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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/08/2017 TO 03/08/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	03/08/2017			Bond Future	127.4959	127.4959	127.4913	127.4913	(0.004)	0.0000	0.0000	0
2017/08/03	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	03/08/2017	133.96	Put	Bond Future	6,464.1400	6.4641	6,468.6900	6.4687	0.070	0	0	0
2017/08/03	2025	03/08/2017	133.98	Put	Bond Future	6,484.1400	6.4841	6,488.6900	6.4887	0.070	0	0	0
2017/08/03	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	03/08/2017	133.97	Put	Bond Future	6,474.1400	6.4741	6,478.6900	6.4787	0.070	0	0	0
2017/08/03	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	02/11/2017			Bond Future	129.8900	129.8900	129.8845	129.8845	(0.004)	0.0000	0.0000	2,291
2017/08/03	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	02/11/2017	132.96	Put	Bond Future	3,070.0000	3.0700	3,075.5200	3.0755	0.180	0	0	0
2017/08/03	2025	02/11/2017	132.98	Put	Bond Future	3,090.0000	3.0900	3,095.5200	3.0955	0.179	0	0	0
2017/08/03	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	02/11/2017	132.97	Put	Bond Future	3,080.0000	3.0800	3,085.5200	3.0855	0.179	0	0	0
2017/08/03	2025	01/02/2018	133.89	Put	Bond Future	2,886.0600	2.8861	2,894.5300	2.8945	0.293	0	0	0
2017/08/03	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	01/02/2018			Bond Future	131.0039	131.0039	130.9955	130.9955	(0.006)	0.0000	0.0000	0
2017/08/03	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	01/02/2018	133.88	Put	Bond Future	2,876.0600	2.8761	2,884.5300	2.8845	0.295	0	0	0
2017/08/03	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	01/02/2018	133.90	Put	Bond Future	2,896.0600	2.8961	2,904.5300	2.9045	0.292	0	0	0
2017/08/03	2025	03/05/2018	133.21	Call	Bond Future	327.1000	0.3271	320.8600	0.3209	(1.908)	0	0	0
2017/08/03	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	03/05/2018			Bond Future	133.5371	133.5371	133.5309	133.5309	(0.005)	0.0000	0.0000	0
2017/08/03	2025	03/05/2018	133.22	Call	Bond Future	317.1000	0.3171	310.8600	0.3109	(1.968)	0	0	0
2017/08/03	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2025	03/05/2018	133.20	Call	Bond Future	337.1000	0.3371	330.8600	0.3309	(1.851)	0	0	0
2017/08/03	2029	03/08/2017			Bond Future	99.4379	99.4379	99.4344	99.4344	(0.003)	0.0000	0.0000	0
2017/08/03	2029	02/11/2017			Bond Future	100.3036	100.3036	100.2993	100.2993	(0.004)	0.0000	0.0000	1,370
2017/08/03	2029	01/02/2018			Bond Future	102.2077	102.2077	102.2013	102.2013	(0.006)	0.0000	0.0000	0
2017/08/03	2029	03/05/2018			Bond Future	103.1561	103.1561	103.1514	103.1514	(0.005)	0.0000	0.0000	0
2017/08/03	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2030	03/08/2017	9.33	Call	Bond Future	1,229.4400	1.2294	1,233.6600	1.2337	0.343	0	0	0
2017/08/03	2030	03/08/2017			Bond Future	9.1506	91.7132	9.1500	91.7174	(0.007)	0.0000	0.0000	0
2017/08/03	2030	03/08/2017	9.34	Call	Bond Future	1,297.3100	1.2973	1,301.5300	1.3015	0.325	0	0	0
2017/08/03	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2030	03/08/2017	9.35	Call	Bond Future	1,365.1000	1.3651	1,369.3200	1.3693	0.309	0	0	0

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2017/08/03	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2030	02/11/2017	9.34	Call	Bond Future	920.7400	0.9207	783.5900	0.7836	(14.896)	0	0	0
2017/08/03	2030	02/11/2017			Bond Future	9.2039	93.4008	9.2241	93.2637	0.219	0.0000	0.0000	54,416
2017/08/03	2030	02/11/2017	9.35	Call	Bond Future	987.9000	0.9879	850.7500	0.8508	(13.883)	0	0	0
2017/08/03	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2030	02/11/2017	9.36	Call	Bond Future	1,054.9800	1.0550	917.8300	0.9178	(13.000)	0	0	0
2017/08/03	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2030	01/02/2018			Bond Future	9.2589	91.1290	9.2799	90.9884	0.227	0.0000	0.0000	0
2017/08/03	2030	01/02/2018	9.38	Call	Bond Future	806.8100	0.8068	666.1700	0.6662	(17.432)	0	0	0
2017/08/03	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2030	01/02/2018	9.39	Call	Bond Future	873.0100	0.8730	732.3700	0.7324	(16.110)	0	0	0
2017/08/03	2030	01/02/2018	9.37	Call	Bond Future	740.5500	0.7406	599.9100	0.5999	(18.991)	0	0	0
2017/08/03	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2030	03/05/2018	9.51	Call	Bond Future	1,261.4400	1.2614	1,119.1800	1.1192	(11.278)	0	0	0
2017/08/03	2030	03/05/2018			Bond Future	9.3169	92.8424	9.3385	92.7001	0.232	0.0000	0.0000	0
2017/08/03	2030	03/05/2018	9.49	Call	Bond Future	1,131.8700	1.1319	989.6100	0.9896	(12.569)	0	0	0
2017/08/03	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2030	03/05/2018	9.50	Call	Bond Future	1,196.6900	1.1967	1,054.4300	1.0544	(11.888)	0	0	0
2017/08/03	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2032	03/08/2017	9.44	Call	Bond Future	619.3600	0.6194	514.3900	0.5144	(16.948)	0	0	0
2017/08/03	2032	03/08/2017	9.43	Put	Bond Future	47.1900	0.0472	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2032	03/08/2017			Bond Future	9.3607	94.1532	9.3700	94.0844	0.100	0.0000	0.0000	0
2017/08/03	2032	03/08/2017	9.45	Call	Bond Future	683.6900	0.6837	587.5300	0.5875	(14.065)	0	0	0
2017/08/03	2032	03/08/2017	9.45	Put	Bond Future	27.3600	0.0274	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2032	03/08/2017	9.43	Call	Bond Future	557.1500	0.5572	441.1600	0.4412	(20.818)	0	0	0
2017/08/03	2032	03/08/2017	9.44	Put	Bond Future	36.1700	0.0362	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2032	02/11/2017	9.49	Put	Bond Future	1,787.4700	1.7875	1,895.0400	1.8950	6.018	0	0	0
2017/08/03	2032	02/11/2017	9.48	Call	Bond Future	2,258.9200	2.2589	2,109.5900	2.1096	(6.611)	0	0	0
2017/08/03	2032	02/11/2017			Bond Future	9.4196	91.7290	9.4552	91.4707	0.377	0.0000	0.0000	32,123
2017/08/03	2032	02/11/2017	9.49	Call	Bond Future	2,297.8400	2.2978	2,147.0600	2.1471	(6.562)	0	0	0
2017/08/03	2032	02/11/2017	9.48	Put	Bond Future	1,820.8200	1.8208	1,929.8400	1.9298	5.987	0	0	0
2017/08/03	2032	02/11/2017	9.50	Call	Bond Future	2,337.1400	2.3371	2,184.9100	2.1849	(6.514)	0	0	0
2017/08/03	2032	02/11/2017	9.50	Put	Bond Future	1,754.5700	1.7546	1,860.6900	1.8607	6.048	0	0	0
2017/08/03	2032	01/02/2018	9.56	Call	Bond Future	3,125.1500	3.1251	2,974.8400	2.9748	(4.810)	0	0	0
2017/08/03	2032	01/02/2018	9.55	Put	Bond Future	2,584.4800	2.5845	2,699.3200	2.6993	4.443	0	0	0
2017/08/03	2032	01/02/2018			Bond Future	9.4798	93.4309	9.5167	93.1668	0.389	0.0000	0.0000	0
2017/08/03	2032	01/02/2018	9.57	Call	Bond Future	3,163.8900	3.1639	3,012.5200	3.0125	(4.784)	0	0	0
2017/08/03	2032	01/02/2018	9.57	Put	Bond Future	2,519.6900	2.5197	2,632.4300	2.6324	4.474	0	0	0
2017/08/03	2032	01/02/2018	9.56	Put	Bond Future	2,552.0500	2.5521	2,665.8500	2.6658	4.459	0	0	0
2017/08/03	2032	01/02/2018	9.55	Call	Bond Future	3,086.4000	3.0864	2,937.1300	2.9371	(4.836)	0	0	0
2017/08/03	2032	03/05/2018	9.71	Put	Bond Future	2,953.4000	2.9534	3,062.9900	3.0630	3.711	0	0	0
2017/08/03	2032	03/05/2018	9.70	Call	Bond Future	4,113.3000	4.1133	3,955.6900	3.9557	(3.832)	0	0	0
2017/08/03	2032	03/05/2018			Bond Future	9.5389	91.0303	9.5768	90.7622	0.398	0.0000	0.0000	0
2017/08/03	2032	03/05/2018	9.71	Call	Bond Future	4,152.8100	4.1528	3,994.3700	3.9944	(3.815)	0	0	0

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2017/08/03	2032	03/05/2018	9.70	Put	Bond Future	2,983.3500	2.9833	3,093.7700	3.0938	3.701	0	0	0
2017/08/03	2032	03/05/2018	9.72	Call	Bond Future	4,192.4900	4.1925	4,033.2300	4.0332	(3.799)	0	0	0
2017/08/03	2032	03/05/2018	9.72	Put	Bond Future	2,923.6900	2.9237	3,032.4600	3.0325	3.720	0	0	0
2017/08/03	2033	03/08/2017	113.14	Put	Bond Future	9,119.1000	9.1191	9,122.8100	9.1228	0.041	0	0	0
2017/08/03	2033	03/08/2017			Bond Future	104.0209	104.0209	104.0172	104.0172	(0.004)	0.0000	0.0000	0
2017/08/03	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2033	03/08/2017	113.13	Put	Bond Future	9,109.1000	9.1091	9,112.8100	9.1128	0.041	0	0	0
2017/08/03	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2033	03/08/2017	113.12	Put	Bond Future	9,099.1000	9.0991	9,102.8100	9.1028	0.041	0	0	0
2017/08/03	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2033	02/11/2017	110.07	Put	Bond Future	5,167.9600	5.1680	5,172.3400	5.1723	0.085	0	0	0
2017/08/03	2033	02/11/2017			Bond Future	104.9020	104.9020	104.8977	104.8977	(0.004)	0.0000	0.0000	5,174
2017/08/03	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2033	02/11/2017	110.09	Put	Bond Future	5,187.9600	5.1880	5,192.3400	5.1923	0.084	0	0	0
2017/08/03	2033	02/11/2017	110.08	Put	Bond Future	5,177.9600	5.1780	5,182.3400	5.1823	0.085	0	0	0
2017/08/03	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2033	01/02/2018			Bond Future	106.8936	106.8936	106.8869	106.8869	(0.006)	0.0000	0.0000	0
2017/08/03	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2033	01/02/2018	109.64	Put	Bond Future	2,746.4000	2.7464	2,753.1100	2.7531	0.244	0	0	0
2017/08/03	2033	01/02/2018	109.66	Put	Bond Future	2,766.4000	2.7664	2,773.1100	2.7731	0.243	0	0	0
2017/08/03	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2033	01/02/2018	109.65	Put	Bond Future	2,756.4000	2.7564	2,763.1100	2.7631	0.243	0	0	0
2017/08/03	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2033	03/05/2018			Bond Future	107.8620	107.8620	107.8570	107.8570	(0.005)	0.0000	0.0000	0
2017/08/03	2033	03/05/2018	107.70	Call	Bond Future	162.0100	0.1620	156.9900	0.1570	(3.099)	0	0	0
2017/08/03	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2033	03/05/2018	107.71	Call	Bond Future	152.0100	0.1520	146.9900	0.1470	(3.302)	0	0	0
2017/08/03	2033	03/05/2018	107.69	Call	Bond Future	172.0100	0.1720	166.9900	0.1670	(2.918)	0	0	0
2017/08/03	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2037	03/08/2017	9.57	Call	Bond Future	8.8400	0.0088	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2037	03/08/2017	9.56	Put	Bond Future	1,138.3600	1.1384	1,206.3700	1.2064	5.974	0	0	0
2017/08/03	2037	03/08/2017			Bond Future	9.7007	89.7590	9.7100	89.6848	0.096	0.0000	0.0000	0
2017/08/03	2037	03/08/2017	9.57	Put	Bond Future	1,059.7700	1.0598	1,125.1600	1.1252	6.170	0	0	0
2017/08/03	2037	03/08/2017	9.58	Call	Bond Future	12.3800	0.0124	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2037	03/08/2017	9.58	Put	Bond Future	982.2100	0.9822	1,044.0600	1.0441	6.297	0	0	0
2017/08/03	2037	03/08/2017	9.56	Call	Bond Future	6.2200	0.0062	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2037	02/11/2017	9.67	Put	Bond Future	2,697.8400	2.6978	2,860.0700	2.8601	6.013	0	0	0
2017/08/03	2037	02/11/2017			Bond Future	9.7608	91.4107	9.8014	91.0918	0.416	0.0000	0.0000	63,473
2017/08/03	2037	02/11/2017	9.66	Call	Bond Future	1,942.3100	1.9423	1,787.3700	1.7874	(7.977)	0	0	0
2017/08/03	2037	02/11/2017	9.66	Put	Bond Future	2,741.9700	2.7420	2,905.9700	2.9060	5.981	0	0	0
2017/08/03	2037	02/11/2017	9.67	Call	Bond Future	1,977.9800	1.9780	1,821.2700	1.8213	(7.923)	0	0	0
2017/08/03	2037	02/11/2017	9.65	Call	Bond Future	1,906.8400	1.9068	1,753.6700	1.7537	(8.033)	0	0	0
2017/08/03	2037	02/11/2017	9.65	Put	Bond Future	2,786.4200	2.7864	2,952.1900	2.9522	5.949	0	0	0
2017/08/03	2037	01/02/2018	9.82	Put	Bond Future	3,238.7000	3.2387	3,389.8100	3.3898	4.666	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	2037	01/02/2018			Bond Future	9.8229	88.8516	9.8649	88.5259	0.428	0.0000	0.0000	160
2017/08/03	2037	01/02/2018	9.82	Call	Bond Future	3,216.3700	3.2164	3,041.7600	3.0418	(5.429)	0	0	0
2017/08/03	2037	01/02/2018	9.81	Put	Bond Future	3,277.0200	3.2770	3,429.3900	3.4294	4.650	0	0	0
2017/08/03	2037	01/02/2018	9.83	Call	Bond Future	3,256.1500	3.2562	3,080.2900	3.0803	(5.401)	0	0	0
2017/08/03	2037	01/02/2018	9.83	Put	Bond Future	3,200.7300	3.2007	3,350.5900	3.3506	4.682	0	0	0
2017/08/03	2037	01/02/2018	9.81	Call	Bond Future	3,176.8300	3.1768	3,003.4800	3.0035	(5.457)	0	0	0
2017/08/03	2037	03/05/2018	9.99	Call	Bond Future	4,414.9300	4.4149	4,226.7400	4.2267	(4.263)	0	0	0
2017/08/03	2037	03/05/2018	9.97	Put	Bond Future	3,701.0500	3.7011	3,845.7500	3.8457	3.910	0	0	0
2017/08/03	2037	03/05/2018			Bond Future	9.8873	90.5221	9.9305	90.1912	0.437	0.0000	0.0000	0
2017/08/03	2037	03/05/2018	9.99	Put	Bond Future	3,631.6500	3.6317	3,774.3600	3.7744	3.930	0	0	0
2017/08/03	2037	03/05/2018	9.97	Call	Bond Future	4,332.6000	4.3326	4,146.4000	4.1464	(4.298)	0	0	0
2017/08/03	2037	03/05/2018	9.98	Put	Bond Future	3,666.2100	3.6662	3,809.9100	3.8099	3.920	0	0	0
2017/08/03	2037	03/05/2018	9.98	Call	Bond Future	4,373.6800	4.3737	4,186.4800	4.1865	(4.280)	0	0	0
2017/08/03	2038	03/08/2017	141.17	Put	Bond Future	13,333.7900	13.3338	13,338.5700	13.3386	0.036	0	0	0
2017/08/03	2038	03/08/2017			Bond Future	127.8362	127.8362	127.8314	127.8314	(0.004)	0.0000	0.0000	0
2017/08/03	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2038	03/08/2017	141.16	Put	Bond Future	13,323.7900	13.3238	13,328.5700	13.3286	0.036	0	0	0
2017/08/03	2038	03/08/2017	141.18	Put	Bond Future	13,343.7900	13.3438	13,348.5700	13.3486	0.036	0	0	0
2017/08/03	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2038	02/11/2017			Bond Future	130.2366	130.2366	130.2310	130.2310	(0.004)	0.0000	0.0000	19,558
2017/08/03	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2038	02/11/2017	136.82	Put	Bond Future	6,583.4000	6.5834	6,589.0200	6.5890	0.085	0	0	0
2017/08/03	2038	02/11/2017	136.80	Put	Bond Future	6,563.4000	6.5634	6,569.0200	6.5690	0.086	0	0	0
2017/08/03	2038	02/11/2017	136.81	Put	Bond Future	6,573.4000	6.5734	6,579.0200	6.5790	0.085	0	0	0
2017/08/03	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2038	01/02/2018	136.95	Put	Bond Future	5,761.8200	5.7618	5,770.3900	5.7704	0.149	0	0	0
2017/08/03	2038	01/02/2018			Bond Future	131.1882	131.1882	131.1796	131.1796	(0.007)	0.0000	0.0000	0
2017/08/03	2038	01/02/2018	136.94	Put	Bond Future	5,751.8200	5.7518	5,760.3900	5.7604	0.149	0	0	0
2017/08/03	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2038	01/02/2018	136.93	Put	Bond Future	5,741.8200	5.7418	5,750.3900	5.7504	0.149	0	0	0
2017/08/03	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2038	03/05/2018	132.27	Call	Bond Future	1,454.9800	1.4550	1,448.5200	1.4485	(0.444)	0	0	0
2017/08/03	2038	03/05/2018			Bond Future	133.7250	133.7250	133.7185	133.7185	(0.005)	0.0000	0.0000	0
2017/08/03	2038	03/05/2018	132.28	Call	Bond Future	1,444.9800	1.4450	1,438.5200	1.4385	(0.447)	0	0	0
2017/08/03	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2038	03/05/2018	132.29	Call	Bond Future	1,434.9800	1.4350	1,428.5200	1.4285	(0.450)	0	0	0
2017/08/03	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2040	03/08/2017	9.62	Put	Bond Future	2,060.7900	2.0608	2,096.7300	2.0967	1.744	0	0	0
2017/08/03	2040	03/08/2017	9.61	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2040	03/08/2017			Bond Future	9.8607	92.4655	9.8650	92.4294	0.044	0.0000	0.0000	0
2017/08/03	2040	03/08/2017	9.62	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2040	03/08/2017	9.61	Put	Bond Future	2,147.9600	2.1480	2,183.9500	2.1840	1.676	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	2040	03/08/2017	9.63	Call	Bond Future	0.1900	0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2040	03/08/2017	9.63	Put	Bond Future	1,973.7600	1.9738	2,009.6300	2.0096	1.817	0	0	0
2017/08/03	2040	02/11/2017	9.67	Put	Bond Future	3,729.6800	3.7297	3,874.7600	3.8748	3.890	0	0	0
2017/08/03	2040	02/11/2017			Bond Future	9.9237	94.1670	9.9540	93.9160	0.305	0.0000	0.0000	15,669
2017/08/03	2040	02/11/2017	9.66	Call	Bond Future	1,550.3000	1.5503	1,445.7800	1.4458	(6.742)	0	0	0
2017/08/03	2040	02/11/2017	9.66	Put	Bond Future	3,784.7700	3.7848	3,931.2100	3.9312	3.869	0	0	0
2017/08/03	2040	02/11/2017	9.67	Call	Bond Future	1,581.5500	1.5816	1,475.6700	1.4757	(6.695)	0	0	0
2017/08/03	2040	02/11/2017	9.65	Call	Bond Future	1,519.2600	1.5193	1,416.1200	1.4161	(6.789)	0	0	0
2017/08/03	2040	02/11/2017	9.65	Put	Bond Future	3,840.2000	3.8402	3,988.0200	3.9880	3.849	0	0	0
2017/08/03	2040	01/02/2018	9.89	Call	Bond Future	3,085.0700	3.0851	2,953.5800	2.9536	(4.262)	0	0	0
2017/08/03	2040	01/02/2018			Bond Future	9.9887	91.4088	10.0200	91.1522	0.314	0.0000	0.0000	0
2017/08/03	2040	01/02/2018	9.87	Call	Bond Future	3,008.5800	3.0086	2,879.0700	2.8791	(4.305)	0	0	0
2017/08/03	2040	01/02/2018	9.87	Put	Bond Future	3,991.2000	3.9912	4,118.2600	4.1183	3.184	0	0	0
2017/08/03	2040	01/02/2018	9.88	Put	Bond Future	3,945.8700	3.9459	4,071.9500	4.0719	3.195	0	0	0
2017/08/03	2040	01/02/2018	9.89	Put	Bond Future	3,900.9400	3.9009	4,026.0200	4.0260	3.206	0	0	0
2017/08/03	2040	01/02/2018	9.88	Call	Bond Future	3,046.6900	3.0467	2,916.2000	2.9162	(4.283)	0	0	0
2017/08/03	2040	03/05/2018	10.08	Put	Bond Future	4,213.7400	4.2137	4,329.4400	4.3294	2.746	0	0	0
2017/08/03	2040	03/05/2018			Bond Future	10.0561	93.1273	10.0883	92.8669	0.320	0.0000	0.0000	0
2017/08/03	2040	03/05/2018	10.07	Call	Bond Future	4,365.5400	4.3655	4,221.6500	4.2217	(3.296)	0	0	0
2017/08/03	2040	03/05/2018	10.07	Put	Bond Future	4,253.0000	4.2530	4,369.4800	4.3695	2.739	0	0	0
2017/08/03	2040	03/05/2018	10.08	Call	Bond Future	4,407.1100	4.4071	4,262.4400	4.2624	(3.283)	0	0	0
2017/08/03	2040	03/05/2018	10.06	Call	Bond Future	4,323.8400	4.3238	4,180.7300	4.1807	(3.310)	0	0	0
2017/08/03	2040	03/05/2018	10.06	Put	Bond Future	4,292.2400	4.2922	4,409.5000	4.4095	2.732	0	0	0
2017/08/03	2044	03/08/2017	9.64	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2044	03/08/2017			Bond Future	9.8807	89.6327	9.8900	89.5537	0.094	0.0000	0.0000	0
2017/08/03	2044	03/08/2017	9.62	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2044	03/08/2017	9.62	Put	Bond Future	2,261.0900	2.2611	2,340.0400	2.3400	3.492	0	0	0
2017/08/03	2044	03/08/2017	9.64	Put	Bond Future	2,084.2600	2.0843	2,163.1400	2.1631	3.785	0	0	0
2017/08/03	2044	03/08/2017	9.63	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	2044	03/08/2017	9.63	Put	Bond Future	2,172.6000	2.1726	2,251.5200	2.2515	3.633	0	0	0
2017/08/03	2044	02/11/2017	9.68	Call	Bond Future	1,587.0800	1.5871	1,465.3300	1.4653	(7.671)	0	0	0
2017/08/03	2044	02/11/2017			Bond Future	9.9416	91.2821	9.9770	90.9855	0.356	0.0000	0.0000	20,734
2017/08/03	2044	02/11/2017	9.66	Call	Bond Future	1,524.6300	1.5246	1,406.0700	1.4061	(7.776)	0	0	0
2017/08/03	2044	02/11/2017	9.66	Put	Bond Future	3,943.6600	3.9437	4,121.7300	4.1217	4.515	0	0	0
2017/08/03	2044	02/11/2017	9.68	Put	Bond Future	3,830.6300	3.8306	4,005.5100	4.0055	4.565	0	0	0
2017/08/03	2044	02/11/2017	9.67	Call	Bond Future	1,555.5700	1.5556	1,435.4200	1.4354	(7.724)	0	0	0
2017/08/03	2044	02/11/2017	9.67	Put	Bond Future	3,886.7900	3.8868	4,063.2700	4.0633	4.541	0	0	0
2017/08/03	2044	01/02/2018	9.90	Put	Bond Future	3,988.4100	3.9884	4,138.3200	4.1383	3.759	0	0	0
2017/08/03	2044	01/02/2018	9.89	Call	Bond Future	3,076.4900	3.0765	2,924.5500	2.9245	(4.939)	0	0	0
2017/08/03	2044	01/02/2018			Bond Future	10.0044	88.5955	10.0410	88.2925	0.366	0.0000	0.0000	0
2017/08/03	2044	01/02/2018	9.90	Call	Bond Future	3,115.0700	3.1151	2,961.9700	2.9620	(4.915)	0	0	0
2017/08/03	2044	01/02/2018	9.89	Put	Bond Future	4,034.2700	4.0343	4,185.3400	4.1853	3.745	0	0	0
2017/08/03	2044	01/02/2018	9.91	Call	Bond Future	3,153.9100	3.1539	2,999.6400	2.9996	(4.891)	0	0	0
2017/08/03	2044	01/02/2018	9.91	Put	Bond Future	3,942.9600	3.9430	4,091.7000	4.0917	3.772	0	0	0
2017/08/03	2044	03/05/2018	10.10	Call	Bond Future	4,509.8700	4.5099	4,339.4700	4.3395	(3.778)	0	0	0
2017/08/03	2044	03/05/2018	10.09	Put	Bond Future	4,298.5600	4.2986	4,436.7900	4.4368	3.216	0	0	0
2017/08/03	2044	03/05/2018			Bond Future	10.0693	90.2611	10.1070	89.9534	0.374	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	2044	03/05/2018	10.11	Call	Bond Future	4,552.3200	4.5523	4,381.0000	4.3810	(3.763)	0	0	0
2017/08/03	2044	03/05/2018	10.11	Put	Bond Future	4,220.0700	4.2201	4,356.4700	4.3565	3.232	0	0	0
2017/08/03	2044	03/05/2018	10.10	Put	Bond Future	4,259.1600	4.2592	4,396.4800	4.3965	3.224	0	0	0
2017/08/03	2044	03/05/2018	10.09	Call	Bond Future	4,467.6100	4.4676	4,298.1200	4.2981	(3.794)	0	0	0
2017/08/03	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2046	03/08/2017	141.17	Put	Bond Future	16,031.9100	16.0319	16,036.4600	16.0365	0.028	0	0	0
2017/08/03	2046	03/08/2017			Bond Future	125.1381	125.1381	125.1335	125.1335	(0.004)	0.0000	0.0000	0
2017/08/03	2046	03/08/2017	141.19	Put	Bond Future	16,051.9100	16.0519	16,056.4600	16.0565	0.028	0	0	0
2017/08/03	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2046	03/08/2017	141.18	Put	Bond Future	16,041.9100	16.0419	16,046.4600	16.0465	0.028	0	0	0
2017/08/03	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2046	02/11/2017	136.30	Put	Bond Future	10,385.9200	10.3859	10,391.5000	10.3915	0.054	0	0	0
2017/08/03	2046	02/11/2017			Bond Future	125.9141	125.9141	125.9085	125.9085	(0.004)	0.0000	0.0000	21,292
2017/08/03	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2046	02/11/2017	136.32	Put	Bond Future	10,405.9200	10.4059	10,411.5000	10.4115	0.054	0	0	0
2017/08/03	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2046	02/11/2017	136.31	Put	Bond Future	10,395.9200	10.3959	10,401.5000	10.4015	0.054	0	0	0
2017/08/03	2046	01/02/2018	132.92	Put	Bond Future	4,615.7100	4.6157	4,623.9000	4.6239	0.177	0	0	0
2017/08/03	2046	01/02/2018			Bond Future	128.3043	128.3043	128.2961	128.2961	(0.006)	0.0000	0.0000	0
2017/08/03	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2046	01/02/2018	132.91	Put	Bond Future	4,605.7100	4.6057	4,613.9000	4.6139	0.178	0	0	0
2017/08/03	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2046	01/02/2018	132.90	Put	Bond Future	4,595.7100	4.5957	4,603.9000	4.6039	0.178	0	0	0
2017/08/03	2046	03/05/2018	127.95	Call	Bond Future	1,219.9600	1.2200	1,213.9100	1.2139	(0.496)	0	0	0
2017/08/03	2046	03/05/2018			Bond Future	129.1700	129.1700	129.1639	129.1639	(0.005)	0.0000	0.0000	0
2017/08/03	2046	03/05/2018	127.93	Call	Bond Future	1,239.9600	1.2400	1,233.9100	1.2339	(0.488)	0	0	0
2017/08/03	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2046	03/05/2018	127.94	Call	Bond Future	1,229.9600	1.2300	1,223.9100	1.2239	(0.492)	0	0	0
2017/08/03	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	03/08/2017	149.22	Put	Bond Future	17,731.5300	17.7315	17,440.5500	17.4406	(1.641)	0	0	0
2017/08/03	2050	03/08/2017			Bond Future	131.4885	131.4885	131.7794	131.7794	0.221	0.0000	0.0000	0
2017/08/03	2050	03/08/2017	149.24	Put	Bond Future	17,751.5300	17.7515	17,460.5500	17.4606	(1.639)	0	0	0
2017/08/03	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	03/08/2017	149.23	Put	Bond Future	17,741.5300	17.7415	17,450.5500	17.4506	(1.640)	0	0	0
2017/08/03	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	02/11/2017	144.66	Put	Bond Future	10,702.4600	10.7025	10,407.0100	10.4070	(2.761)	0	0	0
2017/08/03	2050	02/11/2017	144.67	Put	Bond Future	10,712.4600	10.7125	10,417.0100	10.4170	(2.758)	0	0	0
2017/08/03	2050	02/11/2017			Bond Future	133.9575	133.9575	134.2530	134.2530	0.221	0.0000	0.0000	21,927
2017/08/03	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	02/11/2017	144.65	Put	Bond Future	10,692.4600	10.6925	10,397.0100	10.3970	(2.763)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	01/02/2018	140.23	Put	Bond Future	5,420.6100	5.4206	5,122.2700	5.1223	(5.504)	0	0	0
2017/08/03	2050	01/02/2018			Bond Future	134.8094	134.8094	135.1077	135.1077	0.221	0.0000	0.0000	0
2017/08/03	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	01/02/2018	140.25	Put	Bond Future	5,440.6100	5.4406	5,142.2700	5.1423	(5.484)	0	0	0
2017/08/03	2050	01/02/2018	140.24	Put	Bond Future	5,430.6100	5.4306	5,132.2700	5.1323	(5.494)	0	0	0
2017/08/03	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	03/05/2018	135.61	Call	Bond Future	1,806.0700	1.8061	2,112.6000	2.1126	16.972	0	0	0
2017/08/03	2050	03/05/2018			Bond Future	137.4161	137.4161	137.7226	137.7226	0.223	0.0000	0.0000	0
2017/08/03	2050	03/05/2018	135.62	Call	Bond Future	1,796.0700	1.7961	2,102.6000	2.1026	17.067	0	0	0
2017/08/03	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	2050	03/05/2018	135.63	Call	Bond Future	1,786.0700	1.7861	2,092.6000	2.0926	17.162	0	0	0
2017/08/03	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	AL37	03/08/2017			Index Future	546.8370	546.8370	546.6360	546.6360	(0.037)	0.0000	0.0000	0
2017/08/03	AL37	02/11/2017			Index Future	556.8990	556.8990	556.2910	556.2910	(0.109)	0.0000	0.0000	0
2017/08/03	AL37	01/02/2018			Index Future	567.2330	567.2330	566.6080	566.6080	(0.110)	0.0000	0.0000	0
2017/08/03	AL37	03/05/2018			Index Future	577.9000	577.9000	577.2700	577.2700	(0.109)	0.0000	0.0000	0
2017/08/03	AL7T	03/08/2017			Index Future	629.1590	629.1590	628.8030	628.8030	(0.057)	0.0000	0.0000	0
2017/08/03	AL7T	02/11/2017			Index Future	640.7360	640.7360	639.4040	639.4040	(0.208)	0.0000	0.0000	0
2017/08/03	AL7T	01/02/2018			Index Future	652.6250	652.6250	651.2630	651.2630	(0.209)	0.0000	0.0000	0
2017/08/03	AL7T	03/05/2018			Index Future	664.8990	664.8990	663.5180	663.5180	(0.208)	0.0000	0.0000	0
2017/08/03	ALBI	03/08/2017			Index Future	563.8480	563.8480	563.5440	563.5440	(0.054)	0.0000	0.0000	0
2017/08/03	ALBI	02/11/2017			Index Future	574.2230	574.2230	572.9410	572.9410	(0.223)	0.0000	0.0000	596
2017/08/03	ALBI	01/02/2018			Index Future	584.8790	584.8790	583.5670	583.5670	(0.224)	0.0000	0.0000	0
2017/08/03	ALBI	03/05/2018			Index Future	595.8780	595.8780	594.5480	594.5480	(0.223)	0.0000	0.0000	0
2017/08/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/08/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C303	28/02/2033			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/03	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	03/08/2017	135.16	Put	Bond Future	8,141.0400	8.1410	8,143.1300	8.1431	0.026	0	0	0
2017/08/03	EL28	03/08/2017			Bond Future	127.0190	127.0190	127.0169	127.0169	(0.002)	0.0000	0.0000	0
2017/08/03	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	03/08/2017	135.18	Put	Bond Future	8,161.0400	8.1610	8,163.1300	8.1631	0.026	0	0	0
2017/08/03	EL28	03/08/2017	135.17	Put	Bond Future	8,151.0400	8.1510	8,153.1300	8.1531	0.026	0	0	0
2017/08/03	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	02/11/2017			Bond Future	127.6604	127.6604	127.6573	127.6573	(0.002)	0.0000	0.0000	0
2017/08/03	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	02/11/2017	133.87	Put	Bond Future	6,209.5700	6.2096	6,212.6900	6.2127	0.050	0	0	0
2017/08/03	EL28	02/11/2017	133.89	Put	Bond Future	6,229.5700	6.2296	6,232.6900	6.2327	0.050	0	0	0
2017/08/03	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	02/11/2017	133.88	Put	Bond Future	6,219.5700	6.2196	6,222.6900	6.2227	0.050	0	0	0
2017/08/03	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	01/02/2018			Bond Future	130.0838	130.0838	130.0780	130.0780	(0.004)	0.0000	0.0000	0
2017/08/03	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	01/02/2018	132.29	Put	Bond Future	2,206.1800	2.2062	2,212.0300	2.2120	0.265	0	0	0
2017/08/03	EL28	01/02/2018	132.31	Put	Bond Future	2,226.1800	2.2262	2,232.0300	2.2320	0.263	0	0	0
2017/08/03	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	01/02/2018	132.30	Put	Bond Future	2,216.1800	2.2162	2,222.0300	2.2220	0.264	0	0	0
2017/08/03	EL28	03/05/2018	133.20	Put	Bond Future	600.6900	0.6007	604.3400	0.6043	0.608	0	0	0
2017/08/03	EL28	03/05/2018			Bond Future	132.5993	132.5993	132.5957	132.5957	(0.003)	0.0000	0.0000	0
2017/08/03	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	03/05/2018	133.19	Put	Bond Future	590.6900	0.5907	594.3400	0.5943	0.618	0	0	0
2017/08/03	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	EL28	03/05/2018	133.18	Put	Bond Future	580.6900	0.5807	584.3400	0.5843	0.629	0	0	0
2017/08/03	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	ES33	03/08/2017			Bond Future	10.7961	78.0440	10.8050	77.9898	0.082	0.0000	0.0000	0
2017/08/03	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	ES33	03/08/2017	10.53	Put	Bond Future	1,652.9700	1.6530	1,707.1400	1.7071	3.277	0	0	0
2017/08/03	ES33	03/08/2017	10.55	Put	Bond Future	1,526.8700	1.5269	1,581.0400	1.5810	3.548	0	0	0
2017/08/03	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	ES33	03/08/2017	10.54	Put	Bond Future	1,589.8800	1.5899	1,644.0500	1.6441	3.407	0	0	0
2017/08/03	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	ES33	02/11/2017	10.66	Put	Bond Future	1,457.6200	1.4576	1,668.5500	1.6685	14.471	0	0	0
2017/08/03	ES33	02/11/2017			Bond Future	10.8989	75.6899	10.9341	75.4789	0.323	0.0000	0.0000	9,466
2017/08/03	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	ES33	02/11/2017	10.68	Put	Bond Future	1,333.9800	1.3340	1,544.9100	1.5449	15.812	0	0	0
2017/08/03	ES33	02/11/2017	10.67	Put	Bond Future	1,395.7600	1.3958	1,606.6900	1.6067	15.112	0	0	0
2017/08/03	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	ES33	01/02/2018	11.00	Put	Bond Future	40.0500	0.0400	255.6300	0.2556	538.277	0	0	0
2017/08/03	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	ES33	01/02/2018			Bond Future	11.0068	77.0942	11.0433	76.8786	0.332	0.0000	0.0000	0
2017/08/03	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	ES33	01/02/2018	10.99	Put	Bond Future	99.2800	0.0993	314.8600	0.3149	217.143	0	0	0
2017/08/03	ES33	01/02/2018	11.01	Call	Bond Future	19.1000	0.0191	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	196.4800	0.1965	100.000	0	0	0
2017/08/03	ES33	03/05/2018	11.22	Call	Bond Future	623.8300	0.6238	405.0200	0.4050	(35.075)	0	0	0
2017/08/03	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	ES33	03/05/2018			Bond Future	11.1121	74.7519	11.1498	74.5330	0.339	0.0000	0.0000	0
2017/08/03	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	ES33	03/05/2018	11.20	Call	Bond Future	508.7600	0.5088	289.9500	0.2900	(43.008)	0	0	0
2017/08/03	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	ES33	03/05/2018	11.21	Call	Bond Future	566.3300	0.5663	347.5200	0.3475	(38.636)	0	0	0
2017/08/03	ES42	03/08/2017			Bond Future	11.0712	80.8063	11.0800	80.7458	0.080	0.0000	0.0000	0
2017/08/03	ES42	02/11/2017			Bond Future	11.1751	78.0320	11.2051	77.8311	0.268	0.0000	0.0000	7,957
2017/08/03	ES42	01/02/2018			Bond Future	11.2806	79.4796	11.3117	79.2741	0.276	0.0000	0.0000	0
2017/08/03	ES42	03/05/2018			Bond Future	11.3889	76.7126	11.4210	76.5042	0.282	0.0000	0.0000	0
2017/08/03	GOVI	03/08/2017	561.09	Call	GOVI	16,170.0000	1.6170	13,220.0000	1.3220	(18.244)	0	0	0
2017/08/03	GOVI	03/08/2017			GOVI	562.7070	562.7070	562.4120	562.4120	(0.052)	0.0000	0.0000	0
2017/08/03	GOVI	03/08/2017	561.10	Call	GOVI	16,070.0000	1.6070	13,120.0000	1.3120	(18.357)	0	0	0
2017/08/03	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	GOVI	03/08/2017	561.11	Call	GOVI	15,970.0000	1.5970	13,020.0000	1.3020	(18.472)	0	0	0
2017/08/03	GOVI	02/11/2017	572.45	Call	GOVI	6,110.0000	0.6110	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	6,630.0000	0.6630	100.000	0	0	0
2017/08/03	GOVI	02/11/2017			GOVI	573.0610	573.0610	571.7770	571.7770	(0.224)	0.0000	0.0000	500
2017/08/03	GOVI	02/11/2017	572.46	Call	GOVI	6,010.0000	0.6010	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	6,830.0000	0.6830	100.000	0	0	0
2017/08/03	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	6,730.0000	0.6730	100.000	0	0	0
2017/08/03	GOVI	02/11/2017	572.44	Call	GOVI	6,210.0000	0.6210	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	GOVI	01/02/2018			GOVI	583.6950	583.6950	582.3810	582.3810	(0.225)	0.0000	0.0000	0
2017/08/03	GOVI	01/02/2018	581.03	Call	GOVI	26,650.0000	2.6650	13,510.0000	1.3510	(49.306)	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
2017/08/03	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	GOVI	01/02/2018	581.04	Call	GOVI	26,550.0000		2.6550	13,410.0000	1.3410	(49.492)	0	0	0
2017/08/03	GOVI	01/02/2018	581.02	Call	GOVI	26,750.0000		2.6750	13,610.0000	1.3610	(49.121)	0	0	0
2017/08/03	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	GOVI	03/05/2018	590.27	Call	GOVI	44,020.0000		4.4020	30,700.0000	3.0700	(30.259)	0	0	0
2017/08/03	GOVI	03/05/2018	590.29	Call	GOVI	43,820.0000		4.3820	30,500.0000	3.0500	(30.397)	0	0	0
2017/08/03	GOVI	03/05/2018			GOVI	594.6720		594.6720	593.3400	593.3400	(0.224)	0.0000	0.0000	0
2017/08/03	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	GOVI	03/05/2018	590.28	Call	GOVI	43,920.0000		4.3920	30,600.0000	3.0600	(30.328)	0	0	0
2017/08/03	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/08/03	IGOV	03/08/2017			Index Future	246.6790		246.6790	246.7880	246.7880	0.044	0.0000	0.0000	0
2017/08/03	IGOV	02/11/2017			Index Future	251.3110		251.3110	251.4400	251.4400	0.051	0.0000	0.0000	1,161
2017/08/03	IGOV	01/02/2018			Index Future	256.0820		256.0820	256.2080	256.2080	0.049	0.0000	0.0000	0
2017/08/03	IGOV	03/05/2018			Index Future	261.0340		261.0340	261.1670	261.1670	0.051	0.0000	0.0000	0
2017/08/03	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/08/03	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/08/03	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/08/03	IS01	21/12/2017			Interest Rate Swap	99.7633		99.7633	99.7662	99.7662	0.003	0.0000	0.0000	0
2017/08/03	IS01	15/03/2018			Interest Rate Swap	99.6397		99.6397	99.6464	99.6464	0.007	0.0000	0.0000	0
2017/08/03	IS01	21/06/2018			Interest Rate Swap	99.7003		99.7003	99.7114	99.7114	0.011	0.0000	0.0000	0
2017/08/03	IS01	20/09/2018			Interest Rate Swap	99.7940		99.7940	99.8053	99.8053	0.011	0.0000	0.0000	0
2017/08/03	IS02	18/12/2017			Interest Rate Swap	99.7953		99.7953	99.7980	99.7980	0.003	0.0000	0.0000	0
2017/08/03	IS02	16/03/2018			Interest Rate Swap	98.9171		98.9171	98.9240	98.9240	0.007	0.0000	0.0000	0
2017/08/03	IS02	15/06/2018			Interest Rate Swap	98.3968		98.3968	98.4078	98.4078	0.011	0.0000	0.0000	0
2017/08/03	IS02	21/09/2018			Interest Rate Swap	98.2590		98.2590	98.2705	98.2705	0.012	0.0000	0.0000	0
2017/08/03	IS02	21/12/2018			Interest Rate Swap	98.5500		98.5500	98.5700	98.5700	0.020	0.0000	0.0000	0
2017/08/03	IS02	15/03/2019			Interest Rate Swap	98.8647		98.8647	98.8889	98.8889	0.024	0.0000	0.0000	0
2017/08/03	IS02	21/06/2019			Interest Rate Swap	99.1843		99.1843	99.2164	99.2164	0.032	0.0000	0.0000	0
2017/08/03	IS02	20/09/2019			Interest Rate Swap	99.5362		99.5362	99.5756	99.5756	0.040	0.0000	0.0000	0
2017/08/03	IS05	17/12/2020			Interest Rate Swap	95.5548		95.5548	95.6187	95.6187	0.067	0.0000	0.0000	0
2017/08/03	IS05	16/03/2021			Interest Rate Swap	94.7594		94.7594	94.8251	94.8251	0.069	0.0000	0.0000	0
2017/08/03	IS05	15/06/2021			Interest Rate Swap	93.9382		93.9382	94.0052	94.0052	0.071	0.0000	0.0000	0
2017/08/03	IS05	21/09/2021			Interest Rate Swap	94.0920		94.0920	94.1606	94.1606	0.073	0.0000	0.0000	0
2017/08/03	IS05	21/12/2021			Interest Rate Swap	96.2621		96.2621	96.3322	96.3322	0.073	0.0000	0.0000	51
2017/08/03	IS05	15/03/2022			Interest Rate Swap	96.3698		96.3698	96.4413	96.4413	0.074	0.0000	0.0000	0
2017/08/03	IS05	21/06/2022			Interest Rate Swap	97.5507		97.5507	97.6211	97.6211	0.072	0.0000	0.0000	0
2017/08/03	IS05	20/09/2022			Interest Rate Swap	99.7551		99.7551	99.8196	99.8196	0.065	0.0000	0.0000	0
2017/08/03	IS10	17/12/2025			Interest Rate Swap	94.5512		94.5512	94.6396	94.6396	0.094	0.0000	0.0000	0

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2017/08/03	IS10	16/03/2026			Interest Rate Swap	91.5722		91.5722	91.6639	91.6639	0.100	0.0000	0.0000	0
2017/08/03	IS10	15/06/2026			Interest Rate Swap	90.3394		90.3394	90.4334	90.4334	0.104	0.0000	0.0000	0
2017/08/03	IS10	21/09/2026			Interest Rate Swap	92.5234		92.5234	92.6173	92.6173	0.101	0.0000	0.0000	0
2017/08/03	IS10	21/12/2026			Interest Rate Swap	96.3255		96.3255	96.4168	96.4168	0.095	0.0000	0.0000	0
2017/08/03	IS10	15/03/2027			Interest Rate Swap	94.8986		94.8986	94.9901	94.9901	0.096	0.0000	0.0000	0
2017/08/03	IS10	21/06/2027			Interest Rate Swap	96.9846		96.9846	97.0754	97.0754	0.094	0.0000	0.0000	0
2017/08/03	IS10	20/09/2027			Interest Rate Swap	100.7213		100.7213	100.8119	100.8119	0.090	0.0000	0.0000	0
2017/08/03	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/08/03	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/08/03	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/08/03	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/08/03	JBAF	16/08/2017			Jibar Tradeable Future	7.0600		92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017/08/03	JBAF	20/09/2017			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/08/03	JBAF	18/10/2017			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/08/03	JBAF	15/11/2017			Jibar Tradeable Future	6.8200		93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2017/08/03	JBAF	20/12/2017			Jibar Tradeable Future	6.7600		93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/08/03	JBAF	17/01/2018			Jibar Tradeable Future	6.7300		93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/08/03	JBAF	20/03/2018			Jibar Tradeable Future	6.6600		93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/08/03	JBAF	20/06/2018			Jibar Tradeable Future	6.6300		93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2017/08/03	JBAF	19/09/2018			Jibar Tradeable Future	6.6500		93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2017/08/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/08/03	JBAF	19/12/2018			Jibar Tradeable Future	6.7000		93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/08/03	JBAF	20/03/2019			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2017/08/03	JBAF	19/06/2019			Jibar Tradeable Future	6.8300		93.1700	6.8300	93.1700	0.000	0.0000	0.0000	0
2017/08/03	R023	03/08/2017	8.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R023	03/08/2017			Bond Future	7.9503		102.4956	7.9600	102.4531	0.121	0.0000	0.0000	0
2017/08/03	R023	03/08/2017	8.59	Call	Bond Future	2,767.7600		2.7678	2,725.2800	2.7253	(1.535)	0	0	0
2017/08/03	R023	03/08/2017	8.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R023	03/08/2017	8.60	Call	Bond Future	2,810.2700		2.8103	2,767.7900	2.7678	(1.512)	0	0	0
2017/08/03	R023	03/08/2017	8.58	Call	Bond Future	2,725.2200		2.7252	2,682.7400	2.6827	(1.559)	0	0	0
2017/08/03	R023	03/08/2017	8.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R023	02/11/2017	8.56	Call	Bond Future	2,590.7400		2.5907	2,474.1900	2.4742	(4.499)	0	0	0
2017/08/03	R023	02/11/2017			Bond Future	7.9811		100.4534	8.0126	100.3197	0.395	0.0000	0.0000	53,785
2017/08/03	R023	02/11/2017	8.56	Put	Bond Future	173.8600		0.1739	190.9600	0.1910	9.835	0	0	0
2017/08/03	R023	02/11/2017	8.58	Put	Bond Future	162.4700		0.1625	178.6000	0.1786	9.928	0	0	0
2017/08/03	R023	02/11/2017	8.57	Call	Bond Future	2,626.1200		2.6261	2,509.0800	2.5091	(4.457)	0	0	0
2017/08/03	R023	02/11/2017	8.57	Put	Bond Future	168.1400		0.1681	184.7500	0.1848	9.879	0	0	0
2017/08/03	R023	02/11/2017	8.58	Call	Bond Future	2,661.5400		2.6615	2,544.0200	2.5440	(4.415)	0	0	0
2017/08/03	R023	01/02/2018	8.33	Put	Bond Future	773.0700		0.7731	817.7900	0.8178	5.785	0	0	0
2017/08/03	R023	01/02/2018			Bond Future	8.0134		102.3173	8.0472	102.1801	0.421	0.0000	0.0000	0
2017/08/03	R023	01/02/2018	8.32	Call	Bond Future	2,023.8600		2.0239	1,932.0400	1.9320	(4.537)	0	0	0
2017/08/03	R023	01/02/2018	8.32	Put	Bond Future	786.3100		0.7863	831.6300	0.8316	5.764	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	R023	01/02/2018	8.33	Call	Bond Future	2,050.6700	2.0507	1,958.2500	1.9582	(4.507)	0	0	0
2017/08/03	R023	01/02/2018	8.31	Call	Bond Future	1,997.4800	1.9975	1,906.2600	1.9063	(4.567)	0	0	0
2017/08/03	R023	01/02/2018	8.31	Put	Bond Future	800.0000	0.8000	845.9200	0.8459	5.740	0	0	0
2017/08/03	R023	03/05/2018	8.27	Call	Bond Future	2,057.0500	2.0571	1,972.1700	1.9722	(4.126)	0	0	0
2017/08/03	R023	03/05/2018			Bond Future	8.0363	100.3108	8.0719	100.1722	0.442	0.0000	0.0000	0
2017/08/03	R023	03/05/2018	8.27	Put	Bond Future	1,150.4700	1.1505	1,204.1800	1.2042	4.669	0	0	0
2017/08/03	R023	03/05/2018	8.28	Call	Bond Future	2,080.6500	2.0806	1,995.2500	1.9953	(4.104)	0	0	0
2017/08/03	R023	03/05/2018	8.29	Put	Bond Future	1,121.0200	1.1210	1,173.6900	1.1737	4.698	0	0	0
2017/08/03	R023	03/05/2018	8.28	Put	Bond Future	1,135.5000	1.1355	1,188.6900	1.1887	4.684	0	0	0
2017/08/03	R023	03/05/2018	8.29	Call	Bond Future	2,104.7200	2.1047	2,018.8000	2.0188	(4.082)	0	0	0
2017/08/03	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R035	03/08/2017			Bond Future	9.6207	97.6085	9.6300	97.5342	0.097	0.0000	0.0000	0
2017/08/03	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R035	03/08/2017	9.52	Put	Bond Future	810.7800	0.8108	885.0400	0.8850	9.159	0	0	0
2017/08/03	R035	03/08/2017	9.50	Put	Bond Future	973.0500	0.9731	1,047.3100	1.0473	7.632	0	0	0
2017/08/03	R035	03/08/2017	9.51	Put	Bond Future	891.8600	0.8919	966.1200	0.9661	8.326	0	0	0
2017/08/03	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R035	02/11/2017	9.61	Put	Bond Future	594.5600	0.5946	873.9500	0.8739	46.991	0	0	0
2017/08/03	R035	02/11/2017			Bond Future	9.6850	94.9060	9.7204	94.6266	0.366	0.0000	0.0000	12,213
2017/08/03	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R035	02/11/2017	9.60	Put	Bond Future	674.3000	0.6743	953.6900	0.9537	41.434	0	0	0
2017/08/03	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R035	02/11/2017	9.59	Put	Bond Future	754.1400	0.7541	1,033.5300	1.0335	37.047	0	0	0
2017/08/03	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R035	01/02/2018	9.73	Put	Bond Future	169.9900	0.1700	455.5000	0.4555	167.957	0	0	0
2017/08/03	R035	01/02/2018			Bond Future	9.7518	96.6670	9.7886	96.3815	0.377	0.0000	0.0000	0
2017/08/03	R035	01/02/2018	9.75	Put	Bond Future	14.0900	0.0141	299.6000	0.2996	2026.331	0	0	0
2017/08/03	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R035	01/02/2018	9.74	Put	Bond Future	91.9900	0.0920	377.5000	0.3775	310.371	0	0	0
2017/08/03	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R035	03/05/2018			Bond Future	9.8138	93.9837	9.8516	93.6939	0.385	0.0000	0.0000	0
2017/08/03	R035	03/05/2018	9.90	Call	Bond Future	658.5600	0.6586	368.7500	0.3688	(44.007)	0	0	0
2017/08/03	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R035	03/05/2018	9.91	Call	Bond Future	734.5200	0.7345	444.7100	0.4447	(39.456)	0	0	0
2017/08/03	R035	03/05/2018	9.89	Call	Bond Future	582.5100	0.5825	292.7000	0.2927	(49.752)	0	0	0
2017/08/03	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R186	03/08/2017	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R186	03/08/2017	9.35	Call	Bond Future	4,978.4200	4.9784	4,913.7400	4.9137	(1.299)	0	0	0
2017/08/03	R186	03/08/2017			Bond Future	8.6005	113.4069	8.6100	113.3423	0.110	0.0000	0.0000	0
2017/08/03	R186	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R186	03/08/2017	8.85	Call	Bond Future	1,690.7600	1.6908	1,626.0700	1.6261	(3.826)	0	0	0
2017/08/03	R186	03/08/2017	8.85	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R186	03/08/2017	8.92	Call	Bond Future	2,159.0800	2.1591	2,094.4000	2.0944	(2.996)	0	0	0
2017/08/03	R186	03/08/2017	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	R186	03/08/2017	8.90	Call	Bond Future	2,025.5500		2.0256	1,960.8700	1.9609	(3.193)	0	0	0
2017/08/03	R186	03/08/2017	8.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R186	03/08/2017	9.50	Call	Bond Future	5,939.0800		5.9391	5,874.4000	5.8744	(1.089)	0	0	0
2017/08/03	R186	03/08/2017	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R186	03/08/2017	8.80	Put	Bond Future	0.1600		0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R186	03/08/2017	8.93	Call	Bond Future	2,225.7700		2.2258	2,161.0900	2.1611	(2.906)	0	0	0
2017/08/03	R186	03/08/2017	8.91	Call	Bond Future	2,092.3400		2.0923	2,027.6600	2.0277	(3.091)	0	0	0
2017/08/03	R186	03/08/2017	8.65	Call	Bond Future	395.7300		0.3957	273.2200	0.2732	(30.958)	0	0	0
2017/08/03	R186	03/08/2017	8.65	Put	Bond Future	57.8300		0.0578	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R186	03/08/2017	8.80	Call	Bond Future	1,354.7600		1.3548	1,289.9200	1.2899	(4.786)	0	0	0
2017/08/03	R186	03/08/2017	9.00	Call	Bond Future	2,691.0700		2.6911	2,626.3900	2.6264	(2.404)	0	0	0
2017/08/03	R186	03/08/2017	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R186	03/08/2017	8.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R186	03/08/2017	8.75	Call	Bond Future	1,018.8800		1.0189	952.4000	0.9524	(6.525)	0	0	0
2017/08/03	R186	03/08/2017	8.75	Put	Bond Future	1.8000		0.0018	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R186	02/11/2017	8.88	Call	Bond Future	2,575.3300		2.5753	2,412.8400	2.4128	(6.309)	0	0	0
2017/08/03	R186	02/11/2017	8.75	Put	Bond Future	1,363.1100		1.3631	1,459.8300	1.4598	7.096	0	0	2,500
2017/08/03	R186	02/11/2017	8.89	Put	Bond Future	1,009.2200		1.0092	1,086.1800	1.0862	7.626	0	0	0
2017/08/03	R186	02/11/2017			Bond Future	8.6472		115.4938	8.6832	115.2530	0.417	0.0000	0.0000	164,563
2017/08/03	R186	02/11/2017	8.75	Call	Bond Future	2,048.2500		2.0482	1,904.1800	1.9042	(7.034)	0	0	0
2017/08/03	R186	02/11/2017	8.88	Put	Bond Future	1,031.9200		1.0319	1,110.2200	1.1102	7.588	0	0	0
2017/08/03	R186	02/11/2017	8.89	Call	Bond Future	2,618.2800		2.6183	2,454.4500	2.4544	(6.257)	0	0	0
2017/08/03	R186	02/11/2017	9.00	Call	Bond Future	3,112.5200		3.1125	2,934.7500	2.9348	(5.711)	0	0	0
2017/08/03	R186	02/11/2017	9.00	Put	Bond Future	784.6900		0.7847	847.7100	0.8477	8.031	0	0	5,000
2017/08/03	R186	02/11/2017	8.90	Call	Bond Future	2,661.5700		2.6616	2,496.4100	2.4964	(6.205)	0	0	0
2017/08/03	R186	02/11/2017	8.90	Put	Bond Future	986.9100		0.9869	1,062.5400	1.0625	7.663	0	0	0
2017/08/03	R186	01/02/2018	8.50	Put	Bond Future	3,037.0900		3.0371	3,174.9800	3.1750	4.540	0	0	0
2017/08/03	R186	01/02/2018	9.00	Call	Bond Future	3,493.6000		3.4936	3,331.7500	3.3318	(4.633)	0	0	0
2017/08/03	R186	01/02/2018	8.96	Call	Bond Future	3,330.5000		3.3305	3,172.5700	3.1726	(4.742)	0	0	0
2017/08/03	R186	01/02/2018	9.25	Call	Bond Future	0.0000		0.0000	4,402.3800	4.4024	100.000	0	0	0
2017/08/03	R186	01/02/2018			Bond Future	8.6951		112.3363	8.7328	112.0899	0.434	0.0000	0.0000	198
2017/08/03	R186	01/02/2018	8.50	Call	Bond Future	1,752.7500		1.7528	1,644.2900	1.6443	(6.188)	0	0	1,460
2017/08/03	R186	01/02/2018	7.75	Put	Bond Future	6,795.2800		6.7953	7,005.4400	7.0054	3.093	0	0	0
2017/08/03	R186	01/02/2018	7.75	Call	Bond Future	386.7100		0.3867	350.5200	0.3505	(9.358)	0	0	1,460
2017/08/03	R186	01/02/2018	9.00	Put	Bond Future	1,524.7700		1.5248	1,609.2700	1.6093	5.542	0	0	6,200
2017/08/03	R186	01/02/2018	8.96	Put	Bond Future	1,617.3000		1.6173	1,705.7200	1.7057	5.467	0	0	0
2017/08/03	R186	01/02/2018	8.75	Put	Bond Future	0.0000		0.0000	2,289.2800	2.2893	100.000	0	0	820
2017/08/03	R186	01/02/2018	9.25	Put	Bond Future	0.0000		0.0000	1,100.1000	1.1001	100.000	0	0	820
2017/08/03	R186	01/02/2018	8.97	Call	Bond Future	3,371.0200		3.3710	3,212.1000	3.2121	(4.714)	0	0	0
2017/08/03	R186	01/02/2018	8.75	Call	Bond Future	0.0000		0.0000	2,401.0000	2.4010	100.000	0	0	0
2017/08/03	R186	01/02/2018	8.97	Put	Bond Future	1,593.8400		1.5938	1,681.2700	1.6813	5.485	0	0	0
2017/08/03	R186	01/02/2018	8.98	Call	Bond Future	3,411.7600		3.4118	3,251.8600	3.2519	(4.687)	0	0	0
2017/08/03	R186	01/02/2018	8.98	Put	Bond Future	1,570.6400		1.5706	1,657.0900	1.6571	5.504	0	0	0
2017/08/03	R186	03/05/2018	8.91	Put	Bond Future	2,407.1600		2.4072	2,510.8300	2.5108	4.307	0	0	0
2017/08/03	R186	03/05/2018	8.92	Call	Bond Future	3,503.8800		3.5039	3,357.0100	3.3570	(4.192)	0	0	0
2017/08/03	R186	03/05/2018			Bond Future	8.7426		114.4484	8.7819	114.1987	0.449	0.0000	0.0000	0
2017/08/03	R186	03/05/2018	8.93	Call	Bond Future	3,540.8200		3.5408	3,393.1100	3.3931	(4.172)	0	0	0
2017/08/03	R186	03/05/2018	8.93	Put	Bond Future	2,354.6400		2.3546	2,456.6300	2.4566	4.331	0	0	0

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2017/08/03	R186	03/05/2018	8.91	Call	Bond Future	3,467.5200	3.4675	3,321.4900	3.3215	(4.211)	0	0	0
2017/08/03	R186	03/05/2018	8.92	Put	Bond Future	2,380.5900	2.3806	2,483.4200	2.4834	4.320	0	0	0
2017/08/03	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R197	03/08/2017			Bond Future	295.1377	295.1377	295.1268	295.1268	(0.004)	0.0000	0.0000	0
2017/08/03	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R197	03/08/2017	308.05	Put	Bond Future	12,912.3400	12.9123	12,923.1800	12.9232	0.084	0	0	0
2017/08/03	R197	03/08/2017	308.07	Put	Bond Future	12,932.3400	12.9323	12,943.1800	12.9432	0.084	0	0	0
2017/08/03	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R197	03/08/2017	308.06	Put	Bond Future	12,922.3400	12.9223	12,933.1800	12.9332	0.084	0	0	0
2017/08/03	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R197	02/11/2017	305.15	Put	Bond Future	4,470.4000	4.4704	4,483.4200	4.4834	0.291	0	0	0
2017/08/03	R197	02/11/2017			Bond Future	300.6796	300.6796	300.6666	300.6666	(0.004)	0.0000	0.0000	2,350
2017/08/03	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R197	02/11/2017	305.17	Put	Bond Future	4,490.4000	4.4904	4,503.4200	4.5034	0.290	0	0	0
2017/08/03	R197	02/11/2017	305.16	Put	Bond Future	4,480.4000	4.4804	4,493.4200	4.4934	0.291	0	0	0
2017/08/03	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R197	01/02/2018	301.68	Put	Bond Future	2,341.9600	2.3420	2,361.7000	2.3617	0.843	0	0	0
2017/08/03	R197	01/02/2018			Bond Future	299.3380	299.3380	299.3183	299.3183	(0.007)	0.0000	0.0000	0
2017/08/03	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R197	01/02/2018	301.67	Put	Bond Future	2,331.9600	2.3320	2,351.7000	2.3517	0.846	0	0	0
2017/08/03	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R197	01/02/2018	301.66	Put	Bond Future	2,321.9600	2.3220	2,341.7000	2.3417	0.850	0	0	0
2017/08/03	R197	03/05/2018	304.46	Call	Bond Future	666.1400	0.6661	651.5100	0.6515	(2.196)	0	0	0
2017/08/03	R197	03/05/2018			Bond Future	305.1261	305.1261	305.1115	305.1115	(0.005)	0.0000	0.0000	0
2017/08/03	R197	03/05/2018	304.44	Call	Bond Future	686.1400	0.6861	671.5100	0.6715	(2.132)	0	0	0
2017/08/03	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R197	03/05/2018	304.45	Call	Bond Future	676.1400	0.6761	661.5100	0.6615	(2.164)	0	0	0
2017/08/03	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	03/08/2017	258.35	Put	Bond Future	21,473.5000	21.4735	21,182.1900	21.1822	(1.357)	0	0	0
2017/08/03	R202	03/08/2017			Bond Future	236.8765	236.8765	237.1678	237.1678	0.123	0.0000	0.0000	0
2017/08/03	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	03/08/2017	258.37	Put	Bond Future	21,493.5000	21.4935	21,202.1900	21.2022	(1.355)	0	0	0
2017/08/03	R202	03/08/2017	258.36	Put	Bond Future	21,483.5000	21.4835	21,192.1900	21.1922	(1.356)	0	0	0
2017/08/03	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	02/11/2017			Bond Future	241.3246	241.3246	241.6197	241.6197	0.122	0.0000	0.0000	28,529
2017/08/03	R202	02/11/2017	253.89	Put	Bond Future	12,565.4400	12.5654	12,270.2800	12.2703	(2.349)	0	0	0
2017/08/03	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	02/11/2017	253.91	Put	Bond Future	12,585.4400	12.5854	12,290.2800	12.2903	(2.345)	0	0	0
2017/08/03	R202	02/11/2017	253.90	Put	Bond Future	12,575.4400	12.5754	12,280.2800	12.2803	(2.347)	0	0	0
2017/08/03	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	01/02/2018	249.06	Put	Bond Future	6,898.5100	6.8985	6,602.9700	6.6030	(4.284)	0	0	0

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2017/08/03	R202	01/02/2018			Bond Future	242.1615	242.1615	242.4570	242.4570	0.122	0.0000	0.0000	0
2017/08/03	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	01/02/2018	249.08	Put	Bond Future	6,918.5100	6.9185	6,622.9700	6.6230	(4.272)	0	0	0
2017/08/03	R202	01/02/2018	249.07	Put	Bond Future	6,908.5100	6.9085	6,612.9700	6.6130	(4.278)	0	0	0
2017/08/03	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	03/05/2018	247.48	Put	Bond Future	635.9600	0.6360	330.2800	0.3303	(48.066)	0	0	0
2017/08/03	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	03/05/2018			Bond Future	246.8440	246.8440	247.1497	247.1497	0.124	0.0000	0.0000	0
2017/08/03	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	03/05/2018	247.47	Put	Bond Future	625.9600	0.6260	320.2800	0.3203	(48.834)	0	0	0
2017/08/03	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R202	03/05/2018	247.49	Put	Bond Future	645.9600	0.6460	340.2800	0.3403	(47.322)	0	0	0
2017/08/03	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R203	03/08/2017			Bond Future	6.9936	103.3724	7.0000	103.3717	0.092	0.0000	0.0000	0
2017/08/03	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R203	03/08/2017	4.87	Put	Bond Future	227.3900	0.2274	228.0800	0.2281	0.303	0	0	0
2017/08/03	R203	03/08/2017	4.89	Put	Bond Future	225.2400	0.2252	225.9300	0.2259	0.306	0	0	0
2017/08/03	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R203	03/08/2017	4.88	Put	Bond Future	226.3100	0.2263	227.0000	0.2270	0.305	0	0	0
2017/08/03	R204	03/08/2017	7.76	Call	Bond Future	843.8800	0.8439	843.2600	0.8433	(0.073)	0	0	0
2017/08/03	R204	03/08/2017	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R204	03/08/2017			Bond Future	7.1045	102.1844	7.1050	102.1838	0.007	0.0000	0.0000	0
2017/08/03	R204	03/08/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R204	03/08/2017	7.77	Call	Bond Future	856.6700	0.8567	856.0500	0.8561	(0.072)	0	0	0
2017/08/03	R204	03/08/2017	7.75	Call	Bond Future	831.0800	0.8311	830.4600	0.8305	(0.075)	0	0	0
2017/08/03	R204	03/08/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R204	02/11/2017	7.76	Put	Bond Future	0.2600	0.0003	0.3100	0.0003	19.231	0	0	0
2017/08/03	R204	02/11/2017			Bond Future	7.0192	104.0648	7.0391	104.0435	0.283	0.0000	0.0000	44,643
2017/08/03	R204	02/11/2017	7.75	Call	Bond Future	777.3500	0.7773	756.1900	0.7562	(2.722)	0	0	0
2017/08/03	R204	02/11/2017	7.75	Put	Bond Future	0.2900	0.0003	0.3500	0.0004	20.690	0	0	0
2017/08/03	R204	02/11/2017	7.76	Call	Bond Future	787.8900	0.7879	766.7200	0.7667	(2.687)	0	0	0
2017/08/03	R204	02/11/2017	7.74	Call	Bond Future	766.8000	0.7668	745.6500	0.7456	(2.758)	0	0	0
2017/08/03	R204	02/11/2017	7.74	Put	Bond Future	0.3200	0.0003	0.3900	0.0004	21.875	0	0	0
2017/08/03	R204	01/02/2018	7.27	Call	Bond Future	407.8500	0.4078	390.6200	0.3906	(4.225)	0	0	0
2017/08/03	R204	01/02/2018			Bond Future	6.8730	101.9572	6.8999	101.9346	0.392	0.0000	0.0000	0
2017/08/03	R204	01/02/2018	7.25	Call	Bond Future	394.9900	0.3950	377.9900	0.3780	(4.304)	0	0	0
2017/08/03	R204	01/02/2018	7.25	Put	Bond Future	79.2400	0.0792	84.8800	0.0849	7.118	0	0	0
2017/08/03	R204	01/02/2018	7.27	Put	Bond Future	75.3900	0.0754	80.8000	0.0808	7.176	0	0	0
2017/08/03	R204	01/02/2018	7.26	Call	Bond Future	401.4000	0.4014	384.2900	0.3843	(4.263)	0	0	0
2017/08/03	R204	01/02/2018	7.26	Put	Bond Future	77.2900	0.0773	82.8200	0.0828	7.155	0	0	0
2017/08/03	R204	03/05/2018	7.10	Put	Bond Future	65.8800	0.0659	71.1200	0.0711	7.954	0	0	0
2017/08/03	R204	03/05/2018			Bond Future	6.5750	103.8743	6.6113	103.8524	0.552	0.0000	0.0000	0
2017/08/03	R204	03/05/2018	7.09	Call	Bond Future	377.8900	0.3779	361.2600	0.3613	(4.401)	0	0	0
2017/08/03	R204	03/05/2018	7.09	Put	Bond Future	67.0800	0.0671	72.4000	0.0724	7.931	0	0	0
2017/08/03	R204	03/05/2018	7.10	Call	Bond Future	382.7100	0.3827	366.0000	0.3660	(4.366)	0	0	0
2017/08/03	R204	03/05/2018	7.08	Call	Bond Future	373.1000	0.3731	356.5400	0.3565	(4.438)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	R204	03/05/2018	7.08	Put	Bond Future	68.3100	0.0683	73.7000	0.0737	7.890	0	0	0
2017/08/03	R207	03/08/2017	8.41	Call	Bond Future	2,244.7600	2.2448	2,222.8400	2.2228	(0.976)	0	0	0
2017/08/03	R207	03/08/2017	8.19	Call	Bond Future	1,775.2600	1.7753	1,753.3400	1.7533	(1.235)	0	0	0
2017/08/03	R207	03/08/2017			Bond Future	7.3700	100.2024	7.3800	100.1805	0.136	0.0000	0.0000	0
2017/08/03	R207	03/08/2017	8.39	Call	Bond Future	2,202.2000	2.2022	2,180.2800	2.1803	(0.995)	0	0	0
2017/08/03	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R207	03/08/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R207	03/08/2017	8.40	Call	Bond Future	2,223.4800	2.2235	2,201.5600	2.2016	(0.986)	0	0	0
2017/08/03	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R207	02/11/2017	8.03	Call	Bond Future	1,347.6700	1.3477	1,272.1100	1.2721	(5.607)	0	0	0
2017/08/03	R207	02/11/2017	8.04	Put	Bond Future	12.7800	0.0128	15.8900	0.0159	24.335	0	0	0
2017/08/03	R207	02/11/2017			Bond Future	7.3527	102.0462	7.3924	101.9674	0.540	0.0000	0.0000	40,855
2017/08/03	R207	02/11/2017	8.03	Put	Bond Future	13.5600	0.0136	16.8300	0.0168	24.115	0	0	0
2017/08/03	R207	02/11/2017	8.04	Call	Bond Future	1,366.4200	1.3664	1,290.7000	1.2907	(5.541)	0	0	0
2017/08/03	R207	02/11/2017	8.05	Call	Bond Future	1,385.2500	1.3853	1,309.3700	1.3094	(5.478)	0	0	0
2017/08/03	R207	02/11/2017	8.05	Put	Bond Future	12.0900	0.0121	15.0400	0.0150	24.400	0	0	0
2017/08/03	R207	01/02/2018	7.60	Call	Bond Future	730.4800	0.7305	675.9700	0.6760	(7.462)	0	0	0
2017/08/03	R207	01/02/2018	7.61	Put	Bond Future	239.9300	0.2399	266.2600	0.2663	10.974	0	0	0
2017/08/03	R207	01/02/2018			Bond Future	7.3261	100.2984	7.3719	100.2171	0.625	0.0000	0.0000	0
2017/08/03	R207	01/02/2018	7.60	Put	Bond Future	245.2700	0.2453	272.0500	0.2720	10.919	0	0	0
2017/08/03	R207	01/02/2018	7.61	Call	Bond Future	742.7900	0.7428	687.8300	0.6878	(7.399)	0	0	0
2017/08/03	R207	01/02/2018	7.62	Call	Bond Future	755.1900	0.7552	699.7900	0.6998	(7.336)	0	0	0
2017/08/03	R207	01/02/2018	7.62	Put	Bond Future	234.6800	0.2347	260.5700	0.2606	11.032	0	0	0
2017/08/03	R207	03/05/2018	7.57	Call	Bond Future	758.2100	0.7582	706.3900	0.7064	(6.835)	0	0	0
2017/08/03	R207	03/05/2018	7.56	Put	Bond Future	328.4200	0.3284	358.6800	0.3587	9.214	0	0	0
2017/08/03	R207	03/05/2018			Bond Future	7.2907	102.1843	7.3430	102.1026	0.717	0.0000	0.0000	0
2017/08/03	R207	03/05/2018	7.58	Call	Bond Future	768.7100	0.7687	716.5200	0.7165	(6.789)	0	0	0
2017/08/03	R207	03/05/2018	7.58	Put	Bond Future	317.9400	0.3179	347.4600	0.3475	9.285	0	0	0
2017/08/03	R207	03/05/2018	7.57	Put	Bond Future	322.9800	0.3230	352.8700	0.3529	9.254	0	0	0
2017/08/03	R207	03/05/2018	7.56	Call	Bond Future	748.1100	0.7481	696.6600	0.6967	(6.877)	0	0	0
2017/08/03	R208	03/08/2017	8.32	Call	Bond Future	2,420.2300	2.4202	2,389.8100	2.3898	(1.257)	0	0	0
2017/08/03	R208	03/08/2017			Bond Future	7.5252	99.9532	7.5350	99.9228	0.131	0.0000	0.0000	0
2017/08/03	R208	03/08/2017	8.30	Call	Bond Future	2,360.2400	2.3602	2,329.8200	2.3298	(1.289)	0	0	0
2017/08/03	R208	03/08/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R208	03/08/2017	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R208	03/08/2017	8.31	Call	Bond Future	2,390.2400	2.3902	2,359.8200	2.3598	(1.273)	0	0	0
2017/08/03	R208	03/08/2017	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R208	02/11/2017	8.19	Call	Bond Future	1,932.9200	1.9329	1,844.2900	1.8443	(4.585)	0	0	0
2017/08/03	R208	02/11/2017	8.18	Put	Bond Future	42.2700	0.0423	48.5700	0.0486	14.904	0	0	0
2017/08/03	R208	02/11/2017			Bond Future	7.5312	98.3915	7.5638	98.2969	0.433	0.0000	0.0000	32,234
2017/08/03	R208	02/11/2017	8.20	Call	Bond Future	1,959.4400	1.9594	1,870.5600	1.8706	(4.536)	0	0	0
2017/08/03	R208	02/11/2017	8.20	Put	Bond Future	38.4100	0.0384	44.1900	0.0442	15.048	0	0	0
2017/08/03	R208	02/11/2017	8.19	Put	Bond Future	40.2700	0.0403	46.3000	0.0463	14.974	0	0	0
2017/08/03	R208	02/11/2017	8.18	Call	Bond Future	1,906.5200	1.9065	1,818.1600	1.8182	(4.635)	0	0	0
2017/08/03	R208	01/02/2018	7.85	Put	Bond Future	395.3100	0.3953	425.5900	0.4256	7.660	0	0	0

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2017/08/03	R208	01/02/2018			Bond Future	7.5349		100.2171	7.5707	100.1197	0.476	0.0000	0.0000	0
2017/08/03	R208	01/02/2018	7.84	Call	Bond Future	1,229.3400		1.2293	1,162.6900	1.1627	(5.422)	0	0	0
2017/08/03	R208	01/02/2018	7.84	Put	Bond Future	403.6800		0.4037	434.4500	0.4345	7.622	0	0	0
2017/08/03	R208	01/02/2018	7.85	Call	Bond Future	1,247.8800		1.2479	1,180.7400	1.1807	(5.380)	0	0	0
2017/08/03	R208	01/02/2018	7.83	Call	Bond Future	1,210.6700		1.2107	1,144.5100	1.1445	(5.465)	0	0	0
2017/08/03	R208	01/02/2018	7.83	Put	Bond Future	411.9300		0.4119	443.1900	0.4432	7.589	0	0	0
2017/08/03	R208	03/05/2018	7.77	Call	Bond Future	1,207.6500		1.2077	1,146.6200	1.1466	(5.054)	0	0	0
2017/08/03	R208	03/05/2018			Bond Future	7.5278		98.7000	7.5666	98.6019	0.516	0.0000	0.0000	0
2017/08/03	R208	03/05/2018	7.77	Put	Bond Future	597.3600		0.5974	634.4900	0.6345	6.216	0	0	0
2017/08/03	R208	03/05/2018	7.78	Call	Bond Future	1,223.5700		1.2236	1,162.1100	1.1621	(5.023)	0	0	0
2017/08/03	R208	03/05/2018	7.79	Put	Bond Future	579.1200		0.5791	615.4100	0.6154	6.266	0	0	0
2017/08/03	R208	03/05/2018	7.78	Put	Bond Future	588.1900		0.5882	624.8900	0.6249	6.239	0	0	0
2017/08/03	R208	03/05/2018	7.79	Call	Bond Future	1,239.5800		1.2396	1,177.7100	1.1777	(4.991)	0	0	0
2017/08/03	R209	03/08/2017	9.45	Put	Bond Future	922.6200		0.9226	979.8000	0.9798	6.198	0	0	0
2017/08/03	R209	03/08/2017			Bond Future	9.5857		73.4795	9.5950	73.4169	0.098	0.0000	0.0000	0
2017/08/03	R209	03/08/2017	9.44	Call	Bond Future	3.7100		0.0037	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R209	03/08/2017	9.44	Put	Bond Future	989.2400		0.9892	1,048.1100	1.0481	5.951	0	0	0
2017/08/03	R209	03/08/2017	9.45	Call	Bond Future	5.4000		0.0054	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R209	03/08/2017	9.43	Call	Bond Future	2.5100		0.0025	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R209	03/08/2017	9.43	Put	Bond Future	1,056.4600		1.0565	1,116.5300	1.1165	5.686	0	0	0
2017/08/03	R209	02/11/2017	9.54	Call	Bond Future	1,582.9100		1.5829	1,468.0900	1.4681	(7.254)	0	0	0
2017/08/03	R209	02/11/2017	9.52	Put	Bond Future	2,340.3800		2.3404	2,462.5700	2.4626	5.221	0	0	0
2017/08/03	R209	02/11/2017	9.00	Put	Bond Future	4,906.3300		4.9063	5,092.6400	5.0926	3.797	0	0	0
2017/08/03	R209	02/11/2017	10.60	Put	Bond Future	260.2200		0.2602	280.3800	0.2804	7.747	0	0	1,300
2017/08/03	R209	02/11/2017	9.75	Call	Bond Future	2,279.6700		2.2797	2,137.5300	2.1375	(6.235)	0	0	0
2017/08/03	R209	02/11/2017	8.30	Put	Bond Future	9,834.9600		9.8350	10,062.6400	10.0626	2.315	0	0	0
2017/08/03	R209	02/11/2017			Bond Future	9.6421		71.6826	9.6776	71.4483	0.368	0.0000	0.0000	83,532
2017/08/03	R209	02/11/2017	9.54	Put	Bond Future	2,264.6300		2.2646	2,384.1500	2.3841	5.278	0	0	0
2017/08/03	R209	02/11/2017	9.52	Call	Bond Future	1,524.0300		1.5240	1,411.8800	1.4119	(7.359)	0	0	0
2017/08/03	R209	02/11/2017	10.00	Call	Bond Future	3,289.6500		3.2896	3,118.8200	3.1188	(5.193)	0	0	0
2017/08/03	R209	02/11/2017	10.00	Put	Bond Future	976.4500		0.9764	1,039.9600	1.0400	6.504	0	0	3,360
2017/08/03	R209	02/11/2017	9.00	Call	Bond Future	453.0200		0.4530	404.9900	0.4050	(10.602)	0	0	4,100
2017/08/03	R209	02/11/2017	9.53	Put	Bond Future	2,302.2900		2.3023	2,423.1500	2.4231	5.250	0	0	0
2017/08/03	R209	02/11/2017	10.60	Call	Bond Future	6,203.5100		6.2035	5,989.3300	5.9893	(3.453)	0	0	0
2017/08/03	R209	02/11/2017	9.75	Put	Bond Future	1,570.2700		1.5703	1,662.4700	1.6625	5.872	0	0	6,500
2017/08/03	R209	02/11/2017	8.30	Call	Bond Future	41.2400		0.0412	34.5800	0.0346	(16.149)	0	0	2,800
2017/08/03	R209	02/11/2017	9.53	Call	Bond Future	1,553.3000		1.5533	1,439.8200	1.4398	(7.306)	0	0	0
2017/08/03	R209	01/02/2018	9.73	Call	Bond Future	2,738.0500		2.7381	2,605.7200	2.6057	(4.833)	0	0	0
2017/08/03	R209	01/02/2018	9.71	Put	Bond Future	2,602.7700		2.6028	2,711.6400	2.7116	4.183	0	0	0
2017/08/03	R209	01/02/2018	9.72	Call	Bond Future	2,704.6700		2.7047	2,573.2800	2.5733	(4.858)	0	0	0
2017/08/03	R209	01/02/2018			Bond Future	9.6995		73.0125	9.7361	72.7732	0.377	0.0000	0.0000	0
2017/08/03	R209	01/02/2018	9.73	Put	Bond Future	2,538.5400		2.5385	2,645.5300	2.6455	4.215	0	0	0
2017/08/03	R209	01/02/2018	9.71	Call	Bond Future	2,671.5100		2.6715	2,541.0600	2.5411	(4.883)	0	0	0
2017/08/03	R209	01/02/2018	9.72	Put	Bond Future	2,570.5000		2.5705	2,678.4300	2.6784	4.199	0	0	0
2017/08/03	R209	03/05/2018	9.85	Put	Bond Future	2,993.9700		2.9940	3,098.1800	3.0982	3.481	0	0	0
2017/08/03	R209	03/05/2018			Bond Future	9.7557		71.2358	9.7933	70.9928	0.385	0.0000	0.0000	0
2017/08/03	R209	03/05/2018	9.85	Call	Bond Future	3,601.6900		3.6017	3,462.8600	3.4629	(3.855)	0	0	0

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2017/08/03	R209	03/05/2018	9.86	Call	Bond Future	3,636.3900	3.6364	3,496.8100	3.4968	(3.838)	0	0	0
2017/08/03	R209	03/05/2018	9.86	Put	Bond Future	2,964.6600	2.9647	3,068.1200	3.0681	3.490	0	0	0
2017/08/03	R209	03/05/2018	9.84	Call	Bond Future	3,567.1500	3.5671	3,429.0700	3.4291	(3.871)	0	0	0
2017/08/03	R209	03/05/2018	9.84	Put	Bond Future	3,023.5300	3.0235	3,128.4900	3.1285	3.471	0	0	0
2017/08/03	R210	03/08/2017	196.29	Put	Bond Future	11,583.2100	11.5832	11,589.8100	11.5898	0.057	0	0	0
2017/08/03	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R210	03/08/2017			Bond Future	184.7068	184.7068	184.7002	184.7002	(0.004)	0.0000	0.0000	0
2017/08/03	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R210	03/08/2017	196.28	Put	Bond Future	11,573.2100	11.5732	11,579.8100	11.5798	0.057	0	0	0
2017/08/03	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R210	03/08/2017	196.30	Put	Bond Future	11,593.2100	11.5932	11,599.8100	11.5998	0.057	0	0	0
2017/08/03	R210	02/11/2017	192.08	Put	Bond Future	6,290.6200	6.2906	6,298.6800	6.2987	0.128	0	0	0
2017/08/03	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R210	02/11/2017			Bond Future	185.7894	185.7894	185.7813	185.7813	(0.004)	0.0000	0.0000	2,234
2017/08/03	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R210	02/11/2017	192.07	Put	Bond Future	6,280.6200	6.2806	6,288.6800	6.2887	0.128	0	0	0
2017/08/03	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R210	02/11/2017	192.09	Put	Bond Future	6,300.6200	6.3006	6,308.6800	6.3087	0.128	0	0	0
2017/08/03	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R210	01/02/2018			Bond Future	189.3165	189.3165	189.3043	189.3043	(0.006)	0.0000	0.0000	0
2017/08/03	R210	01/02/2018	192.36	Put	Bond Future	3,043.5000	3.0435	3,055.6700	3.0557	0.400	0	0	0
2017/08/03	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R210	01/02/2018	192.38	Put	Bond Future	3,063.5000	3.0635	3,075.6700	3.0757	0.397	0	0	0
2017/08/03	R210	01/02/2018	192.37	Put	Bond Future	3,053.5000	3.0535	3,065.6700	3.0657	0.399	0	0	0
2017/08/03	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R210	03/05/2018	191.44	Put	Bond Future	911.5900	0.9116	920.5900	0.9206	0.987	0	0	0
2017/08/03	R210	03/05/2018			Bond Future	190.5284	190.5284	190.5194	190.5194	(0.005)	0.0000	0.0000	0
2017/08/03	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R210	03/05/2018	191.46	Put	Bond Future	931.5900	0.9316	940.5900	0.9406	0.966	0	0	0
2017/08/03	R210	03/05/2018	191.45	Put	Bond Future	921.5900	0.9216	930.5900	0.9306	0.977	0	0	0
2017/08/03	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	03/08/2017			Bond Future	148.1838	148.1838	148.1783	148.1783	(0.004)	0.0000	0.0000	0
2017/08/03	R212	03/08/2017	153.34	Put	Bond Future	5,156.1800	5.1562	5,161.7100	5.1617	0.107	0	0	0
2017/08/03	R212	03/08/2017	153.36	Put	Bond Future	5,176.1800	5.1762	5,181.7100	5.1817	0.107	0	0	0
2017/08/03	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	03/08/2017	153.35	Put	Bond Future	5,166.1800	5.1662	5,171.7100	5.1717	0.107	0	0	0
2017/08/03	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	02/11/2017			Bond Future	150.9664	150.9664	151.0864	151.0864	0.079	0.0000	0.0000	3,812
2017/08/03	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	02/11/2017	152.40	Put	Bond Future	1,433.5600	1.4336	1,313.6300	1.3136	(8.366)	0	0	0
2017/08/03	R212	02/11/2017	152.42	Put	Bond Future	1,453.5600	1.4536	1,333.6300	1.3336	(8.251)	0	0	0
2017/08/03	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	02/11/2017	152.41	Put	Bond Future	1,443.5600	1.4436	1,323.6300	1.3236	(8.308)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/03	R212	01/02/2018	154.71	Put	Bond Future	2,937.5700	2.9376	2,818.5200	2.8185	(4.053)	0	0	0
2017/08/03	R212	01/02/2018			Bond Future	151.7724	151.7724	151.8915	151.8915	0.078	0.0000	0.0000	0
2017/08/03	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	01/02/2018	154.70	Put	Bond Future	2,927.5700	2.9276	2,808.5200	2.8085	(4.067)	0	0	0
2017/08/03	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	01/02/2018	154.69	Put	Bond Future	2,917.5700	2.9176	2,798.5200	2.7985	(4.080)	0	0	0
2017/08/03	R212	03/05/2018	154.30	Call	Bond Future	407.2100	0.4072	531.2600	0.5313	30.463	0	0	0
2017/08/03	R212	03/05/2018			Bond Future	154.7072	154.7072	154.8313	154.8313	0.080	0.0000	0.0000	0
2017/08/03	R212	03/05/2018	154.28	Call	Bond Future	427.2100	0.4272	551.2600	0.5513	29.037	0	0	0
2017/08/03	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R212	03/05/2018	154.29	Call	Bond Future	417.2100	0.4172	541.2600	0.5413	29.733	0	0	0
2017/08/03	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/03	R213	03/08/2017	9.34	Call	Bond Future	679.9600	0.6800	600.6000	0.6006	(11.671)	0	0	0
2017/08/03	R213	03/08/2017	9.33	Put	Bond Future	22.2800	0.0223	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R213	03/08/2017			Bond Future	9.2406	85.9280	9.2500	85.8650	0.102	0.0000	0.0000	0
2017/08/03	R213	03/08/2017	9.35	Call	Bond Future	741.8200	0.7418	666.9700	0.6670	(10.090)	0	0	0
2017/08/03	R213	03/08/2017	9.35	Put	Bond Future	11.9000	0.0119	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R213	03/08/2017	9.34	Put	Bond Future	16.4100	0.0164	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R213	03/08/2017	9.33	Call	Bond Future	619.4000	0.6194	534.1700	0.5342	(13.760)	0	0	0
2017/08/03	R213	02/11/2017	9.36	Put	Bond Future	1,637.5800	1.6376	1,720.4600	1.7205	5.061	0	0	0
2017/08/03	R213	02/11/2017			Bond Future	9.2967	83.9610	9.3271	83.7598	0.327	0.0000	0.0000	62,910
2017/08/03	R213	02/11/2017	9.35	Call	Bond Future	2,019.6800	2.0197	1,902.5100	1.9025	(5.801)	0	0	0
2017/08/03	R213	02/11/2017	9.35	Put	Bond Future	1,667.6700	1.6677	1,751.6900	1.7517	5.038	0	0	0
2017/08/03	R213	02/11/2017	9.36	Call	Bond Future	2,055.3900	2.0554	1,937.0800	1.9371	(5.756)	0	0	0
2017/08/03	R213	02/11/2017	9.34	Call	Bond Future	1,984.3100	1.9843	1,868.2900	1.8683	(5.847)	0	0	0
2017/08/03	R213	02/11/2017	9.34	Put	Bond Future	1,698.1700	1.6982	1,783.3400	1.7833	5.015	0	0	0
2017/08/03	R213	01/02/2018	9.42	Call	Bond Future	2,779.2500	2.7793	2,662.2000	2.6622	(4.212)	0	0	0
2017/08/03	R213	01/02/2018	9.41	Put	Bond Future	2,386.6100	2.3866	2,476.1700	2.4762	3.753	0	0	0
2017/08/03	R213	01/02/2018			Bond Future	9.3550	85.5189	9.3866	85.3131	0.338	0.0000	0.0000	0
2017/08/03	R213	01/02/2018	9.43	Call	Bond Future	2,814.4100	2.8144	2,696.5400	2.6965	(4.188)	0	0	0
2017/08/03	R213	01/02/2018	9.43	Put	Bond Future	2,327.0800	2.3271	2,415.0000	2.4150	3.778	0	0	0
2017/08/03	R213	01/02/2018	9.42	Put	Bond Future	2,356.7000	2.3567	2,445.4400	2.4454	3.765	0	0	0
2017/08/03	R213	01/02/2018	9.41	Call	Bond Future	2,744.3000	2.7443	2,628.0700	2.6281	(4.235)	0	0	0
2017/08/03	R213	03/05/2018	9.57	Put	Bond Future	2,703.8200	2.7038	2,788.7700	2.7888	3.142	0	0	0
2017/08/03	R213	03/05/2018	9.56	Call	Bond Future	3,699.2900	3.6993	3,576.2300	3.5762	(3.327)	0	0	0
2017/08/03	R213	03/05/2018			Bond Future	9.4085	83.5769	9.4409	83.3682	0.345	0.0000	0.0000	0
2017/08/03	R213	03/05/2018	9.57	Call	Bond Future	3,735.1700	3.7352	3,611.4600	3.6115	(3.312)	0	0	0
2017/08/03	R213	03/05/2018	9.56	Put	Bond Future	2,731.2700	2.7313	2,816.8700	2.8169	3.134	0	0	0
2017/08/03	R213	03/05/2018	9.58	Call	Bond Future	3,771.2000	3.7712	3,646.8400	3.6468	(3.298)	0	0	0
2017/08/03	R213	03/05/2018	9.58	Put	Bond Future	2,676.6000	2.6766	2,760.9000	2.7609	3.150	0	0	0
2017/08/03	R214	03/08/2017	9.51	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R214	03/08/2017			Bond Future	9.7707	72.8971	9.7800	72.8328	0.096	0.0000	0.0000	0
2017/08/03	R214	03/08/2017	9.51	Put	Bond Future	1,832.7900	1.8328	1,897.0300	1.8970	3.505	0	0	0
2017/08/03	R214	03/08/2017	9.52	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0

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2017/08/03	R214	03/08/2017	9.53	Put	Bond Future	1,689.4500	1.6894	1,753.6500	1.7537	3.800	0	0	0
2017/08/03	R214	03/08/2017	9.52	Put	Bond Future	1,761.0500	1.7610	1,825.2800	1.8253	3.647	0	0	0
2017/08/03	R214	03/08/2017	9.53	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R214	02/11/2017	9.60	Call	Bond Future	1,304.7500	1.3047	1,216.2200	1.2162	(6.785)	0	0	0
2017/08/03	R214	02/11/2017			Bond Future	9.8300	70.9438	9.8603	70.7380	0.308	0.0000	0.0000	44,098
2017/08/03	R214	02/11/2017	9.60	Put	Bond Future	2,901.2700	2.9013	3,018.5000	3.0185	4.041	0	0	0
2017/08/03	R214	02/11/2017	9.58	Call	Bond Future	1,252.5900	1.2526	1,166.3700	1.1664	(6.883)	0	0	0
2017/08/03	R214	02/11/2017	9.58	Put	Bond Future	2,990.7200	2.9907	3,110.2600	3.1103	3.997	0	0	0
2017/08/03	R214	02/11/2017	9.59	Put	Bond Future	2,945.7700	2.9458	3,064.1500	3.0642	4.019	0	0	0
2017/08/03	R214	02/11/2017	9.59	Call	Bond Future	1,278.5000	1.2785	1,191.1200	1.1911	(6.835)	0	0	0
2017/08/03	R214	01/02/2018	9.84	Call	Bond Future	2,626.8600	2.6269	2,515.4500	2.5154	(4.241)	0	0	0
2017/08/03	R214	01/02/2018			Bond Future	9.8914	72.2601	9.9227	72.0498	0.316	0.0000	0.0000	0
2017/08/03	R214	01/02/2018	9.82	Call	Bond Future	2,560.5500	2.5606	2,450.7900	2.4508	(4.287)	0	0	0
2017/08/03	R214	01/02/2018	9.82	Put	Bond Future	3,044.6200	3.0446	3,145.1800	3.1452	3.303	0	0	0
2017/08/03	R214	01/02/2018	9.84	Put	Bond Future	2,974.8000	2.9748	3,073.7100	3.0737	3.325	0	0	0
2017/08/03	R214	01/02/2018	9.83	Call	Bond Future	2,593.6000	2.5936	2,483.0100	2.4830	(4.264)	0	0	0
2017/08/03	R214	01/02/2018	9.83	Put	Bond Future	3,009.5500	3.0095	3,109.2800	3.1093	3.314	0	0	0
2017/08/03	R214	03/05/2018	9.99	Put	Bond Future	3,299.3600	3.2994	3,392.9600	3.3930	2.837	0	0	0
2017/08/03	R214	03/05/2018			Bond Future	9.9483	70.3224	9.9804	70.1088	0.322	0.0000	0.0000	0
2017/08/03	R214	03/05/2018	9.98	Call	Bond Future	3,543.1000	3.5431	3,423.8300	3.4238	(3.366)	0	0	0
2017/08/03	R214	03/05/2018	9.98	Put	Bond Future	3,331.9600	3.3320	3,426.2200	3.4262	2.829	0	0	0
2017/08/03	R214	03/05/2018	9.99	Call	Bond Future	3,576.8600	3.5769	3,456.9300	3.4569	(3.353)	0	0	0
2017/08/03	R214	03/05/2018	9.97	Call	Bond Future	3,509.5000	3.5095	3,390.8800	3.3909	(3.380)	0	0	0
2017/08/03	R214	03/05/2018	9.97	Put	Bond Future	3,364.8300	3.3648	3,459.7400	3.4597	2.821	0	0	0
2017/08/03	R248	03/08/2017	9.58	Put	Bond Future	2,371.4100	2.3714	2,408.9600	2.4090	1.583	0	0	0
2017/08/03	R248	03/08/2017			Bond Future	9.8457	93.2778	9.8500	93.2402	0.044	0.0000	0.0000	0
2017/08/03	R248	03/08/2017	9.57	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R248	03/08/2017	9.57	Put	Bond Future	2,462.8200	2.4628	2,500.3800	2.5004	1.525	0	0	0
2017/08/03	R248	03/08/2017	9.58	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R248	03/08/2017	9.56	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/08/03	R248	03/08/2017	9.56	Put	Bond Future	2,554.3900	2.5544	2,591.9600	2.5920	1.471	0	0	0
2017/08/03	R248	02/11/2017	9.65	Call	Bond Future	1,643.5300	1.6435	1,533.6500	1.5337	(6.686)	0	0	0
2017/08/03	R248	02/11/2017	9.66	Put	Bond Future	3,856.2300	3.8562	4,005.4000	4.0054	3.868	0	0	0
2017/08/03	R248	02/11/2017			Bond Future	9.9075	90.5591	9.9378	90.2987	0.306	0.0000	0.0000	73,711
2017/08/03	R248	02/11/2017	9.65	Put	Bond Future	3,913.3600	3.9134	4,063.9400	4.0639	3.848	0	0	0
2017/08/03	R248	02/11/2017	9.66	Call	Bond Future	1,676.4600	1.6765	1,565.1700	1.5652	(6.638)	0	0	0
2017/08/03	R248	02/11/2017	9.64	Call	Bond Future	1,611.0000	1.6110	1,502.5400	1.5025	(6.732)	0	0	0
2017/08/03	R248	02/11/2017	9.64	Put	Bond Future	3,971.0500	3.9711	4,123.0500	4.1231	3.828	0	0	0
2017/08/03	R248	01/02/2018	9.90	Put	Bond Future	3,944.1500	3.9442	4,070.8400	4.0708	3.212	0	0	0
2017/08/03	R248	01/02/2018	9.89	Call	Bond Future	3,291.1400	3.2911	3,152.7000	3.1527	(4.206)	0	0	0
2017/08/03	R248	01/02/2018			Bond Future	9.9715	92.2394	10.0028	91.9733	0.314	0.0000	0.0000	170
2017/08/03	R248	01/02/2018	9.90	Call	Bond Future	3,331.6900	3.3317	3,192.2400	3.1922	(4.186)	0	0	0
2017/08/03	R248	01/02/2018	9.89	Put	Bond Future	3,989.9000	3.9899	4,117.6000	4.1176	3.201	0	0	0
2017/08/03	R248	01/02/2018	9.91	Call	Bond Future	3,372.5000	3.3725	3,232.0200	3.2320	(4.165)	0	0	0
2017/08/03	R248	01/02/2018	9.91	Put	Bond Future	3,898.8200	3.8988	4,024.4800	4.0245	3.223	0	0	0
2017/08/03	R248	03/05/2018	10.06	Call	Bond Future	4,621.8300	4.6218	4,470.7400	4.4707	(3.269)	0	0	0
2017/08/03	R248	03/05/2018	10.05	Put	Bond Future	4,417.9600	4.4180	4,537.7900	4.5378	2.712	0	0	0

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2017/08/03	R248	03/05/2018			Bond Future	10.0309	89.5362	10.0630	89.2661	0.321	0.0000	0.0000	0
2017/08/03	R248	03/05/2018	10.07	Call	Bond Future	4,665.2200	4.6652	4,513.3300	4.5133	(3.256)	0	0	0
2017/08/03	R248	03/05/2018	10.07	Put	Bond Future	4,336.9100	4.3369	4,455.1300	4.4551	2.726	0	0	0
2017/08/03	R248	03/05/2018	10.06	Put	Bond Future	4,377.2800	4.3773	4,496.3000	4.4963	2.719	0	0	0
2017/08/03	R248	03/05/2018	10.05	Call	Bond Future	4,578.6100	4.5786	4,428.3300	4.4283	(3.282)	0	0	0

Total **966575**