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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/09/2017 TO 06/09/2017

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
2017/09/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	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
2017/09/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2025	02/11/2017			Bond Future	129.5749	129.5749	129.5480	129.5480	(0.021)	0.0000	0.0000	2,291
2017/09/06	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2025	02/11/2017	132.96	Put	Bond Future	3,385.1400	3.3851	3,411.9800	3.4120	0.793	0	0	0
2017/09/06	2025	02/11/2017	132.98	Put	Bond Future	3,405.1400	3.4051	3,431.9800	3.4320	0.788	0	0	0
2017/09/06	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2025	02/11/2017	132.97	Put	Bond Future	3,395.1400	3.3951	3,421.9800	3.4220	0.791	0	0	0
2017/09/06	2025	01/02/2018	133.89	Put	Bond Future	3,223.5300	3.2235	3,250.0600	3.2501	0.823	0	0	0
2017/09/06	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2025	01/02/2018			Bond Future	130.6665	130.6665	130.6399	130.6399	(0.020)	0.0000	0.0000	0
2017/09/06	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2025	01/02/2018	133.88	Put	Bond Future	3,213.5300	3.2135	3,240.0600	3.2401	0.826	0	0	0
2017/09/06	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2025	01/02/2018	133.90	Put	Bond Future	3,233.5300	3.2335	3,260.0600	3.2601	0.820	0	0	0
2017/09/06	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2025	03/05/2018	133.20	Put	Bond Future	42.2100	0.0422	71.2700	0.0713	68.846	0	0	0
2017/09/06	2025	03/05/2018			Bond Future	133.1578	133.1578	133.1287	133.1287	(0.022)	0.0000	0.0000	0
2017/09/06	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2025	03/05/2018	133.22	Put	Bond Future	62.2100	0.0622	91.2700	0.0913	46.713	0	0	0
2017/09/06	2025	03/05/2018	133.21	Put	Bond Future	52.2100	0.0522	81.2700	0.0813	55.660	0	0	0
2017/09/06	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2029	02/11/2017			Bond Future	99.9231	99.9231	99.9025	99.9025	(0.021)	0.0000	0.0000	1,370
2017/09/06	2029	01/02/2018			Bond Future	101.7965	101.7965	101.7762	101.7762	(0.020)	0.0000	0.0000	0
2017/09/06	2029	03/05/2018			Bond Future	102.7203	102.7203	102.6980	102.6980	(0.022)	0.0000	0.0000	0
2017/09/06	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2030	02/11/2017	9.34	Call	Bond Future	1,954.0700	1.9541	2,107.0800	2.1071	7.830	0	0	0
2017/09/06	2030	02/11/2017			Bond Future	9.0534	94.4342	9.0313	94.5872	(0.244)	0.0000	0.0000	59,104
2017/09/06	2030	02/11/2017	9.35	Call	Bond Future	2,021.2300	2.0212	2,174.2400	2.1742	7.570	0	0	0
2017/09/06	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2030	02/11/2017	9.36	Call	Bond Future	2,088.3100	2.0883	2,241.3200	2.2413	7.327	0	0	0
2017/09/06	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2030	01/02/2018			Bond Future	9.1054	92.1662	9.0825	92.3227	(0.252)	0.0000	0.0000	0
2017/09/06	2030	01/02/2018	9.38	Call	Bond Future	1,843.9600	1.8440	2,000.4600	2.0005	8.487	0	0	0
2017/09/06	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2030	01/02/2018	9.39	Call	Bond Future	1,910.1600	1.9102	2,066.6600	2.0667	8.193	0	0	0
2017/09/06	2030	01/02/2018	9.37	Call	Bond Future	1,777.7000	1.7777	1,934.2000	1.9342	8.804	0	0	0
2017/09/06	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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2017/09/06	2030	03/05/2018	9.51	Call	Bond Future	2,303.3000	2.3033	2,462.0000	2.4620	6.890	0	0	0
2017/09/06	2030	03/05/2018			Bond Future	9.1602	93.8842	9.1366	94.0429	(0.258)	0.0000	0.0000	0
2017/09/06	2030	03/05/2018	9.49	Call	Bond Future	2,173.7300	2.1737	2,332.4300	2.3324	7.301	0	0	0
2017/09/06	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2030	03/05/2018	9.50	Call	Bond Future	2,238.5500	2.2385	2,397.2500	2.3972	7.089	0	0	0
2017/09/06	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2032	02/11/2017	9.49	Put	Bond Future	990.1200	0.9901	931.1800	0.9312	(5.953)	0	0	0
2017/09/06	2032	02/11/2017	9.48	Call	Bond Future	2,311.4500	2.3115	2,453.8400	2.4538	6.160	0	0	0
2017/09/06	2032	02/11/2017			Bond Future	9.3028	92.5857	9.2754	92.7883	(0.295)	0.0000	0.0000	34,960
2017/09/06	2032	02/11/2017	9.49	Call	Bond Future	2,357.1900	2.3572	2,500.8600	2.5009	6.095	0	0	0
2017/09/06	2032	02/11/2017	9.48	Put	Bond Future	1,016.6500	1.0167	956.4300	0.9564	(5.923)	0	0	0
2017/09/06	2032	02/11/2017	9.50	Call	Bond Future	2,403.3800	2.4034	2,548.3100	2.5483	6.030	0	0	0
2017/09/06	2032	02/11/2017	9.50	Put	Bond Future	964.1100	0.9641	906.4300	0.9064	(5.983)	0	0	0
2017/09/06	2032	01/02/2018	9.20	Call	Bond Future	2,006.7200	2.0067	2,037.7500	2.0378	1.546	0	0	7,500
2017/09/06	2032	01/02/2018	9.45	Put	Bond Future	2,252.0400	2.2520	2,111.6500	2.1116	(6.234)	0	0	0
2017/09/06	2032	01/02/2018	9.40	Put	Bond Future	2,420.9500	2.4209	2,272.7000	2.2727	(6.124)	0	0	0
2017/09/06	2032	01/02/2018	9.56	Call	Bond Future	3,345.7800	3.3458	3,426.8200	3.4268	2.422	0	0	0
2017/09/06	2032	01/02/2018	9.55	Put	Bond Future	1,943.6600	1.9437	1,816.6600	1.8167	(6.534)	0	0	0
2017/09/06	2032	01/02/2018			Bond Future	9.3611	94.2885	9.3327	94.4955	(0.303)	0.0000	0.0000	0
2017/09/06	2032	01/02/2018	9.30	Put	Bond Future	2,786.2700	2.7863	2,622.6200	2.6226	(5.873)	0	0	0
2017/09/06	2032	01/02/2018	9.30	Call	Bond Future	2,339.9800	2.3400	2,383.3600	2.3834	1.854	0	0	7,800
2017/09/06	2032	01/02/2018	9.57	Call	Bond Future	3,388.4100	3.3884	3,470.7000	3.4707	2.429	0	0	0
2017/09/06	2032	01/02/2018	9.57	Put	Bond Future	1,886.6100	1.8866	1,761.8700	1.7619	(6.612)	0	0	0
2017/09/06	2032	01/02/2018	9.20	Put	Bond Future	3,189.7800	3.1898	3,013.7800	3.0138	(5.518)	0	0	0
2017/09/06	2032	01/02/2018	9.45	Call	Bond Future	2,895.3600	2.8954	2,962.0000	2.9620	2.302	0	0	750
2017/09/06	2032	01/02/2018	9.40	Call	Bond Future	2,703.1200	2.7031	2,761.9000	2.7619	2.175	0	0	6,800
2017/09/06	2032	01/02/2018	9.56	Put	Bond Future	1,915.0800	1.9151	1,789.0900	1.7891	(6.579)	0	0	0
2017/09/06	2032	01/02/2018	9.55	Call	Bond Future	3,303.1800	3.3032	3,383.2100	3.3832	2.423	0	0	0
2017/09/06	2032	03/05/2018	9.70	Call	Bond Future	4,399.2600	4.3993	4,559.1300	4.5591	3.634	0	0	0
2017/09/06	2032	03/05/2018	9.71	Put	Bond Future	2,383.4300	2.3834	2,333.4200	2.3334	(2.098)	0	0	0
2017/09/06	2032	03/05/2018			Bond Future	9.4183	91.8892	9.3890	92.0993	(0.311)	0.0000	0.0000	0
2017/09/06	2032	03/05/2018	9.70	Put	Bond Future	2,410.4200	2.4104	2,360.1100	2.3601	(2.087)	0	0	0
2017/09/06	2032	03/05/2018	9.71	Call	Bond Future	4,441.7300	4.4417	4,601.9000	4.6019	3.606	0	0	0
2017/09/06	2032	03/05/2018	9.72	Call	Bond Future	4,484.0800	4.4841	4,645.1200	4.6451	3.591	0	0	0
2017/09/06	2032	03/05/2018	9.72	Put	Bond Future	2,356.3900	2.3564	2,307.2500	2.3072	(2.085)	0	0	0
2017/09/06	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2033	02/11/2017	110.07	Put	Bond Future	6,039.2500	6.0392	6,059.8900	6.0599	0.342	0	0	0
2017/09/06	2033	02/11/2017			Bond Future	104.0308	104.0308	104.0101	104.0101	(0.020)	0.0000	0.0000	5,174
2017/09/06	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2033	02/11/2017	110.09	Put	Bond Future	6,059.2500	6.0592	6,079.8900	6.0799	0.341	0	0	0
2017/09/06	2033	02/11/2017	110.08	Put	Bond Future	6,049.2500	6.0492	6,069.8900	6.0699	0.341	0	0	0
2017/09/06	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2033	01/02/2018			Bond Future	105.9812	105.9812	105.9608	105.9608	(0.019)	0.0000	0.0000	0
2017/09/06	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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2017/09/06	2033	01/02/2018	109.64	Put	Bond Future	3,658.8200	3.6588	3,679.1900	3.6792	0.557	0	0	0
2017/09/06	2033	01/02/2018	109.66	Put	Bond Future	3,678.8200	3.6788	3,699.1900	3.6992	0.554	0	0	0
2017/09/06	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2033	01/02/2018	109.65	Put	Bond Future	3,668.8200	3.6688	3,689.1900	3.6892	0.555	0	0	0
2017/09/06	2033	03/05/2018	107.71	Put	Bond Future	794.9500	0.7950	817.3800	0.8174	2.822	0	0	0
2017/09/06	2033	03/05/2018			Bond Future	106.9150	106.9150	106.8926	106.8926	(0.021)	0.0000	0.0000	0
2017/09/06	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2033	03/05/2018	107.70	Put	Bond Future	784.9500	0.7850	807.3800	0.8074	2.858	0	0	0
2017/09/06	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2033	03/05/2018	107.69	Put	Bond Future	774.9500	0.7750	797.3800	0.7974	2.894	0	0	0
2017/09/06	2037	02/11/2017	9.67	Put	Bond Future	1,785.5300	1.7855	1,745.2300	1.7452	(2.257)	0	0	0
2017/09/06	2037	02/11/2017			Bond Future	9.6488	92.2996	9.6265	92.4783	(0.231)	0.0000	0.0000	54,537
2017/09/06	2037	02/11/2017	9.66	Call	Bond Future	1,913.9000	1.9139	2,051.1800	2.0512	7.173	0	0	0
2017/09/06	2037	02/11/2017	9.66	Put	Bond Future	1,824.6300	1.8246	1,783.1900	1.7832	(2.271)	0	0	0
2017/09/06	2037	02/11/2017	9.67	Call	Bond Future	1,954.6000	1.9546	2,093.0200	2.0930	7.082	0	0	0
2017/09/06	2037	02/11/2017	9.65	Call	Bond Future	1,873.5300	1.8735	2,009.6700	2.0097	7.266	0	0	0
2017/09/06	2037	02/11/2017	9.65	Put	Bond Future	1,864.1800	1.8642	1,821.6000	1.8216	(2.284)	0	0	0
2017/09/06	2037	01/02/2018	9.82	Put	Bond Future	2,517.9800	2.5180	2,344.0100	2.3440	(6.909)	0	0	0
2017/09/06	2037	01/02/2018			Bond Future	9.7093	89.7420	9.6862	89.9247	(0.238)	0.0000	0.0000	160
2017/09/06	2037	01/02/2018	9.82	Call	Bond Future	3,386.0600	3.3861	3,394.7700	3.3948	0.257	0	0	0
2017/09/06	2037	01/02/2018	9.81	Put	Bond Future	2,552.6600	2.5527	2,377.7400	2.3777	(6.852)	0	0	0
2017/09/06	2037	01/02/2018	9.83	Call	Bond Future	3,429.5200	3.4295	3,439.1700	3.4392	0.281	0	0	0
2017/09/06	2037	01/02/2018	9.83	Put	Bond Future	2,483.6900	2.4837	2,310.6600	2.3107	(6.967)	0	0	0
2017/09/06	2037	01/02/2018	9.81	Call	Bond Future	3,342.8800	3.3429	3,350.6400	3.3506	0.232	0	0	0
2017/09/06	2037	03/05/2018	9.99	Call	Bond Future	4,675.6300	4.6756	4,772.3500	4.7724	2.069	0	0	0
2017/09/06	2037	03/05/2018	9.97	Put	Bond Future	3,063.2300	3.0632	2,973.3900	2.9734	(2.933)	0	0	0
2017/09/06	2037	03/05/2018			Bond Future	9.7720	91.4149	9.7483	91.6002	(0.243)	0.0000	0.0000	0
2017/09/06	2037	03/05/2018	9.99	Put	Bond Future	2,999.6100	2.9996	2,910.9500	2.9110	(2.956)	0	0	0
2017/09/06	2037	03/05/2018	9.97	Call	Bond Future	4,587.5200	4.5875	4,683.0600	4.6831	2.083	0	0	0
2017/09/06	2037	03/05/2018	9.98	Put	Bond Future	3,031.2800	3.0313	2,942.0300	2.9420	(2.944)	0	0	0
2017/09/06	2037	03/05/2018	9.98	Call	Bond Future	4,631.4900	4.6315	4,727.6200	4.7276	2.076	0	0	0
2017/09/06	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2038	02/11/2017			Bond Future	128.5424	128.5424	128.5157	128.5157	(0.021)	0.0000	0.0000	19,544
2017/09/06	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2038	02/11/2017	136.82	Put	Bond Future	8,277.5800	8.2776	8,304.2600	8.3043	0.322	0	0	0
2017/09/06	2038	02/11/2017	136.80	Put	Bond Future	8,257.5800	8.2576	8,284.2600	8.2843	0.323	0	0	0
2017/09/06	2038	02/11/2017	136.81	Put	Bond Future	8,267.5800	8.2676	8,294.2600	8.2943	0.323	0	0	0
2017/09/06	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2038	01/02/2018	136.95	Put	Bond Future	7,502.4800	7.5025	7,528.8600	7.5289	0.352	0	0	0
2017/09/06	2038	01/02/2018			Bond Future	129.4475	129.4475	129.4211	129.4211	(0.020)	0.0000	0.0000	0
2017/09/06	2038	01/02/2018	136.94	Put	Bond Future	7,492.4800	7.4925	7,518.8600	7.5189	0.352	0	0	0
2017/09/06	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2038	01/02/2018	136.93	Put	Bond Future	7,482.4800	7.4825	7,508.8600	7.5089	0.353	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
2017/09/06	2038	03/05/2018	132.28	Put	Bond Future	364.4700	0.3645	393.2900	0.3933	7.907	0	0	0
2017/09/06	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2038	03/05/2018			Bond Future	131.9155	131.9155	131.8867	131.8867	(0.022)	0.0000	0.0000	0
2017/09/06	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2038	03/05/2018	132.27	Put	Bond Future	354.4700	0.3545	383.2900	0.3833	8.130	0	0	0
2017/09/06	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2038	03/05/2018	132.29	Put	Bond Future	374.4700	0.3745	403.2900	0.4033	7.696	0	0	0
2017/09/06	2040	02/11/2017	9.67	Put	Bond Future	2,477.4600	2.4775	2,449.4800	2.4495	(1.129)	0	0	0
2017/09/06	2040	02/11/2017			Bond Future	9.7648	95.5031	9.7526	95.6068	(0.125)	0.0000	0.0000	15,192
2017/09/06	2040	02/11/2017	9.66	Call	Bond Future	1,628.1200	1.6281	1,703.1200	1.7031	4.607	0	0	0
2017/09/06	2040	02/11/2017	9.66	Put	Bond Future	2,526.5000	2.5265	2,497.7800	2.4978	(1.137)	0	0	0
2017/09/06	2040	02/11/2017	9.67	Call	Bond Future	1,665.4200	1.6654	1,741.1600	1.7412	4.548	0	0	0
2017/09/06	2040	02/11/2017	9.65	Call	Bond Future	1,591.1900	1.5912	1,665.4400	1.6654	4.666	0	0	0
2017/09/06	2040	02/11/2017	9.65	Put	Bond Future	2,576.0400	2.5760	2,546.5700	2.5466	(1.144)	0	0	0
2017/09/06	2040	01/02/2018	9.89	Call	Bond Future	3,431.7700	3.4318	3,437.3100	3.4373	0.161	0	0	0
2017/09/06	2040	01/02/2018			Bond Future	9.8267	92.7542	9.8141	92.8604	(0.129)	0.0000	0.0000	0
2017/09/06	2040	01/02/2018	9.87	Call	Bond Future	3,344.9100	3.3449	3,347.8000	3.3478	0.086	0	0	0
2017/09/06	2040	01/02/2018	9.87	Put	Bond Future	2,982.1200	2.9821	2,878.7800	2.8788	(3.465)	0	0	0
2017/09/06	2040	01/02/2018	9.88	Put	Bond Future	2,942.0900	2.9421	2,839.9500	2.8400	(3.472)	0	0	0
2017/09/06	2040	01/02/2018	9.89	Put	Bond Future	2,902.2300	2.9022	2,801.5400	2.8015	(3.469)	0	0	0
2017/09/06	2040	01/02/2018	9.88	Call	Bond Future	3,388.3200	3.3883	3,392.4100	3.3924	0.121	0	0	0
2017/09/06	2040	03/05/2018	10.08	Put	Bond Future	3,335.3700	3.3354	3,351.2000	3.3512	0.475	0	0	0
2017/09/06	2040	03/05/2018			Bond Future	9.8908	94.4831	9.8779	94.5906	(0.131)	0.0000	0.0000	0
2017/09/06	2040	03/05/2018	10.07	Call	Bond Future	4,838.7400	4.8387	4,961.4900	4.9615	2.537	0	0	0
2017/09/06	2040	03/05/2018	10.07	Put	Bond Future	3,370.3700	3.3704	3,385.6700	3.3857	0.454	0	0	0
2017/09/06	2040	03/05/2018	10.08	Call	Bond Future	4,884.5700	4.8846	5,007.8500	5.0079	2.524	0	0	0
2017/09/06	2040	03/05/2018	10.06	Call	Bond Future	4,792.8000	4.7928	4,915.3300	4.9153	2.557	0	0	0
2017/09/06	2040	03/05/2018	10.06	Put	Bond Future	3,405.3700	3.4054	3,420.4500	3.4205	0.443	0	0	0
2017/09/06	2044	02/11/2017	9.68	Call	Bond Future	1,647.1400	1.6471	1,726.2800	1.7263	4.805	0	0	0
2017/09/06	2044	02/11/2017			Bond Future	9.7885	92.5833	9.7764	92.6876	(0.124)	0.0000	0.0000	26,125
2017/09/06	2044	02/11/2017	9.66	Call	Bond Future	1,573.2900	1.5733	1,650.9100	1.6509	4.934	0	0	0
2017/09/06	2044	02/11/2017	9.66	Put	Bond Future	2,691.1200	2.6911	2,664.4100	2.6644	(0.993)	0	0	0
2017/09/06	2044	02/11/2017	9.68	Put	Bond Future	2,589.4900	2.5895	2,564.3000	2.5643	(0.973)	0	0	0
2017/09/06	2044	02/11/2017	9.67	Call	Bond Future	1,609.9500	1.6100	1,688.3400	1.6883	4.869	0	0	0
2017/09/06	2044	02/11/2017	9.67	Put	Bond Future	2,639.9700	2.6400	2,614.0300	2.6140	(0.983)	0	0	0
2017/09/06	2044	01/02/2018	9.90	Put	Bond Future	3,000.2700	3.0003	2,901.9300	2.9019	(3.278)	0	0	0
2017/09/06	2044	01/02/2018	9.89	Call	Bond Future	3,393.5200	3.3935	3,400.8700	3.4009	0.217	0	0	0
2017/09/06	2044	01/02/2018			Bond Future	9.8484	89.9058	9.8359	90.0127	(0.127)	0.0000	0.0000	0
2017/09/06	2044	01/02/2018	9.90	Call	Bond Future	3,437.2400	3.4372	3,445.7700	3.4458	0.248	0	0	0
2017/09/06	2044	01/02/2018	9.89	Put	Bond Future	3,040.9900	3.0410	2,941.4700	2.9415	(3.273)	0	0	0
2017/09/06	2044	01/02/2018	9.91	Call	Bond Future	3,481.2400	3.4812	3,491.1800	3.4912	0.286	0	0	0
2017/09/06	2044	01/02/2018	9.91	Put	Bond Future	2,959.9800	2.9600	2,863.0500	2.8631	(3.275)	0	0	0
2017/09/06	2044	03/05/2018	10.10	Call	Bond Future	4,966.8800	4.9669	5,096.7700	5.0968	2.615	0	0	0
2017/09/06	2044	03/05/2018	10.09	Put	Bond Future	3,430.9300	3.4309	3,452.4200	3.4524	0.626	0	0	0
2017/09/06	2044	03/05/2018			Bond Future	9.9103	91.5817	9.8975	91.6898	(0.130)	0.0000	0.0000	0
2017/09/06	2044	03/05/2018	10.11	Call	Bond Future	5,013.4500	5.0135	5,143.5500	5.1436	2.595	0	0	0

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2017/09/06	2044	03/05/2018	10.11	Put	Bond Future	3,360.6900	3.3607	3,382.6000	3.3826	0.652	0	0	0
2017/09/06	2044	03/05/2018	10.10	Put	Bond Future	3,395.6600	3.3957	3,417.3600	3.4174	0.639	0	0	0
2017/09/06	2044	03/05/2018	10.09	Call	Bond Future	4,920.4900	4.9205	5,050.1700	5.0502	2.636	0	0	0
2017/09/06	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2046	02/11/2017	136.30	Put	Bond Future	12,756.5400	12.7565	12,781.3800	12.7814	0.195	0	0	0
2017/09/06	2046	02/11/2017			Bond Future	123.5435	123.5435	123.5186	123.5186	(0.020)	0.0000	0.0000	21,292
2017/09/06	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2046	02/11/2017	136.32	Put	Bond Future	12,776.5400	12.7765	12,801.3800	12.8014	0.194	0	0	0
2017/09/06	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2046	02/11/2017	136.31	Put	Bond Future	12,766.5400	12.7665	12,791.3800	12.7914	0.195	0	0	0
2017/09/06	2046	01/02/2018	132.92	Put	Bond Future	7,060.3000	7.0603	7,084.8300	7.0848	0.347	0	0	0
2017/09/06	2046	01/02/2018			Bond Future	125.8597	125.8597	125.8352	125.8352	(0.019)	0.0000	0.0000	0
2017/09/06	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2046	01/02/2018	132.91	Put	Bond Future	7,050.3000	7.0503	7,074.8300	7.0748	0.348	0	0	0
2017/09/06	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2046	01/02/2018	132.90	Put	Bond Future	7,040.3000	7.0403	7,064.8300	7.0648	0.348	0	0	0
2017/09/06	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2046	03/05/2018			Bond Future	126.6613	126.6613	126.6342	126.6342	(0.021)	0.0000	0.0000	0
2017/09/06	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2046	03/05/2018	127.93	Put	Bond Future	1,268.7400	1.2687	1,295.7800	1.2958	2.131	0	0	0
2017/09/06	2046	03/05/2018	127.95	Put	Bond Future	1,288.7400	1.2887	1,315.7800	1.3158	2.098	0	0	0
2017/09/06	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2046	03/05/2018	127.94	Put	Bond Future	1,278.7400	1.2787	1,305.7800	1.3058	2.115	0	0	0
2017/09/06	2050	02/11/2017	144.66	Put	Bond Future	12,861.4500	12.8614	12,741.1400	12.7411	(0.935)	0	0	0
2017/09/06	2050	02/11/2017	144.67	Put	Bond Future	12,871.4500	12.8714	12,751.1400	12.7511	(0.935)	0	0	0
2017/09/06	2050	02/11/2017			Bond Future	131.7985	131.7985	131.9189	131.9189	0.091	0.0000	0.0000	22,382
2017/09/06	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2050	02/11/2017	144.65	Put	Bond Future	12,851.4500	12.8514	12,731.1400	12.7311	(0.936)	0	0	0
2017/09/06	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2050	01/02/2018	140.23	Put	Bond Future	7,633.7100	7.6337	7,510.5000	7.5105	(1.614)	0	0	0
2017/09/06	2050	01/02/2018			Bond Future	132.5963	132.5963	132.7195	132.7195	0.093	0.0000	0.0000	0
2017/09/06	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2050	01/02/2018	140.25	Put	Bond Future	7,653.7100	7.6537	7,530.5000	7.5305	(1.610)	0	0	0
2017/09/06	2050	01/02/2018	140.24	Put	Bond Future	7,643.7100	7.6437	7,520.5000	7.5205	(1.612)	0	0	0
2017/09/06	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2050	03/05/2018	135.62	Put	Bond Future	495.7200	0.4957	372.0500	0.3720	(24.948)	0	0	0
2017/09/06	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2050	03/05/2018			Bond Future	135.1243	135.1243	135.2480	135.2480	0.092	0.0000	0.0000	0
2017/09/06	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2050	03/05/2018	135.61	Put	Bond Future	485.7200	0.4857	362.0500	0.3620	(25.461)	0	0	0
2017/09/06	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	2050	03/05/2018	135.63	Put	Bond Future	505.7200	0.5057	382.0500	0.3820	(24.454)	0	0	0

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2017/09/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	AL37	02/11/2017			Index Future	561.9790	561.9790	562.1530	562.1530	0.031	0.0000	0.0000	0
2017/09/06	AL37	01/02/2018			Index Future	572.3160	572.3160	572.4960	572.4960	0.031	0.0000	0.0000	0
2017/09/06	AL37	03/05/2018			Index Future	582.9870	582.9870	583.1650	583.1650	0.031	0.0000	0.0000	0
2017/09/06	AL7T	02/11/2017			Index Future	647.1330	647.1330	648.1150	648.1150	0.152	0.0000	0.0000	0
2017/09/06	AL7T	01/02/2018			Index Future	659.0360	659.0360	660.0400	660.0400	0.152	0.0000	0.0000	0
2017/09/06	AL7T	03/05/2018			Index Future	671.3250	671.3250	672.3410	672.3410	0.151	0.0000	0.0000	0
2017/09/06	ALBI	02/11/2017			Index Future	580.5090	580.5090	581.2450	581.2450	0.127	0.0000	0.0000	791
2017/09/06	ALBI	01/02/2018			Index Future	591.1870	591.1870	591.9390	591.9390	0.127	0.0000	0.0000	0
2017/09/06	ALBI	03/05/2018			Index Future	602.2110	602.2110	602.9710	602.9710	0.126	0.0000	0.0000	0
2017/09/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	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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2017/09/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/06	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	EL28	02/11/2017			Bond Future	127.2963	127.2963	127.2770	127.2770	(0.015)	0.0000	0.0000	0
2017/09/06	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
2017/09/06	EL28	02/11/2017	133.87	Put	Bond Future	6,573.7400	6.5737	6,593.0200	6.5930	0.293	0	0	0
2017/09/06	EL28	02/11/2017	133.89	Put	Bond Future	6,593.7400	6.5937	6,613.0200	6.6130	0.292	0	0	0
2017/09/06	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	EL28	02/11/2017	133.88	Put	Bond Future	6,583.7400	6.5837	6,603.0200	6.6030	0.293	0	0	0
2017/09/06	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	EL28	01/02/2018			Bond Future	129.6829	129.6829	129.6641	129.6641	(0.014)	0.0000	0.0000	0
2017/09/06	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	EL28	01/02/2018	132.29	Put	Bond Future	2,607.1300	2.6071	2,625.9100	2.6259	0.720	0	0	0
2017/09/06	EL28	01/02/2018	132.31	Put	Bond Future	2,627.1300	2.6271	2,645.9100	2.6459	0.715	0	0	0
2017/09/06	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	EL28	01/02/2018	132.30	Put	Bond Future	2,617.1300	2.6171	2,635.9100	2.6359	0.718	0	0	0
2017/09/06	EL28	03/05/2018	133.20	Put	Bond Future	1,044.5500	1.0445	1,065.7200	1.0657	2.027	0	0	0
2017/09/06	EL28	03/05/2018			Bond Future	132.1555	132.1555	132.1343	132.1343	(0.016)	0.0000	0.0000	0
2017/09/06	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	EL28	03/05/2018	133.19	Put	Bond Future	1,034.5500	1.0345	1,055.7200	1.0557	2.046	0	0	0
2017/09/06	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	EL28	03/05/2018	133.18	Put	Bond Future	1,024.5500	1.0245	1,045.7200	1.0457	2.066	0	0	0
2017/09/06	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	ES33	02/11/2017	10.66	Put	Bond Future	529.0600	0.5291	384.4700	0.3845	(27.330)	0	0	0
2017/09/06	ES33	02/11/2017			Bond Future	10.7459	76.6184	10.7223	76.7630	(0.219)	0.0000	0.0000	9,466
2017/09/06	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	ES33	02/11/2017	10.68	Put	Bond Future	405.4200	0.4054	260.8300	0.2608	(35.664)	0	0	0
2017/09/06	ES33	02/11/2017	10.67	Put	Bond Future	467.2000	0.4672	322.6100	0.3226	(30.948)	0	0	0
2017/09/06	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	ES33	01/02/2018	10.99	Call	Bond Future	834.1400	0.8341	981.8600	0.9819	17.709	0	0	0
2017/09/06	ES33	01/02/2018			Bond Future	10.8504	78.0276	10.8259	78.1753	(0.226)	0.0000	0.0000	0
2017/09/06	ES33	01/02/2018	11.00	Call	Bond Future	893.3700	0.8934	1,041.0900	1.0411	16.535	0	0	0
2017/09/06	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	ES33	01/02/2018	11.01	Call	Bond Future	952.5200	0.9525	1,100.2400	1.1002	15.508	0	0	0
2017/09/06	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	ES33	03/05/2018	11.22	Call	Bond Future	1,562.7200	1.5627	1,712.6300	1.7126	9.593	0	0	0
2017/09/06	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	ES33	03/05/2018			Bond Future	10.9523	75.6907	10.9271	75.8406	(0.230)	0.0000	0.0000	0
2017/09/06	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	ES33	03/05/2018	11.20	Call	Bond Future	1,447.6500	1.4476	1,597.5600	1.5976	10.355	0	0	0
2017/09/06	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	ES33	03/05/2018	11.21	Call	Bond Future	1,505.2200	1.5052	1,655.1300	1.6551	9.959	0	0	0
2017/09/06	ES42	02/11/2017			Bond Future	10.9960	79.2513	10.9774	79.3802	(0.170)	0.0000	0.0000	7,957
2017/09/06	ES42	01/02/2018			Bond Future	11.0972	80.7087	11.0778	80.8406	(0.175)	0.0000	0.0000	0
2017/09/06	ES42	03/05/2018			Bond Future	11.2008	77.9520	11.1808	78.0857	(0.178)	0.0000	0.0000	0
2017/09/06	GOVI	02/11/2017	572.45	Call	GOVI	68,600.0000	6.8600	75,830.0000	7.5830	10.539	0	0	0
2017/09/06	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	GOVI	02/11/2017			GOVI	579.3100	579.3100	580.0330	580.0330	0.125	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
2017/09/06	GOVI	02/11/2017	572.46	Call	GOVI	68,500.0000	6.8500	75,730.0000	7.5730	10.555	0	0	0
2017/09/06	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	GOVI	02/11/2017	572.44	Call	GOVI	68,700.0000	6.8700	75,930.0000	7.5930	10.524	0	0	0
2017/09/06	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	GOVI	01/02/2018			GOVI	589.9660	589.9660	590.7050	590.7050	0.125	0.0000	0.0000	0
2017/09/06	GOVI	01/02/2018	581.03	Call	GOVI	89,360.0000	8.9360	96,750.0000	9.6750	8.270	0	0	0
2017/09/06	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	GOVI	01/02/2018	581.04	Call	GOVI	89,260.0000	8.9260	96,650.0000	9.6650	8.279	0	0	0
2017/09/06	GOVI	01/02/2018	581.02	Call	GOVI	89,460.0000	8.9460	96,850.0000	9.6850	8.261	0	0	0
2017/09/06	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	GOVI	03/05/2018	590.27	Call	GOVI	106,960.0000	10.6960	114,440.0000	11.4440	6.993	0	0	0
2017/09/06	GOVI	03/05/2018	590.29	Call	GOVI	106,760.0000	10.6760	114,240.0000	11.4240	7.006	0	0	0
2017/09/06	GOVI	03/05/2018			GOVI	600.9660	600.9660	601.7140	601.7140	0.124	0.0000	0.0000	0
2017/09/06	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	GOVI	03/05/2018	590.28	Call	GOVI	106,860.0000	10.6860	114,340.0000	11.4340	7.000	0	0	0
2017/09/06	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/06	IGOV	02/11/2017			Index Future	249.8880	249.8880	250.0180	250.0180	0.052	0.0000	0.0000	1,163
2017/09/06	IGOV	01/02/2018			Index Future	254.5730	254.5730	254.7070	254.7070	0.053	0.0000	0.0000	0
2017/09/06	IGOV	03/05/2018			Index Future	259.4270	259.4270	259.5600	259.5600	0.051	0.0000	0.0000	0
2017/09/06	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/06	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/09/06	IS01	21/12/2017			Interest Rate Swap	99.7487	99.7487	99.7525	99.7525	0.004	0.0000	0.0000	0
2017/09/06	IS01	15/03/2018			Interest Rate Swap	99.6080	99.6080	99.6110	99.6110	0.003	0.0000	0.0000	0
2017/09/06	IS01	21/06/2018			Interest Rate Swap	99.6453	99.6453	99.6483	99.6483	0.003	0.0000	0.0000	0
2017/09/06	IS01	20/09/2018			Interest Rate Swap	99.7025	99.7025	99.7038	99.7038	0.001	0.0000	0.0000	0
2017/09/06	IS02	18/12/2017			Interest Rate Swap	99.7809	99.7809	99.7843	99.7843	0.003	0.0000	0.0000	0
2017/09/06	IS02	16/03/2018			Interest Rate Swap	98.8853	98.8853	98.8890	98.8890	0.004	0.0000	0.0000	0
2017/09/06	IS02	15/06/2018			Interest Rate Swap	98.3431	98.3431	98.3454	98.3454	0.002	0.0000	0.0000	0
2017/09/06	IS02	21/09/2018			Interest Rate Swap	98.1664	98.1664	98.1677	98.1677	0.001	0.0000	0.0000	0
2017/09/06	IS02	21/12/2018			Interest Rate Swap	98.4300	98.4300	98.4300	98.4300	0.000	0.0000	0.0000	0
2017/09/06	IS02	15/03/2019			Interest Rate Swap	98.7067	98.7067	98.7069	98.7069	0.000	0.0000	0.0000	0
2017/09/06	IS02	21/06/2019			Interest Rate Swap	98.9887	98.9887	98.9891	98.9891	0.000	0.0000	0.0000	0
2017/09/06	IS02	20/09/2019			Interest Rate Swap	99.2961	99.2961	99.2967	99.2967	0.001	0.0000	0.0000	0
2017/09/06	IS05	17/12/2020			Interest Rate Swap	95.0680	95.0680	95.0613	95.0613	(0.007)	0.0000	0.0000	0
2017/09/06	IS05	16/03/2021			Interest Rate Swap	94.2205	94.2205	94.2139	94.2139	(0.007)	0.0000	0.0000	0
2017/09/06	IS05	15/06/2021			Interest Rate Swap	93.3497	93.3497	93.3426	93.3426	(0.008)	0.0000	0.0000	0
2017/09/06	IS05	21/09/2021			Interest Rate Swap	93.4652	93.4652	93.4585	93.4585	(0.007)	0.0000	0.0000	0
2017/09/06	IS05	21/12/2021			Interest Rate Swap	95.6099	95.6099	95.6036	95.6036	(0.007)	0.0000	0.0000	51
2017/09/06	IS05	15/03/2022			Interest Rate Swap	95.6873	95.6873	95.6811	95.6811	(0.006)	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
2017/09/06	IS05	21/06/2022			Interest Rate Swap	96.8433	96.8433	96.8377	96.8377	(0.006)	0.0000	0.0000	0
2017/09/06	IS05	20/09/2022			Interest Rate Swap	99.0220	99.0220	99.0157	99.0157	(0.006)	0.0000	0.0000	0
2017/09/06	IS10	17/12/2025			Interest Rate Swap	93.3830	93.3830	93.3239	93.3239	(0.063)	0.0000	0.0000	0
2017/09/06	IS10	16/03/2026			Interest Rate Swap	90.3485	90.3485	90.2962	90.2962	(0.058)	0.0000	0.0000	0
2017/09/06	IS10	15/06/2026			Interest Rate Swap	89.0727	89.0727	89.0247	89.0247	(0.054)	0.0000	0.0000	0
2017/09/06	IS10	21/09/2026			Interest Rate Swap	91.2440	91.2440	91.1970	91.1970	(0.052)	0.0000	0.0000	0
2017/09/06	IS10	21/12/2026			Interest Rate Swap	95.0477	95.0477	94.9950	94.9950	(0.055)	0.0000	0.0000	0
2017/09/06	IS10	15/03/2027			Interest Rate Swap	93.5848	93.5848	93.5217	93.5217	(0.067)	0.0000	0.0000	0
2017/09/06	IS10	21/06/2027			Interest Rate Swap	95.6702	95.6702	95.5962	95.5962	(0.077)	0.0000	0.0000	0
2017/09/06	IS10	20/09/2027			Interest Rate Swap	99.4233	99.4233	99.3426	99.3426	(0.081)	0.0000	0.0000	0
2017/09/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/09/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/06	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/09/06	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/06	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/09/06	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/09/06	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/09/06	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/06	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/09/06	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/09/06	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/09/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/06	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/09/06	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/09/06	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/09/06	R023	02/11/2017	8.56	Call	Bond Future	3,459.1300	3.4591	3,485.4500	3.4855	0.761	0	0	0
2017/09/06	R023	02/11/2017			Bond Future	7.7398	101.4822	7.7339	101.5075	(0.076)	0.0000	0.0000	57,230
2017/09/06	R023	02/11/2017	8.56	Put	Bond Future	13.4600	0.0135	14.4100	0.0144	7.058	0	0	0
2017/09/06	R023	02/11/2017	8.58	Put	Bond Future	11.8600	0.0119	12.7300	0.0127	7.336	0	0	0
2017/09/06	R023	02/11/2017	8.57	Call	Bond Future	3,499.4200	3.4994	3,525.7000	3.5257	0.751	0	0	0
2017/09/06	R023	02/11/2017	8.57	Put	Bond Future	12.6500	0.0126	13.5600	0.0136	7.194	0	0	0
2017/09/06	R023	02/11/2017	8.58	Call	Bond Future	3,539.7200	3.5397	3,565.9600	3.5660	0.741	0	0	0
2017/09/06	R023	01/02/2018	8.33	Put	Bond Future	376.6300	0.3766	347.7200	0.3477	(7.676)	0	0	0
2017/09/06	R023	01/02/2018			Bond Future	7.7615	103.3487	7.7551	103.3752	(0.083)	0.0000	0.0000	0
2017/09/06	R023	01/02/2018	8.32	Call	Bond Future	2,653.8700	2.6539	2,651.1600	2.6512	(0.102)	0	0	0
2017/09/06	R023	01/02/2018	8.32	Put	Bond Future	384.9100	0.3849	355.6600	0.3557	(7.599)	0	0	0
2017/09/06	R023	01/02/2018	8.33	Call	Bond Future	2,685.6400	2.6856	2,683.2700	2.6833	(0.088)	0	0	0
2017/09/06	R023	01/02/2018	8.31	Call	Bond Future	2,622.4300	2.6224	2,619.3700	2.6194	(0.117)	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
2017/09/06	R023	01/02/2018	8.31	Put	Bond Future	393.5400	0.3935	363.9400	0.3639	(7.521)	0	0	0
2017/09/06	R023	03/05/2018	8.27	Call	Bond Future	2,631.1600	2.6312	2,633.1600	2.6332	0.076	0	0	0
2017/09/06	R023	03/05/2018			Bond Future	7.7729	101.3455	7.7662	101.3717	(0.085)	0.0000	0.0000	0
2017/09/06	R023	03/05/2018	8.27	Put	Bond Future	689.8800	0.6899	665.6400	0.6656	(3.514)	0	0	0
2017/09/06	R023	03/05/2018	8.28	Call	Bond Future	2,658.9100	2.6589	2,660.8200	2.6608	0.072	0	0	0
2017/09/06	R023	03/05/2018	8.29	Put	Bond Future	668.6500	0.6686	644.2300	0.6442	(3.652)	0	0	0
2017/09/06	R023	03/05/2018	8.28	Put	Bond Future	679.0600	0.6791	654.7300	0.6547	(3.583)	0	0	0
2017/09/06	R023	03/05/2018	8.29	Call	Bond Future	2,687.0500	2.6870	2,688.8700	2.6889	0.068	0	0	0
2017/09/06	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R035	02/11/2017			Bond Future	9.5412	96.0516	9.5187	96.2323	(0.235)	0.0000	0.0000	22,715
2017/09/06	R035	02/11/2017	9.60	Call	Bond Future	471.2600	0.4713	652.0100	0.6520	38.355	0	0	0
2017/09/06	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R035	02/11/2017	9.61	Call	Bond Future	551.0000	0.5510	731.7500	0.7317	32.804	0	0	0
2017/09/06	R035	02/11/2017	9.59	Call	Bond Future	391.4200	0.3914	572.1700	0.5722	46.178	0	0	0
2017/09/06	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R035	01/02/2018	9.75	Call	Bond Future	1,137.1300	1.1371	1,321.8400	1.3218	16.244	0	0	0
2017/09/06	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R035	01/02/2018			Bond Future	9.6053	97.8182	9.5820	98.0029	(0.242)	0.0000	0.0000	0
2017/09/06	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R035	01/02/2018	9.73	Call	Bond Future	981.2300	0.9812	1,165.9400	1.1659	18.824	0	0	0
2017/09/06	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R035	01/02/2018	9.74	Call	Bond Future	1,059.2300	1.0592	1,243.9400	1.2439	17.438	0	0	0
2017/09/06	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R035	03/05/2018			Bond Future	9.6645	95.1414	9.6406	95.3289	(0.247)	0.0000	0.0000	0
2017/09/06	R035	03/05/2018	9.90	Call	Bond Future	1,816.3000	1.8163	2,003.7600	2.0038	10.321	0	0	0
2017/09/06	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R035	03/05/2018	9.91	Call	Bond Future	1,892.2600	1.8923	2,079.7200	2.0797	9.907	0	0	0
2017/09/06	R035	03/05/2018	9.89	Call	Bond Future	1,740.2500	1.7403	1,927.7100	1.9277	10.772	0	0	0
2017/09/06	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R186	02/11/2017	8.89	Put	Bond Future	407.7000	0.4077	390.8400	0.3908	(4.135)	0	0	0
2017/09/06	R186	02/11/2017	8.88	Call	Bond Future	3,103.8800	3.1039	3,270.0000	3.2700	5.352	0	0	0
2017/09/06	R186	02/11/2017	8.75	Put	Bond Future	633.2100	0.6332	605.5000	0.6055	(4.376)	0	0	3,750
2017/09/06	R186	02/11/2017			Bond Future	8.4781	116.6329	8.4510	116.8166	(0.319)	0.0000	0.0000	168,248
2017/09/06	R186	02/11/2017	8.75	Call	Bond Future	2,457.4900	2.4575	2,613.4200	2.6134	6.345	0	0	0
2017/09/06	R186	02/11/2017	8.89	Call	Bond Future	3,155.9000	3.1559	3,322.6800	3.3227	5.285	0	0	0
2017/09/06	R186	02/11/2017	8.88	Put	Bond Future	421.3300	0.4213	403.8100	0.4038	(4.158)	0	0	0
2017/09/06	R186	02/11/2017	8.90	Call	Bond Future	3,208.3700	3.2084	3,375.7800	3.3758	5.218	0	0	0
2017/09/06	R186	02/11/2017	8.90	Put	Bond Future	394.5700	0.3946	378.3400	0.3783	(4.113)	0	0	0
2017/09/06	R186	02/11/2017	9.00	Call	Bond Future	3,748.0700	3.7481	3,920.8700	3.9209	4.610	0	0	0
2017/09/06	R186	02/11/2017	9.00	Put	Bond Future	281.1000	0.2811	270.2600	0.2703	(3.856)	0	0	5,000
2017/09/06	R186	01/02/2018	9.00	Call	Bond Future	4,059.2200	4.0592	4,157.6400	4.1576	2.425	0	0	0
2017/09/06	R186	01/02/2018	9.25	Call	Bond Future	5,282.8000	5.2828	5,404.8100	5.4048	2.310	0	0	0
2017/09/06	R186	01/02/2018	8.50	Put	Bond Future	2,190.4800	2.1905	2,035.6700	2.0357	(7.067)	0	0	0
2017/09/06	R186	01/02/2018	8.96	Call	Bond Future	3,874.3100	3.8743	3,968.4700	3.9685	2.430	0	0	0
2017/09/06	R186	01/02/2018			Bond Future	8.5215	113.4780	8.4932	113.6659	(0.332)	0.0000	0.0000	198
2017/09/06	R186	01/02/2018	8.50	Call	Bond Future	2,047.9100	2.0479	2,080.9300	2.0809	1.612	0	0	1,460

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2017/09/06	R186	01/02/2018	7.75	Put	Bond Future	5,696.4400	5.6964	5,497.5800	5.4976	(3.491)	0	0	0
2017/09/06	R186	01/02/2018	7.75	Call	Bond Future	429.6400	0.4296	418.6100	0.4186	(2.567)	0	0	1,460
2017/09/06	R186	01/02/2018	9.00	Put	Bond Future	948.6200	0.9486	859.2100	0.8592	(9.425)	0	0	6,200
2017/09/06	R186	01/02/2018	9.25	Put	Bond Future	592.4000	0.5924	526.5800	0.5266	(11.111)	0	0	820
2017/09/06	R186	01/02/2018	8.96	Put	Bond Future	1,019.3400	1.0193	925.6700	0.9257	(9.189)	0	0	0
2017/09/06	R186	01/02/2018	8.75	Put	Bond Future	1,465.3000	1.4653	1,347.4300	1.3474	(8.044)	0	0	820
2017/09/06	R186	01/02/2018	8.97	Call	Bond Future	3,920.2800	3.9203	4,015.4500	4.0155	2.428	0	0	0
2017/09/06	R186	01/02/2018	8.98	Call	Bond Future	3,966.4700	3.9665	4,062.6400	4.0626	2.425	0	0	0
2017/09/06	R186	01/02/2018	8.98	Put	Bond Future	983.5800	0.9836	891.9200	0.8919	(9.319)	0	0	0
2017/09/06	R186	01/02/2018	8.75	Call	Bond Future	2,965.1400	2.9651	3,035.1000	3.0351	2.359	0	0	0
2017/09/06	R186	01/02/2018	8.97	Put	Bond Future	1,001.3300	1.0013	908.6700	0.9087	(9.254)	0	0	0
2017/09/06	R186	03/05/2018	8.92	Call	Bond Future	4,016.5200	4.0165	4,155.0500	4.1550	3.449	0	0	0
2017/09/06	R186	03/05/2018	8.91	Put	Bond Future	1,770.5900	1.7706	1,718.0200	1.7180	(2.969)	0	0	0
2017/09/06	R186	03/05/2018			Bond Future	8.5643	115.5934	8.5348	115.7839	(0.344)	0.0000	0.0000	0
2017/09/06	R186	03/05/2018	8.93	Call	Bond Future	4,057.6100	4.0576	4,196.7200	4.1967	3.428	0	0	0
2017/09/06	R186	03/05/2018	8.93	Put	Bond Future	1,726.4100	1.7264	1,675.0200	1.6750	(2.977)	0	0	0
2017/09/06	R186	03/05/2018	8.92	Put	Bond Future	1,748.2100	1.7482	1,696.2400	1.6962	(2.973)	0	0	0
2017/09/06	R186	03/05/2018	8.91	Call	Bond Future	3,975.9700	3.9760	4,113.9000	4.1139	3.469	0	0	0
2017/09/06	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R197	02/11/2017	305.15	Put	Bond Future	4,362.8900	4.3629	3,786.6500	3.7867	(13.208)	0	0	0
2017/09/06	R197	02/11/2017			Bond Future	300.7871	300.7871	301.3633	301.3633	0.192	0.0000	0.0000	2,350
2017/09/06	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R197	02/11/2017	305.17	Put	Bond Future	4,382.8900	4.3829	3,806.6500	3.8067	(13.147)	0	0	0
2017/09/06	R197	02/11/2017	305.16	Put	Bond Future	4,372.8900	4.3729	3,796.6500	3.7967	(13.178)	0	0	0
2017/09/06	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R197	01/02/2018	301.68	Put	Bond Future	2,227.4100	2.2274	1,638.7300	1.6387	(26.429)	0	0	0
2017/09/06	R197	01/02/2018			Bond Future	299.4526	299.4526	300.0413	300.0413	0.197	0.0000	0.0000	0
2017/09/06	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R197	01/02/2018	301.67	Put	Bond Future	2,217.4100	2.2174	1,628.7300	1.6287	(26.548)	0	0	0
2017/09/06	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R197	01/02/2018	301.66	Put	Bond Future	2,207.4100	2.2074	1,618.7300	1.6187	(26.668)	0	0	0
2017/09/06	R197	03/05/2018	304.46	Call	Bond Future	701.8900	0.7019	1,297.2800	1.2973	84.827	0	0	0
2017/09/06	R197	03/05/2018			Bond Future	305.1619	305.1619	305.7573	305.7573	0.195	0.0000	0.0000	0
2017/09/06	R197	03/05/2018	304.44	Call	Bond Future	721.8900	0.7219	1,317.2800	1.3173	82.477	0	0	0
2017/09/06	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R197	03/05/2018	304.45	Call	Bond Future	711.8900	0.7119	1,307.2800	1.3073	83.635	0	0	0
2017/09/06	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R202	02/11/2017			Bond Future	240.6141	240.6141	240.5655	240.5655	(0.020)	0.0000	0.0000	28,647
2017/09/06	R202	02/11/2017	253.89	Put	Bond Future	13,275.9200	13.2759	13,324.5100	13.3245	0.366	0	0	0
2017/09/06	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R202	02/11/2017	253.91	Put	Bond Future	13,295.9200	13.2959	13,344.5100	13.3445	0.365	0	0	0
2017/09/06	R202	02/11/2017	253.90	Put	Bond Future	13,285.9200	13.2859	13,334.5100	13.3345	0.366	0	0	0
2017/09/06	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
2017/09/06	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R202	01/02/2018	249.06	Put	Bond Future	7,639.1000	7.6391	7,687.1000	7.6871	0.628	0	0	0
2017/09/06	R202	01/02/2018			Bond Future	241.4209	241.4209	241.3729	241.3729	(0.020)	0.0000	0.0000	0
2017/09/06	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R202	01/02/2018	249.08	Put	Bond Future	7,659.1000	7.6591	7,707.1000	7.7071	0.627	0	0	0
2017/09/06	R202	01/02/2018	249.07	Put	Bond Future	7,649.1000	7.6491	7,697.1000	7.6971	0.628	0	0	0
2017/09/06	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R202	03/05/2018	247.48	Put	Bond Future	1,456.0200	1.4560	1,508.6700	1.5087	3.616	0	0	0
2017/09/06	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R202	03/05/2018			Bond Future	246.0240	246.0240	245.9713	245.9713	(0.021)	0.0000	0.0000	0
2017/09/06	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R202	03/05/2018	247.47	Put	Bond Future	1,446.0200	1.4460	1,498.6700	1.4987	3.641	0	0	0
2017/09/06	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R202	03/05/2018	247.49	Put	Bond Future	1,466.0200	1.4660	1,518.6700	1.5187	3.591	0	0	0
2017/09/06	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R204	02/11/2017			Bond Future	6.7747	104.3268	6.7618	104.3406	(0.190)	0.0000	0.0000	46,398
2017/09/06	R204	02/11/2017	7.75	Call	Bond Future	1,039.1000	1.0391	1,052.9200	1.0529	1.330	0	0	0
2017/09/06	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R204	02/11/2017	7.76	Call	Bond Future	1,049.6700	1.0497	1,063.4900	1.0635	1.317	0	0	0
2017/09/06	R204	02/11/2017	7.74	Call	Bond Future	1,028.5200	1.0285	1,042.3400	1.0423	1.344	0	0	0
2017/09/06	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R204	01/02/2018	7.27	Call	Bond Future	602.4400	0.6024	614.6200	0.6146	2.022	0	0	0
2017/09/06	R204	01/02/2018			Bond Future	6.5754	102.2075	6.5579	102.2223	(0.267)	0.0000	0.0000	0
2017/09/06	R204	01/02/2018	7.25	Call	Bond Future	587.1400	0.5871	599.1800	0.5992	2.051	0	0	0
2017/09/06	R204	01/02/2018	7.25	Put	Bond Future	21.1100	0.0211	18.3500	0.0184	(13.074)	0	0	0
2017/09/06	R204	01/02/2018	7.27	Put	Bond Future	19.7000	0.0197	17.0800	0.0171	(13.299)	0	0	0
2017/09/06	R204	01/02/2018	7.26	Call	Bond Future	594.7800	0.5948	606.8900	0.6069	2.036	0	0	0
2017/09/06	R204	01/02/2018	7.26	Put	Bond Future	20.3900	0.0204	17.7000	0.0177	(13.193)	0	0	0
2017/09/06	R204	03/05/2018	7.10	Put	Bond Future	20.4200	0.0204	16.7000	0.0167	(18.217)	0	0	0
2017/09/06	R204	03/05/2018			Bond Future	6.1817	104.1129	6.1582	104.1271	(0.380)	0.0000	0.0000	0
2017/09/06	R204	03/05/2018	7.09	Call	Bond Future	570.3700	0.5704	580.7000	0.5807	1.811	0	0	0
2017/09/06	R204	03/05/2018	7.09	Put	Bond Future	21.0300	0.0210	17.1000	0.0171	(18.688)	0	0	0
2017/09/06	R204	03/05/2018	7.10	Call	Bond Future	575.7800	0.5758	586.3200	0.5863	1.831	0	0	0
2017/09/06	R204	03/05/2018	7.08	Call	Bond Future	564.8200	0.5648	575.0800	0.5751	1.817	0	0	0
2017/09/06	R204	03/05/2018	7.08	Put	Bond Future	21.5000	0.0215	17.5000	0.0175	(18.605)	0	0	0
2017/09/06	R207	02/11/2017	8.04	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2017/09/06	R207	02/11/2017	8.03	Call	Bond Future	1,873.5300	1.8735	1,903.0000	1.9030	1.573	0	0	0
2017/09/06	R207	02/11/2017			Bond Future	7.0821	102.5856	7.0674	102.6151	(0.208)	0.0000	0.0000	41,067
2017/09/06	R207	02/11/2017	8.04	Call	Bond Future	1,893.0600	1.8931	1,922.5200	1.9225	1.556	0	0	0
2017/09/06	R207	02/11/2017	8.03	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2017/09/06	R207	02/11/2017	8.05	Call	Bond Future	1,912.5700	1.9126	1,942.0400	1.9420	1.541	0	0	0
2017/09/06	R207	02/11/2017	8.05	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017/09/06	R207	01/02/2018	7.61	Put	Bond Future	78.9600	0.0790	67.9900	0.0680	(13.893)	0	0	0
2017/09/06	R207	01/02/2018	7.60	Call	Bond Future	1,099.4400	1.0994	1,118.9500	1.1189	1.775	0	0	0
2017/09/06	R207	01/02/2018			Bond Future	7.0273	100.8313	7.0101	100.8620	(0.244)	0.0000	0.0000	0
2017/09/06	R207	01/02/2018	7.61	Call	Bond Future	1,114.6700	1.1147	1,134.4100	1.1344	1.771	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
2017/09/06	R207	01/02/2018	7.60	Put	Bond Future	81.3800	0.0814	70.1800	0.0702	(13.763)	0	0	0
2017/09/06	R207	01/02/2018	7.62	Call	Bond Future	1,129.8100	1.1298	1,149.7900	1.1498	1.768	0	0	0
2017/09/06	R207	01/02/2018	7.62	Put	Bond Future	76.4500	0.0764	65.7200	0.0657	(14.035)	0	0	0
2017/09/06	R207	03/05/2018	7.57	Call	Bond Future	1,101.7500	1.1017	1,113.8700	1.1139	1.100	0	0	0
2017/09/06	R207	03/05/2018	7.56	Put	Bond Future	142.9500	0.1429	124.3400	0.1243	(13.019)	0	0	0
2017/09/06	R207	03/05/2018			Bond Future	6.9550	102.7109	6.9356	102.7414	(0.279)	0.0000	0.0000	0
2017/09/06	R207	03/05/2018	7.58	Call	Bond Future	1,114.5200	1.1145	1,126.8700	1.1269	1.108	0	0	0
2017/09/06	R207	03/05/2018	7.58	Put	Bond Future	137.1200	0.1371	118.9800	0.1190	(13.229)	0	0	0
2017/09/06	R207	03/05/2018	7.57	Put	Bond Future	139.8900	0.1399	121.5200	0.1215	(13.132)	0	0	0
2017/09/06	R207	03/05/2018	7.56	Call	Bond Future	1,089.2700	1.0893	1,101.1500	1.1011	1.091	0	0	0
2017/09/06	R208	02/11/2017	8.19	Call	Bond Future	2,551.6000	2.5516	2,596.9400	2.5969	1.777	0	0	0
2017/09/06	R208	02/11/2017	8.18	Put	Bond Future	0.7700	0.0008	0.7700	0.0008	0.000	0	0	0
2017/09/06	R208	02/11/2017			Bond Future	7.3057	99.0498	7.2903	99.0951	(0.212)	0.0000	0.0000	32,186
2017/09/06	R208	02/11/2017	8.20	Call	Bond Future	2,579.9200	2.5799	2,625.2600	2.6253	1.757	0	0	0
2017/09/06	R208	02/11/2017	8.20	Put	Bond Future	0.6300	0.0006	0.6400	0.0006	1.587	0	0	0
2017/09/06	R208	02/11/2017	8.19	Put	Bond Future	0.6900	0.0007	0.7000	0.0007	1.449	0	0	0
2017/09/06	R208	02/11/2017	8.18	Call	Bond Future	2,523.2800	2.5233	2,568.6100	2.5686	1.796	0	0	0
2017/09/06	R208	01/02/2018	7.85	Put	Bond Future	173.6900	0.1737	153.8000	0.1538	(11.451)	0	0	0
2017/09/06	R208	01/02/2018			Bond Future	7.2952	100.8715	7.2781	100.9184	(0.234)	0.0000	0.0000	0
2017/09/06	R208	01/02/2018	7.84	Call	Bond Future	1,658.5500	1.6585	1,685.2200	1.6852	1.608	0	0	0
2017/09/06	R208	01/02/2018	7.84	Put	Bond Future	178.4900	0.1785	158.2500	0.1582	(11.340)	0	0	0
2017/09/06	R208	01/02/2018	7.85	Call	Bond Future	1,680.6600	1.6807	1,707.6800	1.7077	1.608	0	0	0
2017/09/06	R208	01/02/2018	7.83	Call	Bond Future	1,636.5500	1.6366	1,662.8600	1.6629	1.608	0	0	0
2017/09/06	R208	01/02/2018	7.83	Put	Bond Future	183.4100	0.1834	162.8100	0.1628	(11.232)	0	0	0
2017/09/06	R208	03/05/2018	7.77	Call	Bond Future	1,588.6200	1.5886	1,599.0100	1.5990	0.654	0	0	0
2017/09/06	R208	03/05/2018			Bond Future	7.2715	99.3507	7.2531	99.3977	(0.253)	0.0000	0.0000	0
2017/09/06	R208	03/05/2018	7.77	Put	Bond Future	327.6200	0.3276	291.0100	0.2910	(11.175)	0	0	0
2017/09/06	R208	03/05/2018	7.78	Call	Bond Future	1,607.5100	1.6075	1,618.2800	1.6183	0.670	0	0	0
2017/09/06	R208	03/05/2018	7.79	Put	Bond Future	315.3300	0.3153	279.4800	0.2795	(11.369)	0	0	0
2017/09/06	R208	03/05/2018	7.78	Put	Bond Future	321.4200	0.3214	285.1900	0.2852	(11.272)	0	0	0
2017/09/06	R208	03/05/2018	7.79	Call	Bond Future	1,626.5000	1.6265	1,637.6500	1.6376	0.686	0	0	0
2017/09/06	R209	02/11/2017	9.54	Call	Bond Future	1,588.8400	1.5888	1,684.3400	1.6843	6.011	0	0	0
2017/09/06	R209	02/11/2017	9.52	Put	Bond Future	1,458.6800	1.4587	1,402.1000	1.4021	(3.879)	0	0	0
2017/09/06	R209	02/11/2017	9.00	Put	Bond Future	3,913.4000	3.9134	3,801.4900	3.8015	(2.860)	0	0	0
2017/09/06	R209	02/11/2017	10.60	Put	Bond Future	54.9300	0.0549	52.4800	0.0525	(4.460)	0	0	1,300
2017/09/06	R209	02/11/2017	9.75	Call	Bond Future	2,414.1300	2.4141	2,530.0800	2.5301	4.803	0	0	0
2017/09/06	R209	02/11/2017	8.30	Put	Bond Future	8,928.9300	8.9289	8,781.9900	8.7820	(1.646)	0	0	0
2017/09/06	R209	02/11/2017	9.88	Put	Bond Future	582.1000	0.5821	557.6200	0.5576	(4.205)	0	0	1,350
2017/09/06	R209	02/11/2017			Bond Future	9.5109	72.5601	9.4888	72.7099	(0.233)	0.0000	0.0000	116,083
2017/09/06	R209	02/11/2017	9.54	Put	Bond Future	1,393.1000	1.3931	1,338.7200	1.3387	(3.904)	0	0	0
2017/09/06	R209	02/11/2017	9.52	Call	Bond Future	1,519.7900	1.5198	1,613.0900	1.6131	6.139	0	0	0
2017/09/06	R209	02/11/2017	10.00	Call	Bond Future	3,602.4300	3.6024	3,734.7300	3.7347	3.673	0	0	0
2017/09/06	R209	02/11/2017	10.00	Put	Bond Future	411.7700	0.4118	394.1900	0.3942	(4.269)	0	0	1,138
2017/09/06	R209	02/11/2017	9.53	Put	Bond Future	1,425.6800	1.4257	1,370.1500	1.3701	(3.895)	0	0	0
2017/09/06	R209	02/11/2017	9.00	Call	Bond Future	337.5500	0.3376	375.5200	0.3755	11.249	0	0	2,248
2017/09/06	R209	02/11/2017	10.60	Call	Bond Future	6,875.6800	6.8757	7,023.1100	7.0231	2.144	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
2017/09/06	R209	02/11/2017	9.75	Put	Bond Future	827.2700	0.8273	793.3400	0.7933	(4.101)	0	0	6,500
2017/09/06	R209	02/11/2017	8.30	Call	Bond Future	12.6700	0.0127	15.6100	0.0156	23.204	0	0	2,800
2017/09/06	R209	02/11/2017	9.88	Call	Bond Future	3,009.9000	3.0099	3,135.3000	3.1353	4.166	0	0	0
2017/09/06	R209	02/11/2017	9.53	Call	Bond Future	1,554.1500	1.5541	1,648.5000	1.6485	6.071	0	0	0
2017/09/06	R209	02/11/2017	9.58	Call	Bond Future	1,732.2300	1.7322	1,831.9200	1.8319	5.755	0	0	0
2017/09/06	R209	02/11/2017	9.58	Put	Bond Future	1,268.3500	1.2683	1,218.1600	1.2182	(3.957)	0	0	1,350
2017/09/06	R209	02/11/2017	9.33	Put	Bond Future	2,188.6700	2.1887	2,111.8600	2.1119	(3.509)	0	0	0
2017/09/06	R209	02/11/2017	9.33	Call	Bond Future	951.7200	0.9517	1,024.7900	1.0248	7.678	0	0	1,350
2017/09/06	R209	01/02/2018	10.10	Call	Bond Future	4,512.3200	4.5123	4,589.5600	4.5896	1.712	0	0	0
2017/09/06	R209	01/02/2018	9.73	Call	Bond Future	2,973.7900	2.9738	3,020.7000	3.0207	1.577	0	0	0
2017/09/06	R209	01/02/2018	9.71	Put	Bond Future	1,948.8900	1.9489	1,839.6700	1.8397	(5.604)	0	0	0
2017/09/06	R209	01/02/2018	9.72	Call	Bond Future	2,936.5400	2.9365	2,982.1300	2.9821	1.553	0	0	0
2017/09/06	R209	01/02/2018			Bond Future	9.5662	73.8946	9.5433	74.0477	(0.239)	0.0000	0.0000	0
2017/09/06	R209	01/02/2018	9.73	Put	Bond Future	1,892.2100	1.8922	1,785.9800	1.7860	(5.614)	0	0	0
2017/09/06	R209	01/02/2018	9.71	Call	Bond Future	2,899.7000	2.8997	2,943.6200	2.9436	1.515	0	0	0
2017/09/06	R209	01/02/2018	10.10	Put	Bond Future	1,075.4500	1.0755	999.5500	0.9995	(7.058)	0	0	3,000
2017/09/06	R209	01/02/2018	9.72	Put	Bond Future	1,920.3000	1.9203	1,812.7500	1.8128	(5.601)	0	0	0
2017/09/06	R209	01/02/2018	10.00	Call	Bond Future	4,071.0900	4.0711	4,141.5500	4.1415	1.731	0	0	0
2017/09/06	R209	01/02/2018	10.00	Put	Bond Future	1,258.9900	1.2590	1,176.3100	1.1763	(6.567)	0	0	7,500
2017/09/06	R209	03/05/2018	9.85	Put	Bond Future	2,408.6600	2.4087	2,379.5700	2.3796	(1.208)	0	0	0
2017/09/06	R209	03/05/2018			Bond Future	9.6203	72.1228	9.5968	72.2782	(0.244)	0.0000	0.0000	0
2017/09/06	R209	03/05/2018	9.85	Call	Bond Future	3,903.4000	3.9034	4,029.7200	4.0297	3.236	0	0	0
2017/09/06	R209	03/05/2018	9.86	Call	Bond Future	3,941.0600	3.9411	4,067.7900	4.0678	3.216	0	0	0
2017/09/06	R209	03/05/2018	9.86	Put	Bond Future	2,382.3100	2.3823	2,353.6300	2.3536	(1.204)	0	0	0
2017/09/06	R209	03/05/2018	9.84	Call	Bond Future	3,865.9000	3.8659	3,991.8000	3.9918	3.257	0	0	0
2017/09/06	R209	03/05/2018	9.84	Put	Bond Future	2,435.2600	2.4353	2,405.7500	2.4057	(1.212)	0	0	0
2017/09/06	R210	02/11/2017	192.08	Put	Bond Future	6,959.7900	6.9598	6,998.3100	6.9983	0.553	0	0	0
2017/09/06	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R210	02/11/2017			Bond Future	185.1202	185.1202	185.0817	185.0817	(0.021)	0.0000	0.0000	2,179
2017/09/06	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R210	02/11/2017	192.07	Put	Bond Future	6,949.7900	6.9498	6,988.3100	6.9883	0.554	0	0	0
2017/09/06	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R210	02/11/2017	192.09	Put	Bond Future	6,969.7900	6.9698	7,008.3100	7.0083	0.553	0	0	0
2017/09/06	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R210	01/02/2018			Bond Future	188.5910	188.5910	188.5528	188.5528	(0.020)	0.0000	0.0000	0
2017/09/06	R210	01/02/2018	192.36	Put	Bond Future	3,769.0000	3.7690	3,807.2100	3.8072	1.014	0	0	0
2017/09/06	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R210	01/02/2018	192.38	Put	Bond Future	3,789.0000	3.7890	3,827.2100	3.8272	1.008	0	0	0
2017/09/06	R210	01/02/2018	192.37	Put	Bond Future	3,779.0000	3.7790	3,817.2100	3.8172	1.011	0	0	0
2017/09/06	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R210	03/05/2018	191.44	Put	Bond Future	1,676.0100	1.6760	1,717.8100	1.7178	2.494	0	0	0
2017/09/06	R210	03/05/2018			Bond Future	189.7640	189.7640	189.7222	189.7222	(0.022)	0.0000	0.0000	0
2017/09/06	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R210	03/05/2018	191.46	Put	Bond Future	1,696.0100	1.6960	1,737.8100	1.7378	2.465	0	0	0
2017/09/06	R210	03/05/2018	191.45	Put	Bond Future	1,686.0100	1.6860	1,727.8100	1.7278	2.479	0	0	0
2017/09/06	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	
2017/09/06	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R212	02/11/2017			Bond Future	151.0985	151.0985	151.1277	151.1277	0.019	0.0000	0.0000	4,057
2017/09/06	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R212	02/11/2017	152.40	Put	Bond Future	1,301.5000	1.3015	1,272.3000	1.2723	(2.244)	0	0	0
2017/09/06	R212	02/11/2017	152.42	Put	Bond Future	1,321.5000	1.3215	1,292.3000	1.2923	(2.210)	0	0	0
2017/09/06	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R212	02/11/2017	152.41	Put	Bond Future	1,311.5000	1.3115	1,282.3000	1.2823	(2.226)	0	0	0
2017/09/06	R212	01/02/2018	154.71	Put	Bond Future	2,816.8500	2.8169	2,786.2200	2.7862	(1.087)	0	0	0
2017/09/06	R212	01/02/2018			Bond Future	151.8932	151.8932	151.9238	151.9238	0.020	0.0000	0.0000	0
2017/09/06	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R212	01/02/2018	154.70	Put	Bond Future	2,806.8500	2.8069	2,776.2200	2.7762	(1.091)	0	0	0
2017/09/06	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R212	01/02/2018	154.69	Put	Bond Future	2,796.8500	2.7969	2,766.2200	2.7662	(1.095)	0	0	0
2017/09/06	R212	03/05/2018	154.30	Call	Bond Future	489.1700	0.4892	518.0100	0.5180	5.896	0	0	0
2017/09/06	R212	03/05/2018			Bond Future	154.7892	154.7892	154.8180	154.8180	0.019	0.0000	0.0000	0
2017/09/06	R212	03/05/2018	154.28	Call	Bond Future	509.1700	0.5092	538.0100	0.5380	5.664	0	0	0
2017/09/06	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R212	03/05/2018	154.29	Call	Bond Future	499.1700	0.4992	528.0100	0.5280	5.778	0	0	0
2017/09/06	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/06	R213	02/11/2017	9.36	Put	Bond Future	845.1700	0.8452	822.5600	0.8226	(2.675)	0	0	0
2017/09/06	R213	02/11/2017			Bond Future	9.1610	84.8663	9.1388	85.0157	(0.242)	0.0000	0.0000	63,283
2017/09/06	R213	02/11/2017	9.35	Call	Bond Future	2,125.9300	2.1259	2,251.5200	2.2515	5.908	0	0	0
2017/09/06	R213	02/11/2017	9.35	Put	Bond Future	868.5800	0.8686	844.8100	0.8448	(2.737)	0	0	0
2017/09/06	R213	02/11/2017	9.36	Call	Bond Future	2,168.3200	2.1683	2,295.0700	2.2951	5.846	0	0	0
2017/09/06	R213	02/11/2017	9.34	Call	Bond Future	2,083.9500	2.0840	2,208.3500	2.2084	5.969	0	0	0
2017/09/06	R213	02/11/2017	9.34	Put	Bond Future	892.4700	0.8925	867.5100	0.8675	(2.797)	0	0	0
2017/09/06	R213	01/02/2018	9.42	Call	Bond Future	3,048.8400	3.0488	3,056.2600	3.0563	0.243	0	0	0
2017/09/06	R213	01/02/2018	9.41	Put	Bond Future	1,744.0700	1.7441	1,597.8300	1.5978	(8.385)	0	0	0
2017/09/06	R213	01/02/2018			Bond Future	9.2169	86.4272	9.1939	86.5800	(0.250)	0.0000	0.0000	0
2017/09/06	R213	01/02/2018	9.43	Call	Bond Future	3,088.0600	3.0881	3,096.4200	3.0964	0.271	0	0	0
2017/09/06	R213	01/02/2018	9.43	Put	Bond Future	1,692.4400	1.6924	1,548.0600	1.5481	(8.531)	0	0	0
2017/09/06	R213	01/02/2018	9.42	Put	Bond Future	1,718.0000	1.7180	1,572.6800	1.5727	(8.459)	0	0	0
2017/09/06	R213	01/02/2018	9.41	Call	Bond Future	3,010.0500	3.0100	3,016.5500	3.0165	0.216	0	0	0
2017/09/06	R213	03/05/2018	9.57	Put	Bond Future	2,132.6000	2.1326	2,044.8200	2.0448	(4.116)	0	0	0
2017/09/06	R213	03/05/2018	9.56	Call	Bond Future	4,036.9500	4.0369	4,103.5500	4.1036	1.650	0	0	0
2017/09/06	R213	03/05/2018			Bond Future	9.2679	84.4889	9.2442	84.6438	(0.255)	0.0000	0.0000	0
2017/09/06	R213	03/05/2018	9.57	Call	Bond Future	4,075.9400	4.0759	4,143.1000	4.1431	1.648	0	0	0
2017/09/06	R213	03/05/2018	9.56	Put	Bond Future	2,156.9400	2.1569	2,068.6000	2.0686	(4.096)	0	0	0
2017/09/06	R213	03/05/2018	9.58	Call	Bond Future	4,115.0900	4.1151	4,182.8100	4.1828	1.646	0	0	0
2017/09/06	R213	03/05/2018	9.58	Put	Bond Future	2,108.5000	2.1085	2,021.2800	2.0213	(4.137)	0	0	0
2017/09/06	R214	02/11/2017	9.60	Call	Bond Future	1,338.0400	1.3380	1,431.2300	1.4312	6.965	0	0	0
2017/09/06	R214	02/11/2017			Bond Future	9.6676	72.0649	9.6505	72.1849	(0.177)	0.0000	0.0000	44,034
2017/09/06	R214	02/11/2017	9.60	Put	Bond Future	1,813.4200	1.8134	1,786.5800	1.7866	(1.480)	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
2017/09/06	R214	02/11/2017	9.58	Call	Bond Future	1,275.3400	1.2753	1,366.5900	1.3666	7.155	0	0	0
2017/09/06	R214	02/11/2017	9.58	Put	Bond Future	1,892.3300	1.8923	1,863.5500	1.8635	(1.521)	0	0	0
2017/09/06	R214	02/11/2017	9.59	Put	Bond Future	1,852.5400	1.8525	1,824.7900	1.8248	(1.498)	0	0	0
2017/09/06	R214	02/11/2017	9.59	Call	Bond Future	1,306.4100	1.3064	1,398.6900	1.3987	7.064	0	0	0
2017/09/06	R214	01/02/2018	9.84	Call	Bond Future	2,949.8700	2.9499	2,936.1600	2.9362	(0.465)	0	0	0
2017/09/06	R214	01/02/2018			Bond Future	9.7259	73.3903	9.7082	73.5131	(0.182)	0.0000	0.0000	0
2017/09/06	R214	01/02/2018	9.82	Call	Bond Future	2,874.7600	2.8748	2,859.7000	2.8597	(0.524)	0	0	0
2017/09/06	R214	01/02/2018	9.82	Put	Bond Future	2,228.6000	2.2286	2,090.7500	2.0907	(6.185)	0	0	0
2017/09/06	R214	01/02/2018	9.84	Put	Bond Future	2,167.5800	2.1676	2,031.0800	2.0311	(6.297)	0	0	0
2017/09/06	R214	01/02/2018	9.83	Call	Bond Future	2,912.2000	2.9122	2,897.8100	2.8978	(0.494)	0	0	0
2017/09/06	R214	01/02/2018	9.83	Put	Bond Future	2,197.9200	2.1979	2,060.7400	2.0607	(6.241)	0	0	0
2017/09/06	R214	03/05/2018	9.99	Put	Bond Future	2,631.3200	2.6313	2,567.5000	2.5675	(2.425)	0	0	0
2017/09/06	R214	03/05/2018			Bond Future	9.7797	71.4625	9.7616	71.5870	(0.185)	0.0000	0.0000	0
2017/09/06	R214	03/05/2018	9.98	Call	Bond Future	4,010.6500	4.0106	4,070.9400	4.0709	1.503	0	0	0
2017/09/06	R214	03/05/2018	9.98	Put	Bond Future	2,659.3600	2.6594	2,595.1300	2.5951	(2.415)	0	0	0
2017/09/06	R214	03/05/2018	9.99	Call	Bond Future	4,048.9700	4.0490	4,109.6700	4.1097	1.499	0	0	0
2017/09/06	R214	03/05/2018	9.97	Call	Bond Future	3,972.4700	3.9725	4,032.5800	4.0326	1.513	0	0	0
2017/09/06	R214	03/05/2018	9.97	Put	Bond Future	2,687.6500	2.6876	2,623.2400	2.6232	(2.397)	0	0	0
2017/09/06	R248	02/11/2017	9.65	Call	Bond Future	1,632.2200	1.6322	1,715.2200	1.7152	5.085	0	0	0
2017/09/06	R248	02/11/2017	9.66	Put	Bond Future	2,467.4500	2.4675	2,443.5800	2.4436	(0.967)	0	0	0
2017/09/06	R248	02/11/2017			Bond Future	9.7492	91.9427	9.7370	92.0504	(0.125)	0.0000	0.0000	81,182
2017/09/06	R248	02/11/2017	9.65	Put	Bond Future	2,518.4600	2.5185	2,493.7800	2.4938	(0.980)	0	0	0
2017/09/06	R248	02/11/2017	9.66	Call	Bond Future	1,671.2700	1.6713	1,755.0800	1.7551	5.015	0	0	0
2017/09/06	R248	02/11/2017	9.64	Call	Bond Future	1,593.7300	1.5937	1,675.9000	1.6759	5.156	0	0	0
2017/09/06	R248	02/11/2017	9.64	Put	Bond Future	2,570.1900	2.5702	2,544.6800	2.5447	(0.993)	0	0	0
2017/09/06	R248	01/02/2018	9.90	Put	Bond Future	2,974.4700	2.9745	2,833.0200	2.8330	(4.755)	0	0	0
2017/09/06	R248	01/02/2018	9.89	Call	Bond Future	3,709.6400	3.7096	3,677.8900	3.6779	(0.856)	0	0	0
2017/09/06	R248	01/02/2018			Bond Future	9.8100	93.6338	9.7974	93.7441	(0.128)	0.0000	0.0000	170
2017/09/06	R248	01/02/2018	9.90	Call	Bond Future	3,756.4000	3.7564	3,725.2200	3.7252	(0.830)	0	0	0
2017/09/06	R248	01/02/2018	9.89	Put	Bond Future	3,014.0100	3.0140	2,871.9900	2.8720	(4.712)	0	0	0
2017/09/06	R248	01/02/2018	9.91	Call	Bond Future	3,803.6500	3.8037	3,772.8300	3.7728	(0.810)	0	0	0
2017/09/06	R248	01/02/2018	9.91	Put	Bond Future	2,935.5800	2.9356	2,794.4900	2.7945	(4.806)	0	0	0
2017/09/06	R248	03/05/2018	10.06	Call	Bond Future	5,122.7200	5.1227	5,260.6200	5.2606	2.692	0	0	0
2017/09/06	R248	03/05/2018	10.05	Put	Bond Future	3,508.2600	3.5083	3,534.0300	3.5340	0.735	0	0	0
2017/09/06	R248	03/05/2018			Bond Future	9.8663	90.9424	9.8534	91.0540	(0.130)	0.0000	0.0000	0
2017/09/06	R248	03/05/2018	10.07	Call	Bond Future	5,170.5200	5.1705	5,308.6300	5.3086	2.671	0	0	0
2017/09/06	R248	03/05/2018	10.07	Put	Bond Future	3,436.0100	3.4360	3,462.4900	3.4625	0.771	0	0	0
2017/09/06	R248	03/05/2018	10.06	Put	Bond Future	3,471.9700	3.4720	3,498.2400	3.4982	0.757	0	0	0
2017/09/06	R248	03/05/2018	10.05	Call	Bond Future	5,075.1100	5.0751	5,212.5100	5.2125	2.707	0	0	0

Total

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