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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/09/2017 TO 05/09/2017

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
2017/09/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	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
2017/09/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2025	02/11/2017			Bond Future	129.5838	129.5838	129.5749	129.5749	(0.007)	0.0000	0.0000	2,291
2017/09/05	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2025	02/11/2017	132.96	Put	Bond Future	3,376.1900	3.3762	3,385.1400	3.3851	0.265	0	0	0
2017/09/05	2025	02/11/2017	132.98	Put	Bond Future	3,396.1900	3.3962	3,405.1400	3.4051	0.264	0	0	0
2017/09/05	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2025	02/11/2017	132.97	Put	Bond Future	3,386.1900	3.3862	3,395.1400	3.3951	0.264	0	0	0
2017/09/05	2025	01/02/2018	133.89	Put	Bond Future	3,214.6600	3.2147	3,223.5300	3.2235	0.276	0	0	0
2017/09/05	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2025	01/02/2018			Bond Future	130.6753	130.6753	130.6665	130.6665	(0.007)	0.0000	0.0000	0
2017/09/05	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2025	01/02/2018	133.88	Put	Bond Future	3,204.6600	3.2047	3,213.5300	3.2135	0.277	0	0	0
2017/09/05	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2025	01/02/2018	133.90	Put	Bond Future	3,224.6600	3.2247	3,233.5300	3.2335	0.275	0	0	0
2017/09/05	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2025	03/05/2018	133.20	Put	Bond Future	33.2300	0.0332	42.2100	0.0422	27.024	0	0	0
2017/09/05	2025	03/05/2018			Bond Future	133.1668	133.1668	133.1578	133.1578	(0.007)	0.0000	0.0000	0
2017/09/05	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2025	03/05/2018	133.22	Put	Bond Future	53.2300	0.0532	62.2100	0.0622	16.870	0	0	0
2017/09/05	2025	03/05/2018	133.21	Put	Bond Future	43.2300	0.0432	52.2100	0.0522	20.773	0	0	0
2017/09/05	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2029	02/11/2017			Bond Future	99.9300	99.9300	99.9231	99.9231	(0.007)	0.0000	0.0000	1,370
2017/09/05	2029	01/02/2018			Bond Future	101.8033	101.8033	101.7965	101.7965	(0.007)	0.0000	0.0000	0
2017/09/05	2029	03/05/2018			Bond Future	102.7272	102.7272	102.7203	102.7203	(0.007)	0.0000	0.0000	0
2017/09/05	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2030	02/11/2017	9.34	Call	Bond Future	1,526.9300	1.5269	1,954.0700	1.9541	27.974	0	0	0
2017/09/05	2030	02/11/2017			Bond Future	9.1153	94.0070	9.0534	94.4342	(0.679)	0.0000	0.0000	58,840
2017/09/05	2030	02/11/2017	9.35	Call	Bond Future	1,594.0900	1.5941	2,021.2300	2.0212	26.795	0	0	0
2017/09/05	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2030	02/11/2017	9.36	Call	Bond Future	1,661.1700	1.6612	2,088.3100	2.0883	25.713	0	0	0
2017/09/05	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2030	01/02/2018			Bond Future	9.1695	91.7311	9.1054	92.1662	(0.699)	0.0000	0.0000	0
2017/09/05	2030	01/02/2018	9.38	Call	Bond Future	1,408.8600	1.4089	1,843.9600	1.8440	30.883	0	0	0
2017/09/05	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2030	01/02/2018	9.39	Call	Bond Future	1,475.0600	1.4751	1,910.1600	1.9102	29.497	0	0	0
2017/09/05	2030	01/02/2018	9.37	Call	Bond Future	1,342.6000	1.3426	1,777.7000	1.7777	32.407	0	0	0
2017/09/05	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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2017/09/05	2030	03/05/2018	9.51	Call	Bond Future	1,860.0400	1.8600	2,303.3000	2.3033	23.831	0	0	0
2017/09/05	2030	03/05/2018			Bond Future	9.2266	93.4410	9.1602	93.8842	(0.719)	0.0000	0.0000	0
2017/09/05	2030	03/05/2018	9.49	Call	Bond Future	1,730.4700	1.7305	2,173.7300	2.1737	25.615	0	0	0
2017/09/05	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2030	03/05/2018	9.50	Call	Bond Future	1,795.2900	1.7953	2,238.5500	2.2385	24.690	0	0	0
2017/09/05	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2032	02/11/2017	9.49	Put	Bond Future	1,160.8300	1.1608	990.1200	0.9901	(14.706)	0	0	0
2017/09/05	2032	02/11/2017	9.48	Call	Bond Future	2,066.9200	2.0669	2,311.4500	2.3115	11.831	0	0	0
2017/09/05	2032	02/11/2017			Bond Future	9.3596	92.1675	9.3028	92.5857	(0.607)	0.0000	0.0000	34,960
2017/09/05	2032	02/11/2017	9.49	Call	Bond Future	2,109.7000	2.1097	2,357.1900	2.3572	11.731	0	0	0
2017/09/05	2032	02/11/2017	9.48	Put	Bond Future	1,190.3200	1.1903	1,016.6500	1.0167	(14.590)	0	0	0
2017/09/05	2032	02/11/2017	9.50	Call	Bond Future	2,152.9500	2.1529	2,403.3800	2.4034	11.632	0	0	0
2017/09/05	2032	02/11/2017	9.50	Put	Bond Future	1,131.8800	1.1319	964.1100	0.9641	(14.822)	0	0	0
2017/09/05	2032	01/02/2018	9.20	Call	Bond Future	1,833.1600	1.8332	2,006.7200	2.0067	9.468	0	0	7,500
2017/09/05	2032	01/02/2018	9.45	Put	Bond Future	2,456.4300	2.4564	2,252.0400	2.2520	(8.321)	0	0	0
2017/09/05	2032	01/02/2018	9.40	Put	Bond Future	2,634.8800	2.6349	2,420.9500	2.4209	(8.119)	0	0	0
2017/09/05	2032	01/02/2018	9.56	Call	Bond Future	3,103.5400	3.1035	3,345.7800	3.3458	7.805	0	0	0
2017/09/05	2032	01/02/2018	9.55	Put	Bond Future	2,129.2700	2.1293	1,943.6600	1.9437	(8.717)	0	0	0
2017/09/05	2032	01/02/2018			Bond Future	9.4199	93.8625	9.3611	94.2885	(0.624)	0.0000	0.0000	0
2017/09/05	2032	01/02/2018	9.30	Put	Bond Future	3,019.4600	3.0195	2,786.2700	2.7863	(7.723)	0	0	0
2017/09/05	2032	01/02/2018	9.30	Call	Bond Future	2,147.1600	2.1472	2,339.9800	2.3400	8.980	0	0	7,800
2017/09/05	2032	01/02/2018	9.57	Call	Bond Future	3,144.3300	3.1443	3,388.4100	3.3884	7.763	0	0	0
2017/09/05	2032	01/02/2018	9.57	Put	Bond Future	2,068.5400	2.0685	1,886.6100	1.8866	(8.795)	0	0	0
2017/09/05	2032	01/02/2018	9.20	Put	Bond Future	3,442.2300	3.4422	3,189.7800	3.1898	(7.334)	0	0	0
2017/09/05	2032	01/02/2018	9.45	Call	Bond Future	2,673.7400	2.6737	2,895.3600	2.8954	8.289	0	0	750
2017/09/05	2032	01/02/2018	9.40	Call	Bond Future	2,491.0400	2.4910	2,703.1200	2.7031	8.514	0	0	6,800
2017/09/05	2032	01/02/2018	9.56	Put	Bond Future	2,098.8500	2.0988	1,915.0800	1.9151	(8.756)	0	0	0
2017/09/05	2032	01/02/2018	9.55	Call	Bond Future	3,062.7800	3.0628	3,303.1800	3.3032	7.849	0	0	0
2017/09/05	2032	03/05/2018	9.70	Call	Bond Future	4,144.6100	4.1446	4,399.2600	4.3993	6.144	0	0	0
2017/09/05	2032	03/05/2018	9.71	Put	Bond Future	2,561.3600	2.5614	2,383.4300	2.3834	(6.947)	0	0	0
2017/09/05	2032	03/05/2018			Bond Future	9.4790	91.4552	9.4183	91.8892	(0.641)	0.0000	0.0000	0
2017/09/05	2032	03/05/2018	9.70	Put	Bond Future	2,589.7600	2.5898	2,410.4200	2.4104	(6.925)	0	0	0
2017/09/05	2032	03/05/2018	9.71	Call	Bond Future	4,185.6700	4.1857	4,441.7300	4.4417	6.118	0	0	0
2017/09/05	2032	03/05/2018	9.72	Call	Bond Future	4,226.6300	4.2266	4,484.0800	4.4841	6.091	0	0	0
2017/09/05	2032	03/05/2018	9.72	Put	Bond Future	2,532.9300	2.5329	2,356.3900	2.3564	(6.970)	0	0	0
2017/09/05	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2033	02/11/2017	110.07	Put	Bond Future	6,032.3300	6.0323	6,039.2500	6.0392	0.115	0	0	0
2017/09/05	2033	02/11/2017			Bond Future	104.0377	104.0377	104.0308	104.0308	(0.007)	0.0000	0.0000	5,174
2017/09/05	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2033	02/11/2017	110.09	Put	Bond Future	6,052.3300	6.0523	6,059.2500	6.0592	0.114	0	0	0
2017/09/05	2033	02/11/2017	110.08	Put	Bond Future	6,042.3300	6.0423	6,049.2500	6.0492	0.115	0	0	0
2017/09/05	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2033	01/02/2018			Bond Future	105.9880	105.9880	105.9812	105.9812	(0.006)	0.0000	0.0000	0
2017/09/05	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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2017/09/05	2033	01/02/2018	109.64	Put	Bond Future	3,652.0300	3.6520	3,658.8200	3.6588	0.186	0	0	0
2017/09/05	2033	01/02/2018	109.66	Put	Bond Future	3,672.0300	3.6720	3,678.8200	3.6788	0.185	0	0	0
2017/09/05	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2033	01/02/2018	109.65	Put	Bond Future	3,662.0300	3.6620	3,668.8200	3.6688	0.185	0	0	0
2017/09/05	2033	03/05/2018	107.71	Put	Bond Future	788.0500	0.7881	794.9500	0.7950	0.876	0	0	0
2017/09/05	2033	03/05/2018			Bond Future	106.9219	106.9219	106.9150	106.9150	(0.006)	0.0000	0.0000	0
2017/09/05	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2033	03/05/2018	107.70	Put	Bond Future	778.0500	0.7781	784.9500	0.7850	0.887	0	0	0
2017/09/05	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2033	03/05/2018	107.69	Put	Bond Future	768.0500	0.7681	774.9500	0.7750	0.898	0	0	0
2017/09/05	2037	02/11/2017	9.67	Put	Bond Future	2,130.9000	2.1309	1,785.5300	1.7855	(16.208)	0	0	0
2017/09/05	2037	02/11/2017			Bond Future	9.7311	91.6451	9.6488	92.2996	(0.846)	0.0000	0.0000	54,537
2017/09/05	2037	02/11/2017	9.66	Call	Bond Future	1,609.1500	1.6091	1,913.9000	1.9139	18.939	0	0	0
2017/09/05	2037	02/11/2017	9.66	Put	Bond Future	2,174.4200	2.1744	1,824.6300	1.8246	(16.087)	0	0	0
2017/09/05	2037	02/11/2017	9.67	Call	Bond Future	1,645.4300	1.6454	1,954.6000	1.9546	18.790	0	0	0
2017/09/05	2037	02/11/2017	9.65	Call	Bond Future	1,573.2000	1.5732	1,873.5300	1.8735	19.090	0	0	0
2017/09/05	2037	02/11/2017	9.65	Put	Bond Future	2,218.3900	2.2184	1,864.1800	1.8642	(15.967)	0	0	0
2017/09/05	2037	01/02/2018	9.82	Put	Bond Future	2,830.8300	2.8308	2,517.9800	2.5180	(11.052)	0	0	0
2017/09/05	2037	01/02/2018			Bond Future	9.7941	89.0754	9.7093	89.7420	(0.867)	0.0000	0.0000	160
2017/09/05	2037	01/02/2018	9.82	Call	Bond Future	3,032.3100	3.0323	3,386.0600	3.3861	11.666	0	0	0
2017/09/05	2037	01/02/2018	9.81	Put	Bond Future	2,868.3100	2.8683	2,552.6600	2.5527	(11.005)	0	0	0
2017/09/05	2037	01/02/2018	9.83	Call	Bond Future	3,072.9600	3.0730	3,429.5200	3.4295	11.603	0	0	0
2017/09/05	2037	01/02/2018	9.83	Put	Bond Future	2,793.7300	2.7937	2,483.6900	2.4837	(11.098)	0	0	0
2017/09/05	2037	01/02/2018	9.81	Call	Bond Future	2,991.9300	2.9919	3,342.8800	3.3429	11.730	0	0	0
2017/09/05	2037	03/05/2018	9.99	Call	Bond Future	4,291.7600	4.2918	4,675.6300	4.6756	8.944	0	0	0
2017/09/05	2037	03/05/2018	9.97	Put	Bond Future	3,362.7400	3.3627	3,063.2300	3.0632	(8.907)	0	0	0
2017/09/05	2037	03/05/2018			Bond Future	9.8596	90.7358	9.7720	91.4149	(0.888)	0.0000	0.0000	0
2017/09/05	2037	03/05/2018	9.99	Put	Bond Future	3,294.8300	3.2948	2,999.6100	2.9996	(8.960)	0	0	0
2017/09/05	2037	03/05/2018	9.97	Call	Bond Future	4,207.9400	4.2079	4,587.5200	4.5875	9.021	0	0	0
2017/09/05	2037	03/05/2018	9.98	Put	Bond Future	3,328.6400	3.3286	3,031.2800	3.0313	(8.933)	0	0	0
2017/09/05	2037	03/05/2018	9.98	Call	Bond Future	4,249.7600	4.2498	4,631.4900	4.6315	8.982	0	0	0
2017/09/05	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2038	02/11/2017			Bond Future	128.3443	128.3443	128.5424	128.5424	0.154	0.0000	0.0000	19,544
2017/09/05	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2038	02/11/2017	136.82	Put	Bond Future	8,475.6800	8.4757	8,277.5800	8.2776	(2.337)	0	0	0
2017/09/05	2038	02/11/2017	136.80	Put	Bond Future	8,455.6800	8.4557	8,257.5800	8.2576	(2.343)	0	0	0
2017/09/05	2038	02/11/2017	136.81	Put	Bond Future	8,465.6800	8.4657	8,267.5800	8.2676	(2.340)	0	0	0
2017/09/05	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2038	01/02/2018	136.95	Put	Bond Future	7,704.7400	7.7047	7,502.4800	7.5025	(2.625)	0	0	0
2017/09/05	2038	01/02/2018			Bond Future	129.2453	129.2453	129.4475	129.4475	0.156	0.0000	0.0000	0
2017/09/05	2038	01/02/2018	136.94	Put	Bond Future	7,694.7400	7.6947	7,492.4800	7.4925	(2.629)	0	0	0
2017/09/05	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2038	01/02/2018	136.93	Put	Bond Future	7,684.7400	7.6847	7,482.4800	7.4825	(2.632)	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
2017/09/05	2038	03/05/2018	132.28	Put	Bond Future	570.5000	0.5705	364.4700	0.3645	(36.114)	0	0	0
2017/09/05	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2038	03/05/2018			Bond Future	131.7095	131.7095	131.9155	131.9155	0.156	0.0000	0.0000	0
2017/09/05	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2038	03/05/2018	132.27	Put	Bond Future	560.5000	0.5605	354.4700	0.3545	(36.758)	0	0	0
2017/09/05	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2038	03/05/2018	132.29	Put	Bond Future	580.5000	0.5805	374.4700	0.3745	(35.492)	0	0	0
2017/09/05	2040	02/11/2017	9.67	Put	Bond Future	2,897.1900	2.8972	2,477.4600	2.4775	(14.487)	0	0	0
2017/09/05	2040	02/11/2017			Bond Future	9.8471	94.8073	9.7648	95.5031	(0.836)	0.0000	0.0000	15,192
2017/09/05	2040	02/11/2017	9.66	Call	Bond Future	1,356.5400	1.3565	1,628.1200	1.6281	20.020	0	0	0
2017/09/05	2040	02/11/2017	9.66	Put	Bond Future	2,950.7200	2.9507	2,526.5000	2.5265	(14.377)	0	0	0
2017/09/05	2040	02/11/2017	9.67	Call	Bond Future	1,389.3500	1.3894	1,665.4200	1.6654	19.870	0	0	0
2017/09/05	2040	02/11/2017	9.65	Call	Bond Future	1,324.0900	1.3241	1,591.1900	1.5912	20.172	0	0	0
2017/09/05	2040	02/11/2017	9.65	Put	Bond Future	3,004.7400	3.0047	2,576.0400	2.5760	(14.267)	0	0	0
2017/09/05	2040	01/02/2018	9.89	Call	Bond Future	3,069.5900	3.0696	3,431.7700	3.4318	11.799	0	0	0
2017/09/05	2040	01/02/2018			Bond Future	9.9116	92.0454	9.8267	92.7542	(0.856)	0.0000	0.0000	0
2017/09/05	2040	01/02/2018	9.87	Call	Bond Future	2,988.6800	2.9887	3,344.9100	3.3449	11.919	0	0	0
2017/09/05	2040	01/02/2018	9.87	Put	Bond Future	3,334.6400	3.3346	2,982.1200	2.9821	(10.571)	0	0	0
2017/09/05	2040	01/02/2018	9.88	Put	Bond Future	3,291.6300	3.2916	2,942.0900	2.9421	(10.619)	0	0	0
2017/09/05	2040	01/02/2018	9.89	Put	Bond Future	3,248.8000	3.2488	2,902.2300	2.9022	(10.668)	0	0	0
2017/09/05	2040	01/02/2018	9.88	Call	Bond Future	3,029.1100	3.0291	3,388.3200	3.3883	11.859	0	0	0
2017/09/05	2040	03/05/2018	10.08	Put	Bond Future	3,655.7100	3.6557	3,335.3700	3.3354	(8.763)	0	0	0
2017/09/05	2040	03/05/2018			Bond Future	9.9783	93.7611	9.8908	94.4831	(0.877)	0.0000	0.0000	0
2017/09/05	2040	03/05/2018	10.07	Call	Bond Future	4,439.3400	4.4393	4,838.7400	4.8387	8.997	0	0	0
2017/09/05	2040	03/05/2018	10.07	Put	Bond Future	3,692.9800	3.6930	3,370.3700	3.3704	(8.736)	0	0	0
2017/09/05	2040	03/05/2018	10.08	Call	Bond Future	4,482.9000	4.4829	4,884.5700	4.8846	8.960	0	0	0
2017/09/05	2040	03/05/2018	10.06	Call	Bond Future	4,395.6700	4.3957	4,792.8000	4.7928	9.035	0	0	0
2017/09/05	2040	03/05/2018	10.06	Put	Bond Future	3,730.2500	3.7302	3,405.3700	3.4054	(8.709)	0	0	0
2017/09/05	2044	02/11/2017	9.68	Call	Bond Future	1,373.7300	1.3737	1,647.1400	1.6471	19.903	0	0	0
2017/09/05	2044	02/11/2017			Bond Future	9.8708	91.8802	9.7885	92.5833	(0.833)	0.0000	0.0000	26,125
2017/09/05	2044	02/11/2017	9.66	Call	Bond Future	1,308.8600	1.3089	1,573.2900	1.5733	20.203	0	0	0
2017/09/05	2044	02/11/2017	9.66	Put	Bond Future	3,129.7900	3.1298	2,691.1200	2.6911	(14.016)	0	0	0
2017/09/05	2044	02/11/2017	9.68	Put	Bond Future	3,019.1800	3.0192	2,589.4900	2.5895	(14.232)	0	0	0
2017/09/05	2044	02/11/2017	9.67	Call	Bond Future	1,341.0400	1.3410	1,609.9500	1.6100	20.052	0	0	0
2017/09/05	2044	02/11/2017	9.67	Put	Bond Future	3,074.1600	3.0742	2,639.9700	2.6400	(14.124)	0	0	0
2017/09/05	2044	01/02/2018	9.90	Put	Bond Future	3,353.4400	3.3534	3,000.2700	3.0003	(10.532)	0	0	0
2017/09/05	2044	01/02/2018	9.89	Call	Bond Future	3,033.5400	3.0335	3,393.5200	3.3935	11.867	0	0	0
2017/09/05	2044	01/02/2018			Bond Future	9.9332	89.1897	9.8484	89.9058	(0.853)	0.0000	0.0000	0
2017/09/05	2044	01/02/2018	9.90	Call	Bond Future	3,074.2700	3.0743	3,437.2400	3.4372	11.807	0	0	0
2017/09/05	2044	01/02/2018	9.89	Put	Bond Future	3,397.1500	3.3971	3,040.9900	3.0410	(10.484)	0	0	0
2017/09/05	2044	01/02/2018	9.91	Call	Bond Future	3,115.2800	3.1153	3,481.2400	3.4812	11.747	0	0	0
2017/09/05	2044	01/02/2018	9.91	Put	Bond Future	3,310.1600	3.3102	2,959.9800	2.9600	(10.579)	0	0	0
2017/09/05	2044	03/05/2018	10.10	Call	Bond Future	4,560.4000	4.5604	4,966.8800	4.9669	8.913	0	0	0
2017/09/05	2044	03/05/2018	10.09	Put	Bond Future	3,756.1900	3.7562	3,430.9300	3.4309	(8.659)	0	0	0
2017/09/05	2044	03/05/2018			Bond Future	9.9977	90.8522	9.9103	91.5817	(0.874)	0.0000	0.0000	0
2017/09/05	2044	03/05/2018	10.11	Call	Bond Future	4,604.7100	4.6047	5,013.4500	5.0135	8.877	0	0	0

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2017/09/05	2044	03/05/2018	10.11	Put	Bond Future	3,681.4100	3.6814	3,360.6900	3.3607	(8.712)	0	0	0
2017/09/05	2044	03/05/2018	10.10	Put	Bond Future	3,718.6400	3.7186	3,395.6600	3.3957	(8.685)	0	0	0
2017/09/05	2044	03/05/2018	10.09	Call	Bond Future	4,516.2900	4.5163	4,920.4900	4.9205	8.950	0	0	0
2017/09/05	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2046	02/11/2017	136.30	Put	Bond Future	12,748.0900	12.7481	12,756.5400	12.7565	0.066	0	0	0
2017/09/05	2046	02/11/2017			Bond Future	123.5519	123.5519	123.5435	123.5435	(0.007)	0.0000	0.0000	21,292
2017/09/05	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2046	02/11/2017	136.32	Put	Bond Future	12,768.0900	12.7681	12,776.5400	12.7765	0.066	0	0	0
2017/09/05	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2046	02/11/2017	136.31	Put	Bond Future	12,758.0900	12.7581	12,766.5400	12.7665	0.066	0	0	0
2017/09/05	2046	01/02/2018	132.92	Put	Bond Future	7,052.0300	7.0520	7,060.3000	7.0603	0.117	0	0	0
2017/09/05	2046	01/02/2018			Bond Future	125.8680	125.8680	125.8597	125.8597	(0.007)	0.0000	0.0000	0
2017/09/05	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2046	01/02/2018	132.91	Put	Bond Future	7,042.0300	7.0420	7,050.3000	7.0503	0.117	0	0	0
2017/09/05	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2046	01/02/2018	132.90	Put	Bond Future	7,032.0300	7.0320	7,040.3000	7.0403	0.118	0	0	0
2017/09/05	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2046	03/05/2018			Bond Future	126.6696	126.6696	126.6613	126.6613	(0.007)	0.0000	0.0000	0
2017/09/05	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2046	03/05/2018	127.93	Put	Bond Future	1,260.3900	1.2604	1,268.7400	1.2687	0.662	0	0	0
2017/09/05	2046	03/05/2018	127.95	Put	Bond Future	1,280.3900	1.2804	1,288.7400	1.2887	0.652	0	0	0
2017/09/05	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2046	03/05/2018	127.94	Put	Bond Future	1,270.3900	1.2704	1,278.7400	1.2787	0.657	0	0	0
2017/09/05	2050	02/11/2017	144.66	Put	Bond Future	12,852.6900	12.8527	12,861.4500	12.8614	0.068	0	0	0
2017/09/05	2050	02/11/2017	144.67	Put	Bond Future	12,862.6900	12.8627	12,871.4500	12.8714	0.068	0	0	0
2017/09/05	2050	02/11/2017			Bond Future	131.8073	131.8073	131.7985	131.7985	(0.007)	0.0000	0.0000	22,382
2017/09/05	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2050	02/11/2017	144.65	Put	Bond Future	12,842.6900	12.8427	12,851.4500	12.8514	0.068	0	0	0
2017/09/05	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2050	01/02/2018	140.23	Put	Bond Future	7,625.1700	7.6252	7,633.7100	7.6337	0.112	0	0	0
2017/09/05	2050	01/02/2018			Bond Future	132.6048	132.6048	132.5963	132.5963	(0.006)	0.0000	0.0000	0
2017/09/05	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2050	01/02/2018	140.25	Put	Bond Future	7,645.1700	7.6452	7,653.7100	7.6537	0.112	0	0	0
2017/09/05	2050	01/02/2018	140.24	Put	Bond Future	7,635.1700	7.6352	7,643.7100	7.6437	0.112	0	0	0
2017/09/05	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2050	03/05/2018	135.62	Put	Bond Future	486.8400	0.4868	495.7200	0.4957	1.824	0	0	0
2017/09/05	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2050	03/05/2018			Bond Future	135.1332	135.1332	135.1243	135.1243	(0.007)	0.0000	0.0000	0
2017/09/05	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2050	03/05/2018	135.61	Put	Bond Future	476.8400	0.4768	485.7200	0.4857	1.862	0	0	0
2017/09/05	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	2050	03/05/2018	135.63	Put	Bond Future	496.8400	0.4968	505.7200	0.5057	1.787	0	0	0

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2017/09/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	AL37	02/11/2017			Index Future	560.7820	560.7820	561.9790	561.9790	0.213	0.0000	0.0000	0
2017/09/05	AL37	01/02/2018			Index Future	571.0960	571.0960	572.3160	572.3160	0.214	0.0000	0.0000	0
2017/09/05	AL37	03/05/2018			Index Future	581.7450	581.7450	582.9870	582.9870	0.213	0.0000	0.0000	0
2017/09/05	AL7T	02/11/2017			Index Future	644.9940	644.9940	647.1330	647.1330	0.332	0.0000	0.0000	0
2017/09/05	AL7T	01/02/2018			Index Future	656.8580	656.8580	659.0360	659.0360	0.332	0.0000	0.0000	0
2017/09/05	AL7T	03/05/2018			Index Future	669.1050	669.1050	671.3250	671.3250	0.332	0.0000	0.0000	0
2017/09/05	ALBI	02/11/2017			Index Future	577.6740	577.6740	580.5090	580.5090	0.491	0.0000	0.0000	791
2017/09/05	ALBI	01/02/2018			Index Future	588.2990	588.2990	591.1870	591.1870	0.491	0.0000	0.0000	0
2017/09/05	ALBI	03/05/2018			Index Future	599.2680	599.2680	602.2110	602.2110	0.491	0.0000	0.0000	0
2017/09/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	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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2017/09/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/05	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	EL28	02/11/2017			Bond Future	127.3027	127.3027	127.2963	127.2963	(0.005)	0.0000	0.0000	0
2017/09/05	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
2017/09/05	EL28	02/11/2017	133.87	Put	Bond Future	6,567.2700	6.5673	6,573.7400	6.5737	0.099	0	0	0
2017/09/05	EL28	02/11/2017	133.89	Put	Bond Future	6,587.2700	6.5873	6,593.7400	6.5937	0.098	0	0	0
2017/09/05	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	EL28	02/11/2017	133.88	Put	Bond Future	6,577.2700	6.5773	6,583.7400	6.5837	0.098	0	0	0
2017/09/05	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	EL28	01/02/2018			Bond Future	129.6892	129.6892	129.6829	129.6829	(0.005)	0.0000	0.0000	0
2017/09/05	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	EL28	01/02/2018	132.29	Put	Bond Future	2,600.8300	2.6008	2,607.1300	2.6071	0.242	0	0	0
2017/09/05	EL28	01/02/2018	132.31	Put	Bond Future	2,620.8300	2.6208	2,627.1300	2.6271	0.240	0	0	0
2017/09/05	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	EL28	01/02/2018	132.30	Put	Bond Future	2,610.8300	2.6108	2,617.1300	2.6171	0.241	0	0	0
2017/09/05	EL28	03/05/2018	133.20	Put	Bond Future	1,038.1900	1.0382	1,044.5500	1.0445	0.613	0	0	0
2017/09/05	EL28	03/05/2018			Bond Future	132.1618	132.1618	132.1555	132.1555	(0.005)	0.0000	0.0000	0
2017/09/05	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	EL28	03/05/2018	133.19	Put	Bond Future	1,028.1900	1.0282	1,034.5500	1.0345	0.619	0	0	0
2017/09/05	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	EL28	03/05/2018	133.18	Put	Bond Future	1,018.1900	1.0182	1,024.5500	1.0245	0.625	0	0	0
2017/09/05	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	ES33	02/11/2017	10.66	Put	Bond Future	1,003.2300	1.0032	529.0600	0.5291	(47.264)	0	0	0
2017/09/05	ES33	02/11/2017			Bond Future	10.8237	76.1443	10.7459	76.6184	(0.719)	0.0000	0.0000	9,466
2017/09/05	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	ES33	02/11/2017	10.68	Put	Bond Future	879.5900	0.8796	405.4200	0.4054	(53.908)	0	0	0
2017/09/05	ES33	02/11/2017	10.67	Put	Bond Future	941.3700	0.9414	467.2000	0.4672	(50.370)	0	0	0
2017/09/05	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	ES33	01/02/2018	10.99	Call	Bond Future	351.1700	0.3512	834.1400	0.8341	137.532	0	0	0
2017/09/05	ES33	01/02/2018			Bond Future	10.9310	77.5447	10.8504	78.0276	(0.737)	0.0000	0.0000	0
2017/09/05	ES33	01/02/2018	11.00	Call	Bond Future	410.4000	0.4104	893.3700	0.8934	117.683	0	0	0
2017/09/05	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	ES33	01/02/2018	11.01	Call	Bond Future	469.5500	0.4695	952.5200	0.9525	102.858	0	0	0
2017/09/05	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	ES33	03/05/2018	11.22	Call	Bond Future	1,070.7100	1.0707	1,562.7200	1.5627	45.952	0	0	0
2017/09/05	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	ES33	03/05/2018			Bond Future	11.0357	75.1987	10.9523	75.6907	(0.755)	0.0000	0.0000	0
2017/09/05	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	ES33	03/05/2018	11.20	Call	Bond Future	955.6400	0.9556	1,447.6500	1.4476	51.485	0	0	0
2017/09/05	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	ES33	03/05/2018	11.21	Call	Bond Future	1,013.2100	1.0132	1,505.2200	1.5052	48.560	0	0	0
2017/09/05	ES42	02/11/2017			Bond Future	11.0739	78.7168	10.9960	79.2513	(0.703)	0.0000	0.0000	7,957
2017/09/05	ES42	01/02/2018			Bond Future	11.1778	80.1643	11.0972	80.7087	(0.721)	0.0000	0.0000	0
2017/09/05	ES42	03/05/2018			Bond Future	11.2843	77.3974	11.2008	77.9520	(0.740)	0.0000	0.0000	0
2017/09/05	GOVI	02/11/2017	572.45	Call	GOVI	40,650.0000	4.0650	68,600.0000	6.8600	68.758	0	0	0
2017/09/05	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	GOVI	02/11/2017			GOVI	576.5150	576.5150	579.3100	579.3100	0.485	0.0000	0.0000	671

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
2017/09/05	GOVI	02/11/2017	572.46	Call	GOVI	40,550.0000		4.0550	68,500.0000	6.8500	68.927	0	0	0
2017/09/05	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	GOVI	02/11/2017	572.44	Call	GOVI	40,750.0000		4.0750	68,700.0000	6.8700	68.589	0	0	0
2017/09/05	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	GOVI	01/02/2018			GOVI	587.1190		587.1190	589.9660	589.9660	0.485	0.0000	0.0000	0
2017/09/05	GOVI	01/02/2018	581.03	Call	GOVI	60,890.0000		6.0890	89,360.0000	8.9360	46.756	0	0	0
2017/09/05	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	GOVI	01/02/2018	581.04	Call	GOVI	60,790.0000		6.0790	89,260.0000	8.9260	46.833	0	0	0
2017/09/05	GOVI	01/02/2018	581.02	Call	GOVI	60,990.0000		6.0990	89,460.0000	8.9460	46.680	0	0	0
2017/09/05	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	GOVI	03/05/2018	590.27	Call	GOVI	77,960.0000		7.7960	106,960.0000	10.6960	37.199	0	0	0
2017/09/05	GOVI	03/05/2018	590.29	Call	GOVI	77,760.0000		7.7760	106,760.0000	10.6760	37.294	0	0	0
2017/09/05	GOVI	03/05/2018			GOVI	598.0660		598.0660	600.9660	600.9660	0.485	0.0000	0.0000	0
2017/09/05	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	GOVI	03/05/2018	590.28	Call	GOVI	77,860.0000		7.7860	106,860.0000	10.6860	37.246	0	0	0
2017/09/05	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/05	IGOV	02/11/2017			Index Future	249.9000		249.9000	249.8880	249.8880	(0.005)	0.0000	0.0000	1,163
2017/09/05	IGOV	01/02/2018			Index Future	254.5840		254.5840	254.5730	254.5730	(0.004)	0.0000	0.0000	0
2017/09/05	IGOV	03/05/2018			Index Future	259.4380		259.4380	259.4270	259.4270	(0.004)	0.0000	0.0000	0
2017/09/05	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/05	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/09/05	IS01	21/12/2017			Interest Rate Swap	99.7475		99.7475	99.7487	99.7487	0.001	0.0000	0.0000	0
2017/09/05	IS01	15/03/2018			Interest Rate Swap	99.6097		99.6097	99.6080	99.6080	(0.002)	0.0000	0.0000	0
2017/09/05	IS01	21/06/2018			Interest Rate Swap	99.6491		99.6491	99.6453	99.6453	(0.004)	0.0000	0.0000	0
2017/09/05	IS01	20/09/2018			Interest Rate Swap	99.7101		99.7101	99.7025	99.7025	(0.008)	0.0000	0.0000	0
2017/09/05	IS02	18/12/2017			Interest Rate Swap	99.7795		99.7795	99.7809	99.7809	0.001	0.0000	0.0000	0
2017/09/05	IS02	16/03/2018			Interest Rate Swap	98.8869		98.8869	98.8853	98.8853	(0.002)	0.0000	0.0000	0
2017/09/05	IS02	15/06/2018			Interest Rate Swap	98.3470		98.3470	98.3431	98.3431	(0.004)	0.0000	0.0000	0
2017/09/05	IS02	21/09/2018			Interest Rate Swap	98.1740		98.1740	98.1664	98.1664	(0.008)	0.0000	0.0000	0
2017/09/05	IS02	21/12/2018			Interest Rate Swap	98.4300		98.4300	98.4300	98.4300	0.000	0.0000	0.0000	0
2017/09/05	IS02	15/03/2019			Interest Rate Swap	98.7151		98.7151	98.7067	98.7067	(0.009)	0.0000	0.0000	0
2017/09/05	IS02	21/06/2019			Interest Rate Swap	98.9978		98.9978	98.9887	98.9887	(0.009)	0.0000	0.0000	0
2017/09/05	IS02	20/09/2019			Interest Rate Swap	99.3104		99.3104	99.2961	99.2961	(0.014)	0.0000	0.0000	0
2017/09/05	IS05	17/12/2020			Interest Rate Swap	95.1255		95.1255	95.0680	95.0680	(0.060)	0.0000	0.0000	0
2017/09/05	IS05	16/03/2021			Interest Rate Swap	94.2953		94.2953	94.2205	94.2205	(0.079)	0.0000	0.0000	0
2017/09/05	IS05	15/06/2021			Interest Rate Swap	93.4438		93.4438	93.3497	93.3497	(0.101)	0.0000	0.0000	0
2017/09/05	IS05	21/09/2021			Interest Rate Swap	93.5800		93.5800	93.4652	93.4652	(0.123)	0.0000	0.0000	0
2017/09/05	IS05	21/12/2021			Interest Rate Swap	95.7443		95.7443	95.6099	95.6099	(0.140)	0.0000	0.0000	51
2017/09/05	IS05	15/03/2022			Interest Rate Swap	95.8412		95.8412	95.6873	95.6873	(0.161)	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
2017/09/05	IS05	21/06/2022			Interest Rate Swap	97.0190	97.0190	96.8433	96.8433	(0.181)	0.0000	0.0000	0
2017/09/05	IS05	20/09/2022			Interest Rate Swap	99.2151	99.2151	99.0220	99.0220	(0.195)	0.0000	0.0000	0
2017/09/05	IS10	17/12/2025			Interest Rate Swap	93.7331	93.7331	93.3830	93.3830	(0.373)	0.0000	0.0000	0
2017/09/05	IS10	16/03/2026			Interest Rate Swap	90.7227	90.7227	90.3485	90.3485	(0.412)	0.0000	0.0000	0
2017/09/05	IS10	15/06/2026			Interest Rate Swap	89.4670	89.4670	89.0727	89.0727	(0.441)	0.0000	0.0000	0
2017/09/05	IS10	21/09/2026			Interest Rate Swap	91.6454	91.6454	91.2440	91.2440	(0.438)	0.0000	0.0000	0
2017/09/05	IS10	21/12/2026			Interest Rate Swap	95.4424	95.4424	95.0477	95.0477	(0.414)	0.0000	0.0000	0
2017/09/05	IS10	15/03/2027			Interest Rate Swap	93.9782	93.9782	93.5848	93.5848	(0.419)	0.0000	0.0000	0
2017/09/05	IS10	21/06/2027			Interest Rate Swap	96.0536	96.0536	95.6702	95.6702	(0.399)	0.0000	0.0000	0
2017/09/05	IS10	20/09/2027			Interest Rate Swap	99.7965	99.7965	99.4233	99.4233	(0.374)	0.0000	0.0000	0
2017/09/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/09/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/05	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/09/05	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/05	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/09/05	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/09/05	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/09/05	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/05	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/09/05	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/09/05	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/09/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/05	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/09/05	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/09/05	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/09/05	R023	02/11/2017	8.56	Call	Bond Future	3,220.2600	3.2203	3,459.1300	3.4591	7.418	0	0	0
2017/09/05	R023	02/11/2017			Bond Future	7.7972	101.2361	7.7398	101.4822	(0.736)	0.0000	0.0000	57,230
2017/09/05	R023	02/11/2017	8.56	Put	Bond Future	20.5900	0.0206	13.4600	0.0135	(34.628)	0	0	0
2017/09/05	R023	02/11/2017	8.58	Put	Bond Future	18.2600	0.0183	11.8600	0.0119	(35.049)	0	0	0
2017/09/05	R023	02/11/2017	8.57	Call	Bond Future	3,260.1800	3.2602	3,499.4200	3.4994	7.338	0	0	0
2017/09/05	R023	02/11/2017	8.57	Put	Bond Future	19.4100	0.0194	12.6500	0.0126	(34.827)	0	0	0
2017/09/05	R023	02/11/2017	8.58	Call	Bond Future	3,300.1200	3.3001	3,539.7200	3.5397	7.260	0	0	0
2017/09/05	R023	01/02/2018	8.33	Put	Bond Future	436.9000	0.4369	376.6300	0.3766	(13.795)	0	0	0
2017/09/05	R023	01/02/2018			Bond Future	7.8224	103.0981	7.7615	103.3487	(0.779)	0.0000	0.0000	0
2017/09/05	R023	01/02/2018	8.32	Call	Bond Future	2,464.5300	2.4645	2,653.8700	2.6539	7.683	0	0	0
2017/09/05	R023	01/02/2018	8.32	Put	Bond Future	446.1800	0.4462	384.9100	0.3849	(13.732)	0	0	0
2017/09/05	R023	01/02/2018	8.33	Call	Bond Future	2,495.3000	2.4953	2,685.6400	2.6856	7.628	0	0	0
2017/09/05	R023	01/02/2018	8.31	Call	Bond Future	2,434.1300	2.4341	2,622.4300	2.6224	7.736	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
2017/09/05	R023	01/02/2018	8.31	Put	Bond Future	455.8500	0.4559	393.5400	0.3935	(13.669)	0	0	0
2017/09/05	R023	03/05/2018	8.27	Call	Bond Future	2,456.0800	2.4561	2,631.1600	2.6312	7.128	0	0	0
2017/09/05	R023	03/05/2018			Bond Future	7.8376	101.0902	7.7729	101.3455	(0.826)	0.0000	0.0000	0
2017/09/05	R023	03/05/2018	8.27	Put	Bond Future	770.1300	0.7701	689.8800	0.6899	(10.420)	0	0	0
2017/09/05	R023	03/05/2018	8.28	Call	Bond Future	2,482.9000	2.4829	2,658.9100	2.6589	7.089	0	0	0
2017/09/05	R023	03/05/2018	8.29	Put	Bond Future	747.0600	0.7471	668.6500	0.6686	(10.496)	0	0	0
2017/09/05	R023	03/05/2018	8.28	Put	Bond Future	758.3800	0.7584	679.0600	0.6791	(10.459)	0	0	0
2017/09/05	R023	03/05/2018	8.29	Call	Bond Future	2,510.1300	2.5101	2,687.0500	2.6870	7.048	0	0	0
2017/09/05	R035	02/11/2017	9.61	Put	Bond Future	107.8900	0.1079	0.0000	0.0000	(100.000)	0	0	0
2017/09/05	R035	02/11/2017			Bond Future	9.6236	95.3927	9.5412	96.0516	(0.856)	0.0000	0.0000	22,715
2017/09/05	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	471.2600	0.4713	100.000	0	0	0
2017/09/05	R035	02/11/2017	9.60	Put	Bond Future	187.6300	0.1876	0.0000	0.0000	(100.000)	0	0	0
2017/09/05	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	551.0000	0.5510	100.000	0	0	0
2017/09/05	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	391.4200	0.3914	100.000	0	0	0
2017/09/05	R035	02/11/2017	9.59	Put	Bond Future	267.4700	0.2675	0.0000	0.0000	(100.000)	0	0	0
2017/09/05	R035	01/02/2018	9.75	Call	Bond Future	465.9800	0.4660	1,137.1300	1.1371	144.030	0	0	0
2017/09/05	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R035	01/02/2018			Bond Future	9.6904	97.1471	9.6053	97.8182	(0.878)	0.0000	0.0000	0
2017/09/05	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R035	01/02/2018	9.73	Call	Bond Future	310.0800	0.3101	981.2300	0.9812	216.444	0	0	0
2017/09/05	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R035	01/02/2018	9.74	Call	Bond Future	388.0800	0.3881	1,059.2300	1.0592	172.941	0	0	0
2017/09/05	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R035	03/05/2018			Bond Future	9.7524	94.4577	9.6645	95.1414	(0.900)	0.0000	0.0000	0
2017/09/05	R035	03/05/2018	9.90	Call	Bond Future	1,132.5800	1.1326	1,816.3000	1.8163	60.368	0	0	0
2017/09/05	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R035	03/05/2018	9.91	Call	Bond Future	1,208.5400	1.2085	1,892.2600	1.8923	56.574	0	0	0
2017/09/05	R035	03/05/2018	9.89	Call	Bond Future	1,056.5300	1.0565	1,740.2500	1.7403	64.714	0	0	0
2017/09/05	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R186	02/11/2017	8.89	Put	Bond Future	502.9000	0.5029	407.7000	0.4077	(18.930)	0	0	0
2017/09/05	R186	02/11/2017	8.88	Call	Bond Future	2,815.4500	2.8155	3,103.8800	3.1039	10.245	0	0	0
2017/09/05	R186	02/11/2017	8.75	Put	Bond Future	763.5500	0.7636	633.2100	0.6332	(17.070)	0	0	3,750
2017/09/05	R186	02/11/2017			Bond Future	8.5351	116.2470	8.4781	116.6329	(0.668)	0.0000	0.0000	165,648
2017/09/05	R186	02/11/2017	8.75	Call	Bond Future	2,201.8900	2.2019	2,457.4900	2.4575	11.608	0	0	0
2017/09/05	R186	02/11/2017	8.89	Call	Bond Future	2,865.1600	2.8652	3,155.9000	3.1559	10.147	0	0	0
2017/09/05	R186	02/11/2017	8.88	Put	Bond Future	518.8400	0.5188	421.3300	0.4213	(18.794)	0	0	0
2017/09/05	R186	02/11/2017	8.90	Call	Bond Future	2,915.3600	2.9154	3,208.3700	3.2084	10.051	0	0	0
2017/09/05	R186	02/11/2017	8.90	Put	Bond Future	487.5000	0.4875	394.5700	0.3946	(19.063)	0	0	0
2017/09/05	R186	02/11/2017	9.00	Call	Bond Future	3,434.2300	3.4342	3,748.0700	3.7481	9.139	0	0	0
2017/09/05	R186	02/11/2017	9.00	Put	Bond Future	353.2000	0.3532	281.1000	0.2811	(20.413)	0	0	5,000
2017/09/05	R186	01/02/2018	9.00	Call	Bond Future	3,785.0800	3.7851	4,059.2200	4.0592	7.243	0	0	0
2017/09/05	R186	01/02/2018	9.25	Call	Bond Future	4,973.0300	4.9730	5,282.8000	5.2828	6.229	0	0	0
2017/09/05	R186	01/02/2018	8.50	Put	Bond Future	2,400.4400	2.4004	2,190.4800	2.1905	(8.747)	0	0	0
2017/09/05	R186	01/02/2018	8.96	Call	Bond Future	3,606.6000	3.6066	3,874.3100	3.8743	7.423	0	0	0
2017/09/05	R186	01/02/2018			Bond Future	8.5810	113.0849	8.5215	113.4780	(0.693)	0.0000	0.0000	198
2017/09/05	R186	01/02/2018	8.50	Call	Bond Future	1,864.7300	1.8647	2,047.9100	2.0479	9.823	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
2017/09/05	R186	01/02/2018	7.75	Put	Bond Future	6,033.2400	6.0332	5,696.4400	5.6964	(5.582)	0	0	0
2017/09/05	R186	01/02/2018	7.75	Call	Bond Future	373.3000	0.3733	429.6400	0.4296	15.092	0	0	1,460
2017/09/05	R186	01/02/2018	9.00	Put	Bond Future	1,067.6200	1.0676	948.6200	0.9486	(11.146)	0	0	6,200
2017/09/05	R186	01/02/2018	9.25	Put	Bond Future	675.7700	0.6758	592.4000	0.5924	(12.337)	0	0	820
2017/09/05	R186	01/02/2018	8.96	Put	Bond Future	1,144.7700	1.1448	1,019.3400	1.0193	(10.957)	0	0	0
2017/09/05	R186	01/02/2018	8.75	Put	Bond Future	1,627.3500	1.6274	1,465.3000	1.4653	(9.958)	0	0	820
2017/09/05	R186	01/02/2018	8.97	Call	Bond Future	3,650.9500	3.6510	3,920.2800	3.9203	7.377	0	0	0
2017/09/05	R186	01/02/2018	8.98	Call	Bond Future	3,695.5300	3.6955	3,966.4700	3.9665	7.332	0	0	0
2017/09/05	R186	01/02/2018	8.98	Put	Bond Future	1,105.7800	1.1058	983.5800	0.9836	(11.051)	0	0	0
2017/09/05	R186	01/02/2018	8.75	Call	Bond Future	2,734.0500	2.7340	2,965.1400	2.9651	8.452	0	0	0
2017/09/05	R186	01/02/2018	8.97	Put	Bond Future	1,125.1400	1.1251	1,001.3300	1.0013	(11.004)	0	0	0
2017/09/05	R186	03/05/2018	8.92	Call	Bond Future	3,769.6800	3.7697	4,016.5200	4.0165	6.548	0	0	0
2017/09/05	R186	03/05/2018	8.91	Put	Bond Future	1,925.6200	1.9256	1,770.5900	1.7706	(8.051)	0	0	0
2017/09/05	R186	03/05/2018			Bond Future	8.6264	115.1929	8.5643	115.5934	(0.720)	0.0000	0.0000	0
2017/09/05	R186	03/05/2018	8.93	Call	Bond Future	3,809.3900	3.8094	4,057.6100	4.0576	6.516	0	0	0
2017/09/05	R186	03/05/2018	8.93	Put	Bond Future	1,878.6800	1.8787	1,726.4100	1.7264	(8.105)	0	0	0
2017/09/05	R186	03/05/2018	8.92	Put	Bond Future	1,901.8600	1.9019	1,748.2100	1.7482	(8.079)	0	0	0
2017/09/05	R186	03/05/2018	8.91	Call	Bond Future	3,730.5100	3.7305	3,975.9700	3.9760	6.580	0	0	0
2017/09/05	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R197	02/11/2017	305.15	Put	Bond Future	4,181.1700	4.1812	4,362.8900	4.3629	4.346	0	0	0
2017/09/05	R197	02/11/2017			Bond Future	300.9688	300.9688	300.7871	300.7871	(0.060)	0.0000	0.0000	2,350
2017/09/05	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R197	02/11/2017	305.17	Put	Bond Future	4,201.1700	4.2012	4,382.8900	4.3829	4.325	0	0	0
2017/09/05	R197	02/11/2017	305.16	Put	Bond Future	4,191.1700	4.1912	4,372.8900	4.3729	4.336	0	0	0
2017/09/05	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R197	01/02/2018	301.68	Put	Bond Future	2,043.0200	2.0430	2,227.4100	2.2274	9.025	0	0	0
2017/09/05	R197	01/02/2018			Bond Future	299.6370	299.6370	299.4526	299.4526	(0.062)	0.0000	0.0000	0
2017/09/05	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R197	01/02/2018	301.67	Put	Bond Future	2,033.0200	2.0330	2,217.4100	2.2174	9.070	0	0	0
2017/09/05	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R197	01/02/2018	301.66	Put	Bond Future	2,023.0200	2.0230	2,207.4100	2.2074	9.115	0	0	0
2017/09/05	R197	03/05/2018	304.46	Call	Bond Future	889.7900	0.8898	701.8900	0.7019	(21.117)	0	0	0
2017/09/05	R197	03/05/2018			Bond Future	305.3498	305.3498	305.1619	305.1619	(0.062)	0.0000	0.0000	0
2017/09/05	R197	03/05/2018	304.44	Call	Bond Future	909.7900	0.9098	721.8900	0.7219	(20.653)	0	0	0
2017/09/05	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R197	03/05/2018	304.45	Call	Bond Future	899.7900	0.8998	711.8900	0.7119	(20.883)	0	0	0
2017/09/05	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R202	02/11/2017			Bond Future	240.6302	240.6302	240.6141	240.6141	(0.007)	0.0000	0.0000	28,640
2017/09/05	R202	02/11/2017	253.89	Put	Bond Future	13,259.8200	13.2598	13,275.9200	13.2759	0.121	0	0	0
2017/09/05	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R202	02/11/2017	253.91	Put	Bond Future	13,279.8200	13.2798	13,295.9200	13.2959	0.121	0	0	0
2017/09/05	R202	02/11/2017	253.90	Put	Bond Future	13,269.8200	13.2698	13,285.9200	13.2859	0.121	0	0	0
2017/09/05	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/05	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R202	01/02/2018	249.06	Put	Bond Future	7,623.0000	7.6230	7,639.1000	7.6391	0.211	0	0	0
2017/09/05	R202	01/02/2018			Bond Future	241.4370	241.4370	241.4209	241.4209	(0.007)	0.0000	0.0000	0
2017/09/05	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R202	01/02/2018	249.08	Put	Bond Future	7,643.0000	7.6430	7,659.1000	7.6591	0.211	0	0	0
2017/09/05	R202	01/02/2018	249.07	Put	Bond Future	7,633.0000	7.6330	7,649.1000	7.6491	0.211	0	0	0
2017/09/05	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R202	03/05/2018	247.48	Put	Bond Future	1,439.7800	1.4398	1,456.0200	1.4560	1.128	0	0	0
2017/09/05	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R202	03/05/2018			Bond Future	246.0402	246.0402	246.0240	246.0240	(0.007)	0.0000	0.0000	0
2017/09/05	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R202	03/05/2018	247.47	Put	Bond Future	1,429.7800	1.4298	1,446.0200	1.4460	1.136	0	0	0
2017/09/05	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R202	03/05/2018	247.49	Put	Bond Future	1,449.7800	1.4498	1,466.0200	1.4660	1.120	0	0	0
2017/09/05	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R204	02/11/2017			Bond Future	6.8427	104.2538	6.7747	104.3268	(0.995)	0.0000	0.0000	46,398
2017/09/05	R204	02/11/2017	7.75	Call	Bond Future	966.0700	0.9661	1,039.1000	1.0391	7.559	0	0	0
2017/09/05	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R204	02/11/2017	7.76	Call	Bond Future	976.6400	0.9766	1,049.6700	1.0497	7.478	0	0	0
2017/09/05	R204	02/11/2017	7.74	Call	Bond Future	955.4900	0.9555	1,028.5200	1.0285	7.643	0	0	0
2017/09/05	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R204	01/02/2018	7.27	Call	Bond Future	536.4300	0.5364	602.4400	0.6024	12.305	0	0	0
2017/09/05	R204	01/02/2018			Bond Future	6.6639	102.1330	6.5754	102.2075	(1.327)	0.0000	0.0000	0
2017/09/05	R204	01/02/2018	7.25	Call	Bond Future	521.6300	0.5216	587.1400	0.5871	12.559	0	0	0
2017/09/05	R204	01/02/2018	7.25	Put	Bond Future	30.0700	0.0301	21.1100	0.0211	(29.797)	0	0	0
2017/09/05	R204	01/02/2018	7.27	Put	Bond Future	28.1600	0.0282	19.7000	0.0197	(30.043)	0	0	0
2017/09/05	R204	01/02/2018	7.26	Call	Bond Future	529.0200	0.5290	594.7800	0.5948	12.431	0	0	0
2017/09/05	R204	01/02/2018	7.26	Put	Bond Future	29.1000	0.0291	20.3900	0.0204	(29.931)	0	0	0
2017/09/05	R204	03/05/2018	7.10	Put	Bond Future	29.4000	0.0294	20.4200	0.0204	(30.544)	0	0	0
2017/09/05	R204	03/05/2018			Bond Future	6.3067	104.0369	6.1817	104.1129	(1.982)	0.0000	0.0000	0
2017/09/05	R204	03/05/2018	7.09	Call	Bond Future	503.6200	0.5036	570.3700	0.5704	13.254	0	0	0
2017/09/05	R204	03/05/2018	7.09	Put	Bond Future	30.2200	0.0302	21.0300	0.0210	(30.410)	0	0	0
2017/09/05	R204	03/05/2018	7.10	Call	Bond Future	508.8200	0.5088	575.7800	0.5758	13.160	0	0	0
2017/09/05	R204	03/05/2018	7.08	Call	Bond Future	498.2600	0.4983	564.8200	0.5648	13.358	0	0	0
2017/09/05	R204	03/05/2018	7.08	Put	Bond Future	30.8800	0.0309	21.5000	0.0215	(30.376)	0	0	0
2017/09/05	R207	02/11/2017	8.04	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2017/09/05	R207	02/11/2017	8.03	Call	Bond Future	1,723.0600	1.7231	1,873.5300	1.8735	8.733	0	0	0
2017/09/05	R207	02/11/2017			Bond Future	7.1574	102.4351	7.0821	102.5856	(1.052)	0.0000	0.0000	41,067
2017/09/05	R207	02/11/2017	8.04	Call	Bond Future	1,742.5700	1.7426	1,893.0600	1.8931	8.636	0	0	0
2017/09/05	R207	02/11/2017	8.03	Put	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2017/09/05	R207	02/11/2017	8.05	Call	Bond Future	1,762.0800	1.7621	1,912.5700	1.9126	8.540	0	0	0
2017/09/05	R207	02/11/2017	8.05	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2017/09/05	R207	01/02/2018	7.61	Put	Bond Future	105.7800	0.1058	78.9600	0.0790	(25.355)	0	0	0
2017/09/05	R207	01/02/2018	7.60	Call	Bond Future	973.4900	0.9735	1,099.4400	1.0994	12.938	0	0	0
2017/09/05	R207	01/02/2018			Bond Future	7.1131	100.6778	7.0273	100.8313	(1.207)	0.0000	0.0000	0
2017/09/05	R207	01/02/2018	7.61	Call	Bond Future	988.0600	0.9881	1,114.6700	1.1147	12.814	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
2017/09/05	R207	01/02/2018	7.60	Put	Bond Future	108.8600	0.1089	81.3800	0.0814	(25.243)	0	0	0
2017/09/05	R207	01/02/2018	7.62	Call	Bond Future	1,002.5400	1.0025	1,129.8100	1.1298	12.695	0	0	0
2017/09/05	R207	01/02/2018	7.62	Put	Bond Future	102.6100	0.1026	76.4500	0.0764	(25.495)	0	0	0
2017/09/05	R207	03/05/2018	7.57	Call	Bond Future	981.5900	0.9816	1,101.7500	1.1017	12.241	0	0	0
2017/09/05	R207	03/05/2018	7.56	Put	Bond Future	179.7400	0.1797	142.9500	0.1429	(20.468)	0	0	0
2017/09/05	R207	03/05/2018			Bond Future	7.0544	102.5546	6.9550	102.7109	(1.410)	0.0000	0.0000	0
2017/09/05	R207	03/05/2018	7.58	Call	Bond Future	993.7900	0.9938	1,114.5200	1.1145	12.148	0	0	0
2017/09/05	R207	03/05/2018	7.58	Put	Bond Future	172.7400	0.1727	137.1200	0.1371	(20.621)	0	0	0
2017/09/05	R207	03/05/2018	7.57	Put	Bond Future	176.0800	0.1761	139.8900	0.1399	(20.553)	0	0	0
2017/09/05	R207	03/05/2018	7.56	Call	Bond Future	969.7100	0.9697	1,089.2700	1.0893	12.329	0	0	0
2017/09/05	R208	02/11/2017	8.19	Call	Bond Future	2,382.4700	2.3825	2,551.6000	2.5516	7.099	0	0	0
2017/09/05	R208	02/11/2017	8.18	Put	Bond Future	1.5100	0.0015	0.7700	0.0008	(49.007)	0	0	0
2017/09/05	R208	02/11/2017			Bond Future	7.3637	98.8800	7.3057	99.0498	(0.788)	0.0000	0.0000	32,186
2017/09/05	R208	02/11/2017	8.20	Call	Bond Future	2,410.7300	2.4107	2,579.9200	2.5799	7.018	0	0	0
2017/09/05	R208	02/11/2017	8.20	Put	Bond Future	1.2500	0.0013	0.6300	0.0006	(49.600)	0	0	0
2017/09/05	R208	02/11/2017	8.19	Put	Bond Future	1.3700	0.0014	0.6900	0.0007	(49.635)	0	0	0
2017/09/05	R208	02/11/2017	8.18	Call	Bond Future	2,354.2100	2.3542	2,523.2800	2.5233	7.182	0	0	0
2017/09/05	R208	01/02/2018	7.85	Put	Bond Future	209.7200	0.2097	173.6900	0.1737	(17.180)	0	0	0
2017/09/05	R208	01/02/2018			Bond Future	7.3584	100.6985	7.2952	100.8715	(0.858)	0.0000	0.0000	0
2017/09/05	R208	01/02/2018	7.84	Call	Bond Future	1,522.3400	1.5223	1,658.5500	1.6585	8.947	0	0	0
2017/09/05	R208	01/02/2018	7.84	Put	Bond Future	215.2900	0.2153	178.4900	0.1785	(17.093)	0	0	0
2017/09/05	R208	01/02/2018	7.85	Call	Bond Future	1,543.6800	1.5437	1,680.6600	1.6807	8.874	0	0	0
2017/09/05	R208	01/02/2018	7.83	Call	Bond Future	1,501.1100	1.5011	1,636.5500	1.6366	9.023	0	0	0
2017/09/05	R208	01/02/2018	7.83	Put	Bond Future	220.9800	0.2210	183.4100	0.1834	(17.002)	0	0	0
2017/09/05	R208	03/05/2018	7.77	Call	Bond Future	1,462.6500	1.4626	1,588.6200	1.5886	8.612	0	0	0
2017/09/05	R208	03/05/2018			Bond Future	7.3407	99.1744	7.2715	99.3507	(0.943)	0.0000	0.0000	0
2017/09/05	R208	03/05/2018	7.77	Put	Bond Future	377.9600	0.3780	327.6200	0.3276	(13.319)	0	0	0
2017/09/05	R208	03/05/2018	7.78	Call	Bond Future	1,480.8300	1.4808	1,607.5100	1.6075	8.555	0	0	0
2017/09/05	R208	03/05/2018	7.79	Put	Bond Future	364.2500	0.3642	315.3300	0.3153	(13.430)	0	0	0
2017/09/05	R208	03/05/2018	7.78	Put	Bond Future	371.0500	0.3710	321.4200	0.3214	(13.376)	0	0	0
2017/09/05	R208	03/05/2018	7.79	Call	Bond Future	1,499.1100	1.4991	1,626.5000	1.6265	8.498	0	0	0
2017/09/05	R209	02/11/2017	9.54	Call	Bond Future	1,341.0000	1.3410	1,588.8400	1.5888	18.482	0	0	0
2017/09/05	R209	02/11/2017	9.52	Put	Bond Future	1,735.6400	1.7356	1,458.6800	1.4587	(15.957)	0	0	0
2017/09/05	R209	02/11/2017	9.00	Put	Bond Future	4,355.9700	4.3560	3,913.4000	3.9134	(10.160)	0	0	0
2017/09/05	R209	02/11/2017	10.60	Put	Bond Future	78.6700	0.0787	54.9300	0.0549	(30.177)	0	0	1,300
2017/09/05	R209	02/11/2017	9.75	Call	Bond Future	2,090.6100	2.0906	2,414.1300	2.4141	15.475	0	0	0
2017/09/05	R209	02/11/2017	8.30	Put	Bond Future	9,442.4400	9.4424	8,928.9300	8.9289	(5.438)	0	0	0
2017/09/05	R209	02/11/2017	9.88	Put	Bond Future	734.0700	0.7341	582.1000	0.5821	(20.702)	0	0	1,350
2017/09/05	R209	02/11/2017			Bond Future	9.5880	72.0427	9.5109	72.5601	(0.804)	0.0000	0.0000	116,043
2017/09/05	R209	02/11/2017	9.54	Put	Bond Future	1,662.6500	1.6626	1,393.1000	1.3931	(16.212)	0	0	0
2017/09/05	R209	02/11/2017	9.52	Call	Bond Future	1,279.3600	1.2794	1,519.7900	1.5198	18.793	0	0	0
2017/09/05	R209	02/11/2017	10.00	Call	Bond Future	3,203.2400	3.2032	3,602.4300	3.6024	12.462	0	0	0
2017/09/05	R209	02/11/2017	10.00	Put	Bond Future	529.9700	0.5300	411.7700	0.4118	(22.303)	0	0	1,138
2017/09/05	R209	02/11/2017	9.53	Put	Bond Future	1,698.9400	1.6989	1,425.6800	1.4257	(16.084)	0	0	0
2017/09/05	R209	02/11/2017	9.00	Call	Bond Future	262.7300	0.2627	337.5500	0.3376	28.478	0	0	2,248
2017/09/05	R209	02/11/2017	10.60	Call	Bond Future	6,382.0300	6.3820	6,875.6800	6.8757	7.735	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
2017/09/05	R209	02/11/2017	9.75	Put	Bond Future	1,021.1400	1.0211	827.2700	0.8273	(18.986)	0	0	6,500
2017/09/05	R209	02/11/2017	8.30	Call	Bond Future	8.7900	0.0088	12.6700	0.0127	44.141	0	0	2,800
2017/09/05	R209	02/11/2017	9.88	Call	Bond Future	2,644.4800	2.6445	3,009.9000	3.0099	13.818	0	0	0
2017/09/05	R209	02/11/2017	9.53	Call	Bond Future	1,310.0200	1.3100	1,554.1500	1.5541	18.636	0	0	0
2017/09/05	R209	02/11/2017	9.58	Call	Bond Future	1,469.6200	1.4696	1,732.2300	1.7322	17.869	0	0	0
2017/09/05	R209	02/11/2017	9.58	Put	Bond Future	1,523.1300	1.5231	1,268.3500	1.2683	(16.727)	0	0	1,350
2017/09/05	R209	02/11/2017	9.33	Put	Bond Future	2,534.5100	2.5345	2,188.6700	2.1887	(13.645)	0	0	0
2017/09/05	R209	02/11/2017	9.33	Call	Bond Future	780.1700	0.7802	951.7200	0.9517	21.989	0	0	1,350
2017/09/05	R209	01/02/2018	10.10	Call	Bond Future	4,142.9200	4.1429	4,512.3200	4.5123	8.916	0	0	0
2017/09/05	R209	01/02/2018	9.73	Call	Bond Future	2,681.1600	2.6812	2,973.7900	2.9738	10.914	0	0	0
2017/09/05	R209	01/02/2018	9.71	Put	Bond Future	2,187.8000	2.1878	1,948.8900	1.9489	(10.920)	0	0	0
2017/09/05	R209	01/02/2018	9.72	Call	Bond Future	2,646.1800	2.6462	2,936.5400	2.9365	10.973	0	0	0
2017/09/05	R209	01/02/2018			Bond Future	9.6456	73.3676	9.5662	73.8946	(0.822)	0.0000	0.0000	0
2017/09/05	R209	01/02/2018	9.73	Put	Bond Future	2,126.5700	2.1266	1,892.2100	1.8922	(11.021)	0	0	0
2017/09/05	R209	01/02/2018	9.71	Call	Bond Future	2,611.6200	2.6116	2,899.7000	2.8997	11.031	0	0	0
2017/09/05	R209	01/02/2018	10.10	Put	Bond Future	1,233.0400	1.2330	1,075.4500	1.0755	(12.781)	0	0	3,000
2017/09/05	R209	01/02/2018	9.72	Put	Bond Future	2,156.9300	2.1569	1,920.3000	1.9203	(10.971)	0	0	0
2017/09/05	R209	01/02/2018	10.00	Call	Bond Future	3,720.8600	3.7209	4,071.0900	4.0711	9.413	0	0	0
2017/09/05	R209	01/02/2018	10.00	Put	Bond Future	1,435.7500	1.4357	1,258.9900	1.2590	(12.311)	0	0	7,500
2017/09/05	R209	03/05/2018	9.85	Put	Bond Future	2,638.3100	2.6383	2,408.6600	2.4087	(8.704)	0	0	0
2017/09/05	R209	03/05/2018			Bond Future	9.7020	71.5860	9.6203	72.1228	(0.842)	0.0000	0.0000	0
2017/09/05	R209	03/05/2018	9.85	Call	Bond Future	3,596.1700	3.5962	3,903.4000	3.9034	8.543	0	0	0
2017/09/05	R209	03/05/2018	9.86	Call	Bond Future	3,632.0900	3.6321	3,941.0600	3.9411	8.507	0	0	0
2017/09/05	R209	03/05/2018	9.86	Put	Bond Future	2,610.2200	2.6102	2,382.3100	2.3823	(8.731)	0	0	0
2017/09/05	R209	03/05/2018	9.84	Call	Bond Future	3,560.4000	3.5604	3,865.9000	3.8659	8.580	0	0	0
2017/09/05	R209	03/05/2018	9.84	Put	Bond Future	2,666.6400	2.6666	2,435.2600	2.4353	(8.677)	0	0	0
2017/09/05	R210	02/11/2017	192.08	Put	Bond Future	6,946.7300	6.9467	6,959.7900	6.9598	0.188	0	0	0
2017/09/05	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R210	02/11/2017			Bond Future	185.1333	185.1333	185.1202	185.1202	(0.007)	0.0000	0.0000	2,179
2017/09/05	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R210	02/11/2017	192.07	Put	Bond Future	6,936.7300	6.9367	6,949.7900	6.9498	0.188	0	0	0
2017/09/05	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R210	02/11/2017	192.09	Put	Bond Future	6,956.7300	6.9567	6,969.7900	6.9698	0.188	0	0	0
2017/09/05	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R210	01/02/2018			Bond Future	188.6038	188.6038	188.5910	188.5910	(0.007)	0.0000	0.0000	0
2017/09/05	R210	01/02/2018	192.36	Put	Bond Future	3,756.2100	3.7562	3,769.0000	3.7690	0.341	0	0	0
2017/09/05	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R210	01/02/2018	192.38	Put	Bond Future	3,776.2100	3.7762	3,789.0000	3.7890	0.339	0	0	0
2017/09/05	R210	01/02/2018	192.37	Put	Bond Future	3,766.2100	3.7662	3,779.0000	3.7790	0.340	0	0	0
2017/09/05	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R210	03/05/2018	191.44	Put	Bond Future	1,663.0900	1.6631	1,676.0100	1.6760	0.777	0	0	0
2017/09/05	R210	03/05/2018			Bond Future	189.7769	189.7769	189.7640	189.7640	(0.007)	0.0000	0.0000	0
2017/09/05	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R210	03/05/2018	191.46	Put	Bond Future	1,683.0900	1.6831	1,696.0100	1.6960	0.768	0	0	0
2017/09/05	R210	03/05/2018	191.45	Put	Bond Future	1,673.0900	1.6731	1,686.0100	1.6860	0.772	0	0	0
2017/09/05	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
2017/09/05	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R212	02/11/2017			Bond Future	151.1095	151.1095	151.0985	151.0985	(0.007)	0.0000	0.0000	4,057
2017/09/05	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R212	02/11/2017	152.40	Put	Bond Future	1,290.4600	1.2905	1,301.5000	1.3015	0.856	0	0	0
2017/09/05	R212	02/11/2017	152.42	Put	Bond Future	1,310.4600	1.3105	1,321.5000	1.3215	0.842	0	0	0
2017/09/05	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R212	02/11/2017	152.41	Put	Bond Future	1,300.4600	1.3005	1,311.5000	1.3115	0.849	0	0	0
2017/09/05	R212	01/02/2018	154.71	Put	Bond Future	2,805.9900	2.8060	2,816.8500	2.8169	0.387	0	0	0
2017/09/05	R212	01/02/2018			Bond Future	151.9040	151.9040	151.8932	151.8932	(0.007)	0.0000	0.0000	0
2017/09/05	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R212	01/02/2018	154.70	Put	Bond Future	2,795.9900	2.7960	2,806.8500	2.8069	0.388	0	0	0
2017/09/05	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R212	01/02/2018	154.69	Put	Bond Future	2,785.9900	2.7860	2,796.8500	2.7969	0.390	0	0	0
2017/09/05	R212	03/05/2018	154.30	Call	Bond Future	500.1900	0.5002	489.1700	0.4892	(2.203)	0	0	0
2017/09/05	R212	03/05/2018			Bond Future	154.8002	154.8002	154.7892	154.7892	(0.007)	0.0000	0.0000	0
2017/09/05	R212	03/05/2018	154.28	Call	Bond Future	520.1900	0.5202	509.1700	0.5092	(2.118)	0	0	0
2017/09/05	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R212	03/05/2018	154.29	Call	Bond Future	510.1900	0.5102	499.1700	0.4992	(2.160)	0	0	0
2017/09/05	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/05	R213	02/11/2017	9.36	Put	Bond Future	996.2200	0.9962	845.1700	0.8452	(15.162)	0	0	0
2017/09/05	R213	02/11/2017			Bond Future	9.2178	84.4857	9.1610	84.8663	(0.616)	0.0000	0.0000	63,283
2017/09/05	R213	02/11/2017	9.35	Call	Bond Future	1,899.0500	1.8991	2,125.9300	2.1259	11.947	0	0	0
2017/09/05	R213	02/11/2017	9.35	Put	Bond Future	1,022.3600	1.0224	868.5800	0.8686	(15.042)	0	0	0
2017/09/05	R213	02/11/2017	9.36	Call	Bond Future	1,938.7100	1.9387	2,168.3200	2.1683	11.843	0	0	0
2017/09/05	R213	02/11/2017	9.34	Call	Bond Future	1,859.8200	1.8598	2,083.9500	2.0840	12.051	0	0	0
2017/09/05	R213	02/11/2017	9.34	Put	Bond Future	1,049.0000	1.0490	892.4700	0.8925	(14.922)	0	0	0
2017/09/05	R213	01/02/2018	9.42	Call	Bond Future	2,827.4600	2.8275	3,048.8400	3.0488	7.830	0	0	0
2017/09/05	R213	01/02/2018	9.41	Put	Bond Future	1,912.1200	1.9121	1,744.0700	1.7441	(8.789)	0	0	0
2017/09/05	R213	01/02/2018			Bond Future	9.2756	86.0395	9.2169	86.4272	(0.633)	0.0000	0.0000	0
2017/09/05	R213	01/02/2018	9.43	Call	Bond Future	2,865.0000	2.8650	3,088.0600	3.0881	7.786	0	0	0
2017/09/05	R213	01/02/2018	9.43	Put	Bond Future	1,857.1200	1.8571	1,692.4400	1.6924	(8.867)	0	0	0
2017/09/05	R213	01/02/2018	9.42	Put	Bond Future	1,884.3600	1.8844	1,718.0000	1.7180	(8.828)	0	0	0
2017/09/05	R213	01/02/2018	9.41	Call	Bond Future	2,790.3600	2.7904	3,010.0500	3.0100	7.873	0	0	0
2017/09/05	R213	03/05/2018	9.57	Put	Bond Future	2,293.1000	2.2931	2,132.6000	2.1326	(6.999)	0	0	0
2017/09/05	R213	03/05/2018	9.56	Call	Bond Future	3,803.7300	3.8037	4,036.9500	4.0369	6.131	0	0	0
2017/09/05	R213	03/05/2018			Bond Future	9.3285	84.0939	9.2679	84.4889	(0.650)	0.0000	0.0000	0
2017/09/05	R213	03/05/2018	9.57	Call	Bond Future	3,841.4400	3.8414	4,075.9400	4.0759	6.104	0	0	0
2017/09/05	R213	03/05/2018	9.56	Put	Bond Future	2,318.7200	2.3187	2,156.9400	2.1569	(6.977)	0	0	0
2017/09/05	R213	03/05/2018	9.58	Call	Bond Future	3,879.3100	3.8793	4,115.0900	4.1151	6.078	0	0	0
2017/09/05	R213	03/05/2018	9.58	Put	Bond Future	2,267.7200	2.2677	2,108.5000	2.1085	(7.021)	0	0	0
2017/09/05	R214	02/11/2017	9.60	Call	Bond Future	1,117.7700	1.1178	1,338.0400	1.3380	19.706	0	0	0
2017/09/05	R214	02/11/2017			Bond Future	9.7447	71.5292	9.6676	72.0649	(0.791)	0.0000	0.0000	44,034
2017/09/05	R214	02/11/2017	9.60	Put	Bond Future	2,128.8000	2.1288	1,813.4200	1.8134	(14.815)	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
2017/09/05	R214	02/11/2017	9.58	Call	Bond Future	1,062.5300	1.0625	1,275.3400	1.2753	20.029	0	0	0
2017/09/05	R214	02/11/2017	9.58	Put	Bond Future	2,215.1700	2.2152	1,892.3300	1.8923	(14.574)	0	0	0
2017/09/05	R214	02/11/2017	9.59	Put	Bond Future	2,171.6500	2.1716	1,852.5400	1.8525	(14.694)	0	0	0
2017/09/05	R214	02/11/2017	9.59	Call	Bond Future	1,089.8700	1.0899	1,306.4100	1.3064	19.868	0	0	0
2017/09/05	R214	01/02/2018	9.84	Call	Bond Future	2,658.7100	2.6587	2,949.8700	2.9499	10.951	0	0	0
2017/09/05	R214	01/02/2018			Bond Future	9.8053	72.8448	9.7259	73.3903	(0.809)	0.0000	0.0000	0
2017/09/05	R214	01/02/2018	9.82	Call	Bond Future	2,588.2300	2.5882	2,874.7600	2.8748	11.070	0	0	0
2017/09/05	R214	01/02/2018	9.82	Put	Bond Future	2,487.6300	2.4876	2,228.6000	2.2286	(10.413)	0	0	0
2017/09/05	R214	01/02/2018	9.84	Put	Bond Future	2,421.9800	2.4220	2,167.5800	2.1676	(10.504)	0	0	0
2017/09/05	R214	01/02/2018	9.83	Call	Bond Future	2,623.3500	2.6233	2,912.2000	2.9122	11.011	0	0	0
2017/09/05	R214	01/02/2018	9.83	Put	Bond Future	2,454.6300	2.4546	2,197.9200	2.1979	(10.458)	0	0	0
2017/09/05	R214	03/05/2018	9.99	Put	Bond Future	2,872.6800	2.8727	2,631.3200	2.6313	(8.402)	0	0	0
2017/09/05	R214	03/05/2018			Bond Future	9.8613	70.9067	9.7797	71.4625	(0.828)	0.0000	0.0000	0
2017/09/05	R214	03/05/2018	9.98	Call	Bond Future	3,697.9800	3.6980	4,010.6500	4.0106	8.455	0	0	0
2017/09/05	R214	03/05/2018	9.98	Put	Bond Future	2,902.4800	2.9025	2,659.3600	2.6594	(8.376)	0	0	0
2017/09/05	R214	03/05/2018	9.99	Call	Bond Future	3,734.5400	3.7345	4,048.9700	4.0490	8.420	0	0	0
2017/09/05	R214	03/05/2018	9.97	Call	Bond Future	3,661.5700	3.6616	3,972.4700	3.9725	8.491	0	0	0
2017/09/05	R214	03/05/2018	9.97	Put	Bond Future	2,932.5400	2.9325	2,687.6500	2.6876	(8.351)	0	0	0
2017/09/05	R248	02/11/2017	9.65	Call	Bond Future	1,366.3000	1.3663	1,632.2200	1.6322	19.463	0	0	0
2017/09/05	R248	02/11/2017	9.66	Put	Bond Future	2,876.0300	2.8760	2,467.4500	2.4675	(14.206)	0	0	0
2017/09/05	R248	02/11/2017			Bond Future	9.8263	91.2636	9.7492	91.9427	(0.785)	0.0000	0.0000	81,182
2017/09/05	R248	02/11/2017	9.65	Put	Bond Future	2,931.6200	2.9316	2,518.4600	2.5185	(14.093)	0	0	0
2017/09/05	R248	02/11/2017	9.66	Call	Bond Future	1,400.7700	1.4008	1,671.2700	1.6713	19.311	0	0	0
2017/09/05	R248	02/11/2017	9.64	Call	Bond Future	1,332.3700	1.3324	1,593.7300	1.5937	19.616	0	0	0
2017/09/05	R248	02/11/2017	9.64	Put	Bond Future	2,987.9100	2.9879	2,570.1900	2.5702	(13.980)	0	0	0
2017/09/05	R248	01/02/2018	9.90	Put	Bond Future	3,304.7700	3.3048	2,974.4700	2.9745	(9.995)	0	0	0
2017/09/05	R248	01/02/2018	9.89	Call	Bond Future	3,351.1100	3.3511	3,709.6400	3.7096	10.699	0	0	0
2017/09/05	R248	01/02/2018			Bond Future	9.8895	92.9421	9.8100	93.6338	(0.804)	0.0000	0.0000	170
2017/09/05	R248	01/02/2018	9.90	Call	Bond Future	3,395.0400	3.3950	3,756.4000	3.7564	10.644	0	0	0
2017/09/05	R248	01/02/2018	9.89	Put	Bond Future	3,347.1400	3.3471	3,014.0100	3.0140	(9.953)	0	0	0
2017/09/05	R248	01/02/2018	9.91	Call	Bond Future	3,439.4700	3.4395	3,803.6500	3.8037	10.588	0	0	0
2017/09/05	R248	01/02/2018	9.91	Put	Bond Future	3,263.0600	3.2631	2,935.5800	2.9356	(10.036)	0	0	0
2017/09/05	R248	03/05/2018	10.06	Call	Bond Future	4,728.5000	4.7285	5,122.7200	5.1227	8.337	0	0	0
2017/09/05	R248	03/05/2018	10.05	Put	Bond Future	3,820.8900	3.8209	3,508.2600	3.5083	(8.182)	0	0	0
2017/09/05	R248	03/05/2018			Bond Future	9.9482	90.2377	9.8663	90.9424	(0.823)	0.0000	0.0000	0
2017/09/05	R248	03/05/2018	10.07	Call	Bond Future	4,774.1000	4.7741	5,170.5200	5.1705	8.304	0	0	0
2017/09/05	R248	03/05/2018	10.07	Put	Bond Future	3,744.2500	3.7443	3,436.0100	3.4360	(8.232)	0	0	0
2017/09/05	R248	03/05/2018	10.06	Put	Bond Future	3,782.4100	3.7824	3,471.9700	3.4720	(8.207)	0	0	0
2017/09/05	R248	03/05/2018	10.05	Call	Bond Future	4,683.0800	4.6831	5,075.1100	5.0751	8.371	0	0	0

Total

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