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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/09/2017 TO 08/09/2017

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
2017/09/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	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
2017/09/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2025	02/11/2017			Bond Future	129.5389	129.5389	129.6176	129.6176	0.061	0.0000	0.0000	2,291
2017/09/08	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2025	02/11/2017	132.96	Put	Bond Future	3,421.1000	3.4211	3,342.3600	3.3424	(2.302)	0	0	0
2017/09/08	2025	02/11/2017	132.98	Put	Bond Future	3,441.1000	3.4411	3,362.3600	3.3624	(2.288)	0	0	0
2017/09/08	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2025	02/11/2017	132.97	Put	Bond Future	3,431.1000	3.4311	3,352.3600	3.3524	(2.295)	0	0	0
2017/09/08	2025	01/02/2018	133.89	Put	Bond Future	3,258.9300	3.2589	3,180.0000	3.1800	(2.422)	0	0	0
2017/09/08	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2025	01/02/2018			Bond Future	130.6311	130.6311	130.7100	130.7100	0.060	0.0000	0.0000	0
2017/09/08	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2025	01/02/2018	133.88	Put	Bond Future	3,248.9300	3.2489	3,170.0000	3.1700	(2.429)	0	0	0
2017/09/08	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2025	01/02/2018	133.90	Put	Bond Future	3,268.9300	3.2689	3,190.0000	3.1900	(2.415)	0	0	0
2017/09/08	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2025	03/05/2018	133.20	Put	Bond Future	81.5000	0.0815	0.0000	0.0000	(100.000)	0	0	0
2017/09/08	2025	03/05/2018			Bond Future	133.1185	133.1185	133.2008	133.2008	0.062	0.0000	0.0000	0
2017/09/08	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2025	03/05/2018	133.22	Put	Bond Future	101.5000	0.1015	19.2200	0.0192	(81.064)	0	0	0
2017/09/08	2025	03/05/2018	133.21	Put	Bond Future	91.5000	0.0915	9.2200	0.0092	(89.923)	0	0	0
2017/09/08	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.7800	0.0008	100.000	0	0	0
2017/09/08	2029	02/11/2017			Bond Future	99.9467	99.9467	100.1451	100.1451	0.199	0.0000	0.0000	1,370
2017/09/08	2029	01/02/2018			Bond Future	101.8217	101.8217	102.0227	102.0227	0.197	0.0000	0.0000	0
2017/09/08	2029	03/05/2018			Bond Future	102.7434	102.7434	102.9497	102.9497	0.201	0.0000	0.0000	0
2017/09/08	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2030	02/11/2017	9.34	Call	Bond Future	2,217.0900	2.2171	2,362.6900	2.3627	6.567	0	0	0
2017/09/08	2030	02/11/2017			Bond Future	9.0155	94.6972	8.9945	94.8428	(0.232)	0.0000	0.0000	59,104
2017/09/08	2030	02/11/2017	9.35	Call	Bond Future	2,284.2500	2.2843	2,429.8500	2.4299	6.374	0	0	0
2017/09/08	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2030	02/11/2017	9.36	Call	Bond Future	2,351.3300	2.3513	2,496.9300	2.4969	6.192	0	0	0
2017/09/08	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2030	01/02/2018			Bond Future	9.0660	92.4350	9.0444	92.5826	(0.238)	0.0000	0.0000	0
2017/09/08	2030	01/02/2018	9.38	Call	Bond Future	2,112.7500	2.1128	2,260.3600	2.2604	6.987	0	0	0
2017/09/08	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2030	01/02/2018	9.39	Call	Bond Future	2,178.9500	2.1790	2,326.5600	2.3266	6.774	0	0	0
2017/09/08	2030	01/02/2018	9.37	Call	Bond Future	2,046.4900	2.0465	2,194.1000	2.1941	7.213	0	0	0
2017/09/08	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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2017/09/08	2030	03/05/2018	9.51	Call	Bond Future	2,574.9100	2.5749	2,726.2900	2.7263	5.879	0	0	0
2017/09/08	2030	03/05/2018			Bond Future	9.1198	94.1558	9.0973	94.3072	(0.246)	0.0000	0.0000	0
2017/09/08	2030	03/05/2018	9.49	Call	Bond Future	2,445.3400	2.4453	2,596.7200	2.5967	6.191	0	0	0
2017/09/08	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2030	03/05/2018	9.50	Call	Bond Future	2,510.1600	2.5102	2,661.5400	2.6615	6.031	0	0	0
2017/09/08	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2032	02/11/2017	9.49	Put	Bond Future	878.9300	0.8789	804.4700	0.8045	(8.472)	0	0	0
2017/09/08	2032	02/11/2017	9.48	Call	Bond Future	2,518.6900	2.5187	2,636.7300	2.6367	4.687	0	0	0
2017/09/08	2032	02/11/2017			Bond Future	9.2594	92.9063	9.2333	93.1002	(0.282)	0.0000	0.0000	35,203
2017/09/08	2032	02/11/2017	9.49	Call	Bond Future	2,566.5800	2.5666	2,686.0000	2.6860	4.653	0	0	0
2017/09/08	2032	02/11/2017	9.48	Put	Bond Future	903.3100	0.9033	827.4700	0.8275	(8.396)	0	0	0
2017/09/08	2032	02/11/2017	9.50	Call	Bond Future	2,614.9100	2.6149	2,735.6900	2.7357	4.619	0	0	0
2017/09/08	2032	02/11/2017	9.50	Put	Bond Future	855.0600	0.8551	781.9600	0.7820	(8.549)	0	0	0
2017/09/08	2032	01/02/2018	9.20	Call	Bond Future	2,084.1400	2.0841	2,167.1600	2.1672	3.983	0	0	7,500
2017/09/08	2032	01/02/2018	9.45	Put	Bond Future	2,051.5400	2.0515	1,960.6100	1.9606	(4.432)	0	0	0
2017/09/08	2032	01/02/2018	9.40	Put	Bond Future	2,209.8300	2.2098	2,114.4000	2.1144	(4.318)	0	0	0
2017/09/08	2032	01/02/2018	9.56	Call	Bond Future	3,493.1000	3.4931	3,608.5800	3.6086	3.306	0	0	0
2017/09/08	2032	01/02/2018	9.55	Put	Bond Future	1,761.9900	1.7620	1,679.8400	1.6798	(4.662)	0	0	0
2017/09/08	2032	01/02/2018			Bond Future	9.3162	94.6159	9.2894	94.8127	(0.288)	0.0000	0.0000	0
2017/09/08	2032	01/02/2018	9.30	Put	Bond Future	2,554.1800	2.5542	2,449.6300	2.4496	(4.093)	0	0	0
2017/09/08	2032	01/02/2018	9.30	Call	Bond Future	2,435.3200	2.4353	2,527.5500	2.5275	3.787	0	0	7,800
2017/09/08	2032	01/02/2018	9.57	Call	Bond Future	3,537.5000	3.5375	3,653.8400	3.6538	3.289	0	0	0
2017/09/08	2032	01/02/2018	9.57	Put	Bond Future	1,708.2700	1.7083	1,627.8300	1.6278	(4.709)	0	0	0
2017/09/08	2032	01/02/2018	9.20	Put	Bond Future	2,939.7700	2.9398	2,826.0100	2.8260	(3.870)	0	0	0
2017/09/08	2032	01/02/2018	9.45	Call	Bond Future	3,022.2900	3.0223	3,128.1400	3.1281	3.502	0	0	750
2017/09/08	2032	01/02/2018	9.40	Call	Bond Future	2,819.4300	2.8194	2,920.7800	2.9208	3.595	0	0	6,800
2017/09/08	2032	01/02/2018	9.56	Put	Bond Future	1,734.9700	1.7350	1,653.6700	1.6537	(4.686)	0	0	0
2017/09/08	2032	01/02/2018	9.55	Call	Bond Future	3,448.9400	3.4489	3,563.5700	3.5636	3.324	0	0	0
2017/09/08	2032	03/05/2018	9.70	Call	Bond Future	4,627.9500	4.6280	4,748.4200	4.7484	2.603	0	0	0
2017/09/08	2032	03/05/2018	9.71	Put	Bond Future	2,281.4900	2.2815	2,201.0900	2.2011	(3.524)	0	0	0
2017/09/08	2032	03/05/2018			Bond Future	9.3722	92.2205	9.3443	92.4220	(0.298)	0.0000	0.0000	0
2017/09/08	2032	03/05/2018	9.70	Put	Bond Future	2,307.7900	2.3078	2,226.7500	2.2268	(3.512)	0	0	0
2017/09/08	2032	03/05/2018	9.71	Call	Bond Future	4,671.1100	4.6711	4,792.2200	4.7922	2.593	0	0	0
2017/09/08	2032	03/05/2018	9.72	Call	Bond Future	4,714.7200	4.7147	4,836.4600	4.8365	2.582	0	0	0
2017/09/08	2032	03/05/2018	9.72	Put	Bond Future	2,255.7100	2.2557	2,175.9400	2.1759	(3.536)	0	0	0
2017/09/08	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2033	02/11/2017	110.07	Put	Bond Future	6,066.9500	6.0670	5,799.1200	5.7991	(4.415)	0	0	0
2017/09/08	2033	02/11/2017			Bond Future	104.0031	104.0031	104.2709	104.2709	0.258	0.0000	0.0000	5,174
2017/09/08	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2033	02/11/2017	110.09	Put	Bond Future	6,086.9500	6.0870	5,819.1200	5.8191	(4.400)	0	0	0
2017/09/08	2033	02/11/2017	110.08	Put	Bond Future	6,076.9500	6.0770	5,809.1200	5.8091	(4.407)	0	0	0
2017/09/08	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2033	01/02/2018			Bond Future	105.9540	105.9540	106.2257	106.2257	0.256	0.0000	0.0000	0
2017/09/08	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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2017/09/08	2033	01/02/2018	109.64	Put	Bond Future	3,685.9800	3.6860	3,414.2700	3.4143	(7.371)	0	0	0
2017/09/08	2033	01/02/2018	109.66	Put	Bond Future	3,705.9800	3.7060	3,434.2700	3.4343	(7.332)	0	0	0
2017/09/08	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2033	01/02/2018	109.65	Put	Bond Future	3,695.9800	3.6960	3,424.2700	3.4243	(7.352)	0	0	0
2017/09/08	2033	03/05/2018	107.71	Put	Bond Future	825.3100	0.8253	546.8400	0.5468	(33.741)	0	0	0
2017/09/08	2033	03/05/2018			Bond Future	106.8847	106.8847	107.1632	107.1632	0.261	0.0000	0.0000	0
2017/09/08	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2033	03/05/2018	107.70	Put	Bond Future	815.3100	0.8153	536.8400	0.5368	(34.155)	0	0	0
2017/09/08	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2033	03/05/2018	107.69	Put	Bond Future	805.3100	0.8053	526.8400	0.5268	(34.579)	0	0	0
2017/09/08	2037	02/11/2017	9.67	Put	Bond Future	1,726.0900	1.7261	1,651.0200	1.6510	(4.349)	0	0	0
2017/09/08	2037	02/11/2017			Bond Future	9.6259	92.4834	9.6100	92.6112	(0.165)	0.0000	0.0000	54,537
2017/09/08	2037	02/11/2017	9.66	Call	Bond Future	2,037.0400	2.0370	2,088.8900	2.0889	2.545	0	0	0
2017/09/08	2037	02/11/2017	9.66	Put	Bond Future	1,764.0000	1.7640	1,688.0500	1.6881	(4.306)	0	0	0
2017/09/08	2037	02/11/2017	9.67	Call	Bond Future	2,078.9300	2.0789	2,131.6600	2.1317	2.536	0	0	0
2017/09/08	2037	02/11/2017	9.65	Call	Bond Future	1,995.4800	1.9955	2,046.4500	2.0465	2.554	0	0	0
2017/09/08	2037	02/11/2017	9.65	Put	Bond Future	1,802.3600	1.8024	1,725.5300	1.7255	(4.263)	0	0	0
2017/09/08	2037	01/02/2018	9.82	Put	Bond Future	2,332.1900	2.3322	2,268.0900	2.2681	(2.748)	0	0	0
2017/09/08	2037	01/02/2018			Bond Future	9.6855	89.9302	9.6692	90.0597	(0.168)	0.0000	0.0000	160
2017/09/08	2037	01/02/2018	9.82	Call	Bond Future	3,388.4200	3.3884	3,453.7900	3.4538	1.929	0	0	0
2017/09/08	2037	01/02/2018	9.81	Put	Bond Future	2,365.8800	2.3659	2,301.2100	2.3012	(2.733)	0	0	0
2017/09/08	2037	01/02/2018	9.83	Call	Bond Future	3,432.8500	3.4329	3,498.7900	3.4988	1.921	0	0	0
2017/09/08	2037	01/02/2018	9.83	Put	Bond Future	2,298.8700	2.2989	2,235.3400	2.2353	(2.764)	0	0	0
2017/09/08	2037	01/02/2018	9.81	Call	Bond Future	3,344.2500	3.3443	3,409.0500	3.4090	1.938	0	0	0
2017/09/08	2037	03/05/2018	9.99	Call	Bond Future	4,767.1000	4.7671	4,839.2500	4.8393	1.513	0	0	0
2017/09/08	2037	03/05/2018	9.97	Put	Bond Future	2,963.9400	2.9639	2,902.4000	2.9024	(2.076)	0	0	0
2017/09/08	2037	03/05/2018			Bond Future	9.7478	91.6044	9.7308	91.7372	(0.174)	0.0000	0.0000	0
2017/09/08	2037	03/05/2018	9.99	Put	Bond Future	2,901.5500	2.9015	2,840.8600	2.8409	(2.092)	0	0	0
2017/09/08	2037	03/05/2018	9.97	Call	Bond Future	4,677.7600	4.6778	4,749.0600	4.7491	1.524	0	0	0
2017/09/08	2037	03/05/2018	9.98	Put	Bond Future	2,932.6100	2.9326	2,871.4900	2.8715	(2.084)	0	0	0
2017/09/08	2037	03/05/2018	9.98	Call	Bond Future	4,722.3500	4.7224	4,794.0700	4.7941	1.519	0	0	0
2017/09/08	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2038	02/11/2017			Bond Future	128.5067	128.5067	128.4977	128.4977	(0.007)	0.0000	0.0000	19,544
2017/09/08	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2038	02/11/2017	136.82	Put	Bond Future	8,313.2900	8.3133	8,322.3200	8.3223	0.109	0	0	0
2017/09/08	2038	02/11/2017	136.80	Put	Bond Future	8,293.2900	8.2933	8,302.3200	8.3023	0.109	0	0	0
2017/09/08	2038	02/11/2017	136.81	Put	Bond Future	8,303.2900	8.3033	8,312.3200	8.3123	0.109	0	0	0
2017/09/08	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2038	01/02/2018	136.95	Put	Bond Future	7,537.5200	7.5375	7,548.2400	7.5482	0.142	0	0	0
2017/09/08	2038	01/02/2018			Bond Future	129.4125	129.4125	129.4018	129.4018	(0.008)	0.0000	0.0000	0
2017/09/08	2038	01/02/2018	136.94	Put	Bond Future	7,527.5200	7.5275	7,538.2400	7.5382	0.142	0	0	0
2017/09/08	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2038	01/02/2018	136.93	Put	Bond Future	7,517.5200	7.5175	7,528.2400	7.5282	0.143	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
2017/09/08	2038	03/05/2018	132.28	Put	Bond Future	403.4500	0.4034	412.3800	0.4124	2.213	0	0	0
2017/09/08	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2038	03/05/2018			Bond Future	131.8766	131.8766	131.8676	131.8676	(0.007)	0.0000	0.0000	0
2017/09/08	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2038	03/05/2018	132.27	Put	Bond Future	393.4500	0.3934	402.3800	0.4024	2.270	0	0	0
2017/09/08	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2038	03/05/2018	132.29	Put	Bond Future	413.4500	0.4134	422.3800	0.4224	2.160	0	0	0
2017/09/08	2040	02/11/2017	9.67	Put	Bond Future	2,428.4000	2.4284	2,360.1300	2.3601	(2.811)	0	0	0
2017/09/08	2040	02/11/2017			Bond Future	9.7520	95.6123	9.7411	95.7047	(0.111)	0.0000	0.0000	15,520
2017/09/08	2040	02/11/2017	9.66	Call	Bond Future	1,687.4900	1.6875	1,711.1200	1.7111	1.400	0	0	0
2017/09/08	2040	02/11/2017	9.66	Put	Bond Future	2,476.7000	2.4767	2,407.8600	2.4079	(2.780)	0	0	0
2017/09/08	2040	02/11/2017	9.67	Call	Bond Future	1,725.5300	1.7255	1,749.7300	1.7497	1.402	0	0	0
2017/09/08	2040	02/11/2017	9.65	Call	Bond Future	1,649.8200	1.6498	1,672.8900	1.6729	1.398	0	0	0
2017/09/08	2040	02/11/2017	9.65	Put	Bond Future	2,525.5000	2.5255	2,456.1000	2.4561	(2.748)	0	0	0
2017/09/08	2040	01/02/2018	9.89	Call	Bond Future	3,430.1100	3.4301	3,471.1300	3.4711	1.196	0	0	0
2017/09/08	2040	01/02/2018			Bond Future	9.8134	92.8664	9.8023	92.9597	(0.113)	0.0000	0.0000	0
2017/09/08	2040	01/02/2018	9.87	Call	Bond Future	3,340.5500	3.3406	3,380.7600	3.3808	1.204	0	0	0
2017/09/08	2040	01/02/2018	9.87	Put	Bond Future	2,865.5500	2.8656	2,812.4000	2.8124	(1.855)	0	0	0
2017/09/08	2040	01/02/2018	9.88	Put	Bond Future	2,826.7500	2.8268	2,774.0000	2.7740	(1.866)	0	0	0
2017/09/08	2040	01/02/2018	9.89	Put	Bond Future	2,788.3600	2.7884	2,736.0200	2.7360	(1.877)	0	0	0
2017/09/08	2040	01/02/2018	9.88	Call	Bond Future	3,385.1900	3.3852	3,425.8000	3.4258	1.200	0	0	0
2017/09/08	2040	03/05/2018	10.08	Put	Bond Future	3,340.7800	3.3408	3,292.5200	3.2925	(1.445)	0	0	0
2017/09/08	2040	03/05/2018			Bond Future	9.8773	94.5952	9.8658	94.6914	(0.117)	0.0000	0.0000	0
2017/09/08	2040	03/05/2018	10.07	Call	Bond Future	4,955.6300	4.9556	5,003.3100	5.0033	0.962	0	0	0
2017/09/08	2040	03/05/2018	10.07	Put	Bond Future	3,375.2300	3.3752	3,326.6700	3.3267	(1.439)	0	0	0
2017/09/08	2040	03/05/2018	10.08	Call	Bond Future	5,002.0100	5.0020	5,049.9900	5.0500	0.959	0	0	0
2017/09/08	2040	03/05/2018	10.06	Call	Bond Future	4,909.4400	4.9094	4,956.8200	4.9568	0.965	0	0	0
2017/09/08	2040	03/05/2018	10.06	Put	Bond Future	3,409.9800	3.4100	3,361.1200	3.3611	(1.433)	0	0	0
2017/09/08	2044	02/11/2017	9.68	Call	Bond Future	1,710.2900	1.7103	1,733.7900	1.7338	1.374	0	0	0
2017/09/08	2044	02/11/2017			Bond Future	9.7758	92.6931	9.7650	92.7864	(0.111)	0.0000	0.0000	26,125
2017/09/08	2044	02/11/2017	9.66	Call	Bond Future	1,634.9400	1.6349	1,657.3200	1.6573	1.369	0	0	0
2017/09/08	2044	02/11/2017	9.66	Put	Bond Future	2,643.0100	2.6430	2,572.0800	2.5721	(2.684)	0	0	0
2017/09/08	2044	02/11/2017	9.68	Put	Bond Future	2,542.8800	2.5429	2,473.0700	2.4731	(2.745)	0	0	0
2017/09/08	2044	02/11/2017	9.67	Call	Bond Future	1,672.3600	1.6724	1,695.3000	1.6953	1.372	0	0	0
2017/09/08	2044	02/11/2017	9.67	Put	Bond Future	2,592.6200	2.5926	2,522.2500	2.5222	(2.714)	0	0	0
2017/09/08	2044	01/02/2018	9.90	Put	Bond Future	2,888.6100	2.8886	2,835.1900	2.8352	(1.849)	0	0	0
2017/09/08	2044	01/02/2018	9.89	Call	Bond Future	3,393.3200	3.3933	3,433.8600	3.4339	1.195	0	0	0
2017/09/08	2044	01/02/2018			Bond Future	9.8352	90.0185	9.8241	90.1129	(0.112)	0.0000	0.0000	0
2017/09/08	2044	01/02/2018	9.90	Call	Bond Future	3,438.2500	3.4382	3,479.2000	3.4792	1.191	0	0	0
2017/09/08	2044	01/02/2018	9.89	Put	Bond Future	2,928.1200	2.9281	2,874.2900	2.8743	(1.838)	0	0	0
2017/09/08	2044	01/02/2018	9.91	Call	Bond Future	3,483.6900	3.4837	3,525.0500	3.5250	1.187	0	0	0
2017/09/08	2044	01/02/2018	9.91	Put	Bond Future	2,849.7600	2.8498	2,796.7500	2.7968	(1.860)	0	0	0
2017/09/08	2044	03/05/2018	10.10	Call	Bond Future	5,090.7600	5.0908	5,139.1600	5.1392	0.951	0	0	0
2017/09/08	2044	03/05/2018	10.09	Put	Bond Future	3,441.8300	3.4418	3,392.8400	3.3928	(1.423)	0	0	0
2017/09/08	2044	03/05/2018			Bond Future	9.8970	91.6944	9.8854	91.7915	(0.116)	0.0000	0.0000	0
2017/09/08	2044	03/05/2018	10.11	Call	Bond Future	5,137.5600	5.1376	5,186.2700	5.1863	0.948	0	0	0

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2017/09/08	2044	03/05/2018	10.11	Put	Bond Future	3,372.0600	3.3721	3,323.6700	3.3237	(1.435)	0	0	0
2017/09/08	2044	03/05/2018	10.10	Put	Bond Future	3,406.8000	3.4068	3,358.1000	3.3581	(1.429)	0	0	0
2017/09/08	2044	03/05/2018	10.09	Call	Bond Future	5,044.1300	5.0441	5,092.2400	5.0922	0.954	0	0	0
2017/09/08	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2046	02/11/2017	136.30	Put	Bond Future	12,789.8200	12.7898	11,793.6400	11.7936	(7.789)	0	0	0
2017/09/08	2046	02/11/2017			Bond Future	123.5102	123.5102	124.5064	124.5064	0.807	0.0000	0.0000	21,292
2017/09/08	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2046	02/11/2017	136.32	Put	Bond Future	12,809.8200	12.8098	11,813.6400	11.8136	(7.777)	0	0	0
2017/09/08	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2046	02/11/2017	136.31	Put	Bond Future	12,799.8200	12.7998	11,803.6400	11.8036	(7.783)	0	0	0
2017/09/08	2046	01/02/2018	132.92	Put	Bond Future	7,093.0900	7.0931	6,079.2300	6.0792	(14.294)	0	0	0
2017/09/08	2046	01/02/2018			Bond Future	125.8269	125.8269	126.8408	126.8408	0.806	0.0000	0.0000	0
2017/09/08	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2046	01/02/2018	132.91	Put	Bond Future	7,083.0900	7.0831	6,069.2300	6.0692	(14.314)	0	0	0
2017/09/08	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2046	01/02/2018	132.90	Put	Bond Future	7,073.0900	7.0731	6,059.2300	6.0592	(14.334)	0	0	0
2017/09/08	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2046	03/05/2018			Bond Future	126.6247	126.6247	127.6596	127.6596	0.817	0.0000	0.0000	0
2017/09/08	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2046	03/05/2018	127.93	Put	Bond Future	1,305.3300	1.3053	270.3800	0.2704	(79.286)	0	0	0
2017/09/08	2046	03/05/2018	127.95	Put	Bond Future	1,325.3300	1.3253	290.3800	0.2904	(78.090)	0	0	0
2017/09/08	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2046	03/05/2018	127.94	Put	Bond Future	1,315.3300	1.3153	280.3800	0.2804	(78.684)	0	0	0
2017/09/08	2050	02/11/2017	144.66	Put	Bond Future	12,750.2000	12.7502	12,759.5500	12.7595	0.073	0	0	0
2017/09/08	2050	02/11/2017	144.67	Put	Bond Future	12,760.2000	12.7602	12,769.5500	12.7695	0.073	0	0	0
2017/09/08	2050	02/11/2017			Bond Future	131.9098	131.9098	131.9005	131.9005	(0.007)	0.0000	0.0000	22,382
2017/09/08	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2050	02/11/2017	144.65	Put	Bond Future	12,740.2000	12.7402	12,749.5500	12.7495	0.073	0	0	0
2017/09/08	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2050	01/02/2018	140.23	Put	Bond Future	7,519.3500	7.5193	7,529.9600	7.5300	0.141	0	0	0
2017/09/08	2050	01/02/2018			Bond Future	132.7107	132.7107	132.7000	132.7000	(0.008)	0.0000	0.0000	0
2017/09/08	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2050	01/02/2018	140.25	Put	Bond Future	7,539.3500	7.5393	7,549.9600	7.5500	0.141	0	0	0
2017/09/08	2050	01/02/2018	140.24	Put	Bond Future	7,529.3500	7.5293	7,539.9600	7.5400	0.141	0	0	0
2017/09/08	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2050	03/05/2018	135.62	Put	Bond Future	382.2400	0.3822	391.1500	0.3912	2.331	0	0	0
2017/09/08	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2050	03/05/2018			Bond Future	135.2378	135.2378	135.2289	135.2289	(0.007)	0.0000	0.0000	0
2017/09/08	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2050	03/05/2018	135.61	Put	Bond Future	372.2400	0.3722	381.1500	0.3812	2.394	0	0	0
2017/09/08	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	2050	03/05/2018	135.63	Put	Bond Future	392.2400	0.3922	401.1500	0.4012	2.272	0	0	0

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2017/09/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	AL37	02/11/2017			Index Future	562.3270	562.3270	562.6580	562.6580	0.059	0.0000	0.0000	0
2017/09/08	AL37	01/02/2018			Index Future	572.6760	572.6760	573.0080	573.0080	0.058	0.0000	0.0000	0
2017/09/08	AL37	03/05/2018			Index Future	583.3400	583.3400	583.6850	583.6850	0.059	0.0000	0.0000	0
2017/09/08	AL7T	02/11/2017			Index Future	648.7130	648.7130	649.8930	649.8930	0.182	0.0000	0.0000	0
2017/09/08	AL7T	01/02/2018			Index Future	660.6510	660.6510	661.8480	661.8480	0.181	0.0000	0.0000	0
2017/09/08	AL7T	03/05/2018			Index Future	672.9540	672.9540	674.1800	674.1800	0.182	0.0000	0.0000	0
2017/09/08	ALBI	02/11/2017			Index Future	581.5480	581.5480	582.2540	582.2540	0.121	0.0000	0.0000	791
2017/09/08	ALBI	01/02/2018			Index Future	592.2500	592.2500	592.9650	592.9650	0.121	0.0000	0.0000	0
2017/09/08	ALBI	03/05/2018			Index Future	603.2790	603.2790	604.0130	604.0130	0.122	0.0000	0.0000	0
2017/09/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	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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2017/09/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/08	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	EL28	02/11/2017			Bond Future	127.2704	127.2704	127.4985	127.4985	0.179	0.0000	0.0000	0
2017/09/08	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
2017/09/08	EL28	02/11/2017	133.87	Put	Bond Future	6,599.6000	6.5996	6,371.4600	6.3715	(3.457)	0	0	0
2017/09/08	EL28	02/11/2017	133.89	Put	Bond Future	6,619.6000	6.6196	6,391.4600	6.3915	(3.446)	0	0	0
2017/09/08	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	EL28	02/11/2017	133.88	Put	Bond Future	6,609.6000	6.6096	6,381.4600	6.3815	(3.452)	0	0	0
2017/09/08	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	EL28	01/02/2018			Bond Future	129.6578	129.6578	129.8890	129.8890	0.178	0.0000	0.0000	0
2017/09/08	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	EL28	01/02/2018	132.29	Put	Bond Future	2,632.2100	2.6322	2,401.0500	2.4010	(8.782)	0	0	0
2017/09/08	EL28	01/02/2018	132.31	Put	Bond Future	2,652.2100	2.6522	2,421.0500	2.4210	(8.716)	0	0	0
2017/09/08	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	EL28	01/02/2018	132.30	Put	Bond Future	2,642.2100	2.6422	2,411.0500	2.4110	(8.749)	0	0	0
2017/09/08	EL28	03/05/2018	133.20	Put	Bond Future	1,073.3200	1.0733	835.8800	0.8359	(22.122)	0	0	0
2017/09/08	EL28	03/05/2018			Bond Future	132.1267	132.1267	132.3641	132.3641	0.180	0.0000	0.0000	0
2017/09/08	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	EL28	03/05/2018	133.19	Put	Bond Future	1,063.3200	1.0633	825.8800	0.8259	(22.330)	0	0	0
2017/09/08	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	EL28	03/05/2018	133.18	Put	Bond Future	1,053.3200	1.0533	815.8800	0.8159	(22.542)	0	0	0
2017/09/08	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	ES33	02/11/2017	10.66	Put	Bond Future	346.8000	0.3468	246.2500	0.2463	(28.994)	0	0	0
2017/09/08	ES33	02/11/2017			Bond Future	10.7162	76.8007	10.6999	76.9012	(0.152)	0.0000	0.0000	9,466
2017/09/08	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	ES33	02/11/2017	10.68	Put	Bond Future	223.1600	0.2232	122.6100	0.1226	(45.057)	0	0	0
2017/09/08	ES33	02/11/2017	10.67	Put	Bond Future	284.9400	0.2849	184.3900	0.1844	(35.288)	0	0	0
2017/09/08	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	ES33	01/02/2018	10.99	Call	Bond Future	1,020.4900	1.0205	1,122.3200	1.1223	9.979	0	0	0
2017/09/08	ES33	01/02/2018			Bond Future	10.8195	78.2140	10.8027	78.3158	(0.155)	0.0000	0.0000	0
2017/09/08	ES33	01/02/2018	11.00	Call	Bond Future	1,079.7200	1.0797	1,181.5500	1.1816	9.431	0	0	0
2017/09/08	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	ES33	01/02/2018	11.01	Call	Bond Future	1,138.8700	1.1389	1,240.7000	1.2407	8.941	0	0	0
2017/09/08	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	ES33	03/05/2018	11.22	Call	Bond Future	1,750.7700	1.7508	1,855.3500	1.8553	5.973	0	0	0
2017/09/08	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	ES33	03/05/2018			Bond Future	10.9207	75.8788	10.9031	75.9834	(0.161)	0.0000	0.0000	0
2017/09/08	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	ES33	03/05/2018	11.20	Call	Bond Future	1,635.7000	1.6357	1,740.2800	1.7403	6.394	0	0	0
2017/09/08	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	ES33	03/05/2018	11.21	Call	Bond Future	1,693.2700	1.6933	1,797.8500	1.7978	6.176	0	0	0
2017/09/08	ES42	02/11/2017			Bond Future	10.9763	79.3877	10.9650	79.4662	(0.103)	0.0000	0.0000	7,957
2017/09/08	ES42	01/02/2018			Bond Future	11.0766	80.8485	11.0650	80.9278	(0.105)	0.0000	0.0000	0
2017/09/08	ES42	03/05/2018			Bond Future	11.1798	78.0926	11.1676	78.1742	(0.109)	0.0000	0.0000	0
2017/09/08	GOVI	02/11/2017	572.45	Call	GOVI	79,050.0000	7.9050	86,260.0000	8.6260	9.121	0	0	0
2017/09/08	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	GOVI	02/11/2017			GOVI	580.3550	580.3550	581.0760	581.0760	0.124	0.0000	0.0000	669

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2017/09/08	GOVI	02/11/2017	572.46	Call	GOVI	78,950.0000	7.8950	86,160.0000	8.6160	9.132	0	0	0
2017/09/08	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	GOVI	02/11/2017	572.44	Call	GOVI	79,150.0000	7.9150	86,360.0000	8.6360	9.109	0	0	0
2017/09/08	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	GOVI	01/02/2018			GOVI	591.0350	591.0350	591.7650	591.7650	0.124	0.0000	0.0000	0
2017/09/08	GOVI	01/02/2018	581.03	Call	GOVI	100,050.0000	10.0050	107,350.0000	10.7350	7.296	0	0	0
2017/09/08	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	GOVI	01/02/2018	581.04	Call	GOVI	99,950.0000	9.9950	107,250.0000	10.7250	7.304	0	0	0
2017/09/08	GOVI	01/02/2018	581.02	Call	GOVI	100,150.0000	10.0150	107,450.0000	10.7450	7.289	0	0	0
2017/09/08	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	GOVI	03/05/2018	590.27	Call	GOVI	117,710.0000	11.7710	125,210.0000	12.5210	6.372	0	0	0
2017/09/08	GOVI	03/05/2018	590.29	Call	GOVI	117,510.0000	11.7510	125,010.0000	12.5010	6.382	0	0	0
2017/09/08	GOVI	03/05/2018			GOVI	602.0410	602.0410	602.7910	602.7910	0.125	0.0000	0.0000	0
2017/09/08	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	GOVI	03/05/2018	590.28	Call	GOVI	117,610.0000	11.7610	125,110.0000	12.5110	6.377	0	0	0
2017/09/08	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/08	IGOV	02/11/2017			Index Future	250.0120	250.0120	250.2530	250.2530	0.096	0.0000	0.0000	1,163
2017/09/08	IGOV	01/02/2018			Index Future	254.7020	254.7020	254.9450	254.9450	0.095	0.0000	0.0000	0
2017/09/08	IGOV	03/05/2018			Index Future	259.5520	259.5520	259.8030	259.8030	0.097	0.0000	0.0000	0
2017/09/08	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/08	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/09/08	IS01	21/12/2017			Interest Rate Swap	99.7556	99.7556	99.7566	99.7566	0.001	0.0000	0.0000	0
2017/09/08	IS01	15/03/2018			Interest Rate Swap	99.6128	99.6128	99.6139	99.6139	0.001	0.0000	0.0000	0
2017/09/08	IS01	21/06/2018			Interest Rate Swap	99.6552	99.6552	99.6561	99.6561	0.001	0.0000	0.0000	0
2017/09/08	IS01	20/09/2018			Interest Rate Swap	99.7088	99.7088	99.7107	99.7107	0.002	0.0000	0.0000	0
2017/09/08	IS02	18/12/2017			Interest Rate Swap	99.7869	99.7869	99.7880	99.7880	0.001	0.0000	0.0000	0
2017/09/08	IS02	16/03/2018			Interest Rate Swap	98.8911	98.8911	98.8923	98.8923	0.001	0.0000	0.0000	0
2017/09/08	IS02	15/06/2018			Interest Rate Swap	98.3508	98.3508	98.3522	98.3522	0.001	0.0000	0.0000	0
2017/09/08	IS02	21/09/2018			Interest Rate Swap	98.1730	98.1730	98.1748	98.1748	0.002	0.0000	0.0000	0
2017/09/08	IS02	21/12/2018			Interest Rate Swap	98.4300	98.4300	98.4300	98.4300	0.000	0.0000	0.0000	0
2017/09/08	IS02	15/03/2019			Interest Rate Swap	98.7122	98.7122	98.7178	98.7178	0.006	0.0000	0.0000	0
2017/09/08	IS02	21/06/2019			Interest Rate Swap	98.9961	98.9961	99.0058	99.0058	0.010	0.0000	0.0000	0
2017/09/08	IS02	20/09/2019			Interest Rate Swap	99.2963	99.2963	99.3175	99.3175	0.021	0.0000	0.0000	0
2017/09/08	IS05	17/12/2020			Interest Rate Swap	95.0493	95.0493	95.0699	95.0699	0.022	0.0000	0.0000	0
2017/09/08	IS05	16/03/2021			Interest Rate Swap	94.2076	94.2076	94.2219	94.2219	0.015	0.0000	0.0000	0
2017/09/08	IS05	15/06/2021			Interest Rate Swap	93.3407	93.3407	93.3496	93.3496	0.010	0.0000	0.0000	0
2017/09/08	IS05	21/09/2021			Interest Rate Swap	93.4569	93.4569	93.4652	93.4652	0.009	0.0000	0.0000	0
2017/09/08	IS05	21/12/2021			Interest Rate Swap	95.5956	95.5956	95.6087	95.6087	0.014	0.0000	0.0000	51
2017/09/08	IS05	15/03/2022			Interest Rate Swap	95.6637	95.6637	95.6841	95.6841	0.021	0.0000	0.0000	0

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2017/09/08	IS05	21/06/2022			Interest Rate Swap	96.8101	96.8101	96.8396	96.8396	0.031	0.0000	0.0000	0
2017/09/08	IS05	20/09/2022			Interest Rate Swap	98.9817	98.9817	99.0158	99.0158	0.034	0.0000	0.0000	0
2017/09/08	IS10	17/12/2025			Interest Rate Swap	93.3054	93.3054	93.3149	93.3149	0.010	0.0000	0.0000	0
2017/09/08	IS10	16/03/2026			Interest Rate Swap	90.2796	90.2796	90.2786	90.2786	(0.001)	0.0000	0.0000	0
2017/09/08	IS10	15/06/2026			Interest Rate Swap	89.0083	89.0083	88.9989	88.9989	(0.011)	0.0000	0.0000	0
2017/09/08	IS10	21/09/2026			Interest Rate Swap	91.1768	91.1768	91.1687	91.1687	(0.009)	0.0000	0.0000	0
2017/09/08	IS10	21/12/2026			Interest Rate Swap	94.9646	94.9646	94.9701	94.9701	0.006	0.0000	0.0000	0
2017/09/08	IS10	15/03/2027			Interest Rate Swap	93.4773	93.4773	93.5019	93.5019	0.026	0.0000	0.0000	0
2017/09/08	IS10	21/06/2027			Interest Rate Swap	95.5373	95.5373	95.5846	95.5846	0.050	0.0000	0.0000	0
2017/09/08	IS10	20/09/2027			Interest Rate Swap	99.2745	99.2745	99.3357	99.3357	0.062	0.0000	0.0000	0
2017/09/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/09/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/08	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/09/08	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/08	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/09/08	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/09/08	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/09/08	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/08	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/09/08	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/09/08	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/09/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/08	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/09/08	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/09/08	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/09/08	R023	02/11/2017	8.56	Call	Bond Future	3,507.3300	3.5073	3,573.0300	3.5730	1.873	0	0	0
2017/09/08	R023	02/11/2017			Bond Future	7.7285	101.5307	7.7128	101.5984	(0.204)	0.0000	0.0000	57,230
2017/09/08	R023	02/11/2017	8.56	Put	Bond Future	13.1400	0.0131	11.1300	0.0111	(15.297)	0	0	0
2017/09/08	R023	02/11/2017	8.58	Put	Bond Future	11.5800	0.0116	9.7800	0.0098	(15.544)	0	0	0
2017/09/08	R023	02/11/2017	8.57	Call	Bond Future	3,547.6400	3.5476	3,613.4400	3.6134	1.855	0	0	0
2017/09/08	R023	02/11/2017	8.57	Put	Bond Future	12.3500	0.0124	10.4400	0.0104	(15.466)	0	0	0
2017/09/08	R023	02/11/2017	8.58	Call	Bond Future	3,587.9600	3.5880	3,653.8700	3.6539	1.837	0	0	0
2017/09/08	R023	01/02/2018	8.33	Put	Bond Future	339.9800	0.3400	323.5400	0.3235	(4.836)	0	0	0
2017/09/08	R023	01/02/2018			Bond Future	7.7493	103.3991	7.7327	103.4673	(0.213)	0.0000	0.0000	0
2017/09/08	R023	01/02/2018	8.32	Call	Bond Future	2,667.2100	2.6672	2,718.6500	2.7187	1.929	0	0	0
2017/09/08	R023	01/02/2018	8.32	Put	Bond Future	347.8000	0.3478	331.0700	0.3311	(4.810)	0	0	0
2017/09/08	R023	01/02/2018	8.33	Call	Bond Future	2,699.4400	2.6994	2,751.1700	2.7512	1.916	0	0	0
2017/09/08	R023	01/02/2018	8.31	Call	Bond Future	2,635.3000	2.6353	2,686.4500	2.6864	1.941	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
2017/09/08	R023	01/02/2018	8.31	Put	Bond Future	355.9600	0.3560	338.9400	0.3389	(4.781)	0	0	0
2017/09/08	R023	03/05/2018	8.27	Call	Bond Future	2,646.8700	2.6469	2,695.0100	2.6950	1.819	0	0	0
2017/09/08	R023	03/05/2018			Bond Future	7.7604	101.3946	7.7426	101.4651	(0.230)	0.0000	0.0000	0
2017/09/08	R023	03/05/2018	8.27	Put	Bond Future	656.5300	0.6565	634.1400	0.6341	(3.410)	0	0	0
2017/09/08	R023	03/05/2018	8.28	Call	Bond Future	2,674.6200	2.6746	2,723.0300	2.7230	1.810	0	0	0
2017/09/08	R023	03/05/2018	8.29	Put	Bond Future	635.3100	0.6353	613.4500	0.6134	(3.441)	0	0	0
2017/09/08	R023	03/05/2018	8.28	Put	Bond Future	645.7100	0.6457	623.5900	0.6236	(3.426)	0	0	0
2017/09/08	R023	03/05/2018	8.29	Call	Bond Future	2,702.7700	2.7028	2,751.4400	2.7514	1.801	0	0	0
2017/09/08	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R035	02/11/2017			Bond Future	9.5129	96.2788	9.5021	96.3665	(0.114)	0.0000	0.0000	22,815
2017/09/08	R035	02/11/2017	9.60	Call	Bond Future	698.4700	0.6985	786.1600	0.7862	12.555	0	0	0
2017/09/08	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R035	02/11/2017	9.61	Call	Bond Future	778.2100	0.7782	865.9000	0.8659	11.268	0	0	0
2017/09/08	R035	02/11/2017	9.59	Call	Bond Future	618.6300	0.6186	706.3200	0.7063	14.175	0	0	0
2017/09/08	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R035	01/02/2018	9.75	Call	Bond Future	1,369.4900	1.3695	1,458.0600	1.4581	6.467	0	0	0
2017/09/08	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R035	01/02/2018			Bond Future	9.5760	98.0506	9.5649	98.1392	(0.116)	0.0000	0.0000	0
2017/09/08	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R035	01/02/2018	9.73	Call	Bond Future	1,213.5900	1.2136	1,302.1600	1.3022	7.298	0	0	0
2017/09/08	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R035	01/02/2018	9.74	Call	Bond Future	1,291.5900	1.2916	1,380.1600	1.3802	6.857	0	0	0
2017/09/08	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R035	03/05/2018			Bond Future	9.6346	95.3759	9.6230	95.4672	(0.121)	0.0000	0.0000	0
2017/09/08	R035	03/05/2018	9.90	Call	Bond Future	2,050.8100	2.0508	2,142.1100	2.1421	4.452	0	0	0
2017/09/08	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R035	03/05/2018	9.91	Call	Bond Future	2,126.7700	2.1268	2,218.0700	2.2181	4.293	0	0	0
2017/09/08	R035	03/05/2018	9.89	Call	Bond Future	1,974.7600	1.9748	2,066.0600	2.0661	4.623	0	0	0
2017/09/08	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R186	02/11/2017	8.89	Put	Bond Future	361.7900	0.3618	316.0100	0.3160	(12.654)	0	0	0
2017/09/08	R186	02/11/2017	8.88	Call	Bond Future	3,347.8600	3.3479	3,513.5400	3.5135	4.949	0	0	0
2017/09/08	R186	02/11/2017	8.75	Put	Bond Future	566.2000	0.5662	502.3000	0.5023	(11.286)	0	0	0
2017/09/08	R186	02/11/2017			Bond Future	8.4352	116.9242	8.4040	117.1368	(0.370)	8.3758	8.3758	170,142
2017/09/08	R186	02/11/2017	8.75	Call	Bond Future	2,681.7100	2.6817	2,830.4500	2.8305	5.546	0	0	0
2017/09/08	R186	02/11/2017	8.89	Call	Bond Future	3,401.2200	3.4012	3,568.0800	3.5681	4.906	0	0	0
2017/09/08	R186	02/11/2017	8.88	Put	Bond Future	374.0800	0.3741	327.1200	0.3271	(12.553)	0	0	0
2017/09/08	R186	02/11/2017	8.90	Call	Bond Future	3,454.9900	3.4550	3,623.0000	3.6230	4.863	0	0	0
2017/09/08	R186	02/11/2017	8.90	Put	Bond Future	349.9600	0.3500	305.3300	0.3053	(12.753)	0	0	0
2017/09/08	R186	02/11/2017	8.60	Call	Bond Future	0.0000	0.0000	2,117.6900	2.1177	100.000	0	0	0
2017/09/08	R186	02/11/2017	8.60	Put	Bond Future	0.0000	0.0000	790.9500	0.7909	100.000	0	0	3,750
2017/09/08	R186	02/11/2017	9.00	Call	Bond Future	4,006.2600	4.0063	4,184.7500	4.1848	4.455	0	0	0
2017/09/08	R186	02/11/2017	9.00	Put	Bond Future	248.0600	0.2481	213.9100	0.2139	(13.767)	0	0	5,000
2017/09/08	R186	01/02/2018	9.00	Call	Bond Future	4,233.7100	4.2337	4,390.8200	4.3908	3.711	0	0	0
2017/09/08	R186	01/02/2018	9.25	Call	Bond Future	5,491.1600	5.4912	5,666.9500	5.6670	3.201	0	0	0
2017/09/08	R186	01/02/2018	8.50	Put	Bond Future	1,975.5600	1.9756	1,867.0800	1.8671	(5.491)	0	0	0
2017/09/08	R186	01/02/2018	8.96	Call	Bond Future	4,042.6800	4.0427	4,196.3700	4.1964	3.802	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
2017/09/08	R186	01/02/2018			Bond Future	8.4766	113.7758	8.4442	113.9915	(0.382)	0.0000	0.0000	198
2017/09/08	R186	01/02/2018	7.75	Put	Bond Future	5,401.6200	5.4016	5,218.9300	5.2189	(3.382)	0	0	0
2017/09/08	R186	01/02/2018	7.75	Call	Bond Future	432.6300	0.4326	465.6100	0.4656	7.623	0	0	1,460
2017/09/08	R186	01/02/2018	8.50	Call	Bond Future	2,130.8000	2.1308	2,237.9900	2.2380	5.031	0	0	1,460
2017/09/08	R186	01/02/2018	9.00	Put	Bond Future	825.3000	0.8253	766.7400	0.7667	(7.096)	0	0	6,200
2017/09/08	R186	01/02/2018	8.75	Put	Bond Future	1,301.1200	1.3011	1,219.3400	1.2193	(6.285)	0	0	820
2017/09/08	R186	01/02/2018	9.25	Put	Bond Future	502.9500	0.5030	463.0700	0.4631	(7.929)	0	0	820
2017/09/08	R186	01/02/2018	8.97	Call	Bond Future	4,090.1300	4.0901	4,244.6900	4.2447	3.779	0	0	0
2017/09/08	R186	01/02/2018	8.96	Put	Bond Future	889.9000	0.8899	827.9200	0.8279	(6.965)	0	0	0
2017/09/08	R186	01/02/2018	8.75	Call	Bond Future	3,098.7700	3.0988	3,232.6600	3.2327	4.321	0	0	0
2017/09/08	R186	01/02/2018	8.97	Put	Bond Future	873.3700	0.8734	812.2600	0.8123	(6.997)	0	0	0
2017/09/08	R186	01/02/2018	8.98	Call	Bond Future	4,137.7900	4.1378	4,293.2100	4.2932	3.756	0	0	0
2017/09/08	R186	01/02/2018	8.98	Put	Bond Future	857.0900	0.8571	796.8400	0.7968	(7.030)	0	0	0
2017/09/08	R186	03/05/2018	8.91	Put	Bond Future	1,674.0400	1.6740	1,593.3700	1.5934	(4.819)	0	0	0
2017/09/08	R186	03/05/2018	8.92	Call	Bond Future	4,221.7000	4.2217	4,362.6700	4.3627	3.339	0	0	0
2017/09/08	R186	03/05/2018			Bond Future	8.5178	115.8942	8.4838	116.1151	(0.399)	0.0000	0.0000	0
2017/09/08	R186	03/05/2018	8.93	Call	Bond Future	4,263.7500	4.2638	4,405.4600	4.4055	3.324	0	0	0
2017/09/08	R186	03/05/2018	8.93	Put	Bond Future	1,631.7900	1.6318	1,552.6100	1.5526	(4.852)	0	0	0
2017/09/08	R186	03/05/2018	8.91	Call	Bond Future	4,180.1800	4.1802	4,320.4000	4.3204	3.354	0	0	0
2017/09/08	R186	03/05/2018	8.92	Put	Bond Future	1,652.6300	1.6526	1,572.7100	1.5727	(4.836)	0	0	0
2017/09/08	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R197	02/11/2017	305.15	Put	Bond Future	3,808.9200	3.8089	3,831.1900	3.8312	0.585	0	0	0
2017/09/08	R197	02/11/2017			Bond Future	301.3411	301.3411	301.3188	301.3188	(0.007)	0.0000	0.0000	2,350
2017/09/08	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R197	02/11/2017	305.17	Put	Bond Future	3,828.9200	3.8289	3,851.1900	3.8512	0.582	0	0	0
2017/09/08	R197	02/11/2017	305.16	Put	Bond Future	3,818.9200	3.8189	3,841.1900	3.8412	0.583	0	0	0
2017/09/08	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R197	01/02/2018	301.68	Put	Bond Future	1,660.2300	1.6602	1,685.9700	1.6860	1.550	0	0	0
2017/09/08	R197	01/02/2018			Bond Future	300.0198	300.0198	299.9940	299.9940	(0.009)	0.0000	0.0000	0
2017/09/08	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R197	01/02/2018	301.67	Put	Bond Future	1,650.2300	1.6502	1,675.9700	1.6760	1.560	0	0	0
2017/09/08	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R197	01/02/2018	301.66	Put	Bond Future	1,640.2300	1.6402	1,665.9700	1.6660	1.569	0	0	0
2017/09/08	R197	03/05/2018	304.46	Call	Bond Future	1,272.5200	1.2725	1,250.6200	1.2506	(1.721)	0	0	0
2017/09/08	R197	03/05/2018			Bond Future	305.7325	305.7325	305.7106	305.7106	(0.007)	0.0000	0.0000	0
2017/09/08	R197	03/05/2018	304.44	Call	Bond Future	1,292.5200	1.2925	1,270.6200	1.2706	(1.694)	0	0	0
2017/09/08	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R197	03/05/2018	304.45	Call	Bond Future	1,282.5200	1.2825	1,260.6200	1.2606	(1.708)	0	0	0
2017/09/08	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R202	02/11/2017			Bond Future	240.5488	240.5488	240.5321	240.5321	(0.007)	0.0000	0.0000	28,647
2017/09/08	R202	02/11/2017	253.89	Put	Bond Future	13,341.2000	13.3412	13,357.8900	13.3579	0.125	0	0	0
2017/09/08	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R202	02/11/2017	253.91	Put	Bond Future	13,361.2000	13.3612	13,377.8900	13.3779	0.125	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	
2017/09/08	R202	02/11/2017	253.90	Put	Bond Future	13,351.2000	13.3512	13,367.8900	13.3679	0.125	0	0	0
2017/09/08	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R202	01/02/2018	249.06	Put	Bond Future	7,702.8900	7.7029	7,722.2700	7.7223	0.252	0	0	0
2017/09/08	R202	01/02/2018			Bond Future	241.3571	241.3571	241.3377	241.3377	(0.008)	0.0000	0.0000	0
2017/09/08	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R202	01/02/2018	249.08	Put	Bond Future	7,722.8900	7.7229	7,742.2700	7.7423	0.251	0	0	0
2017/09/08	R202	01/02/2018	249.07	Put	Bond Future	7,712.8900	7.7129	7,732.2700	7.7323	0.251	0	0	0
2017/09/08	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R202	03/05/2018	247.48	Put	Bond Future	1,527.2400	1.5272	1,543.5100	1.5435	1.065	0	0	0
2017/09/08	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R202	03/05/2018			Bond Future	245.9528	245.9528	245.9365	245.9365	(0.007)	0.0000	0.0000	0
2017/09/08	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R202	03/05/2018	247.47	Put	Bond Future	1,517.2400	1.5172	1,533.5100	1.5335	1.072	0	0	0
2017/09/08	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R202	03/05/2018	247.49	Put	Bond Future	1,537.2400	1.5372	1,553.5100	1.5535	1.058	0	0	0
2017/09/08	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R204	02/11/2017			Bond Future	6.7691	104.3328	6.7478	104.3557	(0.315)	0.0000	0.0000	46,398
2017/09/08	R204	02/11/2017	7.75	Call	Bond Future	1,045.0900	1.0451	1,067.9900	1.0680	2.191	0	0	0
2017/09/08	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R204	02/11/2017	7.76	Call	Bond Future	1,055.6600	1.0557	1,078.5600	1.0786	2.169	0	0	0
2017/09/08	R204	02/11/2017	7.74	Call	Bond Future	1,034.5100	1.0345	1,057.4100	1.0574	2.214	0	0	0
2017/09/08	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R204	01/02/2018	7.27	Call	Bond Future	607.4100	0.6074	627.8900	0.6279	3.372	0	0	0
2017/09/08	R204	01/02/2018			Bond Future	6.5670	102.2147	6.5402	102.2373	(0.408)	0.0000	0.0000	0
2017/09/08	R204	01/02/2018	7.25	Call	Bond Future	592.0000	0.5920	612.3500	0.6123	3.438	0	0	0
2017/09/08	R204	01/02/2018	7.25	Put	Bond Future	18.8000	0.0188	16.5800	0.0166	(11.809)	0	0	0
2017/09/08	R204	01/02/2018	7.27	Put	Bond Future	17.5000	0.0175	15.4100	0.0154	(11.943)	0	0	0
2017/09/08	R204	01/02/2018	7.26	Call	Bond Future	599.7000	0.5997	620.1100	0.6201	3.403	0	0	0
2017/09/08	R204	01/02/2018	7.26	Put	Bond Future	18.1400	0.0181	15.9800	0.0160	(11.907)	0	0	0
2017/09/08	R204	03/05/2018	7.10	Put	Bond Future	17.3800	0.0174	15.2100	0.0152	(12.486)	0	0	0
2017/09/08	R204	03/05/2018			Bond Future	6.1736	104.1178	6.1340	104.1419	(0.642)	0.0000	0.0000	0
2017/09/08	R204	03/05/2018	7.09	Call	Bond Future	572.0500	0.5720	593.9200	0.5939	3.823	0	0	0
2017/09/08	R204	03/05/2018	7.09	Put	Bond Future	17.8000	0.0178	15.5700	0.0156	(12.528)	0	0	0
2017/09/08	R204	03/05/2018	7.10	Call	Bond Future	577.6500	0.5777	599.5800	0.5996	3.796	0	0	0
2017/09/08	R204	03/05/2018	7.08	Call	Bond Future	566.4500	0.5665	588.2700	0.5883	3.852	0	0	0
2017/09/08	R204	03/05/2018	7.08	Put	Bond Future	18.2200	0.0182	15.9400	0.0159	(12.514)	0	0	0
2017/09/08	R207	02/11/2017	8.04	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017/09/08	R207	02/11/2017	8.03	Call	Bond Future	1,934.1800	1.9342	1,965.3600	1.9654	1.612	0	0	0
2017/09/08	R207	02/11/2017			Bond Future	7.0518	102.6463	7.0362	102.6775	(0.221)	0.0000	0.0000	41,067
2017/09/08	R207	02/11/2017	8.04	Call	Bond Future	1,953.7100	1.9537	1,984.8900	1.9849	1.596	0	0	0
2017/09/08	R207	02/11/2017	8.03	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017/09/08	R207	02/11/2017	8.05	Call	Bond Future	1,973.2200	1.9732	2,004.4100	2.0044	1.581	0	0	0
2017/09/08	R207	02/11/2017	8.05	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017/09/08	R207	01/02/2018	7.61	Put	Bond Future	63.0300	0.0630	58.4800	0.0585	(7.219)	0	0	0
2017/09/08	R207	01/02/2018	7.60	Call	Bond Future	1,145.9700	1.1460	1,172.2900	1.1723	2.297	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
2017/09/08	R207	01/02/2018			Bond Future	6.9922	100.8941	6.9749	100.9251	(0.248)	0.0000	0.0000	0
2017/09/08	R207	01/02/2018	7.61	Call	Bond Future	1,161.5500	1.1616	1,188.0000	1.1880	2.277	0	0	0
2017/09/08	R207	01/02/2018	7.60	Put	Bond Future	65.1000	0.0651	60.4200	0.0604	(7.189)	0	0	0
2017/09/08	R207	01/02/2018	7.62	Call	Bond Future	1,177.0600	1.1771	1,203.6400	1.2036	2.258	0	0	0
2017/09/08	R207	01/02/2018	7.62	Put	Bond Future	60.8900	0.0609	56.4700	0.0565	(7.259)	0	0	0
2017/09/08	R207	03/05/2018	7.57	Call	Bond Future	1,138.5500	1.1386	1,164.7500	1.1647	2.301	0	0	0
2017/09/08	R207	03/05/2018	7.56	Put	Bond Future	117.7500	0.1178	111.1400	0.1111	(5.614)	0	0	0
2017/09/08	R207	03/05/2018			Bond Future	6.9158	102.7726	6.8950	102.8052	(0.300)	0.0000	0.0000	0
2017/09/08	R207	03/05/2018	7.58	Call	Bond Future	1,151.6600	1.1517	1,177.9700	1.1780	2.285	0	0	0
2017/09/08	R207	03/05/2018	7.58	Put	Bond Future	112.6200	0.1126	106.2400	0.1062	(5.665)	0	0	0
2017/09/08	R207	03/05/2018	7.57	Put	Bond Future	115.0500	0.1151	108.5600	0.1086	(5.641)	0	0	0
2017/09/08	R207	03/05/2018	7.56	Call	Bond Future	1,125.7100	1.1257	1,151.7900	1.1518	2.317	0	0	0
2017/09/08	R208	02/11/2017	8.19	Call	Bond Future	2,642.5800	2.6426	2,688.2700	2.6883	1.729	0	0	0
2017/09/08	R208	02/11/2017	8.18	Put	Bond Future	0.6000	0.0006	0.4600	0.0005	(23.333)	0	0	0
2017/09/08	R208	02/11/2017			Bond Future	7.2747	99.1409	7.2591	99.1867	(0.215)	0.0000	0.0000	32,186
2017/09/08	R208	02/11/2017	8.20	Call	Bond Future	2,670.9100	2.6709	2,716.6100	2.7166	1.711	0	0	0
2017/09/08	R208	02/11/2017	8.20	Put	Bond Future	0.4900	0.0005	0.3700	0.0004	(24.490)	0	0	0
2017/09/08	R208	02/11/2017	8.19	Put	Bond Future	0.5400	0.0005	0.4100	0.0004	(24.074)	0	0	0
2017/09/08	R208	02/11/2017	8.18	Call	Bond Future	2,614.2400	2.6142	2,659.9200	2.6599	1.747	0	0	0
2017/09/08	R208	01/02/2018	7.85	Put	Bond Future	144.5300	0.1445	135.8300	0.1358	(6.020)	0	0	0
2017/09/08	R208	01/02/2018			Bond Future	7.2610	100.9653	7.2443	101.0113	(0.230)	0.0000	0.0000	0
2017/09/08	R208	01/02/2018	7.84	Call	Bond Future	1,722.7000	1.7227	1,759.7100	1.7597	2.148	0	0	0
2017/09/08	R208	01/02/2018	7.84	Put	Bond Future	148.7700	0.1488	139.8700	0.1399	(5.982)	0	0	0
2017/09/08	R208	01/02/2018	7.85	Call	Bond Future	1,745.3700	1.7454	1,782.5800	1.7826	2.132	0	0	0
2017/09/08	R208	01/02/2018	7.83	Call	Bond Future	1,700.1300	1.7001	1,736.9400	1.7369	2.165	0	0	0
2017/09/08	R208	01/02/2018	7.83	Put	Bond Future	153.1200	0.1531	144.0200	0.1440	(5.943)	0	0	0
2017/09/08	R208	03/05/2018	7.77	Call	Bond Future	1,632.7600	1.6328	1,668.0800	1.6681	2.163	0	0	0
2017/09/08	R208	03/05/2018			Bond Future	7.2349	99.4441	7.2162	99.4919	(0.259)	0.0000	0.0000	0
2017/09/08	R208	03/05/2018	7.77	Put	Bond Future	278.4400	0.2784	265.9000	0.2659	(4.504)	0	0	0
2017/09/08	R208	03/05/2018	7.78	Call	Bond Future	1,652.2300	1.6522	1,687.7400	1.6877	2.149	0	0	0
2017/09/08	R208	03/05/2018	7.79	Put	Bond Future	267.2900	0.2673	255.1300	0.2551	(4.549)	0	0	0
2017/09/08	R208	03/05/2018	7.78	Put	Bond Future	272.8200	0.2728	260.4700	0.2605	(4.527)	0	0	0
2017/09/08	R208	03/05/2018	7.79	Call	Bond Future	1,671.7800	1.6718	1,707.4800	1.7075	2.135	0	0	0
2017/09/08	R209	02/11/2017	9.54	Call	Bond Future	1,692.2600	1.6923	1,738.8400	1.7388	2.753	0	0	0
2017/09/08	R209	02/11/2017	9.52	Put	Bond Future	1,370.9700	1.3710	1,308.4500	1.3084	(4.560)	0	0	0
2017/09/08	R209	02/11/2017	9.00	Put	Bond Future	3,761.4900	3.7615	3,665.6900	3.6657	(2.547)	0	0	0
2017/09/08	R209	02/11/2017	10.60	Put	Bond Future	48.7300	0.0487	43.1900	0.0432	(11.369)	0	0	1,300
2017/09/08	R209	02/11/2017	9.75	Call	Bond Future	2,544.7100	2.5447	2,607.8300	2.6078	2.480	0	0	0
2017/09/08	R209	02/11/2017	8.30	Put	Bond Future	8,742.9600	8.7430	8,635.7300	8.6357	(1.226)	0	0	0
2017/09/08	R209	02/11/2017	9.88	Put	Bond Future	538.0200	0.5380	502.9600	0.5030	(6.516)	0	0	1,350
2017/09/08	R209	02/11/2017			Bond Future	9.4831	72.7484	9.4672	72.8559	(0.167)	0.0000	0.0000	116,186
2017/09/08	R209	02/11/2017	9.54	Put	Bond Future	1,308.1700	1.3082	1,247.2300	1.2472	(4.658)	0	0	0
2017/09/08	R209	02/11/2017	9.52	Call	Bond Future	1,620.4300	1.6204	1,665.4300	1.6654	2.777	0	0	0
2017/09/08	R209	02/11/2017	10.00	Call	Bond Future	3,757.3200	3.7573	3,837.4300	3.8374	2.132	0	0	0
2017/09/08	R209	02/11/2017	10.00	Put	Bond Future	378.3100	0.3783	350.9000	0.3509	(7.245)	0	0	1,138
2017/09/08	R209	02/11/2017	9.53	Put	Bond Future	1,339.3000	1.3393	1,277.5800	1.2776	(4.608)	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
2017/09/08	R209	02/11/2017	9.00	Call	Bond Future	373.9900	0.3740	385.7100	0.3857	3.134	0	0	2,248
2017/09/08	R209	02/11/2017	10.60	Call	Bond Future	7,057.8300	7.0578	7,159.8100	7.1598	1.445	0	0	0
2017/09/08	R209	02/11/2017	9.75	Put	Bond Future	769.5000	0.7695	725.1000	0.7251	(5.770)	0	0	6,500
2017/09/08	R209	02/11/2017	8.30	Call	Bond Future	15.0500	0.0150	15.3400	0.0153	1.927	0	0	2,800
2017/09/08	R209	02/11/2017	9.88	Call	Bond Future	3,154.1700	3.1542	3,226.6300	3.2266	2.297	0	0	0
2017/09/08	R209	02/11/2017	9.53	Call	Bond Future	1,656.1200	1.6561	1,701.9200	1.7019	2.766	0	0	0
2017/09/08	R209	02/11/2017	9.58	Call	Bond Future	1,841.0400	1.8410	1,890.8200	1.8908	2.704	0	0	0
2017/09/08	R209	02/11/2017	9.58	Put	Bond Future	1,188.8100	1.1888	1,131.0700	1.1311	(4.857)	0	0	1,350
2017/09/08	R209	02/11/2017	9.33	Put	Bond Future	2,075.9500	2.0759	1,999.0100	1.9990	(3.706)	0	0	0
2017/09/08	R209	02/11/2017	9.33	Call	Bond Future	1,027.3500	1.0273	1,057.9300	1.0579	2.977	0	0	1,350
2017/09/08	R209	01/02/2018	10.10	Call	Bond Future	4,612.0600	4.6121	4,686.7600	4.6868	1.620	0	0	0
2017/09/08	R209	01/02/2018	9.73	Call	Bond Future	3,036.5300	3.0365	3,094.7000	3.0947	1.916	0	0	0
2017/09/08	R209	01/02/2018	9.71	Put	Bond Future	1,815.7800	1.8158	1,763.9600	1.7640	(2.854)	0	0	0
2017/09/08	R209	01/02/2018	9.72	Call	Bond Future	2,997.7800	2.9978	3,055.4700	3.0555	1.924	0	0	0
2017/09/08	R209	01/02/2018			Bond Future	9.5375	74.0871	9.5212	74.1961	(0.170)	0.0000	0.0000	0
2017/09/08	R209	01/02/2018	9.73	Put	Bond Future	1,762.4600	1.7625	1,711.6000	1.7116	(2.886)	0	0	0
2017/09/08	R209	01/02/2018	9.71	Call	Bond Future	2,959.0800	2.9591	3,016.2900	3.0163	1.933	0	0	0
2017/09/08	R209	01/02/2018	10.10	Put	Bond Future	982.7000	0.9827	948.3700	0.9484	(3.493)	0	0	3,000
2017/09/08	R209	01/02/2018	9.72	Put	Bond Future	1,789.0500	1.7891	1,737.7100	1.7377	(2.870)	0	0	0
2017/09/08	R209	01/02/2018	10.00	Call	Bond Future	4,162.3000	4.1623	4,232.8400	4.2328	1.695	0	0	0
2017/09/08	R209	01/02/2018	10.00	Put	Bond Future	1,157.7100	1.1577	1,119.2200	1.1192	(3.325)	0	0	7,500
2017/09/08	R209	03/05/2018	9.85	Put	Bond Future	2,357.7600	2.3578	2,307.6400	2.3076	(2.126)	0	0	0
2017/09/08	R209	03/05/2018			Bond Future	9.5910	72.3173	9.5741	72.4291	(0.175)	0.0000	0.0000	0
2017/09/08	R209	03/05/2018	9.85	Call	Bond Future	4,046.9200	4.0469	4,108.6400	4.1086	1.525	0	0	0
2017/09/08	R209	03/05/2018	9.86	Call	Bond Future	4,085.1200	4.0851	4,147.2000	4.1472	1.520	0	0	0
2017/09/08	R209	03/05/2018	9.86	Put	Bond Future	2,331.9500	2.3319	2,282.1900	2.2822	(2.134)	0	0	0
2017/09/08	R209	03/05/2018	9.84	Call	Bond Future	4,008.8700	4.0089	4,070.2300	4.0702	1.531	0	0	0
2017/09/08	R209	03/05/2018	9.84	Put	Bond Future	2,383.8100	2.3838	2,333.3300	2.3333	(2.118)	0	0	0
2017/09/08	R210	02/11/2017	192.08	Put	Bond Future	7,011.5400	7.0115	6,684.1900	6.6842	(4.669)	0	0	0
2017/09/08	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R210	02/11/2017			Bond Future	185.0685	185.0685	185.3958	185.3958	0.177	0.0000	0.0000	2,179
2017/09/08	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R210	02/11/2017	192.07	Put	Bond Future	7,001.5400	7.0015	6,674.1900	6.6742	(4.675)	0	0	0
2017/09/08	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R210	02/11/2017	192.09	Put	Bond Future	7,021.5400	7.0215	6,694.1900	6.6942	(4.662)	0	0	0
2017/09/08	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R210	01/02/2018			Bond Future	188.5402	188.5402	188.8718	188.8718	0.176	0.0000	0.0000	0
2017/09/08	R210	01/02/2018	192.36	Put	Bond Future	3,819.8300	3.8198	3,488.1600	3.4882	(8.683)	0	0	0
2017/09/08	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R210	01/02/2018	192.38	Put	Bond Future	3,839.8300	3.8398	3,508.1600	3.5082	(8.638)	0	0	0
2017/09/08	R210	01/02/2018	192.37	Put	Bond Future	3,829.8300	3.8298	3,498.1600	3.4982	(8.660)	0	0	0
2017/09/08	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R210	03/05/2018	191.44	Put	Bond Future	1,732.5300	1.7325	1,391.8900	1.3919	(19.661)	0	0	0
2017/09/08	R210	03/05/2018			Bond Future	189.7075	189.7075	190.0481	190.0481	0.180	0.0000	0.0000	0
2017/09/08	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R210	03/05/2018	191.46	Put	Bond Future	1,752.5300	1.7525	1,411.8900	1.4119	(19.437)	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
2017/09/08	R210	03/05/2018	191.45	Put	Bond Future	1,742.5300	1.7425	1,401.8900	1.4019	(19.549)	0	0	0
2017/09/08	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R212	02/11/2017			Bond Future	151.1784	151.1784	151.1671	151.1671	(0.007)	0.0000	0.0000	4,057
2017/09/08	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R212	02/11/2017	152.40	Put	Bond Future	1,221.6400	1.2216	1,232.9300	1.2329	0.924	0	0	0
2017/09/08	R212	02/11/2017	152.42	Put	Bond Future	1,241.6400	1.2416	1,252.9300	1.2529	0.909	0	0	0
2017/09/08	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R212	02/11/2017	152.41	Put	Bond Future	1,231.6400	1.2316	1,242.9300	1.2429	0.917	0	0	0
2017/09/08	R212	01/02/2018	154.71	Put	Bond Future	2,734.0300	2.7340	2,747.0600	2.7471	0.477	0	0	0
2017/09/08	R212	01/02/2018			Bond Future	151.9760	151.9760	151.9629	151.9629	(0.009)	0.0000	0.0000	0
2017/09/08	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R212	01/02/2018	154.70	Put	Bond Future	2,724.0300	2.7240	2,737.0600	2.7371	0.478	0	0	0
2017/09/08	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R212	01/02/2018	154.69	Put	Bond Future	2,714.0300	2.7140	2,727.0600	2.7271	0.480	0	0	0
2017/09/08	R212	03/05/2018	154.30	Call	Bond Future	569.8100	0.5698	558.6900	0.5587	(1.952)	0	0	0
2017/09/08	R212	03/05/2018			Bond Future	154.8698	154.8698	154.8587	154.8587	(0.007)	0.0000	0.0000	0
2017/09/08	R212	03/05/2018	154.28	Call	Bond Future	589.8100	0.5898	578.6900	0.5787	(1.885)	0	0	0
2017/09/08	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R212	03/05/2018	154.29	Call	Bond Future	579.8100	0.5798	568.6900	0.5687	(1.918)	0	0	0
2017/09/08	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/08	R213	02/11/2017	9.36	Put	Bond Future	775.8400	0.7758	709.2500	0.7092	(8.583)	0	0	0
2017/09/08	R213	02/11/2017			Bond Future	9.1229	85.1228	9.0969	85.2991	(0.286)	0.0000	0.0000	63,283
2017/09/08	R213	02/11/2017	9.35	Call	Bond Future	2,311.1100	2.3111	2,419.5500	2.4196	4.692	0	0	0
2017/09/08	R213	02/11/2017	9.35	Put	Bond Future	797.2900	0.7973	729.4700	0.7295	(8.506)	0	0	0
2017/09/08	R213	02/11/2017	9.36	Call	Bond Future	2,355.4600	2.3555	2,465.1300	2.4651	4.656	0	0	0
2017/09/08	R213	02/11/2017	9.34	Call	Bond Future	2,267.1500	2.2672	2,374.3400	2.3743	4.728	0	0	0
2017/09/08	R213	02/11/2017	9.34	Put	Bond Future	819.2000	0.8192	750.1300	0.7501	(8.431)	0	0	0
2017/09/08	R213	01/02/2018	9.42	Call	Bond Future	3,116.8700	3.1169	3,222.3900	3.2224	3.385	0	0	0
2017/09/08	R213	01/02/2018	9.41	Put	Bond Future	1,548.5600	1.5486	1,474.4500	1.4744	(4.786)	0	0	0
2017/09/08	R213	01/02/2018			Bond Future	9.1775	86.6893	9.1506	86.8682	(0.292)	0.0000	0.0000	0
2017/09/08	R213	01/02/2018	9.43	Call	Bond Future	3,157.5200	3.1575	3,263.8400	3.2638	3.367	0	0	0
2017/09/08	R213	01/02/2018	9.43	Put	Bond Future	1,499.7800	1.4998	1,427.2800	1.4273	(4.834)	0	0	0
2017/09/08	R213	01/02/2018	9.42	Put	Bond Future	1,523.9100	1.5239	1,450.6100	1.4506	(4.810)	0	0	0
2017/09/08	R213	01/02/2018	9.41	Call	Bond Future	3,076.6600	3.0767	3,181.3700	3.1814	3.403	0	0	0
2017/09/08	R213	03/05/2018	9.57	Put	Bond Future	1,998.1800	1.9982	1,925.9600	1.9260	(3.614)	0	0	0
2017/09/08	R213	03/05/2018	9.56	Call	Bond Future	4,166.6100	4.1666	4,276.8600	4.2769	2.646	0	0	0
2017/09/08	R213	03/05/2018			Bond Future	9.2274	84.7539	9.1996	84.9370	(0.302)	0.0000	0.0000	0
2017/09/08	R213	03/05/2018	9.57	Call	Bond Future	4,206.5300	4.2065	4,317.3800	4.3174	2.635	0	0	0
2017/09/08	R213	03/05/2018	9.56	Put	Bond Future	2,021.5900	2.0216	1,948.7700	1.9488	(3.602)	0	0	0
2017/09/08	R213	03/05/2018	9.58	Call	Bond Future	4,246.6000	4.2466	4,358.0400	4.3580	2.624	0	0	0
2017/09/08	R213	03/05/2018	9.58	Put	Bond Future	1,975.0000	1.9750	1,903.3700	1.9034	(3.627)	0	0	0
2017/09/08	R214	02/11/2017	9.60	Call	Bond Future	1,419.2300	1.4192	1,441.3400	1.4413	1.558	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/08	R214	02/11/2017			Bond Future	9.6499		72.1893	9.6391	72.2650	(0.112)	0.0000	0.0000	44,034
2017/09/08	R214	02/11/2017	9.60	Put	Bond Future	1,770.2400		1.7702	1,716.6100	1.7166	(3.030)	0	0	0
2017/09/08	R214	02/11/2017	9.58	Call	Bond Future	1,354.5900		1.3546	1,375.6700	1.3757	1.556	0	0	0
2017/09/08	R214	02/11/2017	9.58	Put	Bond Future	1,847.2100		1.8472	1,792.5500	1.7925	(2.959)	0	0	0
2017/09/08	R214	02/11/2017	9.59	Put	Bond Future	1,808.4400		1.8084	1,754.3000	1.7543	(2.994)	0	0	0
2017/09/08	R214	02/11/2017	9.59	Call	Bond Future	1,386.6800		1.3867	1,408.2800	1.4083	1.558	0	0	0
2017/09/08	R214	01/02/2018	9.84	Call	Bond Future	2,930.5700		2.9306	2,966.6000	2.9666	1.229	0	0	0
2017/09/08	R214	01/02/2018			Bond Future	9.7075		73.5177	9.6965	73.5943	(0.114)	0.0000	0.0000	0
2017/09/08	R214	01/02/2018	9.82	Call	Bond Future	2,854.0500		2.8540	2,889.3900	2.8894	1.238	0	0	0
2017/09/08	R214	01/02/2018	9.82	Put	Bond Future	2,080.5200		2.0805	2,039.2500	2.0393	(1.984)	0	0	0
2017/09/08	R214	01/02/2018	9.84	Put	Bond Future	2,020.9100		2.0209	1,980.3300	1.9803	(2.008)	0	0	0
2017/09/08	R214	01/02/2018	9.83	Call	Bond Future	2,892.1900		2.8922	2,927.8800	2.9279	1.234	0	0	0
2017/09/08	R214	01/02/2018	9.83	Put	Bond Future	2,050.5400		2.0505	2,009.6200	2.0096	(1.996)	0	0	0
2017/09/08	R214	03/05/2018	9.99	Put	Bond Future	2,559.3200		2.5593	2,520.9800	2.5210	(1.498)	0	0	0
2017/09/08	R214	03/05/2018			Bond Future	9.7611		71.5906	9.7496	71.6694	(0.117)	0.0000	0.0000	0
2017/09/08	R214	03/05/2018	9.98	Call	Bond Future	4,066.3100		4.0663	4,106.5000	4.1065	0.988	0	0	0
2017/09/08	R214	03/05/2018	9.98	Put	Bond Future	2,586.9300		2.5869	2,548.3300	2.5483	(1.492)	0	0	0
2017/09/08	R214	03/05/2018	9.99	Call	Bond Future	4,105.0600		4.1051	4,145.5100	4.1455	0.985	0	0	0
2017/09/08	R214	03/05/2018	9.97	Call	Bond Future	4,027.9200		4.0279	4,067.8700	4.0679	0.992	0	0	0
2017/09/08	R214	03/05/2018	9.97	Put	Bond Future	2,615.0100		2.6150	2,576.1700	2.5762	(1.485)	0	0	0
2017/09/08	R248	02/11/2017	9.65	Call	Bond Future	1,699.6500		1.6997	1,704.4200	1.7044	0.281	0	0	0
2017/09/08	R248	02/11/2017	9.66	Put	Bond Future	2,422.3300		2.4223	2,376.5000	2.3765	(1.892)	0	0	0
2017/09/08	R248	02/11/2017			Bond Future	9.7364		92.0561	9.7307	92.1070	(0.059)	0.0000	0.0000	81,327
2017/09/08	R248	02/11/2017	9.65	Put	Bond Future	2,472.5300		2.4725	2,426.4000	2.4264	(1.866)	0	0	0
2017/09/08	R248	02/11/2017	9.66	Call	Bond Future	1,739.5100		1.7395	1,744.5800	1.7446	0.291	0	0	0
2017/09/08	R248	02/11/2017	9.64	Call	Bond Future	1,660.3500		1.6603	1,664.8100	1.6648	0.269	0	0	0
2017/09/08	R248	02/11/2017	9.64	Put	Bond Future	2,523.4500		2.5234	2,477.0100	2.4770	(1.840)	0	0	0
2017/09/08	R248	01/02/2018	9.90	Put	Bond Future	2,819.4100		2.8194	2,786.0100	2.7860	(1.185)	0	0	0
2017/09/08	R248	01/02/2018	9.89	Call	Bond Future	3,670.2900		3.6703	3,687.8700	3.6879	0.479	0	0	0
2017/09/08	R248	01/02/2018			Bond Future	9.7967		93.7501	9.7909	93.8013	(0.060)	0.0000	0.0000	170
2017/09/08	R248	01/02/2018	9.90	Call	Bond Future	3,717.6700		3.7177	3,735.4600	3.7355	0.479	0	0	0
2017/09/08	R248	01/02/2018	9.89	Put	Bond Future	2,858.3300		2.8583	2,824.7200	2.8247	(1.176)	0	0	0
2017/09/08	R248	01/02/2018	9.91	Call	Bond Future	3,765.3100		3.7653	3,783.3400	3.7833	0.479	0	0	0
2017/09/08	R248	01/02/2018	9.91	Put	Bond Future	2,780.9100		2.7809	2,747.7500	2.7477	(1.192)	0	0	0
2017/09/08	R248	03/05/2018	10.06	Call	Bond Future	5,254.5100		5.2545	5,276.8600	5.2769	0.425	0	0	0
2017/09/08	R248	03/05/2018	10.05	Put	Bond Future	3,523.1200		3.5231	3,492.2100	3.4922	(0.877)	0	0	0
2017/09/08	R248	03/05/2018			Bond Future	9.8529		91.0588	9.8468	91.1119	(0.062)	0.0000	0.0000	0
2017/09/08	R248	03/05/2018	10.07	Call	Bond Future	5,302.5300		5.3025	5,325.0600	5.3251	0.425	0	0	0
2017/09/08	R248	03/05/2018	10.07	Put	Bond Future	3,451.6200		3.4516	3,421.0600	3.4211	(0.885)	0	0	0
2017/09/08	R248	03/05/2018	10.06	Put	Bond Future	3,487.3600		3.4874	3,456.6200	3.4566	(0.881)	0	0	0
2017/09/08	R248	03/05/2018	10.05	Call	Bond Future	5,206.3700		5.2064	5,228.5500	5.2286	0.426	0	0	0

Total

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