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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/09/2017 TO 07/09/2017

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
2017/09/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	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
2017/09/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2025	02/11/2017			Bond Future	129.5480	129.5480	129.5389	129.5389	(0.007)	0.0000	0.0000	2,291
2017/09/07	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2025	02/11/2017	132.96	Put	Bond Future	3,411.9800	3.4120	3,421.1000	3.4211	0.267	0	0	0
2017/09/07	2025	02/11/2017	132.98	Put	Bond Future	3,431.9800	3.4320	3,441.1000	3.4411	0.266	0	0	0
2017/09/07	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2025	02/11/2017	132.97	Put	Bond Future	3,421.9800	3.4220	3,431.1000	3.4311	0.267	0	0	0
2017/09/07	2025	01/02/2018	133.89	Put	Bond Future	3,250.0600	3.2501	3,258.9300	3.2589	0.273	0	0	0
2017/09/07	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2025	01/02/2018			Bond Future	130.6399	130.6399	130.6311	130.6311	(0.007)	0.0000	0.0000	0
2017/09/07	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2025	01/02/2018	133.88	Put	Bond Future	3,240.0600	3.2401	3,248.9300	3.2489	0.274	0	0	0
2017/09/07	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2025	01/02/2018	133.90	Put	Bond Future	3,260.0600	3.2601	3,268.9300	3.2689	0.272	0	0	0
2017/09/07	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2025	03/05/2018	133.20	Put	Bond Future	71.2700	0.0713	81.5000	0.0815	14.354	0	0	0
2017/09/07	2025	03/05/2018			Bond Future	133.1287	133.1287	133.1185	133.1185	(0.008)	0.0000	0.0000	0
2017/09/07	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2025	03/05/2018	133.22	Put	Bond Future	91.2700	0.0913	101.5000	0.1015	11.209	0	0	0
2017/09/07	2025	03/05/2018	133.21	Put	Bond Future	81.2700	0.0813	91.5000	0.0915	12.588	0	0	0
2017/09/07	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2029	02/11/2017			Bond Future	99.9025	99.9025	99.9467	99.9467	0.044	0.0000	0.0000	1,370
2017/09/07	2029	01/02/2018			Bond Future	101.7762	101.7762	101.8217	101.8217	0.045	0.0000	0.0000	0
2017/09/07	2029	03/05/2018			Bond Future	102.6980	102.6980	102.7434	102.7434	0.044	0.0000	0.0000	0
2017/09/07	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2030	02/11/2017	9.34	Call	Bond Future	2,107.0800	2.1071	2,217.0900	2.2171	5.221	0	0	0
2017/09/07	2030	02/11/2017			Bond Future	9.0313	94.5872	9.0155	94.6972	(0.176)	0.0000	0.0000	59,104
2017/09/07	2030	02/11/2017	9.35	Call	Bond Future	2,174.2400	2.1742	2,284.2500	2.2843	5.060	0	0	0
2017/09/07	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2030	02/11/2017	9.36	Call	Bond Future	2,241.3200	2.2413	2,351.3300	2.3513	4.908	0	0	0
2017/09/07	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2030	01/02/2018			Bond Future	9.0825	92.3227	9.0660	92.4350	(0.181)	0.0000	0.0000	0
2017/09/07	2030	01/02/2018	9.38	Call	Bond Future	2,000.4600	2.0005	2,112.7500	2.1128	5.613	0	0	0
2017/09/07	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2030	01/02/2018	9.39	Call	Bond Future	2,066.6600	2.0667	2,178.9500	2.1790	5.433	0	0	0
2017/09/07	2030	01/02/2018	9.37	Call	Bond Future	1,934.2000	1.9342	2,046.4900	2.0465	5.806	0	0	0
2017/09/07	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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2017/09/07	2030	03/05/2018	9.51	Call	Bond Future	2,462.0000	2.4620	2,574.9100	2.5749	4.586	0	0	0
2017/09/07	2030	03/05/2018			Bond Future	9.1366	94.0429	9.1198	94.1558	(0.184)	0.0000	0.0000	0
2017/09/07	2030	03/05/2018	9.49	Call	Bond Future	2,332.4300	2.3324	2,445.3400	2.4453	4.841	0	0	0
2017/09/07	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2030	03/05/2018	9.50	Call	Bond Future	2,397.2500	2.3972	2,510.1600	2.5102	4.710	0	0	0
2017/09/07	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2032	02/11/2017	9.49	Put	Bond Future	931.1800	0.9312	878.9300	0.8789	(5.611)	0	0	0
2017/09/07	2032	02/11/2017	9.48	Call	Bond Future	2,453.8400	2.4538	2,518.6900	2.5187	2.643	0	0	0
2017/09/07	2032	02/11/2017			Bond Future	9.2754	92.7883	9.2594	92.9063	(0.172)	0.0000	0.0000	34,960
2017/09/07	2032	02/11/2017	9.49	Call	Bond Future	2,500.8600	2.5009	2,566.5800	2.5666	2.628	0	0	0
2017/09/07	2032	02/11/2017	9.48	Put	Bond Future	956.4300	0.9564	903.3100	0.9033	(5.554)	0	0	0
2017/09/07	2032	02/11/2017	9.50	Call	Bond Future	2,548.3100	2.5483	2,614.9100	2.6149	2.613	0	0	0
2017/09/07	2032	02/11/2017	9.50	Put	Bond Future	906.4300	0.9064	855.0600	0.8551	(5.667)	0	0	0
2017/09/07	2032	01/02/2018	9.20	Call	Bond Future	2,037.7500	2.0378	2,084.1400	2.0841	2.277	0	0	7,500
2017/09/07	2032	01/02/2018	9.45	Put	Bond Future	2,111.6500	2.1116	2,051.5400	2.0515	(2.847)	0	0	0
2017/09/07	2032	01/02/2018	9.40	Put	Bond Future	2,272.7000	2.2727	2,209.8300	2.2098	(2.766)	0	0	0
2017/09/07	2032	01/02/2018	9.56	Call	Bond Future	3,426.8200	3.4268	3,493.1000	3.4931	1.934	0	0	0
2017/09/07	2032	01/02/2018	9.55	Put	Bond Future	1,816.6600	1.8167	1,761.9900	1.7620	(3.009)	0	0	0
2017/09/07	2032	01/02/2018			Bond Future	9.3327	94.4955	9.3162	94.6159	(0.177)	0.0000	0.0000	0
2017/09/07	2032	01/02/2018	9.30	Put	Bond Future	2,622.6200	2.6226	2,554.1800	2.5542	(2.610)	0	0	0
2017/09/07	2032	01/02/2018	9.30	Call	Bond Future	2,383.3600	2.3834	2,435.3200	2.4353	2.180	0	0	7,800
2017/09/07	2032	01/02/2018	9.57	Call	Bond Future	3,470.7000	3.4707	3,537.5000	3.5375	1.925	0	0	0
2017/09/07	2032	01/02/2018	9.57	Put	Bond Future	1,761.8700	1.7619	1,708.2700	1.7083	(3.042)	0	0	0
2017/09/07	2032	01/02/2018	9.20	Put	Bond Future	3,013.7800	3.0138	2,939.7700	2.9398	(2.456)	0	0	0
2017/09/07	2032	01/02/2018	9.45	Call	Bond Future	2,962.0000	2.9620	3,022.2900	3.0223	2.035	0	0	750
2017/09/07	2032	01/02/2018	9.40	Call	Bond Future	2,761.9000	2.7619	2,819.4300	2.8194	2.083	0	0	6,800
2017/09/07	2032	01/02/2018	9.56	Put	Bond Future	1,789.0900	1.7891	1,734.9700	1.7350	(3.025)	0	0	0
2017/09/07	2032	01/02/2018	9.55	Call	Bond Future	3,383.2100	3.3832	3,448.9400	3.4489	1.943	0	0	0
2017/09/07	2032	03/05/2018	9.70	Call	Bond Future	4,559.1300	4.5591	4,627.9500	4.6280	1.509	0	0	0
2017/09/07	2032	03/05/2018	9.71	Put	Bond Future	2,333.4200	2.3334	2,281.4900	2.2815	(2.225)	0	0	0
2017/09/07	2032	03/05/2018			Bond Future	9.3890	92.0993	9.3722	92.2205	(0.179)	0.0000	0.0000	0
2017/09/07	2032	03/05/2018	9.70	Put	Bond Future	2,360.1100	2.3601	2,307.7900	2.3078	(2.217)	0	0	0
2017/09/07	2032	03/05/2018	9.71	Call	Bond Future	4,601.9000	4.6019	4,671.1100	4.6711	1.504	0	0	0
2017/09/07	2032	03/05/2018	9.72	Call	Bond Future	4,645.1200	4.6451	4,714.7200	4.7147	1.498	0	0	0
2017/09/07	2032	03/05/2018	9.72	Put	Bond Future	2,307.2500	2.3072	2,255.7100	2.2557	(2.234)	0	0	0
2017/09/07	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2033	02/11/2017	110.07	Put	Bond Future	6,059.8900	6.0599	6,066.9500	6.0670	0.117	0	0	0
2017/09/07	2033	02/11/2017			Bond Future	104.0101	104.0101	104.0031	104.0031	(0.007)	0.0000	0.0000	5,174
2017/09/07	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2033	02/11/2017	110.09	Put	Bond Future	6,079.8900	6.0799	6,086.9500	6.0870	0.116	0	0	0
2017/09/07	2033	02/11/2017	110.08	Put	Bond Future	6,069.8900	6.0699	6,076.9500	6.0770	0.116	0	0	0
2017/09/07	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2033	01/02/2018			Bond Future	105.9608	105.9608	105.9540	105.9540	(0.006)	0.0000	0.0000	0
2017/09/07	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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2017/09/07	2033 01/02/2018	109.64	Put	Bond Future	3,679.1900	3.6792	3,685.9800	3.6860	0.185	0	0	0
2017/09/07	2033 01/02/2018	109.66	Put	Bond Future	3,699.1900	3.6992	3,705.9800	3.7060	0.184	0	0	0
2017/09/07	2033 01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2033 01/02/2018	109.65	Put	Bond Future	3,689.1900	3.6892	3,695.9800	3.6960	0.184	0	0	0
2017/09/07	2033 03/05/2018	107.71	Put	Bond Future	817.3800	0.8174	825.3100	0.8253	0.970	0	0	0
2017/09/07	2033 03/05/2018			Bond Future	106.8926	106.8926	106.8847	106.8847	(0.007)	0.0000	0.0000	0
2017/09/07	2033 03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2033 03/05/2018	107.70	Put	Bond Future	807.3800	0.8074	815.3100	0.8153	0.982	0	0	0
2017/09/07	2033 03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2033 03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2033 03/05/2018	107.69	Put	Bond Future	797.3800	0.7974	805.3100	0.8053	0.995	0	0	0
2017/09/07	2037 02/11/2017	9.67	Put	Bond Future	1,745.2300	1.7452	1,726.0900	1.7261	(1.097)	0	0	0
2017/09/07	2037 02/11/2017			Bond Future	9.6265	92.4783	9.6259	92.4834	(0.007)	0.0000	0.0000	54,537
2017/09/07	2037 02/11/2017	9.66	Call	Bond Future	2,051.1800	2.0512	2,037.0400	2.0370	(0.689)	0	0	0
2017/09/07	2037 02/11/2017	9.66	Put	Bond Future	1,783.1900	1.7832	1,764.0000	1.7640	(1.076)	0	0	0
2017/09/07	2037 02/11/2017	9.67	Call	Bond Future	2,093.0200	2.0930	2,078.9300	2.0789	(0.673)	0	0	0
2017/09/07	2037 02/11/2017	9.65	Call	Bond Future	2,009.6700	2.0097	1,995.4800	1.9955	(0.706)	0	0	0
2017/09/07	2037 02/11/2017	9.65	Put	Bond Future	1,821.6000	1.8216	1,802.3600	1.8024	(1.056)	0	0	0
2017/09/07	2037 01/02/2018	9.82	Put	Bond Future	2,344.0100	2.3440	2,332.1900	2.3322	(0.504)	0	0	0
2017/09/07	2037 01/02/2018			Bond Future	9.6862	89.9247	9.6855	89.9302	(0.007)	0.0000	0.0000	160
2017/09/07	2037 01/02/2018	9.82	Call	Bond Future	3,394.7700	3.3948	3,388.4200	3.3884	(0.187)	0	0	0
2017/09/07	2037 01/02/2018	9.81	Put	Bond Future	2,377.7400	2.3777	2,365.8800	2.3659	(0.499)	0	0	0
2017/09/07	2037 01/02/2018	9.83	Call	Bond Future	3,439.1700	3.4392	3,432.8500	3.4329	(0.184)	0	0	0
2017/09/07	2037 01/02/2018	9.83	Put	Bond Future	2,310.6600	2.3107	2,298.8700	2.2989	(0.510)	0	0	0
2017/09/07	2037 01/02/2018	9.81	Call	Bond Future	3,350.6400	3.3506	3,344.2500	3.3443	(0.191)	0	0	0
2017/09/07	2037 03/05/2018	9.99	Call	Bond Future	4,772.3500	4.7724	4,767.1000	4.7671	(0.110)	0	0	0
2017/09/07	2037 03/05/2018	9.97	Put	Bond Future	2,973.3900	2.9734	2,963.9400	2.9639	(0.318)	0	0	0
2017/09/07	2037 03/05/2018			Bond Future	9.7483	91.6002	9.7478	91.6044	(0.005)	0.0000	0.0000	0
2017/09/07	2037 03/05/2018	9.99	Put	Bond Future	2,910.9500	2.9110	2,901.5500	2.9015	(0.323)	0	0	0
2017/09/07	2037 03/05/2018	9.97	Call	Bond Future	4,683.0600	4.6831	4,677.7600	4.6778	(0.113)	0	0	0
2017/09/07	2037 03/05/2018	9.98	Put	Bond Future	2,942.0300	2.9420	2,932.6100	2.9326	(0.320)	0	0	0
2017/09/07	2037 03/05/2018	9.98	Call	Bond Future	4,727.6200	4.7276	4,722.3500	4.7224	(0.111)	0	0	0
2017/09/07	2038 02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2038 02/11/2017			Bond Future	128.5157	128.5157	128.5067	128.5067	(0.007)	0.0000	0.0000	19,544
2017/09/07	2038 02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2038 02/11/2017	136.82	Put	Bond Future	8,304.2600	8.3043	8,313.2900	8.3133	0.109	0	0	0
2017/09/07	2038 02/11/2017	136.80	Put	Bond Future	8,284.2600	8.2843	8,293.2900	8.2933	0.109	0	0	0
2017/09/07	2038 02/11/2017	136.81	Put	Bond Future	8,294.2600	8.2943	8,303.2900	8.3033	0.109	0	0	0
2017/09/07	2038 02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2038 01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2038 01/02/2018	136.95	Put	Bond Future	7,528.8600	7.5289	7,537.5200	7.5375	0.115	0	0	0
2017/09/07	2038 01/02/2018			Bond Future	129.4211	129.4211	129.4125	129.4125	(0.007)	0.0000	0.0000	0
2017/09/07	2038 01/02/2018	136.94	Put	Bond Future	7,518.8600	7.5189	7,527.5200	7.5275	0.115	0	0	0
2017/09/07	2038 01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2038 01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2038 01/02/2018	136.93	Put	Bond Future	7,508.8600	7.5089	7,517.5200	7.5175	0.115	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
2017/09/07	2038	03/05/2018	132.28	Put	Bond Future	393.2900	0.3933	403.4500	0.4034	2.583	0	0	0
2017/09/07	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2038	03/05/2018			Bond Future	131.8867	131.8867	131.8766	131.8766	(0.008)	0.0000	0.0000	0
2017/09/07	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2038	03/05/2018	132.27	Put	Bond Future	383.2900	0.3833	393.4500	0.3934	2.651	0	0	0
2017/09/07	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2038	03/05/2018	132.29	Put	Bond Future	403.2900	0.4033	413.4500	0.4134	2.519	0	0	0
2017/09/07	2040	02/11/2017	9.67	Put	Bond Future	2,449.4800	2.4495	2,428.4000	2.4284	(0.861)	0	0	0
2017/09/07	2040	02/11/2017			Bond Future	9.7526	95.6068	9.7520	95.6123	(0.007)	0.0000	0.0000	15,192
2017/09/07	2040	02/11/2017	9.66	Call	Bond Future	1,703.1200	1.7031	1,687.4900	1.6875	(0.918)	0	0	0
2017/09/07	2040	02/11/2017	9.66	Put	Bond Future	2,497.7800	2.4978	2,476.7000	2.4767	(0.844)	0	0	0
2017/09/07	2040	02/11/2017	9.67	Call	Bond Future	1,741.1600	1.7412	1,725.5300	1.7255	(0.898)	0	0	0
2017/09/07	2040	02/11/2017	9.65	Call	Bond Future	1,665.4400	1.6654	1,649.8200	1.6498	(0.938)	0	0	0
2017/09/07	2040	02/11/2017	9.65	Put	Bond Future	2,546.5700	2.5466	2,525.5000	2.5255	(0.827)	0	0	0
2017/09/07	2040	01/02/2018	9.89	Call	Bond Future	3,437.3100	3.4373	3,430.1100	3.4301	(0.209)	0	0	0
2017/09/07	2040	01/02/2018			Bond Future	9.8141	92.8604	9.8134	92.8664	(0.007)	0.0000	0.0000	0
2017/09/07	2040	01/02/2018	9.87	Call	Bond Future	3,347.8000	3.3478	3,340.5500	3.3406	(0.217)	0	0	0
2017/09/07	2040	01/02/2018	9.87	Put	Bond Future	2,878.7800	2.8788	2,865.5500	2.8656	(0.460)	0	0	0
2017/09/07	2040	01/02/2018	9.88	Put	Bond Future	2,839.9500	2.8400	2,826.7500	2.8268	(0.465)	0	0	0
2017/09/07	2040	01/02/2018	9.89	Put	Bond Future	2,801.5400	2.8015	2,788.3600	2.7884	(0.470)	0	0	0
2017/09/07	2040	01/02/2018	9.88	Call	Bond Future	3,392.4100	3.3924	3,385.1900	3.3852	(0.213)	0	0	0
2017/09/07	2040	03/05/2018	10.08	Put	Bond Future	3,351.2000	3.3512	3,340.7800	3.3408	(0.311)	0	0	0
2017/09/07	2040	03/05/2018			Bond Future	9.8779	94.5906	9.8773	94.5952	(0.006)	0.0000	0.0000	0
2017/09/07	2040	03/05/2018	10.07	Call	Bond Future	4,961.4900	4.9615	4,955.6300	4.9556	(0.118)	0	0	0
2017/09/07	2040	03/05/2018	10.07	Put	Bond Future	3,385.6700	3.3857	3,375.2300	3.3752	(0.308)	0	0	0
2017/09/07	2040	03/05/2018	10.08	Call	Bond Future	5,007.8500	5.0079	5,002.0100	5.0020	(0.117)	0	0	0
2017/09/07	2040	03/05/2018	10.06	Call	Bond Future	4,915.3300	4.9153	4,909.4400	4.9094	(0.120)	0	0	0
2017/09/07	2040	03/05/2018	10.06	Put	Bond Future	3,420.4500	3.4205	3,409.9800	3.4100	(0.306)	0	0	0
2017/09/07	2044	02/11/2017	9.68	Call	Bond Future	1,726.2800	1.7263	1,710.2900	1.7103	(0.926)	0	0	0
2017/09/07	2044	02/11/2017			Bond Future	9.7764	92.6876	9.7758	92.6931	(0.006)	0.0000	0.0000	26,125
2017/09/07	2044	02/11/2017	9.66	Call	Bond Future	1,650.9100	1.6509	1,634.9400	1.6349	(0.967)	0	0	0
2017/09/07	2044	02/11/2017	9.66	Put	Bond Future	2,664.4100	2.6644	2,643.0100	2.6430	(0.803)	0	0	0
2017/09/07	2044	02/11/2017	9.68	Put	Bond Future	2,564.3000	2.5643	2,542.8800	2.5429	(0.835)	0	0	0
2017/09/07	2044	02/11/2017	9.67	Call	Bond Future	1,688.3400	1.6883	1,672.3600	1.6724	(0.946)	0	0	0
2017/09/07	2044	02/11/2017	9.67	Put	Bond Future	2,614.0300	2.6140	2,592.6200	2.5926	(0.819)	0	0	0
2017/09/07	2044	01/02/2018	9.90	Put	Bond Future	2,901.9300	2.9019	2,888.6100	2.8886	(0.459)	0	0	0
2017/09/07	2044	01/02/2018	9.89	Call	Bond Future	3,400.8700	3.4009	3,393.3200	3.3933	(0.222)	0	0	0
2017/09/07	2044	01/02/2018			Bond Future	9.8359	90.0127	9.8352	90.0185	(0.007)	0.0000	0.0000	0
2017/09/07	2044	01/02/2018	9.90	Call	Bond Future	3,445.7700	3.4458	3,438.2500	3.4382	(0.218)	0	0	0
2017/09/07	2044	01/02/2018	9.89	Put	Bond Future	2,941.4700	2.9415	2,928.1200	2.9281	(0.454)	0	0	0
2017/09/07	2044	01/02/2018	9.91	Call	Bond Future	3,491.1800	3.4912	3,483.6900	3.4837	(0.215)	0	0	0
2017/09/07	2044	01/02/2018	9.91	Put	Bond Future	2,863.0500	2.8631	2,849.7600	2.8498	(0.464)	0	0	0
2017/09/07	2044	03/05/2018	10.10	Call	Bond Future	5,096.7700	5.0968	5,090.7600	5.0908	(0.118)	0	0	0
2017/09/07	2044	03/05/2018	10.09	Put	Bond Future	3,452.4200	3.4524	3,441.8300	3.4418	(0.307)	0	0	0
2017/09/07	2044	03/05/2018			Bond Future	9.8975	91.6898	9.8970	91.6944	(0.005)	0.0000	0.0000	0
2017/09/07	2044	03/05/2018	10.11	Call	Bond Future	5,143.5500	5.1436	5,137.5600	5.1376	(0.116)	0	0	0

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2017/09/07	2044	03/05/2018	10.11	Put	Bond Future	3,382.6000	3.3826	3,372.0600	3.3721	(0.312)	0	0	0
2017/09/07	2044	03/05/2018	10.10	Put	Bond Future	3,417.3600	3.4174	3,406.8000	3.4068	(0.309)	0	0	0
2017/09/07	2044	03/05/2018	10.09	Call	Bond Future	5,050.1700	5.0502	5,044.1300	5.0441	(0.120)	0	0	0
2017/09/07	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2046	02/11/2017	136.30	Put	Bond Future	12,781.3800	12.7814	12,789.8200	12.7898	0.066	0	0	0
2017/09/07	2046	02/11/2017			Bond Future	123.5186	123.5186	123.5102	123.5102	(0.007)	0.0000	0.0000	21,292
2017/09/07	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2046	02/11/2017	136.32	Put	Bond Future	12,801.3800	12.8014	12,809.8200	12.8098	0.066	0	0	0
2017/09/07	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2046	02/11/2017	136.31	Put	Bond Future	12,791.3800	12.7914	12,799.8200	12.7998	0.066	0	0	0
2017/09/07	2046	01/02/2018	132.92	Put	Bond Future	7,084.8300	7.0848	7,093.0900	7.0931	0.117	0	0	0
2017/09/07	2046	01/02/2018			Bond Future	125.8352	125.8352	125.8269	125.8269	(0.007)	0.0000	0.0000	0
2017/09/07	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2046	01/02/2018	132.91	Put	Bond Future	7,074.8300	7.0748	7,083.0900	7.0831	0.117	0	0	0
2017/09/07	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2046	01/02/2018	132.90	Put	Bond Future	7,064.8300	7.0648	7,073.0900	7.0731	0.117	0	0	0
2017/09/07	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2046	03/05/2018			Bond Future	126.6342	126.6342	126.6247	126.6247	(0.008)	0.0000	0.0000	0
2017/09/07	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2046	03/05/2018	127.93	Put	Bond Future	1,295.7800	1.2958	1,305.3300	1.3053	0.737	0	0	0
2017/09/07	2046	03/05/2018	127.95	Put	Bond Future	1,315.7800	1.3158	1,325.3300	1.3253	0.726	0	0	0
2017/09/07	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2046	03/05/2018	127.94	Put	Bond Future	1,305.7800	1.3058	1,315.3300	1.3153	0.731	0	0	0
2017/09/07	2050	02/11/2017	144.66	Put	Bond Future	12,741.1400	12.7411	12,750.2000	12.7502	0.071	0	0	0
2017/09/07	2050	02/11/2017	144.67	Put	Bond Future	12,751.1400	12.7511	12,760.2000	12.7602	0.071	0	0	0
2017/09/07	2050	02/11/2017			Bond Future	131.9189	131.9189	131.9098	131.9098	(0.007)	0.0000	0.0000	22,382
2017/09/07	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2050	02/11/2017	144.65	Put	Bond Future	12,731.1400	12.7311	12,740.2000	12.7402	0.071	0	0	0
2017/09/07	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2050	01/02/2018	140.23	Put	Bond Future	7,510.5000	7.5105	7,519.3500	7.5193	0.118	0	0	0
2017/09/07	2050	01/02/2018			Bond Future	132.7195	132.7195	132.7107	132.7107	(0.007)	0.0000	0.0000	0
2017/09/07	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2050	01/02/2018	140.25	Put	Bond Future	7,530.5000	7.5305	7,539.3500	7.5393	0.118	0	0	0
2017/09/07	2050	01/02/2018	140.24	Put	Bond Future	7,520.5000	7.5205	7,529.3500	7.5293	0.118	0	0	0
2017/09/07	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2050	03/05/2018	135.62	Put	Bond Future	372.0500	0.3720	382.2400	0.3822	2.739	0	0	0
2017/09/07	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2050	03/05/2018			Bond Future	135.2480	135.2480	135.2378	135.2378	(0.008)	0.0000	0.0000	0
2017/09/07	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2050	03/05/2018	135.61	Put	Bond Future	362.0500	0.3620	372.2400	0.3722	2.815	0	0	0
2017/09/07	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	2050	03/05/2018	135.63	Put	Bond Future	382.0500	0.3820	392.2400	0.3922	2.667	0	0	0

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2017/09/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	AL37	02/11/2017			Index Future	562.1530	562.1530	562.3270	562.3270	0.031	0.0000	0.0000	0
2017/09/07	AL37	01/02/2018			Index Future	572.4960	572.4960	572.6760	572.6760	0.031	0.0000	0.0000	0
2017/09/07	AL37	03/05/2018			Index Future	583.1650	583.1650	583.3400	583.3400	0.030	0.0000	0.0000	0
2017/09/07	AL7T	02/11/2017			Index Future	648.1150	648.1150	648.7130	648.7130	0.092	0.0000	0.0000	0
2017/09/07	AL7T	01/02/2018			Index Future	660.0400	660.0400	660.6510	660.6510	0.093	0.0000	0.0000	0
2017/09/07	AL7T	03/05/2018			Index Future	672.3410	672.3410	672.9540	672.9540	0.091	0.0000	0.0000	0
2017/09/07	ALBI	02/11/2017			Index Future	581.2450	581.2450	581.5480	581.5480	0.052	0.0000	0.0000	791
2017/09/07	ALBI	01/02/2018			Index Future	591.9390	591.9390	592.2500	592.2500	0.053	0.0000	0.0000	0
2017/09/07	ALBI	03/05/2018			Index Future	602.9710	602.9710	603.2790	603.2790	0.051	0.0000	0.0000	0
2017/09/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	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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2017/09/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/07	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	EL28	02/11/2017			Bond Future	127.2770	127.2770	127.2704	127.2704	(0.005)	0.0000	0.0000	0
2017/09/07	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/07	EL28	02/11/2017	133.87	Put	Bond Future	6,593.0200		6.5930	6,599.6000	6.5996	0.100	0	0	0
2017/09/07	EL28	02/11/2017	133.89	Put	Bond Future	6,613.0200		6.6130	6,619.6000	6.6196	0.100	0	0	0
2017/09/07	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	EL28	02/11/2017	133.88	Put	Bond Future	6,603.0200		6.6030	6,609.6000	6.6096	0.100	0	0	0
2017/09/07	EL28	01/02/2018	132.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	EL28	01/02/2018			Bond Future	129.6641		129.6641	129.6578	129.6578	(0.005)	0.0000	0.0000	0
2017/09/07	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	EL28	01/02/2018	132.29	Put	Bond Future	2,625.9100		2.6259	2,632.2100	2.6322	0.240	0	0	0
2017/09/07	EL28	01/02/2018	132.31	Put	Bond Future	2,645.9100		2.6459	2,652.2100	2.6522	0.238	0	0	0
2017/09/07	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	EL28	01/02/2018	132.30	Put	Bond Future	2,635.9100		2.6359	2,642.2100	2.6422	0.239	0	0	0
2017/09/07	EL28	03/05/2018	133.20	Put	Bond Future	1,065.7200		1.0657	1,073.3200	1.0733	0.713	0	0	0
2017/09/07	EL28	03/05/2018			Bond Future	132.1343		132.1343	132.1267	132.1267	(0.006)	0.0000	0.0000	0
2017/09/07	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	EL28	03/05/2018	133.19	Put	Bond Future	1,055.7200		1.0557	1,063.3200	1.0633	0.720	0	0	0
2017/09/07	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	EL28	03/05/2018	133.18	Put	Bond Future	1,045.7200		1.0457	1,053.3200	1.0533	0.727	0	0	0
2017/09/07	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	ES33	02/11/2017	10.66	Put	Bond Future	384.4700		0.3845	346.8000	0.3468	(9.798)	0	0	0
2017/09/07	ES33	02/11/2017			Bond Future	10.7223		76.7630	10.7162	76.8007	(0.057)	0.0000	0.0000	9,466
2017/09/07	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	ES33	02/11/2017	10.68	Put	Bond Future	260.8300		0.2608	223.1600	0.2232	(14.442)	0	0	0
2017/09/07	ES33	02/11/2017	10.67	Put	Bond Future	322.6100		0.3226	284.9400	0.2849	(11.677)	0	0	0
2017/09/07	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	ES33	01/02/2018	10.99	Call	Bond Future	981.8600		0.9819	1,020.4900	1.0205	3.934	0	0	0
2017/09/07	ES33	01/02/2018			Bond Future	10.8259		78.1753	10.8195	78.2140	(0.059)	0.0000	0.0000	0
2017/09/07	ES33	01/02/2018	11.00	Call	Bond Future	1,041.0900		1.0411	1,079.7200	1.0797	3.711	0	0	0
2017/09/07	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	ES33	01/02/2018	11.01	Call	Bond Future	1,100.2400		1.1002	1,138.8700	1.1389	3.511	0	0	0
2017/09/07	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	ES33	03/05/2018	11.22	Call	Bond Future	1,712.6300		1.7126	1,750.7700	1.7508	2.227	0	0	0
2017/09/07	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	ES33	03/05/2018			Bond Future	10.9271		75.8406	10.9207	75.8788	(0.059)	0.0000	0.0000	0
2017/09/07	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	ES33	03/05/2018	11.20	Call	Bond Future	1,597.5600		1.5976	1,635.7000	1.6357	2.387	0	0	0
2017/09/07	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	ES33	03/05/2018	11.21	Call	Bond Future	1,655.1300		1.6551	1,693.2700	1.6933	2.304	0	0	0
2017/09/07	ES42	02/11/2017			Bond Future	10.9774		79.3802	10.9763	79.3877	(0.010)	0.0000	0.0000	7,957
2017/09/07	ES42	01/02/2018			Bond Future	11.0778		80.8406	11.0766	80.8485	(0.011)	0.0000	0.0000	0
2017/09/07	ES42	03/05/2018			Bond Future	11.1808		78.0857	11.1798	78.0926	(0.009)	0.0000	0.0000	0
2017/09/07	GOVI	02/11/2017	572.45	Call	GOVI	75,830.0000		7.5830	79,050.0000	7.9050	4.246	0	0	0
2017/09/07	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	GOVI	02/11/2017			GOVI	580.0330		580.0330	580.3550	580.3550	0.056	0.0000	0.0000	671

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
2017/09/07	GOVI	02/11/2017	572.46	Call	GOVI	75,730.0000	7.5730	78,950.0000	7.8950	4.252	0	0	0
2017/09/07	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	GOVI	02/11/2017	572.44	Call	GOVI	75,930.0000	7.5930	79,150.0000	7.9150	4.241	0	0	0
2017/09/07	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	GOVI	01/02/2018			GOVI	590.7050	590.7050	591.0350	591.0350	0.056	0.0000	0.0000	0
2017/09/07	GOVI	01/02/2018	581.03	Call	GOVI	96,750.0000	9.6750	100,050.0000	10.0050	3.411	0	0	0
2017/09/07	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	GOVI	01/02/2018	581.04	Call	GOVI	96,650.0000	9.6650	99,950.0000	9.9950	3.414	0	0	0
2017/09/07	GOVI	01/02/2018	581.02	Call	GOVI	96,850.0000	9.6850	100,150.0000	10.0150	3.407	0	0	0
2017/09/07	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	GOVI	03/05/2018	590.27	Call	GOVI	114,440.0000	11.4440	117,710.0000	11.7710	2.857	0	0	0
2017/09/07	GOVI	03/05/2018	590.29	Call	GOVI	114,240.0000	11.4240	117,510.0000	11.7510	2.862	0	0	0
2017/09/07	GOVI	03/05/2018			GOVI	601.7140	601.7140	602.0410	602.0410	0.054	0.0000	0.0000	0
2017/09/07	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	GOVI	03/05/2018	590.28	Call	GOVI	114,340.0000	11.4340	117,610.0000	11.7610	2.860	0	0	0
2017/09/07	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/07	IGOV	02/11/2017			Index Future	250.0180	250.0180	250.0120	250.0120	(0.002)	0.0000	0.0000	1,163
2017/09/07	IGOV	01/02/2018			Index Future	254.7070	254.7070	254.7020	254.7020	(0.002)	0.0000	0.0000	0
2017/09/07	IGOV	03/05/2018			Index Future	259.5600	259.5600	259.5520	259.5520	(0.003)	0.0000	0.0000	0
2017/09/07	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/07	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/09/07	IS01	21/12/2017			Interest Rate Swap	99.7525	99.7525	99.7556	99.7556	0.003	0.0000	0.0000	0
2017/09/07	IS01	15/03/2018			Interest Rate Swap	99.6110	99.6110	99.6128	99.6128	0.002	0.0000	0.0000	0
2017/09/07	IS01	21/06/2018			Interest Rate Swap	99.6483	99.6483	99.6552	99.6552	0.007	0.0000	0.0000	0
2017/09/07	IS01	20/09/2018			Interest Rate Swap	99.7038	99.7038	99.7088	99.7088	0.005	0.0000	0.0000	0
2017/09/07	IS02	18/12/2017			Interest Rate Swap	99.7843	99.7843	99.7869	99.7869	0.003	0.0000	0.0000	0
2017/09/07	IS02	16/03/2018			Interest Rate Swap	98.8890	98.8890	98.8911	98.8911	0.002	0.0000	0.0000	0
2017/09/07	IS02	15/06/2018			Interest Rate Swap	98.3454	98.3454	98.3508	98.3508	0.006	0.0000	0.0000	0
2017/09/07	IS02	21/09/2018			Interest Rate Swap	98.1677	98.1677	98.1730	98.1730	0.005	0.0000	0.0000	0
2017/09/07	IS02	21/12/2018			Interest Rate Swap	98.4300	98.4300	98.4300	98.4300	0.000	0.0000	0.0000	0
2017/09/07	IS02	15/03/2019			Interest Rate Swap	98.7069	98.7069	98.7122	98.7122	0.005	0.0000	0.0000	0
2017/09/07	IS02	21/06/2019			Interest Rate Swap	98.9891	98.9891	98.9961	98.9961	0.007	0.0000	0.0000	0
2017/09/07	IS02	20/09/2019			Interest Rate Swap	99.2967	99.2967	99.2963	99.2963	0.000	0.0000	0.0000	0
2017/09/07	IS05	17/12/2020			Interest Rate Swap	95.0613	95.0613	95.0493	95.0493	(0.013)	0.0000	0.0000	0
2017/09/07	IS05	16/03/2021			Interest Rate Swap	94.2139	94.2139	94.2076	94.2076	(0.007)	0.0000	0.0000	0
2017/09/07	IS05	15/06/2021			Interest Rate Swap	93.3426	93.3426	93.3407	93.3407	(0.002)	0.0000	0.0000	0
2017/09/07	IS05	21/09/2021			Interest Rate Swap	93.4585	93.4585	93.4569	93.4569	(0.002)	0.0000	0.0000	0
2017/09/07	IS05	21/12/2021			Interest Rate Swap	95.6036	95.6036	95.5956	95.5956	(0.008)	0.0000	0.0000	51
2017/09/07	IS05	15/03/2022			Interest Rate Swap	95.6811	95.6811	95.6637	95.6637	(0.018)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/07	IS05	21/06/2022			Interest Rate Swap	96.8377	96.8377	96.8101	96.8101	(0.029)	0.0000	0.0000	0
2017/09/07	IS05	20/09/2022			Interest Rate Swap	99.0157	99.0157	98.9817	98.9817	(0.034)	0.0000	0.0000	0
2017/09/07	IS10	17/12/2025			Interest Rate Swap	93.3239	93.3239	93.3054	93.3054	(0.020)	0.0000	0.0000	0
2017/09/07	IS10	16/03/2026			Interest Rate Swap	90.2962	90.2962	90.2796	90.2796	(0.018)	0.0000	0.0000	0
2017/09/07	IS10	15/06/2026			Interest Rate Swap	89.0247	89.0247	89.0083	89.0083	(0.018)	0.0000	0.0000	0
2017/09/07	IS10	21/09/2026			Interest Rate Swap	91.1970	91.1970	91.1768	91.1768	(0.022)	0.0000	0.0000	0
2017/09/07	IS10	21/12/2026			Interest Rate Swap	94.9950	94.9950	94.9646	94.9646	(0.032)	0.0000	0.0000	0
2017/09/07	IS10	15/03/2027			Interest Rate Swap	93.5217	93.5217	93.4773	93.4773	(0.047)	0.0000	0.0000	0
2017/09/07	IS10	21/06/2027			Interest Rate Swap	95.5962	95.5962	95.5373	95.5373	(0.062)	0.0000	0.0000	0
2017/09/07	IS10	20/09/2027			Interest Rate Swap	99.3426	99.3426	99.2745	99.2745	(0.069)	0.0000	0.0000	0
2017/09/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/09/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/07	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/09/07	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/07	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/09/07	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/09/07	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/09/07	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/07	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/09/07	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/09/07	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/09/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/07	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/09/07	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/09/07	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/09/07	R023	02/11/2017	8.56	Call	Bond Future	3,485.4500	3.4855	3,507.3300	3.5073	0.628	0	0	0
2017/09/07	R023	02/11/2017			Bond Future	7.7339	101.5075	7.7285	101.5307	(0.070)	0.0000	0.0000	57,230
2017/09/07	R023	02/11/2017	8.56	Put	Bond Future	14.4100	0.0144	13.1400	0.0131	(8.813)	0	0	0
2017/09/07	R023	02/11/2017	8.58	Put	Bond Future	12.7300	0.0127	11.5800	0.0116	(9.034)	0	0	0
2017/09/07	R023	02/11/2017	8.57	Call	Bond Future	3,525.7000	3.5257	3,547.6400	3.5476	0.622	0	0	0
2017/09/07	R023	02/11/2017	8.57	Put	Bond Future	13.5600	0.0136	12.3500	0.0124	(8.923)	0	0	0
2017/09/07	R023	02/11/2017	8.58	Call	Bond Future	3,565.9600	3.5660	3,587.9600	3.5880	0.617	0	0	0
2017/09/07	R023	01/02/2018	8.33	Put	Bond Future	347.7200	0.3477	339.9800	0.3400	(2.226)	0	0	0
2017/09/07	R023	01/02/2018			Bond Future	7.7551	103.3752	7.7493	103.3991	(0.075)	0.0000	0.0000	0
2017/09/07	R023	01/02/2018	8.32	Call	Bond Future	2,651.1600	2.6512	2,667.2100	2.6672	0.605	0	0	0
2017/09/07	R023	01/02/2018	8.32	Put	Bond Future	355.6600	0.3557	347.8000	0.3478	(2.210)	0	0	0
2017/09/07	R023	01/02/2018	8.33	Call	Bond Future	2,683.2700	2.6833	2,699.4400	2.6994	0.603	0	0	0
2017/09/07	R023	01/02/2018	8.31	Call	Bond Future	2,619.3700	2.6194	2,635.3000	2.6353	0.608	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
2017/09/07	R023	01/02/2018	8.31	Put	Bond Future	363.9400	0.3639	355.9600	0.3560	(2.193)	0	0	0
2017/09/07	R023	03/05/2018	8.27	Call	Bond Future	2,633.1600	2.6332	2,646.8700	2.6469	0.521	0	0	0
2017/09/07	R023	03/05/2018			Bond Future	7.7662	101.3717	7.7604	101.3946	(0.074)	0.0000	0.0000	0
2017/09/07	R023	03/05/2018	8.27	Put	Bond Future	665.6400	0.6656	656.5300	0.6565	(1.369)	0	0	0
2017/09/07	R023	03/05/2018	8.28	Call	Bond Future	2,660.8200	2.6608	2,674.6200	2.6746	0.519	0	0	0
2017/09/07	R023	03/05/2018	8.29	Put	Bond Future	644.2300	0.6442	635.3100	0.6353	(1.385)	0	0	0
2017/09/07	R023	03/05/2018	8.28	Put	Bond Future	654.7300	0.6547	645.7100	0.6457	(1.378)	0	0	0
2017/09/07	R023	03/05/2018	8.29	Call	Bond Future	2,688.8700	2.6889	2,702.7700	2.7028	0.517	0	0	0
2017/09/07	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R035	02/11/2017			Bond Future	9.5187	96.2323	9.5129	96.2788	(0.061)	0.0000	0.0000	22,815
2017/09/07	R035	02/11/2017	9.60	Call	Bond Future	652.0100	0.6520	698.4700	0.6985	7.126	0	0	0
2017/09/07	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R035	02/11/2017	9.61	Call	Bond Future	731.7500	0.7317	778.2100	0.7782	6.349	0	0	0
2017/09/07	R035	02/11/2017	9.59	Call	Bond Future	572.1700	0.5722	618.6300	0.6186	8.120	0	0	0
2017/09/07	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R035	01/02/2018	9.75	Call	Bond Future	1,321.8400	1.3218	1,369.4900	1.3695	3.605	0	0	0
2017/09/07	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R035	01/02/2018			Bond Future	9.5820	98.0029	9.5760	98.0506	(0.063)	0.0000	0.0000	0
2017/09/07	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R035	01/02/2018	9.73	Call	Bond Future	1,165.9400	1.1659	1,213.5900	1.2136	4.087	0	0	0
2017/09/07	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R035	01/02/2018	9.74	Call	Bond Future	1,243.9400	1.2439	1,291.5900	1.2916	3.831	0	0	0
2017/09/07	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R035	03/05/2018			Bond Future	9.6406	95.3289	9.6346	95.3759	(0.062)	0.0000	0.0000	0
2017/09/07	R035	03/05/2018	9.90	Call	Bond Future	2,003.7600	2.0038	2,050.8100	2.0508	2.348	0	0	0
2017/09/07	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R035	03/05/2018	9.91	Call	Bond Future	2,079.7200	2.0797	2,126.7700	2.1268	2.262	0	0	0
2017/09/07	R035	03/05/2018	9.89	Call	Bond Future	1,927.7100	1.9277	1,974.7600	1.9748	2.441	0	0	0
2017/09/07	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R186	02/11/2017	8.89	Put	Bond Future	390.8400	0.3908	361.7900	0.3618	(7.433)	0	0	0
2017/09/07	R186	02/11/2017	8.88	Call	Bond Future	3,270.0000	3.2700	3,347.8600	3.3479	2.381	0	0	0
2017/09/07	R186	02/11/2017	8.75	Put	Bond Future	605.5000	0.6055	566.2000	0.5662	(6.491)	0	0	3,750
2017/09/07	R186	02/11/2017			Bond Future	8.4510	116.8166	8.4352	116.9242	(0.187)	8.4481	8.4481	169,492
2017/09/07	R186	02/11/2017	8.75	Call	Bond Future	2,613.4200	2.6134	2,681.7100	2.6817	2.613	0	0	0
2017/09/07	R186	02/11/2017	8.89	Call	Bond Future	3,322.6800	3.3227	3,401.2200	3.4012	2.364	0	0	0
2017/09/07	R186	02/11/2017	8.88	Put	Bond Future	403.8100	0.4038	374.0800	0.3741	(7.362)	0	0	0
2017/09/07	R186	02/11/2017	8.90	Call	Bond Future	3,375.7800	3.3758	3,454.9900	3.4550	2.346	0	0	0
2017/09/07	R186	02/11/2017	8.90	Put	Bond Future	378.3400	0.3783	349.9600	0.3500	(7.501)	0	0	0
2017/09/07	R186	02/11/2017	9.00	Call	Bond Future	3,920.8700	3.9209	4,006.2600	4.0063	2.178	0	0	0
2017/09/07	R186	02/11/2017	9.00	Put	Bond Future	270.2600	0.2703	248.0600	0.2481	(8.214)	0	0	5,000
2017/09/07	R186	01/02/2018	9.00	Call	Bond Future	4,157.6400	4.1576	4,233.7100	4.2337	1.830	0	0	0
2017/09/07	R186	01/02/2018	9.25	Call	Bond Future	5,404.8100	5.4048	5,491.1600	5.4912	1.598	0	0	0
2017/09/07	R186	01/02/2018	8.50	Put	Bond Future	2,035.6700	2.0357	1,975.5600	1.9756	(2.953)	0	0	0
2017/09/07	R186	01/02/2018	8.96	Call	Bond Future	3,968.4700	3.9685	4,042.6800	4.0427	1.870	0	0	0
2017/09/07	R186	01/02/2018			Bond Future	8.4932	113.6659	8.4766	113.7758	(0.195)	0.0000	0.0000	198
2017/09/07	R186	01/02/2018	8.50	Call	Bond Future	2,080.9300	2.0809	2,130.8000	2.1308	2.397	0	0	1,460

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
2017/09/07	R186	01/02/2018	7.75	Put	Bond Future	5,497.5800	5.4976	5,401.6200	5.4016	(1.745)	0	0	0
2017/09/07	R186	01/02/2018	7.75	Call	Bond Future	418.6100	0.4186	432.6300	0.4326	3.349	0	0	1,460
2017/09/07	R186	01/02/2018	9.00	Put	Bond Future	859.2100	0.8592	825.3000	0.8253	(3.947)	0	0	6,200
2017/09/07	R186	01/02/2018	9.25	Put	Bond Future	526.5800	0.5266	502.9500	0.5030	(4.487)	0	0	820
2017/09/07	R186	01/02/2018	8.96	Put	Bond Future	925.6700	0.9257	889.9000	0.8899	(3.864)	0	0	0
2017/09/07	R186	01/02/2018	8.75	Put	Bond Future	1,347.4300	1.3474	1,301.1200	1.3011	(3.437)	0	0	820
2017/09/07	R186	01/02/2018	8.97	Call	Bond Future	4,015.4500	4.0155	4,090.1300	4.0901	1.860	0	0	0
2017/09/07	R186	01/02/2018	8.98	Call	Bond Future	4,062.6400	4.0626	4,137.7900	4.1378	1.850	0	0	0
2017/09/07	R186	01/02/2018	8.98	Put	Bond Future	891.9200	0.8919	857.0900	0.8571	(3.905)	0	0	0
2017/09/07	R186	01/02/2018	8.75	Call	Bond Future	3,035.1000	3.0351	3,098.7700	3.0988	2.098	0	0	0
2017/09/07	R186	01/02/2018	8.97	Put	Bond Future	908.6700	0.9087	873.3700	0.8734	(3.885)	0	0	0
2017/09/07	R186	03/05/2018	8.92	Call	Bond Future	4,155.0500	4.1550	4,221.7000	4.2217	1.604	0	0	0
2017/09/07	R186	03/05/2018	8.91	Put	Bond Future	1,718.0200	1.7180	1,674.0400	1.6740	(2.560)	0	0	0
2017/09/07	R186	03/05/2018			Bond Future	8.5348	115.7839	8.5178	115.8942	(0.199)	0.0000	0.0000	0
2017/09/07	R186	03/05/2018	8.93	Call	Bond Future	4,196.7200	4.1967	4,263.7500	4.2638	1.597	0	0	0
2017/09/07	R186	03/05/2018	8.93	Put	Bond Future	1,675.0200	1.6750	1,631.7900	1.6318	(2.581)	0	0	0
2017/09/07	R186	03/05/2018	8.92	Put	Bond Future	1,696.2400	1.6962	1,652.6300	1.6526	(2.571)	0	0	0
2017/09/07	R186	03/05/2018	8.91	Call	Bond Future	4,113.9000	4.1139	4,180.1800	4.1802	1.611	0	0	0
2017/09/07	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R197	02/11/2017	305.15	Put	Bond Future	3,786.6500	3.7867	3,808.9200	3.8089	0.588	0	0	0
2017/09/07	R197	02/11/2017			Bond Future	301.3633	301.3633	301.3411	301.3411	(0.007)	0.0000	0.0000	2,350
2017/09/07	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R197	02/11/2017	305.17	Put	Bond Future	3,806.6500	3.8067	3,828.9200	3.8289	0.585	0	0	0
2017/09/07	R197	02/11/2017	305.16	Put	Bond Future	3,796.6500	3.7967	3,818.9200	3.8189	0.587	0	0	0
2017/09/07	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R197	01/02/2018	301.68	Put	Bond Future	1,638.7300	1.6387	1,660.2300	1.6602	1.312	0	0	0
2017/09/07	R197	01/02/2018			Bond Future	300.0413	300.0413	300.0198	300.0198	(0.007)	0.0000	0.0000	0
2017/09/07	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R197	01/02/2018	301.67	Put	Bond Future	1,628.7300	1.6287	1,650.2300	1.6502	1.320	0	0	0
2017/09/07	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R197	01/02/2018	301.66	Put	Bond Future	1,618.7300	1.6187	1,640.2300	1.6402	1.328	0	0	0
2017/09/07	R197	03/05/2018	304.46	Call	Bond Future	1,297.2800	1.2973	1,272.5200	1.2725	(1.909)	0	0	0
2017/09/07	R197	03/05/2018			Bond Future	305.7573	305.7573	305.7325	305.7325	(0.008)	0.0000	0.0000	0
2017/09/07	R197	03/05/2018	304.44	Call	Bond Future	1,317.2800	1.3173	1,292.5200	1.2925	(1.880)	0	0	0
2017/09/07	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R197	03/05/2018	304.45	Call	Bond Future	1,307.2800	1.3073	1,282.5200	1.2825	(1.894)	0	0	0
2017/09/07	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R202	02/11/2017			Bond Future	240.5655	240.5655	240.5488	240.5488	(0.007)	0.0000	0.0000	28,647
2017/09/07	R202	02/11/2017	253.89	Put	Bond Future	13,324.5100	13.3245	13,341.2000	13.3412	0.125	0	0	0
2017/09/07	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R202	02/11/2017	253.91	Put	Bond Future	13,344.5100	13.3445	13,361.2000	13.3612	0.125	0	0	0
2017/09/07	R202	02/11/2017	253.90	Put	Bond Future	13,334.5100	13.3345	13,351.2000	13.3512	0.125	0	0	0
2017/09/07	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
2017/09/07	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R202	01/02/2018	249.06	Put	Bond Future	7,687.1000	7.6871	7,702.8900	7.7029	0.205	0	0	0
2017/09/07	R202	01/02/2018			Bond Future	241.3729	241.3729	241.3571	241.3571	(0.007)	0.0000	0.0000	0
2017/09/07	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R202	01/02/2018	249.08	Put	Bond Future	7,707.1000	7.7071	7,722.8900	7.7229	0.205	0	0	0
2017/09/07	R202	01/02/2018	249.07	Put	Bond Future	7,697.1000	7.6971	7,712.8900	7.7129	0.205	0	0	0
2017/09/07	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R202	03/05/2018	247.48	Put	Bond Future	1,508.6700	1.5087	1,527.2400	1.5272	1.231	0	0	0
2017/09/07	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R202	03/05/2018			Bond Future	245.9713	245.9713	245.9528	245.9528	(0.008)	0.0000	0.0000	0
2017/09/07	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R202	03/05/2018	247.47	Put	Bond Future	1,498.6700	1.4987	1,517.2400	1.5172	1.239	0	0	0
2017/09/07	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R202	03/05/2018	247.49	Put	Bond Future	1,518.6700	1.5187	1,537.2400	1.5372	1.223	0	0	0
2017/09/07	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R204	02/11/2017			Bond Future	6.7618	104.3406	6.7691	104.3328	0.108	0.0000	0.0000	46,398
2017/09/07	R204	02/11/2017	7.75	Call	Bond Future	1,052.9200	1.0529	1,045.0900	1.0451	(0.744)	0	0	0
2017/09/07	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R204	02/11/2017	7.76	Call	Bond Future	1,063.4900	1.0635	1,055.6600	1.0557	(0.736)	0	0	0
2017/09/07	R204	02/11/2017	7.74	Call	Bond Future	1,042.3400	1.0423	1,034.5100	1.0345	(0.751)	0	0	0
2017/09/07	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R204	01/02/2018	7.27	Call	Bond Future	614.6200	0.6146	607.4100	0.6074	(1.173)	0	0	0
2017/09/07	R204	01/02/2018			Bond Future	6.5579	102.2223	6.5670	102.2147	0.138	0.0000	0.0000	0
2017/09/07	R204	01/02/2018	7.25	Call	Bond Future	599.1800	0.5992	592.0000	0.5920	(1.198)	0	0	0
2017/09/07	R204	01/02/2018	7.25	Put	Bond Future	18.3500	0.0184	18.8000	0.0188	2.452	0	0	0
2017/09/07	R204	01/02/2018	7.27	Put	Bond Future	17.0800	0.0171	17.5000	0.0175	2.459	0	0	0
2017/09/07	R204	01/02/2018	7.26	Call	Bond Future	606.8900	0.6069	599.7000	0.5997	(1.185)	0	0	0
2017/09/07	R204	01/02/2018	7.26	Put	Bond Future	17.7000	0.0177	18.1400	0.0181	2.486	0	0	0
2017/09/07	R204	03/05/2018	7.10	Put	Bond Future	16.7000	0.0167	17.3800	0.0174	4.072	0	0	0
2017/09/07	R204	03/05/2018			Bond Future	6.1582	104.1271	6.1736	104.1178	0.250	0.0000	0.0000	0
2017/09/07	R204	03/05/2018	7.09	Call	Bond Future	580.7000	0.5807	572.0500	0.5720	(1.490)	0	0	0
2017/09/07	R204	03/05/2018	7.09	Put	Bond Future	17.1000	0.0171	17.8000	0.0178	4.094	0	0	0
2017/09/07	R204	03/05/2018	7.10	Call	Bond Future	586.3200	0.5863	577.6500	0.5777	(1.479)	0	0	0
2017/09/07	R204	03/05/2018	7.08	Call	Bond Future	575.0800	0.5751	566.4500	0.5665	(1.501)	0	0	0
2017/09/07	R204	03/05/2018	7.08	Put	Bond Future	17.5000	0.0175	18.2200	0.0182	4.114	0	0	0
2017/09/07	R207	02/11/2017	8.04	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017/09/07	R207	02/11/2017	8.03	Call	Bond Future	1,903.0000	1.9030	1,934.1800	1.9342	1.638	0	0	0
2017/09/07	R207	02/11/2017			Bond Future	7.0674	102.6151	7.0518	102.6463	(0.220)	0.0000	0.0000	41,067
2017/09/07	R207	02/11/2017	8.04	Call	Bond Future	1,922.5200	1.9225	1,953.7100	1.9537	1.622	0	0	0
2017/09/07	R207	02/11/2017	8.03	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2017/09/07	R207	02/11/2017	8.05	Call	Bond Future	1,942.0400	1.9420	1,973.2200	1.9732	1.606	0	0	0
2017/09/07	R207	02/11/2017	8.05	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017/09/07	R207	01/02/2018	7.61	Put	Bond Future	67.9900	0.0680	63.0300	0.0630	(7.295)	0	0	0
2017/09/07	R207	01/02/2018	7.60	Call	Bond Future	1,118.9500	1.1189	1,145.9700	1.1460	2.415	0	0	0
2017/09/07	R207	01/02/2018			Bond Future	7.0101	100.8620	6.9922	100.8941	(0.256)	0.0000	0.0000	0
2017/09/07	R207	01/02/2018	7.61	Call	Bond Future	1,134.4100	1.1344	1,161.5500	1.1616	2.392	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
2017/09/07	R207	01/02/2018	7.60	Put	Bond Future	70.1800	0.0702	65.1000	0.0651	(7.239)	0	0	0
2017/09/07	R207	01/02/2018	7.62	Call	Bond Future	1,149.7900	1.1498	1,177.0600	1.1771	2.372	0	0	0
2017/09/07	R207	01/02/2018	7.62	Put	Bond Future	65.7200	0.0657	60.8900	0.0609	(7.349)	0	0	0
2017/09/07	R207	03/05/2018	7.57	Call	Bond Future	1,113.8700	1.1139	1,138.5500	1.1386	2.216	0	0	0
2017/09/07	R207	03/05/2018	7.56	Put	Bond Future	124.3400	0.1243	117.7500	0.1178	(5.300)	0	0	0
2017/09/07	R207	03/05/2018			Bond Future	6.9356	102.7414	6.9158	102.7726	(0.285)	0.0000	0.0000	0
2017/09/07	R207	03/05/2018	7.58	Call	Bond Future	1,126.8700	1.1269	1,151.6600	1.1517	2.200	0	0	0
2017/09/07	R207	03/05/2018	7.58	Put	Bond Future	118.9800	0.1190	112.6200	0.1126	(5.345)	0	0	0
2017/09/07	R207	03/05/2018	7.57	Put	Bond Future	121.5200	0.1215	115.0500	0.1151	(5.324)	0	0	0
2017/09/07	R207	03/05/2018	7.56	Call	Bond Future	1,101.1500	1.1011	1,125.7100	1.1257	2.230	0	0	0
2017/09/07	R208	02/11/2017	8.19	Call	Bond Future	2,596.9400	2.5969	2,642.5800	2.6426	1.757	0	0	0
2017/09/07	R208	02/11/2017	8.18	Put	Bond Future	0.7700	0.0008	0.6000	0.0006	(22.078)	0	0	0
2017/09/07	R208	02/11/2017			Bond Future	7.2903	99.0951	7.2747	99.1409	(0.214)	0.0000	0.0000	32,186
2017/09/07	R208	02/11/2017	8.20	Call	Bond Future	2,625.2600	2.6253	2,670.9100	2.6709	1.739	0	0	0
2017/09/07	R208	02/11/2017	8.20	Put	Bond Future	0.6400	0.0006	0.4900	0.0005	(23.438)	0	0	0
2017/09/07	R208	02/11/2017	8.19	Put	Bond Future	0.7000	0.0007	0.5400	0.0005	(22.857)	0	0	0
2017/09/07	R208	02/11/2017	8.18	Call	Bond Future	2,568.6100	2.5686	2,614.2400	2.6142	1.776	0	0	0
2017/09/07	R208	01/02/2018	7.85	Put	Bond Future	153.8000	0.1538	144.5300	0.1445	(6.027)	0	0	0
2017/09/07	R208	01/02/2018			Bond Future	7.2781	100.9184	7.2610	100.9653	(0.235)	0.0000	0.0000	0
2017/09/07	R208	01/02/2018	7.84	Call	Bond Future	1,685.2200	1.6852	1,722.7000	1.7227	2.224	0	0	0
2017/09/07	R208	01/02/2018	7.84	Put	Bond Future	158.2500	0.1582	148.7700	0.1488	(5.991)	0	0	0
2017/09/07	R208	01/02/2018	7.85	Call	Bond Future	1,707.6800	1.7077	1,745.3700	1.7454	2.207	0	0	0
2017/09/07	R208	01/02/2018	7.83	Call	Bond Future	1,662.8600	1.6629	1,700.1300	1.7001	2.241	0	0	0
2017/09/07	R208	01/02/2018	7.83	Put	Bond Future	162.8100	0.1628	153.1200	0.1531	(5.952)	0	0	0
2017/09/07	R208	03/05/2018	7.77	Call	Bond Future	1,599.0100	1.5990	1,632.7600	1.6328	2.111	0	0	0
2017/09/07	R208	03/05/2018			Bond Future	7.2531	99.3977	7.2349	99.4441	(0.250)	0.0000	0.0000	0
2017/09/07	R208	03/05/2018	7.77	Put	Bond Future	291.0100	0.2910	278.4400	0.2784	(4.319)	0	0	0
2017/09/07	R208	03/05/2018	7.78	Call	Bond Future	1,618.2800	1.6183	1,652.2300	1.6522	2.098	0	0	0
2017/09/07	R208	03/05/2018	7.79	Put	Bond Future	279.4800	0.2795	267.2900	0.2673	(4.362)	0	0	0
2017/09/07	R208	03/05/2018	7.78	Put	Bond Future	285.1900	0.2852	272.8200	0.2728	(4.337)	0	0	0
2017/09/07	R208	03/05/2018	7.79	Call	Bond Future	1,637.6500	1.6376	1,671.7800	1.6718	2.084	0	0	0
2017/09/07	R209	02/11/2017	9.54	Call	Bond Future	1,684.3400	1.6843	1,692.2600	1.6923	0.470	0	0	0
2017/09/07	R209	02/11/2017	9.52	Put	Bond Future	1,402.1000	1.4021	1,370.9700	1.3710	(2.220)	0	0	0
2017/09/07	R209	02/11/2017	9.00	Put	Bond Future	3,801.4900	3.8015	3,761.4900	3.7615	(1.052)	0	0	0
2017/09/07	R209	02/11/2017	10.60	Put	Bond Future	52.4800	0.0525	48.7300	0.0487	(7.146)	0	0	1,300
2017/09/07	R209	02/11/2017	9.75	Call	Bond Future	2,530.0800	2.5301	2,544.7100	2.5447	0.578	0	0	0
2017/09/07	R209	02/11/2017	8.30	Put	Bond Future	8,781.9900	8.7820	8,742.9600	8.7430	(0.444)	0	0	0
2017/09/07	R209	02/11/2017	9.88	Put	Bond Future	557.6200	0.5576	538.0200	0.5380	(3.515)	0	0	1,350
2017/09/07	R209	02/11/2017			Bond Future	9.4888	72.7099	9.4831	72.7484	(0.060)	0.0000	0.0000	116,186
2017/09/07	R209	02/11/2017	9.54	Put	Bond Future	1,338.7200	1.3387	1,308.1700	1.3082	(2.282)	0	0	0
2017/09/07	R209	02/11/2017	9.52	Call	Bond Future	1,613.0900	1.6131	1,620.4300	1.6204	0.455	0	0	0
2017/09/07	R209	02/11/2017	10.00	Call	Bond Future	3,734.7300	3.7347	3,757.3200	3.7573	0.605	0	0	0
2017/09/07	R209	02/11/2017	10.00	Put	Bond Future	394.1900	0.3942	378.3100	0.3783	(4.029)	0	0	1,138
2017/09/07	R209	02/11/2017	9.53	Put	Bond Future	1,370.1500	1.3701	1,339.3000	1.3393	(2.252)	0	0	0
2017/09/07	R209	02/11/2017	9.00	Call	Bond Future	375.5200	0.3755	373.9900	0.3740	(0.407)	0	0	2,248
2017/09/07	R209	02/11/2017	10.60	Call	Bond Future	7,023.1100	7.0231	7,057.8300	7.0578	0.494	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
2017/09/07	R209	02/11/2017	9.75	Put	Bond Future	793.3400	0.7933	769.5000	0.7695	(3.005)	0	0	6,500
2017/09/07	R209	02/11/2017	8.30	Call	Bond Future	15.6100	0.0156	15.0500	0.0150	(3.587)	0	0	2,800
2017/09/07	R209	02/11/2017	9.88	Call	Bond Future	3,135.3000	3.1353	3,154.1700	3.1542	0.602	0	0	0
2017/09/07	R209	02/11/2017	9.53	Call	Bond Future	1,648.5000	1.6485	1,656.1200	1.6561	0.462	0	0	0
2017/09/07	R209	02/11/2017	9.58	Call	Bond Future	1,831.9200	1.8319	1,841.0400	1.8410	0.498	0	0	0
2017/09/07	R209	02/11/2017	9.58	Put	Bond Future	1,218.1600	1.2182	1,188.8100	1.1888	(2.409)	0	0	1,350
2017/09/07	R209	02/11/2017	9.33	Put	Bond Future	2,111.8600	2.1119	2,075.9500	2.0759	(1.700)	0	0	0
2017/09/07	R209	02/11/2017	9.33	Call	Bond Future	1,024.7900	1.0248	1,027.3500	1.0273	0.250	0	0	1,350
2017/09/07	R209	01/02/2018	10.10	Call	Bond Future	4,589.5600	4.5896	4,612.0600	4.6121	0.490	0	0	0
2017/09/07	R209	01/02/2018	9.73	Call	Bond Future	3,020.7000	3.0207	3,036.5300	3.0365	0.524	0	0	0
2017/09/07	R209	01/02/2018	9.71	Put	Bond Future	1,839.6700	1.8397	1,815.7800	1.8158	(1.299)	0	0	0
2017/09/07	R209	01/02/2018	9.72	Call	Bond Future	2,982.1300	2.9821	2,997.7800	2.9978	0.525	0	0	0
2017/09/07	R209	01/02/2018			Bond Future	9.5433	74.0477	9.5375	74.0871	(0.062)	0.0000	0.0000	0
2017/09/07	R209	01/02/2018	9.73	Put	Bond Future	1,785.9800	1.7860	1,762.4600	1.7625	(1.317)	0	0	0
2017/09/07	R209	01/02/2018	9.71	Call	Bond Future	2,943.6200	2.9436	2,959.0800	2.9591	0.525	0	0	0
2017/09/07	R209	01/02/2018	10.10	Put	Bond Future	999.5500	0.9995	982.7000	0.9827	(1.686)	0	0	3,000
2017/09/07	R209	01/02/2018	9.72	Put	Bond Future	1,812.7500	1.8128	1,789.0500	1.7891	(1.307)	0	0	0
2017/09/07	R209	01/02/2018	10.00	Call	Bond Future	4,141.5500	4.1415	4,162.3000	4.1623	0.501	0	0	0
2017/09/07	R209	01/02/2018	10.00	Put	Bond Future	1,176.3100	1.1763	1,157.7100	1.1577	(1.581)	0	0	7,500
2017/09/07	R209	03/05/2018	9.85	Put	Bond Future	2,379.5700	2.3796	2,357.7600	2.3578	(0.917)	0	0	0
2017/09/07	R209	03/05/2018			Bond Future	9.5968	72.2782	9.5910	72.3173	(0.061)	0.0000	0.0000	0
2017/09/07	R209	03/05/2018	9.85	Call	Bond Future	4,029.7200	4.0297	4,046.9200	4.0469	0.427	0	0	0
2017/09/07	R209	03/05/2018	9.86	Call	Bond Future	4,067.7900	4.0678	4,085.1200	4.0851	0.426	0	0	0
2017/09/07	R209	03/05/2018	9.86	Put	Bond Future	2,353.6300	2.3536	2,331.9500	2.3319	(0.921)	0	0	0
2017/09/07	R209	03/05/2018	9.84	Call	Bond Future	3,991.8000	3.9918	4,008.8700	4.0089	0.428	0	0	0
2017/09/07	R209	03/05/2018	9.84	Put	Bond Future	2,405.7500	2.4057	2,383.8100	2.3838	(0.912)	0	0	0
2017/09/07	R210	02/11/2017	192.08	Put	Bond Future	6,998.3100	6.9983	7,011.5400	7.0115	0.189	0	0	0
2017/09/07	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R210	02/11/2017			Bond Future	185.0817	185.0817	185.0685	185.0685	(0.007)	0.0000	0.0000	2,179
2017/09/07	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R210	02/11/2017	192.07	Put	Bond Future	6,988.3100	6.9883	7,001.5400	7.0015	0.189	0	0	0
2017/09/07	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R210	02/11/2017	192.09	Put	Bond Future	7,008.3100	7.0083	7,021.5400	7.0215	0.189	0	0	0
2017/09/07	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R210	01/02/2018			Bond Future	188.5528	188.5528	188.5402	188.5402	(0.007)	0.0000	0.0000	0
2017/09/07	R210	01/02/2018	192.36	Put	Bond Future	3,807.2100	3.8072	3,819.8300	3.8198	0.331	0	0	0
2017/09/07	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R210	01/02/2018	192.38	Put	Bond Future	3,827.2100	3.8272	3,839.8300	3.8398	0.330	0	0	0
2017/09/07	R210	01/02/2018	192.37	Put	Bond Future	3,817.2100	3.8172	3,829.8300	3.8298	0.331	0	0	0
2017/09/07	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R210	03/05/2018	191.44	Put	Bond Future	1,717.8100	1.7178	1,732.5300	1.7325	0.857	0	0	0
2017/09/07	R210	03/05/2018			Bond Future	189.7222	189.7222	189.7075	189.7075	(0.008)	0.0000	0.0000	0
2017/09/07	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R210	03/05/2018	191.46	Put	Bond Future	1,737.8100	1.7378	1,752.5300	1.7525	0.847	0	0	0
2017/09/07	R210	03/05/2018	191.45	Put	Bond Future	1,727.8100	1.7278	1,742.5300	1.7425	0.852	0	0	0
2017/09/07	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
2017/09/07	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R212	02/11/2017			Bond Future	151.1277	151.1277	151.1784	151.1784	0.034	0.0000	0.0000	4,057
2017/09/07	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R212	02/11/2017	152.40	Put	Bond Future	1,272.3000	1.2723	1,221.6400	1.2216	(3.982)	0	0	0
2017/09/07	R212	02/11/2017	152.42	Put	Bond Future	1,292.3000	1.2923	1,241.6400	1.2416	(3.920)	0	0	0
2017/09/07	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R212	02/11/2017	152.41	Put	Bond Future	1,282.3000	1.2823	1,231.6400	1.2316	(3.951)	0	0	0
2017/09/07	R212	01/02/2018	154.71	Put	Bond Future	2,786.2200	2.7862	2,734.0300	2.7340	(1.873)	0	0	0
2017/09/07	R212	01/02/2018			Bond Future	151.9238	151.9238	151.9760	151.9760	0.034	0.0000	0.0000	0
2017/09/07	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R212	01/02/2018	154.70	Put	Bond Future	2,776.2200	2.7762	2,724.0300	2.7240	(1.880)	0	0	0
2017/09/07	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R212	01/02/2018	154.69	Put	Bond Future	2,766.2200	2.7662	2,714.0300	2.7140	(1.887)	0	0	0
2017/09/07	R212	03/05/2018	154.30	Call	Bond Future	518.0100	0.5180	569.8100	0.5698	10.000	0	0	0
2017/09/07	R212	03/05/2018			Bond Future	154.8180	154.8180	154.8698	154.8698	0.033	0.0000	0.0000	0
2017/09/07	R212	03/05/2018	154.28	Call	Bond Future	538.0100	0.5380	589.8100	0.5898	9.628	0	0	0
2017/09/07	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R212	03/05/2018	154.29	Call	Bond Future	528.0100	0.5280	579.8100	0.5798	9.810	0	0	0
2017/09/07	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/07	R213	02/11/2017	9.36	Put	Bond Future	822.5600	0.8226	775.8400	0.7758	(5.680)	0	0	0
2017/09/07	R213	02/11/2017			Bond Future	9.1388	85.0157	9.1229	85.1228	(0.174)	0.0000	0.0000	63,283
2017/09/07	R213	02/11/2017	9.35	Call	Bond Future	2,251.5200	2.2515	2,311.1100	2.3111	2.647	0	0	0
2017/09/07	R213	02/11/2017	9.35	Put	Bond Future	844.8100	0.8448	797.2900	0.7973	(5.625)	0	0	0
2017/09/07	R213	02/11/2017	9.36	Call	Bond Future	2,295.0700	2.2951	2,355.4600	2.3555	2.631	0	0	0
2017/09/07	R213	02/11/2017	9.34	Call	Bond Future	2,208.3500	2.2084	2,267.1500	2.2672	2.663	0	0	0
2017/09/07	R213	02/11/2017	9.34	Put	Bond Future	867.5100	0.8675	819.2000	0.8192	(5.569)	0	0	0
2017/09/07	R213	01/02/2018	9.42	Call	Bond Future	3,056.2600	3.0563	3,116.8700	3.1169	1.983	0	0	0
2017/09/07	R213	01/02/2018	9.41	Put	Bond Future	1,597.8300	1.5978	1,548.5600	1.5486	(3.084)	0	0	0
2017/09/07	R213	01/02/2018			Bond Future	9.1939	86.5800	9.1775	86.6893	(0.179)	0.0000	0.0000	0
2017/09/07	R213	01/02/2018	9.43	Call	Bond Future	3,096.4200	3.0964	3,157.5200	3.1575	1.973	0	0	0
2017/09/07	R213	01/02/2018	9.43	Put	Bond Future	1,548.0600	1.5481	1,499.7800	1.4998	(3.119)	0	0	0
2017/09/07	R213	01/02/2018	9.42	Put	Bond Future	1,572.6800	1.5727	1,523.9100	1.5239	(3.101)	0	0	0
2017/09/07	R213	01/02/2018	9.41	Call	Bond Future	3,016.5500	3.0165	3,076.6600	3.0767	1.993	0	0	0
2017/09/07	R213	03/05/2018	9.57	Put	Bond Future	2,044.8200	2.0448	1,998.1800	1.9982	(2.281)	0	0	0
2017/09/07	R213	03/05/2018	9.56	Call	Bond Future	4,103.5500	4.1036	4,166.6100	4.1666	1.537	0	0	0
2017/09/07	R213	03/05/2018			Bond Future	9.2442	84.6438	9.2274	84.7539	(0.182)	0.0000	0.0000	0
2017/09/07	R213	03/05/2018	9.57	Call	Bond Future	4,143.1000	4.1431	4,206.5300	4.2065	1.531	0	0	0
2017/09/07	R213	03/05/2018	9.56	Put	Bond Future	2,068.6000	2.0686	2,021.5900	2.0216	(2.273)	0	0	0
2017/09/07	R213	03/05/2018	9.58	Call	Bond Future	4,182.8100	4.1828	4,246.6000	4.2466	1.525	0	0	0
2017/09/07	R213	03/05/2018	9.58	Put	Bond Future	2,021.2800	2.0213	1,975.0000	1.9750	(2.290)	0	0	0
2017/09/07	R214	02/11/2017	9.60	Call	Bond Future	1,431.2300	1.4312	1,419.2300	1.4192	(0.838)	0	0	0
2017/09/07	R214	02/11/2017			Bond Future	9.6505	72.1849	9.6499	72.1893	(0.006)	0.0000	0.0000	44,034
2017/09/07	R214	02/11/2017	9.60	Put	Bond Future	1,786.5800	1.7866	1,770.2400	1.7702	(0.915)	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
2017/09/07	R214	02/11/2017	9.58	Call	Bond Future	1,366.5900	1.3666	1,354.5900	1.3546	(0.878)	0	0	0
2017/09/07	R214	02/11/2017	9.58	Put	Bond Future	1,863.5500	1.8635	1,847.2100	1.8472	(0.877)	0	0	0
2017/09/07	R214	02/11/2017	9.59	Put	Bond Future	1,824.7900	1.8248	1,808.4400	1.8084	(0.896)	0	0	0
2017/09/07	R214	02/11/2017	9.59	Call	Bond Future	1,398.6900	1.3987	1,386.6800	1.3867	(0.859)	0	0	0
2017/09/07	R214	01/02/2018	9.84	Call	Bond Future	2,936.1600	2.9362	2,930.5700	2.9306	(0.190)	0	0	0
2017/09/07	R214	01/02/2018			Bond Future	9.7082	73.5131	9.7075	73.5177	(0.007)	0.0000	0.0000	0
2017/09/07	R214	01/02/2018	9.82	Call	Bond Future	2,859.7000	2.8597	2,854.0500	2.8540	(0.198)	0	0	0
2017/09/07	R214	01/02/2018	9.82	Put	Bond Future	2,090.7500	2.0907	2,080.5200	2.0805	(0.489)	0	0	0
2017/09/07	R214	01/02/2018	9.84	Put	Bond Future	2,031.0800	2.0311	2,020.9100	2.0209	(0.501)	0	0	0
2017/09/07	R214	01/02/2018	9.83	Call	Bond Future	2,897.8100	2.8978	2,892.1900	2.8922	(0.194)	0	0	0
2017/09/07	R214	01/02/2018	9.83	Put	Bond Future	2,060.7400	2.0607	2,050.5400	2.0505	(0.495)	0	0	0
2017/09/07	R214	03/05/2018	9.99	Put	Bond Future	2,567.5000	2.5675	2,559.3200	2.5593	(0.319)	0	0	0
2017/09/07	R214	03/05/2018			Bond Future	9.7616	71.5870	9.7611	71.5906	(0.005)	0.0000	0.0000	0
2017/09/07	R214	03/05/2018	9.98	Call	Bond Future	4,070.9400	4.0709	4,066.3100	4.0663	(0.114)	0	0	0
2017/09/07	R214	03/05/2018	9.98	Put	Bond Future	2,595.1300	2.5951	2,586.9300	2.5869	(0.316)	0	0	0
2017/09/07	R214	03/05/2018	9.99	Call	Bond Future	4,109.6700	4.1097	4,105.0600	4.1051	(0.112)	0	0	0
2017/09/07	R214	03/05/2018	9.97	Call	Bond Future	4,032.5800	4.0326	4,027.9200	4.0279	(0.116)	0	0	0
2017/09/07	R214	03/05/2018	9.97	Put	Bond Future	2,623.2400	2.6232	2,615.0100	2.6150	(0.314)	0	0	0
2017/09/07	R248	02/11/2017	9.65	Call	Bond Future	1,715.2200	1.7152	1,699.6500	1.6997	(0.908)	0	0	0
2017/09/07	R248	02/11/2017	9.66	Put	Bond Future	2,443.5800	2.4436	2,422.3300	2.4223	(0.870)	0	0	0
2017/09/07	R248	02/11/2017			Bond Future	9.7370	92.0504	9.7364	92.0561	(0.007)	0.0000	0.0000	81,327
2017/09/07	R248	02/11/2017	9.65	Put	Bond Future	2,493.7800	2.4938	2,472.5300	2.4725	(0.852)	0	0	0
2017/09/07	R248	02/11/2017	9.66	Call	Bond Future	1,755.0800	1.7551	1,739.5100	1.7395	(0.887)	0	0	0
2017/09/07	R248	02/11/2017	9.64	Call	Bond Future	1,675.9000	1.6759	1,660.3500	1.6603	(0.928)	0	0	0
2017/09/07	R248	02/11/2017	9.64	Put	Bond Future	2,544.6800	2.5447	2,523.4500	2.5234	(0.834)	0	0	0
2017/09/07	R248	01/02/2018	9.90	Put	Bond Future	2,833.0200	2.8330	2,819.4100	2.8194	(0.480)	0	0	0
2017/09/07	R248	01/02/2018	9.89	Call	Bond Future	3,677.8900	3.6779	3,670.2900	3.6703	(0.207)	0	0	0
2017/09/07	R248	01/02/2018			Bond Future	9.7974	93.7441	9.7967	93.7501	(0.007)	0.0000	0.0000	170
2017/09/07	R248	01/02/2018	9.90	Call	Bond Future	3,725.2200	3.7252	3,717.6700	3.7177	(0.203)	0	0	0
2017/09/07	R248	01/02/2018	9.89	Put	Bond Future	2,871.9900	2.8720	2,858.3300	2.8583	(0.476)	0	0	0
2017/09/07	R248	01/02/2018	9.91	Call	Bond Future	3,772.8300	3.7728	3,765.3100	3.7653	(0.199)	0	0	0
2017/09/07	R248	01/02/2018	9.91	Put	Bond Future	2,794.4900	2.7945	2,780.9100	2.7809	(0.486)	0	0	0
2017/09/07	R248	03/05/2018	10.06	Call	Bond Future	5,260.6200	5.2606	5,254.5100	5.2545	(0.116)	0	0	0
2017/09/07	R248	03/05/2018	10.05	Put	Bond Future	3,534.0300	3.5340	3,523.1200	3.5231	(0.309)	0	0	0
2017/09/07	R248	03/05/2018			Bond Future	9.8534	91.0540	9.8529	91.0588	(0.006)	0.0000	0.0000	0
2017/09/07	R248	03/05/2018	10.07	Call	Bond Future	5,308.6300	5.3086	5,302.5300	5.3025	(0.115)	0	0	0
2017/09/07	R248	03/05/2018	10.07	Put	Bond Future	3,462.4900	3.4625	3,451.6200	3.4516	(0.314)	0	0	0
2017/09/07	R248	03/05/2018	10.06	Put	Bond Future	3,498.2400	3.4982	3,487.3600	3.4874	(0.311)	0	0	0
2017/09/07	R248	03/05/2018	10.05	Call	Bond Future	5,212.5100	5.2125	5,206.3700	5.2064	(0.118)	0	0	0

Total

1067245