R202	03/05/2018			Bond Future	247.3820	247.3820	247.3728	247.3728	(0.004)	0.0000	0.0000	0
2017/08/29	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R202	03/05/2018	247.47	Put	Bond Future	88.0100	0.0880	97.2300	0.0972	10.476	0	0	0
2017/08/29	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R202	03/05/2018	247.49	Put	Bond Future	108.0100	0.1080	117.2300	0.1172	8.536	0	0	0
2017/08/29	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R204	02/11/2017			Bond Future	6.8922	104.2008	6.8932	104.1997	0.015	0.0000	0.0000	46,007
2017/08/29	R204	02/11/2017	7.75	Call	Bond Future	913.0900	0.9131	912.0000	0.9120	(0.119)	0	0	0
2017/08/29	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R204	02/11/2017	7.76	Call	Bond Future	923.6600	0.9237	922.5700	0.9226	(0.118)	0	0	0
2017/08/29	R204	02/11/2017	7.74	Call	Bond Future	902.5100	0.9025	901.4200	0.9014	(0.121)	0	0	0
2017/08/29	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R204	01/02/2018	7.27	Call	Bond Future	491.5700	0.4916	490.3800	0.4904	(0.242)	0	0	0
2017/08/29	R204	01/02/2018			Bond Future	6.7292	102.0780	6.7304	102.0770	0.018	0.0000	0.0000	0
2017/08/29	R204	01/02/2018	7.25	Call	Bond Future	477.2800	0.4773	476.0900	0.4761	(0.249)	0	0	0
2017/08/29	R204	01/02/2018	7.25	Put	Bond Future	40.7500	0.0408	40.5500	0.0405	(0.491)	0	0	0
2017/08/29	R204	01/02/2018	7.27	Put	Bond Future	38.3300	0.0383	38.1300	0.0381	(0.522)	0	0	0
2017/08/29	R204	01/02/2018	7.26	Call	Bond Future	484.4100	0.4844	483.2200	0.4832	(0.246)	0	0	0
2017/08/29	R204	01/02/2018	7.26	Put	Bond Future	39.5200	0.0395	39.3200	0.0393	(0.506)	0	0	0
2017/08/29	R204	03/05/2018	7.10	Put	Bond Future	38.5800	0.0386	38.6300	0.0386	0.130	0	0	0
2017/08/29	R204	03/05/2018			Bond Future	6.3921	103.9852	6.3948	103.9835	0.042	0.0000	0.0000	0
2017/08/29	R204	03/05/2018	7.09	Call	Bond Future	461.2100	0.4612	459.6200	0.4596	(0.345)	0	0	0
2017/08/29	R204	03/05/2018	7.09	Put	Bond Future	39.5900	0.0396	39.6400	0.0396	0.126	0	0	0
2017/08/29	R204	03/05/2018	7.10	Call	Bond Future	466.2200	0.4662	464.6300	0.4646	(0.341)	0	0	0
2017/08/29	R204	03/05/2018	7.08	Call	Bond Future	456.0000	0.4560	454.4100	0.4544	(0.349)	0	0	0
2017/08/29	R204	03/05/2018	7.08	Put	Bond Future	40.4000	0.0404	40.4500	0.0404	0.124	0	0	0
2017/08/29	R207	02/11/2017	8.04	Put	Bond Future	0.8300	0.0008	0.8200	0.0008	(1.205)	0	0	0
2017/08/29	R207	02/11/2017	8.03	Call	Bond Future	1,457.5800	1.4576	1,446.4500	1.4465	(0.764)	0	0	0
2017/08/29	R207	02/11/2017			Bond Future	7.2910	102.1688	7.2966	102.1577	0.077	0.0000	0.0000	40,517
2017/08/29	R207	02/11/2017	8.04	Call	Bond Future	1,477.0200	1.4770	1,465.8900	1.4659	(0.754)	0	0	0
2017/08/29	R207	02/11/2017	8.03	Put	Bond Future	0.9200	0.0009	0.9100	0.0009	(1.087)	0	0	0
2017/08/29	R207	02/11/2017	8.05	Call	Bond Future	1,496.4600	1.4965	1,485.3400	1.4853	(0.743)	0	0	0
2017/08/29	R207	02/11/2017	8.05	Put	Bond Future	0.7500	0.0008	0.7500	0.0008	0.000	0	0	0
2017/08/29	R207	01/02/2018	7.61	Put	Bond Future	175.7300	0.1757	177.7300	0.1777	1.138	0	0	0
2017/08/29	R207	01/02/2018	7.60	Call	Bond Future	772.6200	0.7726	763.4600	0.7635	(1.186)	0	0	0
2017/08/29	R207	01/02/2018			Bond Future	7.2658	100.4056	7.2721	100.3944	0.087	0.0000	0.0000	0
2017/08/29	R207	01/02/2018	7.61	Call	Bond Future	785.7500	0.7858	776.5400	0.7765	(1.172)	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
2017/08/29	R207	01/02/2018	7.60	Put	Bond Future	180.2500	0.1802	182.3000	0.1823	1.137	0	0	0
2017/08/29	R207	01/02/2018	7.62	Call	Bond Future	798.7500	0.7988	789.4900	0.7895	(1.159)	0	0	0
2017/08/29	R207	01/02/2018	7.62	Put	Bond Future	171.0800	0.1711	173.0300	0.1730	1.140	0	0	0
2017/08/29	R207	03/05/2018	7.57	Call	Bond Future	795.5300	0.7955	786.5700	0.7866	(1.126)	0	0	0
2017/08/29	R207	03/05/2018	7.56	Put	Bond Future	268.0300	0.2680	271.1600	0.2712	1.168	0	0	0
2017/08/29	R207	03/05/2018			Bond Future	7.2286	102.2815	7.2363	102.2694	0.107	0.0000	0.0000	0
2017/08/29	R207	03/05/2018	7.58	Call	Bond Future	806.5500	0.8066	797.5400	0.7975	(1.117)	0	0	0
2017/08/29	R207	03/05/2018	7.58	Put	Bond Future	258.6100	0.2586	261.6500	0.2616	1.176	0	0	0
2017/08/29	R207	03/05/2018	7.57	Put	Bond Future	263.1300	0.2631	266.2200	0.2662	1.174	0	0	0
2017/08/29	R207	03/05/2018	7.56	Call	Bond Future	784.8900	0.7849	775.9700	0.7760	(1.136)	0	0	0
2017/08/29	R208	02/11/2017	8.19	Call	Bond Future	2,093.1700	2.0932	2,093.1500	2.0931	(0.001)	0	0	0
2017/08/29	R208	02/11/2017	8.18	Put	Bond Future	5.6200	0.0056	5.3200	0.0053	(5.338)	0	0	0
2017/08/29	R208	02/11/2017			Bond Future	7.4641	98.5868	7.4640	98.5871	(0.001)	0.0000	0.0000	32,512
2017/08/29	R208	02/11/2017	8.20	Call	Bond Future	2,121.1600	2.1212	2,121.1500	2.1212	0.000	0	0	0
2017/08/29	R208	02/11/2017	8.20	Put	Bond Future	4.8300	0.0048	4.5600	0.0046	(5.590)	0	0	0
2017/08/29	R208	02/11/2017	8.19	Put	Bond Future	5.2200	0.0052	4.9400	0.0049	(5.364)	0	0	0
2017/08/29	R208	02/11/2017	8.18	Call	Bond Future	2,065.1700	2.0652	2,065.1300	2.0651	(0.002)	0	0	0
2017/08/29	R208	01/02/2018	7.85	Put	Bond Future	291.2800	0.2913	289.3400	0.2893	(0.666)	0	0	0
2017/08/29	R208	01/02/2018			Bond Future	7.4681	100.3989	7.4679	100.3992	(0.002)	0.0000	0.0000	0
2017/08/29	R208	01/02/2018	7.84	Call	Bond Future	1,305.8200	1.3058	1,304.2500	1.3043	(0.120)	0	0	0
2017/08/29	R208	01/02/2018	7.84	Put	Bond Future	298.3700	0.2984	296.4200	0.2964	(0.654)	0	0	0
2017/08/29	R208	01/02/2018	7.85	Call	Bond Future	1,325.6400	1.3256	1,324.0800	1.3241	(0.118)	0	0	0
2017/08/29	R208	01/02/2018	7.83	Call	Bond Future	1,285.9100	1.2859	1,284.3200	1.2843	(0.124)	0	0	0
2017/08/29	R208	01/02/2018	7.83	Put	Bond Future	305.3800	0.3054	303.4100	0.3034	(0.645)	0	0	0
2017/08/29	R208	03/05/2018	7.77	Call	Bond Future	1,262.2600	1.2623	1,260.5800	1.2606	(0.133)	0	0	0
2017/08/29	R208	03/05/2018			Bond Future	7.4593	98.8734	7.4594	98.8731	0.001	0.0000	0.0000	0
2017/08/29	R208	03/05/2018	7.77	Put	Bond Future	478.6100	0.4786	477.1800	0.4772	(0.299)	0	0	0
2017/08/29	R208	03/05/2018	7.78	Call	Bond Future	1,279.1300	1.2791	1,277.4500	1.2775	(0.131)	0	0	0
2017/08/29	R208	03/05/2018	7.79	Put	Bond Future	462.2800	0.4623	460.8600	0.4609	(0.307)	0	0	0
2017/08/29	R208	03/05/2018	7.78	Put	Bond Future	470.3900	0.4704	468.9600	0.4690	(0.304)	0	0	0
2017/08/29	R208	03/05/2018	7.79	Call	Bond Future	1,296.1000	1.2961	1,294.4300	1.2944	(0.129)	0	0	0
2017/08/29	R209	02/11/2017	9.54	Call	Bond Future	1,373.8300	1.3738	1,363.9500	1.3640	(0.719)	0	0	0
2017/08/29	R209	02/11/2017	9.52	Put	Bond Future	1,866.6500	1.8666	1,852.4400	1.8524	(0.761)	0	0	0
2017/08/29	R209	02/11/2017	9.00	Put	Bond Future	4,483.8400	4.4838	4,473.3500	4.4733	(0.234)	0	0	0
2017/08/29	R209	02/11/2017	10.60	Put	Bond Future	106.3400	0.1063	102.4300	0.1024	(3.677)	0	0	1,300
2017/08/29	R209	02/11/2017	9.75	Call	Bond Future	2,108.1300	2.1081	2,099.1600	2.0992	(0.425)	0	0	0
2017/08/29	R209	02/11/2017	8.30	Put	Bond Future	9,543.3900	9.5434	9,538.3600	9.5384	(0.053)	0	0	0
2017/08/29	R209	02/11/2017	9.88	Put	Bond Future	835.2900	0.8353	823.1400	0.8231	(1.455)	0	0	1,350
2017/08/29	R209	02/11/2017			Bond Future	9.6026	71.9454	9.6019	71.9498	(0.007)	0.0000	0.0000	115,164
2017/08/29	R209	02/11/2017	9.54	Put	Bond Future	1,792.7400	1.7927	1,778.5300	1.7785	(0.793)	0	0	0
2017/08/29	R209	02/11/2017	9.52	Call	Bond Future	1,313.1100	1.3131	1,303.2300	1.3032	(0.752)	0	0	0
2017/08/29	R209	02/11/2017	10.00	Call	Bond Future	3,193.3800	3.1934	3,186.9000	3.1869	(0.203)	0	0	0
2017/08/29	R209	02/11/2017	10.00	Put	Bond Future	617.3700	0.6174	606.5600	0.6066	(1.751)	0	0	1,138
2017/08/29	R209	02/11/2017	9.53	Put	Bond Future	1,829.4400	1.8294	1,815.2300	1.8152	(0.777)	0	0	0
2017/08/29	R209	02/11/2017	9.00	Call	Bond Future	293.3400	0.2933	287.1800	0.2872	(2.100)	0	0	2,248
2017/08/29	R209	02/11/2017	10.60	Call	Bond Future	6,312.4400	6.3124	6,312.8600	6.3129	0.007	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
2017/08/29	R209	02/11/2017	9.75	Put	Bond Future	1,135.9200	1.1359	1,122.6200	1.1226	(1.171)	0	0	6,500
2017/08/29	R209	02/11/2017	8.30	Call	Bond Future	12.4800	0.0125	11.7800	0.0118	(5.609)	0	0	2,800
2017/08/29	R209	02/11/2017	9.88	Call	Bond Future	2,648.4400	2.6484	2,640.6200	2.6406	(0.295)	0	0	0
2017/08/29	R209	02/11/2017	9.53	Call	Bond Future	1,343.2600	1.3433	1,333.3800	1.3334	(0.736)	0	0	0
2017/08/29	R209	02/11/2017	9.58	Call	Bond Future	1,500.2000	1.5002	1,490.3900	1.4904	(0.654)	0	0	0
2017/08/29	R209	02/11/2017	9.58	Put	Bond Future	1,650.9700	1.6510	1,636.8300	1.6368	(0.856)	0	0	1,350
2017/08/29	R209	02/11/2017	9.33	Put	Bond Future	2,671.1600	2.6712	2,657.5300	2.6575	(0.510)	0	0	0
2017/08/29	R209	02/11/2017	9.33	Call	Bond Future	819.5600	0.8196	810.2600	0.8103	(1.135)	0	0	1,350
2017/08/29	R209	01/02/2018	10.10	Call	Bond Future	4,155.6400	4.1556	4,151.5100	4.1515	(0.099)	0	0	0
2017/08/29	R209	01/02/2018	9.73	Call	Bond Future	2,714.1900	2.7142	2,708.7600	2.7088	(0.200)	0	0	0
2017/08/29	R209	01/02/2018	9.71	Put	Bond Future	2,320.1700	2.3202	2,310.2100	2.3102	(0.429)	0	0	0
2017/08/29	R209	01/02/2018	9.72	Call	Bond Future	2,679.1500	2.6792	2,673.7000	2.6737	(0.203)	0	0	0
2017/08/29	R209	01/02/2018			Bond Future	9.6607	73.2677	9.6600	73.2722	(0.007)	0.0000	0.0000	0
2017/08/29	R209	01/02/2018	9.73	Put	Bond Future	2,259.4500	2.2594	2,249.5300	2.2495	(0.439)	0	0	0
2017/08/29	R209	01/02/2018	9.71	Call	Bond Future	2,644.1400	2.6441	2,638.6700	2.6387	(0.207)	0	0	0
2017/08/29	R209	01/02/2018	10.10	Put	Bond Future	1,345.6100	1.3456	1,336.9900	1.3370	(0.641)	0	0	3,000
2017/08/29	R209	01/02/2018	9.72	Put	Bond Future	2,289.7500	2.2897	2,279.8100	2.2798	(0.434)	0	0	0
2017/08/29	R209	01/02/2018	10.00	Call	Bond Future	3,740.6900	3.7407	3,736.1300	3.7361	(0.122)	0	0	0
2017/08/29	R209	01/02/2018	10.00	Put	Bond Future	1,555.4300	1.5554	1,546.3800	1.5464	(0.582)	0	0	7,500
2017/08/29	R209	03/05/2018	9.85	Put	Bond Future	2,712.1900	2.7122	2,704.1500	2.7042	(0.296)	0	0	0
2017/08/29	R209	03/05/2018			Bond Future	9.7171	71.4873	9.7165	71.4914	(0.006)	0.0000	0.0000	0
2017/08/29	R209	03/05/2018	9.85	Call	Bond Future	3,571.3800	3.5714	3,567.4500	3.5675	(0.110)	0	0	0
2017/08/29	R209	03/05/2018	9.86	Call	Bond Future	3,606.9700	3.6070	3,603.0500	3.6031	(0.109)	0	0	0
2017/08/29	R209	03/05/2018	9.86	Put	Bond Future	2,683.7700	2.6838	2,675.7400	2.6757	(0.299)	0	0	0
2017/08/29	R209	03/05/2018	9.84	Call	Bond Future	3,535.9500	3.5360	3,532.0000	3.5320	(0.112)	0	0	0
2017/08/29	R209	03/05/2018	9.84	Put	Bond Future	2,740.8600	2.7409	2,732.8000	2.7328	(0.294)	0	0	0
2017/08/29	R210	02/11/2017	192.08	Put	Bond Future	5,659.4700	5.6595	5,667.2300	5.6672	0.137	0	0	0
2017/08/29	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R210	02/11/2017			Bond Future	186.4205	186.4205	186.4128	186.4128	(0.004)	0.0000	0.0000	2,179
2017/08/29	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R210	02/11/2017	192.07	Put	Bond Future	5,649.4700	5.6495	5,657.2300	5.6572	0.137	0	0	0
2017/08/29	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R210	02/11/2017	192.09	Put	Bond Future	5,669.4700	5.6695	5,677.2300	5.6772	0.137	0	0	0
2017/08/29	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R210	01/02/2018			Bond Future	189.9122	189.9122	189.9049	189.9049	(0.004)	0.0000	0.0000	0
2017/08/29	R210	01/02/2018	192.36	Put	Bond Future	2,447.7900	2.4478	2,455.1500	2.4551	0.301	0	0	0
2017/08/29	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R210	01/02/2018	192.38	Put	Bond Future	2,467.7900	2.4678	2,475.1500	2.4751	0.298	0	0	0
2017/08/29	R210	01/02/2018	192.37	Put	Bond Future	2,457.7900	2.4578	2,465.1500	2.4651	0.299	0	0	0
2017/08/29	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R210	03/05/2018	191.44	Put	Bond Future	345.1200	0.3451	352.7400	0.3527	2.208	0	0	0
2017/08/29	R210	03/05/2018			Bond Future	191.0949	191.0949	191.0873	191.0873	(0.004)	0.0000	0.0000	0
2017/08/29	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R210	03/05/2018	191.46	Put	Bond Future	365.1200	0.3651	372.7400	0.3727	2.087	0	0	0
2017/08/29	R210	03/05/2018	191.45	Put	Bond Future	355.1200	0.3551	362.7400	0.3627	2.146	0	0	0
2017/08/29	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/29	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R212	02/11/2017			Bond Future	151.2458	151.2458	151.1768	151.1768	(0.046)	0.0000	0.0000	4,247
2017/08/29	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R212	02/11/2017	152.40	Put	Bond Future	1,154.2100	1.1542	1,223.1800	1.2232	5.976	0	0	0
2017/08/29	R212	02/11/2017	152.42	Put	Bond Future	1,174.2100	1.1742	1,243.1800	1.2432	5.874	0	0	0
2017/08/29	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R212	02/11/2017	152.41	Put	Bond Future	1,164.2100	1.1642	1,233.1800	1.2332	5.924	0	0	0
2017/08/29	R212	01/02/2018	154.71	Put	Bond Future	2,691.2000	2.6912	2,761.1800	2.7612	2.600	0	0	0
2017/08/29	R212	01/02/2018			Bond Future	152.0188	152.0188	151.9488	151.9488	(0.046)	0.0000	0.0000	0
2017/08/29	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R212	01/02/2018	154.70	Put	Bond Future	2,681.2000	2.6812	2,751.1800	2.7512	2.610	0	0	0
2017/08/29	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R212	01/02/2018	154.69	Put	Bond Future	2,671.2000	2.6712	2,741.1800	2.7412	2.620	0	0	0
2017/08/29	R212	03/05/2018	154.30	Call	Bond Future	625.4600	0.6255	554.1700	0.5542	(11.398)	0	0	0
2017/08/29	R212	03/05/2018			Bond Future	154.9255	154.9255	154.8542	154.8542	(0.046)	0.0000	0.0000	0
2017/08/29	R212	03/05/2018	154.28	Call	Bond Future	645.4600	0.6455	574.1700	0.5742	(11.045)	0	0	0
2017/08/29	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R212	03/05/2018	154.29	Call	Bond Future	635.4600	0.6355	564.1700	0.5642	(11.219)	0	0	0
2017/08/29	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/29	R213	02/11/2017	9.36	Put	Bond Future	1,212.4300	1.2124	1,199.2700	1.1993	(1.085)	0	0	0
2017/08/29	R213	02/11/2017			Bond Future	9.2631	84.1841	9.2624	84.1885	(0.007)	0.0000	0.0000	63,381
2017/08/29	R213	02/11/2017	9.35	Call	Bond Future	1,815.7500	1.8157	1,806.8500	1.8069	(0.490)	0	0	0
2017/08/29	R213	02/11/2017	9.35	Put	Bond Future	1,240.6000	1.2406	1,227.3800	1.2274	(1.066)	0	0	0
2017/08/29	R213	02/11/2017	9.36	Call	Bond Future	1,853.3800	1.8534	1,844.5400	1.8445	(0.477)	0	0	0
2017/08/29	R213	02/11/2017	9.34	Call	Bond Future	1,778.5200	1.7785	1,769.5700	1.7696	(0.503)	0	0	0
2017/08/29	R213	02/11/2017	9.34	Put	Bond Future	1,269.2400	1.2692	1,255.9700	1.2560	(1.046)	0	0	0
2017/08/29	R213	01/02/2018	9.42	Call	Bond Future	2,694.8600	2.6949	2,689.8900	2.6899	(0.184)	0	0	0
2017/08/29	R213	01/02/2018	9.41	Put	Bond Future	2,088.8700	2.0889	2,079.3400	2.0793	(0.456)	0	0	0
2017/08/29	R213	01/02/2018			Bond Future	9.3225	85.7315	9.3218	85.7360	(0.007)	0.0000	0.0000	0
2017/08/29	R213	01/02/2018	9.43	Call	Bond Future	2,731.0400	2.7310	2,726.0900	2.7261	(0.181)	0	0	0
2017/08/29	R213	01/02/2018	9.43	Put	Bond Future	2,031.1200	2.0311	2,021.6500	2.0216	(0.466)	0	0	0
2017/08/29	R213	01/02/2018	9.42	Put	Bond Future	2,059.7200	2.0597	2,050.2300	2.0502	(0.461)	0	0	0
2017/08/29	R213	01/02/2018	9.41	Call	Bond Future	2,659.1500	2.6592	2,654.1400	2.6541	(0.188)	0	0	0
2017/08/29	R213	03/05/2018	9.57	Put	Bond Future	2,446.3900	2.4464	2,438.6700	2.4387	(0.316)	0	0	0
2017/08/29	R213	03/05/2018	9.56	Call	Bond Future	3,647.8700	3.6479	3,644.2000	3.6442	(0.101)	0	0	0
2017/08/29	R213	03/05/2018			Bond Future	9.3764	83.7837	9.3758	83.7878	(0.007)	0.0000	0.0000	0
2017/08/29	R213	03/05/2018	9.57	Call	Bond Future	3,684.5500	3.6845	3,680.9000	3.6809	(0.099)	0	0	0
2017/08/29	R213	03/05/2018	9.56	Put	Bond Future	2,473.0400	2.4730	2,465.3000	2.4653	(0.313)	0	0	0
2017/08/29	R213	03/05/2018	9.58	Call	Bond Future	3,721.4000	3.7214	3,717.7700	3.7178	(0.098)	0	0	0
2017/08/29	R213	03/05/2018	9.58	Put	Bond Future	2,419.9900	2.4200	2,412.2900	2.4123	(0.318)	0	0	0
2017/08/29	R214	02/11/2017	9.60	Call	Bond Future	1,234.4000	1.2344	1,223.9100	1.2239	(0.850)	0	0	0
2017/08/29	R214	02/11/2017			Bond Future	9.7390	71.5686	9.7383	71.5732	(0.007)	0.0000	0.0000	44,733
2017/08/29	R214	02/11/2017	9.60	Put	Bond Future	2,206.0400	2.2060	2,190.9900	2.1910	(0.682)	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
2017/08/29	R214	02/11/2017	9.58	Call	Bond Future	1,177.6400	1.1776	1,167.1900	1.1672	(0.887)	0	0	0
2017/08/29	R214	02/11/2017	9.58	Put	Bond Future	2,290.8900	2.2909	2,275.8800	2.2759	(0.655)	0	0	0
2017/08/29	R214	02/11/2017	9.59	Put	Bond Future	2,248.2000	2.2482	2,233.1700	2.2332	(0.669)	0	0	0
2017/08/29	R214	02/11/2017	9.59	Call	Bond Future	1,205.8100	1.2058	1,195.3400	1.1953	(0.868)	0	0	0
2017/08/29	R214	01/02/2018	9.84	Call	Bond Future	2,730.5900	2.7306	2,724.8700	2.7249	(0.209)	0	0	0
2017/08/29	R214	01/02/2018			Bond Future	9.7995	72.8841	9.7988	72.8889	(0.007)	0.0000	0.0000	0
2017/08/29	R214	01/02/2018	9.82	Call	Bond Future	2,659.7900	2.6598	2,654.0200	2.6540	(0.217)	0	0	0
2017/08/29	R214	01/02/2018	9.82	Put	Bond Future	2,519.8200	2.5198	2,509.3300	2.5093	(0.416)	0	0	0
2017/08/29	R214	01/02/2018	9.84	Put	Bond Future	2,454.4900	2.4545	2,444.0500	2.4441	(0.425)	0	0	0
2017/08/29	R214	01/02/2018	9.83	Call	Bond Future	2,695.0800	2.6951	2,689.3300	2.6893	(0.213)	0	0	0
2017/08/29	R214	01/02/2018	9.83	Put	Bond Future	2,486.9900	2.4870	2,476.5200	2.4765	(0.421)	0	0	0
2017/08/29	R214	03/05/2018	9.99	Put	Bond Future	2,889.7600	2.8898	2,881.2000	2.8812	(0.296)	0	0	0
2017/08/29	R214	03/05/2018			Bond Future	9.8550	70.9498	9.8543	70.9542	(0.007)	0.0000	0.0000	0
2017/08/29	R214	03/05/2018	9.98	Call	Bond Future	3,758.0000	3.7580	3,753.8200	3.7538	(0.111)	0	0	0
2017/08/29	R214	03/05/2018	9.98	Put	Bond Future	2,919.4400	2.9194	2,910.8600	2.9109	(0.294)	0	0	0
2017/08/29	R214	03/05/2018	9.99	Call	Bond Future	3,794.6800	3.7947	3,790.5200	3.7905	(0.110)	0	0	0
2017/08/29	R214	03/05/2018	9.97	Call	Bond Future	3,721.6900	3.7217	3,717.4900	3.7175	(0.113)	0	0	0
2017/08/29	R214	03/05/2018	9.97	Put	Bond Future	2,949.6000	2.9496	2,941.0000	2.9410	(0.292)	0	0	0
2017/08/29	R248	02/11/2017	9.65	Call	Bond Future	1,517.0400	1.5170	1,503.5500	1.5035	(0.889)	0	0	0
2017/08/29	R248	02/11/2017	9.66	Put	Bond Future	2,934.8900	2.9349	2,915.3300	2.9153	(0.666)	0	0	0
2017/08/29	R248	02/11/2017			Bond Future	9.8157	91.3567	9.8150	91.3627	(0.007)	0.0000	0.0000	78,989
2017/08/29	R248	02/11/2017	9.65	Put	Bond Future	2,989.3400	2.9893	2,969.8100	2.9698	(0.653)	0	0	0
2017/08/29	R248	02/11/2017	9.66	Call	Bond Future	1,552.6500	1.5526	1,539.1300	1.5391	(0.871)	0	0	0
2017/08/29	R248	02/11/2017	9.64	Call	Bond Future	1,481.9400	1.4819	1,468.4900	1.4685	(0.908)	0	0	0
2017/08/29	R248	02/11/2017	9.64	Put	Bond Future	3,044.4600	3.0445	3,024.9700	3.0250	(0.640)	0	0	0
2017/08/29	R248	01/02/2018	9.90	Put	Bond Future	3,337.4000	3.3374	3,323.5200	3.3235	(0.416)	0	0	0
2017/08/29	R248	01/02/2018	9.89	Call	Bond Future	3,477.1700	3.4772	3,469.5000	3.4695	(0.221)	0	0	0
2017/08/29	R248	01/02/2018			Bond Future	9.8787	93.0359	9.8780	93.0422	(0.007)	0.0000	0.0000	170
2017/08/29	R248	01/02/2018	9.90	Call	Bond Future	3,521.4800	3.5215	3,513.8300	3.5138	(0.217)	0	0	0
2017/08/29	R248	01/02/2018	9.89	Put	Bond Future	3,379.3900	3.3794	3,365.4900	3.3655	(0.411)	0	0	0
2017/08/29	R248	01/02/2018	9.91	Call	Bond Future	3,566.2900	3.5663	3,558.6700	3.5587	(0.214)	0	0	0
2017/08/29	R248	01/02/2018	9.91	Put	Bond Future	3,296.0700	3.2961	3,282.2200	3.2822	(0.420)	0	0	0
2017/08/29	R248	03/05/2018	10.06	Call	Bond Future	4,842.9500	4.8430	4,837.5600	4.8376	(0.111)	0	0	0
2017/08/29	R248	03/05/2018	10.05	Put	Bond Future	3,835.3900	3.8354	3,824.2300	3.8242	(0.291)	0	0	0
2017/08/29	R248	03/05/2018			Bond Future	9.9366	90.3371	9.9359	90.3429	(0.007)	0.0000	0.0000	0
2017/08/29	R248	03/05/2018	10.07	Call	Bond Future	4,888.8300	4.8888	4,883.4600	4.8835	(0.110)	0	0	0
2017/08/29	R248	03/05/2018	10.07	Put	Bond Future	3,759.6000	3.7596	3,748.4900	3.7485	(0.296)	0	0	0
2017/08/29	R248	03/05/2018	10.06	Put	Bond Future	3,797.4800	3.7975	3,786.3500	3.7863	(0.293)	0	0	0
2017/08/29	R248	03/05/2018	10.05	Call	Bond Future	4,796.9600	4.7970	4,791.5400	4.7915	(0.113)	0	0	0

Total

1048378