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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/08/2017 TO 22/08/2017

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
2017/08/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/08/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2025	02/11/2017			Bond Future	129.6823	129.6823	129.6768	129.6768	(0.004)	0.0000	0.0000	2,291
2017/08/22	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2025	02/11/2017	132.96	Put	Bond Future	3,277.6600	3.2777	3,283.1700	3.2832	0.168	0	0	0
2017/08/22	2025	02/11/2017	132.98	Put	Bond Future	3,297.6600	3.2977	3,303.1700	3.3032	0.167	0	0	0
2017/08/22	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2025	02/11/2017	132.97	Put	Bond Future	3,287.6600	3.2877	3,293.1700	3.2932	0.168	0	0	0
2017/08/22	2025	01/02/2018	133.89	Put	Bond Future	3,132.4600	3.1325	3,137.3600	3.1374	0.156	0	0	0
2017/08/22	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2025	01/02/2018			Bond Future	130.7575	130.7575	130.7526	130.7526	(0.004)	0.0000	0.0000	0
2017/08/22	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2025	01/02/2018	133.88	Put	Bond Future	3,122.4600	3.1225	3,127.3600	3.1274	0.157	0	0	0
2017/08/22	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2025	01/02/2018	133.90	Put	Bond Future	3,142.4600	3.1425	3,147.3600	3.1474	0.156	0	0	0
2017/08/22	2025	03/05/2018	133.21	Call	Bond Future	54.6000	0.0546	48.6900	0.0487	(10.824)	0	0	0
2017/08/22	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2025	03/05/2018			Bond Future	133.2646	133.2646	133.2587	133.2587	(0.004)	0.0000	0.0000	0
2017/08/22	2025	03/05/2018	133.22	Call	Bond Future	44.6000	0.0446	38.6900	0.0387	(13.251)	0	0	0
2017/08/22	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2025	03/05/2018	133.20	Call	Bond Future	64.6000	0.0646	58.6900	0.0587	(9.149)	0	0	0
2017/08/22	2029	02/11/2017			Bond Future	100.2121	100.2121	100.2078	100.2078	(0.004)	0.0000	0.0000	1,370
2017/08/22	2029	01/02/2018			Bond Future	102.0876	102.0876	102.0839	102.0839	(0.004)	0.0000	0.0000	0
2017/08/22	2029	03/05/2018			Bond Future	103.0170	103.0170	103.0125	103.0125	(0.004)	0.0000	0.0000	0
2017/08/22	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2030	02/11/2017	9.34	Call	Bond Future	1,649.0100	1.6490	1,546.8000	1.5468	(6.198)	0	0	0
2017/08/22	2030	02/11/2017			Bond Future	9.0976	94.1291	9.1125	94.0269	0.163	0.0000	0.0000	55,693
2017/08/22	2030	02/11/2017	9.35	Call	Bond Future	1,716.1700	1.7162	1,613.9600	1.6140	(5.956)	0	0	0
2017/08/22	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2030	02/11/2017	9.36	Call	Bond Future	1,783.2500	1.7832	1,681.0400	1.6810	(5.732)	0	0	0
2017/08/22	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2030	01/02/2018			Bond Future	9.1515	91.8531	9.1668	91.7493	0.167	0.0000	0.0000	0
2017/08/22	2030	01/02/2018	9.38	Call	Bond Future	1,530.8800	1.5309	1,427.1300	1.4271	(6.777)	0	0	0
2017/08/22	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2030	01/02/2018	9.39	Call	Bond Future	1,597.0800	1.5971	1,493.3300	1.4933	(6.496)	0	0	0
2017/08/22	2030	01/02/2018	9.37	Call	Bond Future	1,464.6200	1.4646	1,360.8700	1.3609	(7.084)	0	0	0
2017/08/22	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/22	2030	03/05/2018	9.51	Call	Bond Future	1,992.5500	1.9925	1,885.9300	1.8859	(5.351)	0	0	0
2017/08/22	2030	03/05/2018			Bond Future	9.2067	93.5735	9.2227	93.4669	0.174	0.0000	0.0000	0
2017/08/22	2030	03/05/2018	9.49	Call	Bond Future	1,862.9800	1.8630	1,756.3600	1.7564	(5.723)	0	0	0
2017/08/22	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2030	03/05/2018	9.50	Call	Bond Future	1,927.8000	1.9278	1,821.1800	1.8212	(5.531)	0	0	0
2017/08/22	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2032	02/11/2017	9.49	Put	Bond Future	1,287.7000	1.2877	1,319.1600	1.3192	2.443	0	0	0
2017/08/22	2032	02/11/2017	9.48	Call	Bond Future	2,315.6300	2.3156	2,239.3900	2.2394	(3.292)	0	0	0
2017/08/22	2032	02/11/2017			Bond Future	9.3430	92.2895	9.3578	92.1811	0.158	0.0000	0.0000	33,318
2017/08/22	2032	02/11/2017	9.49	Call	Bond Future	2,358.5400	2.3585	2,281.6600	2.2817	(3.260)	0	0	0
2017/08/22	2032	02/11/2017	9.48	Put	Bond Future	1,317.0600	1.3171	1,349.1600	1.3492	2.437	0	0	0
2017/08/22	2032	02/11/2017	9.50	Call	Bond Future	2,401.8600	2.4019	2,324.3400	2.3243	(3.227)	0	0	0
2017/08/22	2032	02/11/2017	9.50	Put	Bond Future	1,258.8200	1.2588	1,289.6400	1.2896	2.448	0	0	0
2017/08/22	2032	01/02/2018	9.20	Call	Bond Future	1,997.8400	1.9978	1,943.4100	1.9434	(2.724)	0	0	7,500
2017/08/22	2032	01/02/2018	9.45	Put	Bond Future	2,514.0800	2.5141	2,557.4800	2.5575	1.726	0	0	0
2017/08/22	2032	01/02/2018	9.40	Put	Bond Future	2,690.4000	2.6904	2,736.1500	2.7362	1.700	0	0	0
2017/08/22	2032	01/02/2018	9.56	Call	Bond Future	3,287.2700	3.2873	3,215.6700	3.2157	(2.178)	0	0	0
2017/08/22	2032	01/02/2018	9.55	Put	Bond Future	2,190.7300	2.1907	2,229.5500	2.2296	1.772	0	0	0
2017/08/22	2032	01/02/2018			Bond Future	9.4030	93.9844	9.4182	93.8744	0.162	0.0000	0.0000	0
2017/08/22	2032	01/02/2018	9.30	Put	Bond Future	3,069.5800	3.0696	3,120.1600	3.1202	1.648	0	0	0
2017/08/22	2032	01/02/2018	9.30	Call	Bond Future	2,319.1800	2.3192	2,259.7900	2.2598	(2.561)	0	0	7,800
2017/08/22	2032	01/02/2018	9.57	Call	Bond Future	3,328.4000	3.3284	3,256.3600	3.2564	(2.164)	0	0	0
2017/08/22	2032	01/02/2018	9.57	Put	Bond Future	2,130.7100	2.1307	2,168.6400	2.1686	1.780	0	0	0
2017/08/22	2032	01/02/2018	9.20	Put	Bond Future	3,485.0100	3.4850	3,540.5500	3.5406	1.594	0	0	0
2017/08/22	2032	01/02/2018	9.45	Call	Bond Future	2,853.2900	2.8533	2,786.7200	2.7867	(2.333)	0	0	750
2017/08/22	2032	01/02/2018	9.40	Call	Bond Future	2,668.4600	2.6685	2,604.2400	2.6042	(2.407)	0	0	6,800
2017/08/22	2032	01/02/2018	9.56	Put	Bond Future	2,160.6800	2.1607	2,199.0500	2.1991	1.776	0	0	0
2017/08/22	2032	01/02/2018	9.55	Call	Bond Future	3,246.1400	3.2461	3,174.9900	3.1750	(2.192)	0	0	0
2017/08/22	2032	03/05/2018	9.70	Call	Bond Future	4,316.2600	4.3163	4,242.5900	4.2426	(1.707)	0	0	0
2017/08/22	2032	03/05/2018	9.71	Put	Bond Future	2,600.9700	2.6010	2,639.9200	2.6399	1.498	0	0	0
2017/08/22	2032	03/05/2018			Bond Future	9.4605	91.5875	9.4763	91.4745	0.167	0.0000	0.0000	0
2017/08/22	2032	03/05/2018	9.70	Put	Bond Future	2,629.0700	2.6291	2,668.3600	2.6684	1.494	0	0	0
2017/08/22	2032	03/05/2018	9.71	Call	Bond Future	4,357.6200	4.3576	4,283.6100	4.2836	(1.698)	0	0	0
2017/08/22	2032	03/05/2018	9.72	Call	Bond Future	4,398.8700	4.3989	4,324.5000	4.3245	(1.691)	0	0	0
2017/08/22	2032	03/05/2018	9.72	Put	Bond Future	2,572.8300	2.5728	2,611.4200	2.6114	1.500	0	0	0
2017/08/22	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2033	02/11/2017	110.07	Put	Bond Future	5,680.0100	5.6800	5,684.5000	5.6845	0.079	0	0	0
2017/08/22	2033	02/11/2017			Bond Future	104.3900	104.3900	104.3855	104.3855	(0.004)	0.0000	0.0000	5,174
2017/08/22	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2033	02/11/2017	110.09	Put	Bond Future	5,700.0100	5.7000	5,704.5000	5.7045	0.079	0	0	0
2017/08/22	2033	02/11/2017	110.08	Put	Bond Future	5,690.0100	5.6900	5,694.5000	5.6945	0.079	0	0	0
2017/08/22	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2033	01/02/2018			Bond Future	106.3437	106.3437	106.3399	106.3399	(0.004)	0.0000	0.0000	0
2017/08/22	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/22	2033	01/02/2018	109.64	Put	Bond Future	3,296.3300	3.2963	3,300.1400	3.3001	0.116	0	0	0
2017/08/22	2033	01/02/2018	109.66	Put	Bond Future	3,316.3300	3.3163	3,320.1400	3.3201	0.115	0	0	0
2017/08/22	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2033	01/02/2018	109.65	Put	Bond Future	3,306.3300	3.3063	3,310.1400	3.3101	0.115	0	0	0
2017/08/22	2033	03/05/2018	107.71	Put	Bond Future	425.8000	0.4258	430.4400	0.4304	1.090	0	0	0
2017/08/22	2033	03/05/2018			Bond Future	107.2842	107.2842	107.2796	107.2796	(0.004)	0.0000	0.0000	0
2017/08/22	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2033	03/05/2018	107.70	Put	Bond Future	415.8000	0.4158	420.4400	0.4204	1.116	0	0	0
2017/08/22	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2033	03/05/2018	107.69	Put	Bond Future	405.8000	0.4058	410.4400	0.4104	1.143	0	0	0
2017/08/22	2037	02/11/2017	9.67	Put	Bond Future	2,147.0700	2.1471	2,232.8900	2.2329	3.997	0	0	0
2017/08/22	2037	02/11/2017			Bond Future	9.6841	92.0185	9.7090	91.8201	0.258	0.0000	0.0000	57,977
2017/08/22	2037	02/11/2017	9.66	Call	Bond Future	1,996.1600	1.9962	1,884.7800	1.8848	(5.580)	0	0	0
2017/08/22	2037	02/11/2017	9.66	Put	Bond Future	2,187.9800	2.1880	2,275.0100	2.2750	3.978	0	0	0
2017/08/22	2037	02/11/2017	9.67	Call	Bond Future	2,035.0500	2.0350	1,922.4600	1.9225	(5.533)	0	0	0
2017/08/22	2037	02/11/2017	9.65	Call	Bond Future	1,957.6900	1.9577	1,847.5400	1.8475	(5.627)	0	0	0
2017/08/22	2037	02/11/2017	9.65	Put	Bond Future	2,229.4300	2.2294	2,317.6900	2.3177	3.959	0	0	0
2017/08/22	2037	01/02/2018	9.82	Put	Bond Future	2,787.1700	2.7872	2,870.2300	2.8702	2.980	0	0	0
2017/08/22	2037	01/02/2018			Bond Future	9.7459	89.4534	9.7716	89.2517	0.264	0.0000	0.0000	160
2017/08/22	2037	01/02/2018	9.82	Call	Bond Future	3,366.6300	3.3666	3,247.9700	3.2480	(3.525)	0	0	0
2017/08/22	2037	01/02/2018	9.81	Put	Bond Future	2,823.1200	2.8231	2,906.9900	2.9070	2.971	0	0	0
2017/08/22	2037	01/02/2018	9.83	Call	Bond Future	3,408.8000	3.4088	3,289.3300	3.2893	(3.505)	0	0	0
2017/08/22	2037	01/02/2018	9.83	Put	Bond Future	2,751.5900	2.7516	2,833.8400	2.8338	2.989	0	0	0
2017/08/22	2037	01/02/2018	9.81	Call	Bond Future	3,324.7200	3.3247	3,206.8700	3.2069	(3.545)	0	0	0
2017/08/22	2037	03/05/2018	9.99	Call	Bond Future	4,620.2100	4.6202	4,494.1900	4.4942	(2.728)	0	0	0
2017/08/22	2037	03/05/2018	9.97	Put	Bond Future	3,295.7300	3.2957	3,377.4300	3.3774	2.479	0	0	0
2017/08/22	2037	03/05/2018			Bond Future	9.8088	91.1289	9.8354	90.9225	0.272	0.0000	0.0000	0
2017/08/22	2037	03/05/2018	9.99	Put	Bond Future	3,230.1400	3.2301	3,310.5800	3.3106	2.490	0	0	0
2017/08/22	2037	03/05/2018	9.97	Call	Bond Future	4,534.0700	4.5341	4,409.3100	4.4093	(2.752)	0	0	0
2017/08/22	2037	03/05/2018	9.98	Put	Bond Future	3,262.7900	3.2628	3,343.8700	3.3439	2.485	0	0	0
2017/08/22	2037	03/05/2018	9.98	Call	Bond Future	4,577.0500	4.5770	4,451.6700	4.4517	(2.739)	0	0	0
2017/08/22	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2038	02/11/2017			Bond Future	130.5360	130.5360	130.5301	130.5301	(0.004)	0.0000	0.0000	19,544
2017/08/22	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2038	02/11/2017	136.82	Put	Bond Future	6,284.0200	6.2840	6,289.8600	6.2899	0.093	0	0	0
2017/08/22	2038	02/11/2017	136.80	Put	Bond Future	6,264.0200	6.2640	6,269.8600	6.2699	0.093	0	0	0
2017/08/22	2038	02/11/2017	136.81	Put	Bond Future	6,274.0200	6.2740	6,279.8600	6.2799	0.093	0	0	0
2017/08/22	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2038	01/02/2018	136.95	Put	Bond Future	5,491.6300	5.4916	5,497.0800	5.4971	0.099	0	0	0
2017/08/22	2038	01/02/2018			Bond Future	131.4584	131.4584	131.4529	131.4529	(0.004)	0.0000	0.0000	0
2017/08/22	2038	01/02/2018	136.94	Put	Bond Future	5,481.6300	5.4816	5,487.0800	5.4871	0.099	0	0	0
2017/08/22	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2038	01/02/2018	136.93	Put	Bond Future	5,471.6300	5.4716	5,477.0800	5.4771	0.100	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
2017/08/22	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2038	03/05/2018	132.27	Call	Bond Future	1,708.7500	1.7088	1,702.4800	1.7025	(0.367)	0	0	0
2017/08/22	2038	03/05/2018			Bond Future	133.9788	133.9788	133.9725	133.9725	(0.005)	0.0000	0.0000	0
2017/08/22	2038	03/05/2018	132.28	Call	Bond Future	1,698.7500	1.6988	1,692.4800	1.6925	(0.369)	0	0	0
2017/08/22	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2038	03/05/2018	132.29	Call	Bond Future	1,688.7500	1.6888	1,682.4800	1.6825	(0.371)	0	0	0
2017/08/22	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2040	02/11/2017	9.67	Put	Bond Future	2,793.7200	2.7937	2,921.4500	2.9214	4.572	0	0	0
2017/08/22	2040	02/11/2017			Bond Future	9.7797	95.3760	9.8098	95.1212	0.308	0.0000	0.0000	15,669
2017/08/22	2040	02/11/2017	9.66	Call	Bond Future	1,817.4200	1.8174	1,691.9400	1.6919	(6.904)	0	0	0
2017/08/22	2040	02/11/2017	9.66	Put	Bond Future	2,842.9200	2.8429	2,972.2100	2.9722	4.548	0	0	0
2017/08/22	2040	02/11/2017	9.67	Call	Bond Future	1,854.5600	1.8546	1,727.5200	1.7275	(6.850)	0	0	0
2017/08/22	2040	02/11/2017	9.65	Call	Bond Future	1,780.5600	1.7806	1,656.6400	1.6566	(6.960)	0	0	0
2017/08/22	2040	02/11/2017	9.65	Put	Bond Future	2,892.5300	2.8925	3,023.3800	3.0234	4.524	0	0	0
2017/08/22	2040	01/02/2018	9.89	Call	Bond Future	3,515.3200	3.5153	3,367.7300	3.3677	(4.198)	0	0	0
2017/08/22	2040	01/02/2018			Bond Future	9.8424	92.6222	9.8734	92.3632	0.315	0.0000	0.0000	0
2017/08/22	2040	01/02/2018	9.87	Call	Bond Future	3,429.7000	3.4297	3,284.1800	3.2842	(4.243)	0	0	0
2017/08/22	2040	01/02/2018	9.87	Put	Bond Future	3,198.8600	3.1989	3,312.4000	3.3124	3.549	0	0	0
2017/08/22	2040	01/02/2018	9.88	Put	Bond Future	3,158.2200	3.1582	3,270.7200	3.2707	3.562	0	0	0
2017/08/22	2040	01/02/2018	9.89	Put	Bond Future	3,117.7300	3.1177	3,229.2000	3.2292	3.575	0	0	0
2017/08/22	2040	01/02/2018	9.88	Call	Bond Future	3,472.5000	3.4725	3,325.9400	3.3259	(4.221)	0	0	0
2017/08/22	2040	03/05/2018	10.08	Put	Bond Future	3,512.0800	3.5121	3,617.5600	3.6176	3.003	0	0	0
2017/08/22	2040	03/05/2018			Bond Future	9.9060	94.3570	9.9381	94.0921	0.324	0.0000	0.0000	0
2017/08/22	2040	03/05/2018	10.07	Call	Bond Future	4,889.8200	4.8898	4,731.2000	4.7312	(3.244)	0	0	0
2017/08/22	2040	03/05/2018	10.07	Put	Bond Future	3,547.5900	3.5476	3,653.8600	3.6539	2.996	0	0	0
2017/08/22	2040	03/05/2018	10.08	Call	Bond Future	4,935.1400	4.9351	4,775.7300	4.7757	(3.230)	0	0	0
2017/08/22	2040	03/05/2018	10.06	Call	Bond Future	4,844.3700	4.8444	4,686.5500	4.6865	(3.258)	0	0	0
2017/08/22	2040	03/05/2018	10.06	Put	Bond Future	3,583.0800	3.5831	3,690.1500	3.6901	2.988	0	0	0
2017/08/22	2044	02/11/2017	9.68	Call	Bond Future	1,784.1000	1.7841	1,660.0000	1.6600	(6.956)	0	0	0
2017/08/22	2044	02/11/2017			Bond Future	9.8186	92.3256	9.8486	92.0686	0.306	0.0000	0.0000	20,734
2017/08/22	2044	02/11/2017	9.66	Call	Bond Future	1,711.8400	1.7118	1,590.8700	1.5909	(7.067)	0	0	0
2017/08/22	2044	02/11/2017	9.66	Put	Bond Future	3,087.4100	3.0874	3,223.4400	3.2234	4.406	0	0	0
2017/08/22	2044	02/11/2017	9.68	Put	Bond Future	2,984.1900	2.9842	3,117.0900	3.1171	4.453	0	0	0
2017/08/22	2044	02/11/2017	9.67	Call	Bond Future	1,747.7400	1.7477	1,625.2000	1.6252	(7.011)	0	0	0
2017/08/22	2044	02/11/2017	9.67	Put	Bond Future	3,035.5000	3.0355	3,169.9600	3.1700	4.430	0	0	0
2017/08/22	2044	01/02/2018	9.90	Put	Bond Future	3,280.5300	3.2805	3,395.5500	3.3956	3.506	0	0	0
2017/08/22	2044	01/02/2018	9.89	Call	Bond Future	3,410.0800	3.4101	3,264.7500	3.2648	(4.262)	0	0	0
2017/08/22	2044	01/02/2018			Bond Future	9.8796	89.6410	9.9106	89.3796	0.313	0.0000	0.0000	0
2017/08/22	2044	01/02/2018	9.90	Call	Bond Future	3,452.6700	3.4527	3,306.2900	3.3063	(4.240)	0	0	0
2017/08/22	2044	01/02/2018	9.89	Put	Bond Future	3,322.3800	3.3224	3,438.4500	3.4385	3.494	0	0	0
2017/08/22	2044	01/02/2018	9.91	Call	Bond Future	3,495.5200	3.4955	3,348.1000	3.3481	(4.217)	0	0	0
2017/08/22	2044	01/02/2018	9.91	Put	Bond Future	3,239.0900	3.2391	3,353.0700	3.3531	3.519	0	0	0
2017/08/22	2044	03/05/2018	10.10	Call	Bond Future	4,941.5700	4.9416	4,781.7500	4.7818	(3.234)	0	0	0
2017/08/22	2044	03/05/2018	10.09	Put	Bond Future	3,668.2800	3.6683	3,776.4500	3.7764	2.949	0	0	0
2017/08/22	2044	03/05/2018			Bond Future	9.9415	91.3199	9.9736	91.0527	0.322	0.0000	0.0000	0
2017/08/22	2044	03/05/2018	10.11	Call	Bond Future	4,987.2300	4.9872	4,826.6100	4.8266	(3.221)	0	0	0

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2017/08/22	2044	03/05/2018	10.11	Put	Bond Future	3,596.2200	3.5962	3,702.7900	3.7028	2.963	0	0	0
2017/08/22	2044	03/05/2018	10.10	Put	Bond Future	3,632.1000	3.6321	3,739.4700	3.7395	2.956	0	0	0
2017/08/22	2044	03/05/2018	10.09	Call	Bond Future	4,896.0900	4.8961	4,737.0700	4.7371	(3.248)	0	0	0
2017/08/22	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2046	02/11/2017	136.30	Put	Bond Future	12,406.1700	12.4062	12,411.4000	12.4114	0.042	0	0	0
2017/08/22	2046	02/11/2017			Bond Future	123.8938	123.8938	123.8886	123.8886	(0.004)	0.0000	0.0000	21,292
2017/08/22	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2046	02/11/2017	136.32	Put	Bond Future	12,426.1700	12.4262	12,431.4000	12.4314	0.042	0	0	0
2017/08/22	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2046	02/11/2017	136.31	Put	Bond Future	12,416.1700	12.4162	12,421.4000	12.4214	0.042	0	0	0
2017/08/22	2046	01/02/2018	132.92	Put	Bond Future	6,707.3800	6.7074	6,711.8900	6.7119	0.067	0	0	0
2017/08/22	2046	01/02/2018			Bond Future	126.2126	126.2126	126.2081	126.2081	(0.004)	0.0000	0.0000	0
2017/08/22	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2046	01/02/2018	132.91	Put	Bond Future	6,697.3800	6.6974	6,701.8900	6.7019	0.067	0	0	0
2017/08/22	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2046	01/02/2018	132.90	Put	Bond Future	6,687.3800	6.6874	6,691.8900	6.6919	0.067	0	0	0
2017/08/22	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2046	03/05/2018			Bond Future	127.0172	127.0172	127.0117	127.0117	(0.004)	0.0000	0.0000	0
2017/08/22	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2046	03/05/2018	127.93	Put	Bond Future	912.8300	0.9128	918.2500	0.9183	0.594	0	0	0
2017/08/22	2046	03/05/2018	127.95	Put	Bond Future	932.8300	0.9328	938.2500	0.9383	0.581	0	0	0
2017/08/22	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2046	03/05/2018	127.94	Put	Bond Future	922.8300	0.9228	928.2500	0.9283	0.587	0	0	0
2017/08/22	2050	02/11/2017	144.66	Put	Bond Future	11,273.1000	11.2731	11,278.7100	11.2787	0.050	0	0	0
2017/08/22	2050	02/11/2017	144.67	Put	Bond Future	11,283.1000	11.2831	11,288.7100	11.2887	0.050	0	0	0
2017/08/22	2050	02/11/2017			Bond Future	133.3869	133.3869	133.3813	133.3813	(0.004)	0.0000	0.0000	22,532
2017/08/22	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2050	02/11/2017	144.65	Put	Bond Future	11,263.1000	11.2631	11,268.7100	11.2687	0.050	0	0	0
2017/08/22	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2050	01/02/2018	140.23	Put	Bond Future	6,038.0100	6.0380	6,042.7800	6.0428	0.079	0	0	0
2017/08/22	2050	01/02/2018			Bond Future	134.1920	134.1920	134.1872	134.1872	(0.004)	0.0000	0.0000	0
2017/08/22	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2050	01/02/2018	140.25	Put	Bond Future	6,058.0100	6.0580	6,062.7800	6.0628	0.079	0	0	0
2017/08/22	2050	01/02/2018	140.24	Put	Bond Future	6,048.0100	6.0480	6,052.7800	6.0528	0.079	0	0	0
2017/08/22	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2050	03/05/2018	135.61	Call	Bond Future	1,155.0300	1.1550	1,149.0200	1.1490	(0.520)	0	0	0
2017/08/22	2050	03/05/2018			Bond Future	136.7650	136.7650	136.7590	136.7590	(0.004)	0.0000	0.0000	0
2017/08/22	2050	03/05/2018	135.62	Call	Bond Future	1,145.0300	1.1450	1,139.0200	1.1390	(0.525)	0	0	0
2017/08/22	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	2050	03/05/2018	135.63	Call	Bond Future	1,135.0300	1.1350	1,129.0200	1.1290	(0.530)	0	0	0
2017/08/22	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	AL37	02/11/2017			Index Future	559.8250	559.8250	559.8010	559.8010	(0.004)	0.0000	0.0000	0
2017/08/22	AL37	01/02/2018			Index Future	570.1080	570.1080	570.0860	570.0860	(0.004)	0.0000	0.0000	0
2017/08/22	AL37	03/05/2018			Index Future	580.7880	580.7880	580.7600	580.7600	(0.005)	0.0000	0.0000	0
2017/08/22	AL7T	02/11/2017			Index Future	644.5230	644.5230	644.1570	644.1570	(0.057)	0.0000	0.0000	0
2017/08/22	AL7T	01/02/2018			Index Future	656.3620	656.3620	655.9920	655.9920	(0.056)	0.0000	0.0000	0
2017/08/22	AL7T	03/05/2018			Index Future	668.6580	668.6580	668.2740	668.2740	(0.057)	0.0000	0.0000	0
2017/08/22	ALBI	02/11/2017			Index Future	578.6590	578.6590	577.8560	577.8560	(0.139)	0.0000	0.0000	616
2017/08/22	ALBI	01/02/2018			Index Future	589.2890	589.2890	588.4730	588.4730	(0.138)	0.0000	0.0000	0
2017/08/22	ALBI	03/05/2018			Index Future	600.3280	600.3280	599.4910	599.4910	(0.139)	0.0000	0.0000	0
2017/08/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/08/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/08/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/22	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	EL28	02/11/2017			Bond Future	127.9393	127.9393	127.9361	127.9361	(0.003)	0.0000	0.0000	0
2017/08/22	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/22	EL28	02/11/2017	133.87	Put	Bond Future	5,930.6600	5.9307	5,933.9100	5.9339	0.055	0	0	0
2017/08/22	EL28	02/11/2017	133.89	Put	Bond Future	5,950.6600	5.9507	5,953.9100	5.9539	0.055	0	0	0
2017/08/22	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	EL28	02/11/2017	133.88	Put	Bond Future	5,940.6600	5.9407	5,943.9100	5.9439	0.055	0	0	0
2017/08/22	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	EL28	01/02/2018			Bond Future	130.3338	130.3338	130.3312	130.3312	(0.002)	0.0000	0.0000	0
2017/08/22	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	EL28	01/02/2018	132.29	Put	Bond Future	1,956.2300	1.9562	1,958.7600	1.9588	0.129	0	0	0
2017/08/22	EL28	01/02/2018	132.31	Put	Bond Future	1,976.2300	1.9762	1,978.7600	1.9788	0.128	0	0	0
2017/08/22	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	EL28	01/02/2018	132.30	Put	Bond Future	1,966.2300	1.9662	1,968.7600	1.9688	0.129	0	0	0
2017/08/22	EL28	03/05/2018	133.20	Put	Bond Future	367.2900	0.3673	370.7800	0.3708	0.950	0	0	0
2017/08/22	EL28	03/05/2018			Bond Future	132.8327	132.8327	132.8292	132.8292	(0.003)	0.0000	0.0000	0
2017/08/22	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	EL28	03/05/2018	133.19	Put	Bond Future	357.2900	0.3573	360.7800	0.3608	0.977	0	0	0
2017/08/22	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	EL28	03/05/2018	133.18	Put	Bond Future	347.2900	0.3473	350.7800	0.3508	1.005	0	0	0
2017/08/22	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	ES33	02/11/2017	10.66	Put	Bond Future	757.1600	0.7572	906.9500	0.9069	19.783	0	0	0
2017/08/22	ES33	02/11/2017			Bond Future	10.7832	76.3903	10.8078	76.2405	0.228	0.0000	0.0000	9,466
2017/08/22	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	ES33	02/11/2017	10.68	Put	Bond Future	633.5200	0.6335	783.3100	0.7833	23.644	0	0	0
2017/08/22	ES33	02/11/2017	10.67	Put	Bond Future	695.3000	0.6953	845.0900	0.8451	21.543	0	0	0
2017/08/22	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	ES33	01/02/2018	10.99	Call	Bond Future	599.8100	0.5998	447.5200	0.4475	(25.390)	0	0	0
2017/08/22	ES33	01/02/2018			Bond Future	10.8894	77.7933	10.9148	77.6410	0.234	0.0000	0.0000	0
2017/08/22	ES33	01/02/2018	11.00	Call	Bond Future	659.0400	0.6590	506.7500	0.5067	(23.108)	0	0	0
2017/08/22	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	ES33	01/02/2018	11.01	Call	Bond Future	718.1900	0.7182	565.9000	0.5659	(21.205)	0	0	0
2017/08/22	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	ES33	03/05/2018	11.22	Call	Bond Future	1,330.6600	1.3307	1,174.7700	1.1748	(11.715)	0	0	0
2017/08/22	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	ES33	03/05/2018			Bond Future	10.9915	75.4587	11.0180	75.3028	0.241	0.0000	0.0000	0
2017/08/22	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	ES33	03/05/2018	11.20	Call	Bond Future	1,215.5900	1.2156	1,059.7000	1.0597	(12.824)	0	0	0
2017/08/22	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	ES33	03/05/2018	11.21	Call	Bond Future	1,273.1600	1.2732	1,117.2700	1.1173	(12.244)	0	0	0
2017/08/22	ES42	02/11/2017			Bond Future	11.0126	79.1371	11.0423	78.9328	0.270	0.0000	0.0000	7,957
2017/08/22	ES42	01/02/2018			Bond Future	11.1146	80.5903	11.1454	80.3824	0.277	0.0000	0.0000	0
2017/08/22	ES42	03/05/2018			Bond Future	11.2178	77.8384	11.2498	77.6259	0.285	0.0000	0.0000	0
2017/08/22	GOVI	02/11/2017	572.45	Call	GOVI	48,790.0000	4.8790	40,960.0000	4.0960	(16.048)	0	0	0
2017/08/22	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	GOVI	02/11/2017	572.46	Call	GOVI	48,690.0000	4.8690	40,860.0000	4.0860	(16.081)	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
2017/08/22	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	GOVI	02/11/2017			GOVI	577.3290	577.3290	576.5460	576.5460	(0.136)	0.0000	0.0000	670
2017/08/22	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	GOVI	02/11/2017	572.44	Call	GOVI	48,890.0000	4.8890	41,060.0000	4.1060	(16.016)	0	0	0
2017/08/22	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	GOVI	01/02/2018			GOVI	587.9340	587.9340	587.1390	587.1390	(0.135)	0.0000	0.0000	0
2017/08/22	GOVI	01/02/2018	581.03	Call	GOVI	69,040.0000	6.9040	61,090.0000	6.1090	(11.515)	0	0	0
2017/08/22	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	GOVI	01/02/2018	581.04	Call	GOVI	68,940.0000	6.8940	60,990.0000	6.0990	(11.532)	0	0	0
2017/08/22	GOVI	01/02/2018	581.02	Call	GOVI	69,140.0000	6.9140	61,190.0000	6.1190	(11.498)	0	0	0
2017/08/22	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	GOVI	03/05/2018	590.27	Call	GOVI	86,780.0000	8.6780	78,620.0000	7.8620	(9.403)	0	0	0
2017/08/22	GOVI	03/05/2018	590.29	Call	GOVI	86,580.0000	8.6580	78,420.0000	7.8420	(9.425)	0	0	0
2017/08/22	GOVI	03/05/2018			GOVI	598.9480	598.9480	598.1320	598.1320	(0.136)	0.0000	0.0000	0
2017/08/22	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	GOVI	03/05/2018	590.28	Call	GOVI	86,680.0000	8.6680	78,520.0000	7.8520	(9.414)	0	0	0
2017/08/22	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/08/22	IGOV	02/11/2017			Index Future	250.9890	250.9890	250.9780	250.9780	(0.004)	0.0000	0.0000	1,163
2017/08/22	IGOV	01/02/2018			Index Future	255.6870	255.6870	255.6770	255.6770	(0.004)	0.0000	0.0000	0
2017/08/22	IGOV	03/05/2018			Index Future	260.5890	260.5890	260.5780	260.5780	(0.004)	0.0000	0.0000	0
2017/08/22	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/08/22	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/08/22	IS01	21/12/2017			Interest Rate Swap	99.7636	99.7636	99.7375	99.7375	(0.026)	0.0000	0.0000	0
2017/08/22	IS01	15/03/2018			Interest Rate Swap	99.6335	99.6335	99.6068	99.6068	(0.027)	0.0000	0.0000	0
2017/08/22	IS01	21/06/2018			Interest Rate Swap	99.6972	99.6972	99.6603	99.6603	(0.037)	0.0000	0.0000	0
2017/08/22	IS01	20/09/2018			Interest Rate Swap	99.7692	99.7692	99.7545	99.7545	(0.015)	0.0000	0.0000	0
2017/08/22	IS02	18/12/2017			Interest Rate Swap	99.7908	99.7908	99.7658	99.7658	(0.025)	0.0000	0.0000	0
2017/08/22	IS02	16/03/2018			Interest Rate Swap	98.9127	98.9127	98.8830	98.8830	(0.030)	0.0000	0.0000	0
2017/08/22	IS02	15/06/2018			Interest Rate Swap	98.3858	98.3858	98.3523	98.3523	(0.034)	0.0000	0.0000	0
2017/08/22	IS02	21/09/2018			Interest Rate Swap	98.2352	98.2352	98.2200	98.2200	(0.015)	0.0000	0.0000	0
2017/08/22	IS02	21/12/2018			Interest Rate Swap	98.5000	98.5000	98.4800	98.4800	(0.020)	0.0000	0.0000	0
2017/08/22	IS02	15/03/2019			Interest Rate Swap	98.7927	98.7927	98.7665	98.7665	(0.027)	0.0000	0.0000	0
2017/08/22	IS02	21/06/2019			Interest Rate Swap	99.0852	99.0852	99.0527	99.0527	(0.033)	0.0000	0.0000	0
2017/08/22	IS02	20/09/2019			Interest Rate Swap	99.4022	99.4022	99.3632	99.3632	(0.039)	0.0000	0.0000	0
2017/08/22	IS05	17/12/2020			Interest Rate Swap	95.3498	95.3498	95.2995	95.2995	(0.053)	0.0000	0.0000	0
2017/08/22	IS05	16/03/2021			Interest Rate Swap	94.5480	94.5480	94.4925	94.4925	(0.059)	0.0000	0.0000	0
2017/08/22	IS05	15/06/2021			Interest Rate Swap	93.7199	93.7199	93.6646	93.6646	(0.059)	0.0000	0.0000	0
2017/08/22	IS05	21/09/2021			Interest Rate Swap	93.8741	93.8741	93.8202	93.8202	(0.057)	0.0000	0.0000	0
2017/08/22	IS05	21/12/2021			Interest Rate Swap	96.0455	96.0455	95.9977	95.9977	(0.050)	0.0000	0.0000	51
2017/08/22	IS05	15/03/2022			Interest Rate Swap	96.1474	96.1474	96.1069	96.1069	(0.042)	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
2017/08/22	IS05	21/06/2022			Interest Rate Swap	97.3268	97.3268	97.2948	97.2948	(0.033)	0.0000	0.0000	0
2017/08/22	IS05	20/09/2022			Interest Rate Swap	99.5203	99.5203	99.4960	99.4960	(0.024)	0.0000	0.0000	0
2017/08/22	IS10	17/12/2025			Interest Rate Swap	94.0651	94.0651	94.0416	94.0416	(0.025)	0.0000	0.0000	0
2017/08/22	IS10	16/03/2026			Interest Rate Swap	91.0584	91.0584	91.0290	91.0290	(0.032)	0.0000	0.0000	0
2017/08/22	IS10	15/06/2026			Interest Rate Swap	89.7994	89.7994	89.7707	89.7707	(0.032)	0.0000	0.0000	0
2017/08/22	IS10	21/09/2026			Interest Rate Swap	91.9691	91.9691	91.9442	91.9442	(0.027)	0.0000	0.0000	0
2017/08/22	IS10	21/12/2026			Interest Rate Swap	95.7565	95.7565	95.7417	95.7417	(0.015)	0.0000	0.0000	0
2017/08/22	IS10	15/03/2027			Interest Rate Swap	94.2967	94.2967	94.2928	94.2928	(0.004)	0.0000	0.0000	0
2017/08/22	IS10	21/06/2027			Interest Rate Swap	96.3677	96.3677	96.3761	96.3761	0.009	0.0000	0.0000	0
2017/08/22	IS10	20/09/2027			Interest Rate Swap	100.0988	100.0988	100.1152	100.1152	0.016	0.0000	0.0000	0
2017/08/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/08/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/08/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/08/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/08/22	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/08/22	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/08/22	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/08/22	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/08/22	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/08/22	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/08/22	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/08/22	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/08/22	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/08/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/08/22	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/08/22	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/08/22	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/08/22	R023	02/11/2017	8.56	Call	Bond Future	3,097.0300	3.0970	3,096.3900	3.0964	(0.021)	0	0	0
2017/08/22	R023	02/11/2017			Bond Future	7.8318	101.0886	7.8316	101.0894	(0.003)	0.0000	0.0000	53,785
2017/08/22	R023	02/11/2017	8.56	Put	Bond Future	44.9500	0.0450	43.4500	0.0434	(3.337)	0	0	0
2017/08/22	R023	02/11/2017	8.58	Put	Bond Future	40.7500	0.0408	39.3400	0.0393	(3.460)	0	0	0
2017/08/22	R023	02/11/2017	8.57	Call	Bond Future	3,136.0100	3.1360	3,135.4200	3.1354	(0.019)	0	0	0
2017/08/22	R023	02/11/2017	8.57	Put	Bond Future	42.8300	0.0428	41.3800	0.0414	(3.385)	0	0	0
2017/08/22	R023	02/11/2017	8.58	Call	Bond Future	3,175.0200	3.1750	3,174.4700	3.1745	(0.017)	0	0	0
2017/08/22	R023	01/02/2018	8.33	Put	Bond Future	521.2000	0.5212	517.7000	0.5177	(0.672)	0	0	0
2017/08/22	R023	01/02/2018			Bond Future	7.8597	102.9452	7.8594	102.9465	(0.004)	0.0000	0.0000	0
2017/08/22	R023	01/02/2018	8.32	Call	Bond Future	2,397.4400	2.3974	2,395.1400	2.3951	(0.096)	0	0	0
2017/08/22	R023	01/02/2018	8.32	Put	Bond Future	531.9100	0.5319	528.3800	0.5284	(0.664)	0	0	0
2017/08/22	R023	01/02/2018	8.33	Call	Bond Future	2,426.7800	2.4268	2,424.5100	2.4245	(0.094)	0	0	0
2017/08/22	R023	01/02/2018	8.31	Call	Bond Future	2,368.0200	2.3680	2,365.7000	2.3657	(0.098)	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
2017/08/22	R023	01/02/2018	8.31	Put	Bond Future	542.5600	0.5426	539.0100	0.5390	(0.654)	0	0	0
2017/08/22	R023	03/05/2018	8.27	Call	Bond Future	2,401.2700	2.4013	2,398.7300	2.3987	(0.106)	0	0	0
2017/08/22	R023	03/05/2018			Bond Future	7.8749	100.9434	7.8748	100.9437	(0.001)	0.0000	0.0000	0
2017/08/22	R023	03/05/2018	8.27	Put	Bond Future	862.0600	0.8621	859.2400	0.8592	(0.327)	0	0	0
2017/08/22	R023	03/05/2018	8.28	Call	Bond Future	2,427.3700	2.4274	2,424.8400	2.4248	(0.104)	0	0	0
2017/08/22	R023	03/05/2018	8.29	Put	Bond Future	837.5700	0.8376	834.7800	0.8348	(0.333)	0	0	0
2017/08/22	R023	03/05/2018	8.28	Put	Bond Future	849.5900	0.8496	846.7800	0.8468	(0.331)	0	0	0
2017/08/22	R023	03/05/2018	8.29	Call	Bond Future	2,453.9000	2.4539	2,451.3900	2.4514	(0.102)	0	0	0
2017/08/22	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R035	02/11/2017			Bond Future	9.5818	95.7259	9.6016	95.5672	0.207	0.0000	0.0000	16,757
2017/08/22	R035	02/11/2017	9.60	Call	Bond Future	145.6200	0.1456	0.0000	0.0000	(100.000)	0	0	0
2017/08/22	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	13.0900	0.0131	100.000	0	0	0
2017/08/22	R035	02/11/2017	9.61	Call	Bond Future	225.3600	0.2254	66.6500	0.0667	(70.425)	0	0	0
2017/08/22	R035	02/11/2017	9.59	Call	Bond Future	65.7800	0.0658	0.0000	0.0000	(100.000)	0	0	0
2017/08/22	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	92.9300	0.0929	100.000	0	0	0
2017/08/22	R035	01/02/2018	9.75	Call	Bond Future	803.0900	0.8031	641.7000	0.6417	(20.096)	0	0	0
2017/08/22	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R035	01/02/2018			Bond Future	9.6475	97.4842	9.6680	97.3228	0.212	0.0000	0.0000	0
2017/08/22	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R035	01/02/2018	9.73	Call	Bond Future	647.1900	0.6472	485.8000	0.4858	(24.937)	0	0	0
2017/08/22	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R035	01/02/2018	9.74	Call	Bond Future	725.1900	0.7252	563.8000	0.5638	(22.255)	0	0	0
2017/08/22	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R035	03/05/2018			Bond Future	9.7070	94.8096	9.7283	94.6442	0.219	0.0000	0.0000	0
2017/08/22	R035	03/05/2018	9.90	Call	Bond Future	1,484.4800	1.4845	1,319.1500	1.3191	(11.137)	0	0	0
2017/08/22	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R035	03/05/2018	9.91	Call	Bond Future	1,560.4400	1.5604	1,395.1100	1.3951	(10.595)	0	0	0
2017/08/22	R035	03/05/2018	9.89	Call	Bond Future	1,408.4300	1.4084	1,243.1000	1.2431	(11.739)	0	0	0
2017/08/22	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R186	02/11/2017	8.89	Put	Bond Future	650.7300	0.6507	660.0100	0.6600	1.426	0	0	0
2017/08/22	R186	02/11/2017	8.88	Call	Bond Future	2,884.9700	2.8850	2,828.0700	2.8281	(1.972)	0	0	0
2017/08/22	R186	02/11/2017	8.75	Put	Bond Future	935.0300	0.9350	948.9700	0.9490	1.491	0	0	3,750
2017/08/22	R186	02/11/2017			Bond Future	8.5470	116.1668	8.5568	116.1003	0.115	0.0000	0.0000	165,832
2017/08/22	R186	02/11/2017	8.75	Call	Bond Future	2,293.2100	2.2932	2,240.6700	2.2407	(2.291)	0	0	0
2017/08/22	R186	02/11/2017	8.89	Call	Bond Future	2,932.8300	2.9328	2,875.6300	2.8756	(1.950)	0	0	0
2017/08/22	R186	02/11/2017	8.88	Put	Bond Future	668.5200	0.6685	678.1000	0.6781	1.433	0	0	0
2017/08/22	R186	02/11/2017	8.90	Call	Bond Future	2,981.1900	2.9812	2,923.7000	2.9237	(1.928)	0	0	0
2017/08/22	R186	02/11/2017	8.90	Put	Bond Future	633.4900	0.6335	642.4800	0.6425	1.419	0	0	0
2017/08/22	R186	02/11/2017	9.00	Call	Bond Future	3,480.8900	3.4809	3,420.8600	3.4209	(1.725)	0	0	0
2017/08/22	R186	02/11/2017	9.00	Put	Bond Future	480.0200	0.4800	486.4700	0.4865	1.344	0	0	5,000
2017/08/22	R186	01/02/2018	9.00	Call	Bond Future	3,816.7100	3.8167	3,764.3500	3.7644	(1.372)	0	0	0
2017/08/22	R186	01/02/2018	9.25	Call	Bond Future	4,985.9000	4.9859	4,928.4200	4.9284	(1.153)	0	0	0
2017/08/22	R186	01/02/2018	8.50	Put	Bond Future	2,547.7300	2.5477	2,577.1100	2.5771	1.153	0	0	0
2017/08/22	R186	01/02/2018	8.96	Call	Bond Future	3,641.3300	3.6413	3,589.9300	3.5899	(1.412)	0	0	0
2017/08/22	R186	01/02/2018			Bond Future	8.5938	113.0003	8.6041	112.9331	0.119	0.0000	0.0000	198
2017/08/22	R186	01/02/2018	8.50	Call	Bond Future	1,927.4800	1.9275	1,889.5900	1.8896	(1.966)	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/22	R186	01/02/2018	7.75	Put	Bond Future	6,161.0400	6.1610	6,214.3300	6.2143	0.865	0	0	0
2017/08/22	R186	01/02/2018	7.75	Call	Bond Future	416.5600	0.4166	402.5800	0.4026	(3.356)	0	0	1,460
2017/08/22	R186	01/02/2018	9.00	Put	Bond Future	1,183.7900	1.1838	1,198.7000	1.1987	1.260	0	0	6,200
2017/08/22	R186	01/02/2018	9.25	Put	Bond Future	773.1800	0.7732	782.9700	0.7830	1.266	0	0	820
2017/08/22	R186	01/02/2018	8.96	Put	Bond Future	1,264.0400	1.2640	1,279.9100	1.2799	1.255	0	0	0
2017/08/22	R186	01/02/2018	8.75	Put	Bond Future	1,760.8100	1.7608	1,782.3600	1.7824	1.224	0	0	820
2017/08/22	R186	01/02/2018	8.97	Call	Bond Future	3,684.9100	3.6849	3,633.2700	3.6333	(1.401)	0	0	0
2017/08/22	R186	01/02/2018	8.98	Call	Bond Future	3,728.7200	3.7287	3,676.8400	3.6768	(1.391)	0	0	0
2017/08/22	R186	01/02/2018	8.98	Put	Bond Future	1,223.5100	1.2235	1,238.9000	1.2389	1.258	0	0	0
2017/08/22	R186	01/02/2018	8.75	Call	Bond Future	2,782.9700	2.7830	2,737.2500	2.7373	(1.643)	0	0	0
2017/08/22	R186	01/02/2018	8.97	Put	Bond Future	1,243.6400	1.2436	1,259.2700	1.2593	1.257	0	0	0
2017/08/22	R186	03/05/2018	8.92	Call	Bond Future	3,802.1900	3.8022	3,754.3000	3.7543	(1.260)	0	0	0
2017/08/22	R186	03/05/2018	8.91	Put	Bond Future	2,034.5600	2.0346	2,056.5900	2.0566	1.083	0	0	0
2017/08/22	R186	03/05/2018			Bond Future	8.6382	115.1169	8.6491	115.0472	0.126	0.0000	0.0000	0
2017/08/22	R186	03/05/2018	8.93	Call	Bond Future	3,841.5000	3.8415	3,793.3800	3.7934	(1.253)	0	0	0
2017/08/22	R186	03/05/2018	8.93	Put	Bond Future	1,986.8000	1.9868	2,008.3800	2.0084	1.086	0	0	0
2017/08/22	R186	03/05/2018	8.92	Put	Bond Future	2,010.3800	2.0104	2,032.1900	2.0322	1.085	0	0	0
2017/08/22	R186	03/05/2018	8.91	Call	Bond Future	3,763.4400	3.7634	3,715.7700	3.7158	(1.267)	0	0	0
2017/08/22	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R197	02/11/2017	305.15	Put	Bond Future	3,942.4000	3.9424	3,956.0700	3.9561	0.347	0	0	0
2017/08/22	R197	02/11/2017			Bond Future	301.2076	301.2076	301.1939	301.1939	(0.005)	0.0000	0.0000	2,350
2017/08/22	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R197	02/11/2017	305.17	Put	Bond Future	3,962.4000	3.9624	3,976.0700	3.9761	0.345	0	0	0
2017/08/22	R197	02/11/2017	305.16	Put	Bond Future	3,952.4000	3.9524	3,966.0700	3.9661	0.346	0	0	0
2017/08/22	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R197	01/02/2018	301.68	Put	Bond Future	1,883.6800	1.8837	1,895.7600	1.8958	0.641	0	0	0
2017/08/22	R197	01/02/2018			Bond Future	299.7963	299.7963	299.7842	299.7842	(0.004)	0.0000	0.0000	0
2017/08/22	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R197	01/02/2018	301.67	Put	Bond Future	1,873.6800	1.8737	1,885.7600	1.8858	0.645	0	0	0
2017/08/22	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R197	01/02/2018	301.66	Put	Bond Future	1,863.6800	1.8637	1,875.7600	1.8758	0.648	0	0	0
2017/08/22	R197	03/05/2018	304.46	Call	Bond Future	1,084.4900	1.0845	1,070.0400	1.0700	(1.332)	0	0	0
2017/08/22	R197	03/05/2018			Bond Future	305.5445	305.5445	305.5300	305.5300	(0.005)	0.0000	0.0000	0
2017/08/22	R197	03/05/2018	304.44	Call	Bond Future	1,104.4900	1.1045	1,090.0400	1.0900	(1.308)	0	0	0
2017/08/22	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R197	03/05/2018	304.45	Call	Bond Future	1,094.4900	1.0945	1,080.0400	1.0800	(1.320)	0	0	0
2017/08/22	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R202	02/11/2017			Bond Future	241.4144	241.4144	241.4043	241.4043	(0.004)	0.0000	0.0000	28,758
2017/08/22	R202	02/11/2017	253.89	Put	Bond Future	12,475.5600	12.4756	12,485.7200	12.4857	0.081	0	0	0
2017/08/22	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R202	02/11/2017	253.91	Put	Bond Future	12,495.5600	12.4956	12,505.7200	12.5057	0.081	0	0	0
2017/08/22	R202	02/11/2017	253.90	Put	Bond Future	12,485.5600	12.4856	12,495.7200	12.4957	0.081	0	0	0
2017/08/22	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/22	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R202	01/02/2018	249.06	Put	Bond Future	6,871.0400	6.8710	6,880.0000	6.8800	0.130	0	0	0
2017/08/22	R202	01/02/2018			Bond Future	242.1890	242.1890	242.1800	242.1800	(0.004)	0.0000	0.0000	0
2017/08/22	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R202	01/02/2018	249.08	Put	Bond Future	6,891.0400	6.8910	6,900.0000	6.9000	0.130	0	0	0
2017/08/22	R202	01/02/2018	249.07	Put	Bond Future	6,881.0400	6.8810	6,890.0000	6.8900	0.130	0	0	0
2017/08/22	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R202	03/05/2018	247.48	Put	Bond Future	647.5700	0.6476	658.2700	0.6583	1.652	0	0	0
2017/08/22	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R202	03/05/2018			Bond Future	246.8324	246.8324	246.8217	246.8217	(0.004)	0.0000	0.0000	0
2017/08/22	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R202	03/05/2018	247.47	Put	Bond Future	637.5700	0.6376	648.2700	0.6483	1.678	0	0	0
2017/08/22	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R202	03/05/2018	247.49	Put	Bond Future	657.5700	0.6576	668.2700	0.6683	1.627	0	0	0
2017/08/22	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R204	02/11/2017			Bond Future	6.9431	104.1463	6.9323	104.1578	(0.156)	0.0000	0.0000	47,386
2017/08/22	R204	02/11/2017	7.75	Call	Bond Future	858.5600	0.8586	870.1300	0.8701	1.348	0	0	0
2017/08/22	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R204	02/11/2017	7.76	Call	Bond Future	869.1300	0.8691	880.7000	0.8807	1.331	0	0	0
2017/08/22	R204	02/11/2017	7.74	Call	Bond Future	847.9800	0.8480	859.5500	0.8595	1.364	0	0	0
2017/08/22	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R204	01/02/2018	7.27	Call	Bond Future	449.1800	0.4492	458.5500	0.4585	2.086	0	0	0
2017/08/22	R204	01/02/2018			Bond Future	6.7971	102.0210	6.7826	102.0331	(0.213)	0.0000	0.0000	0
2017/08/22	R204	01/02/2018	7.25	Call	Bond Future	435.5300	0.4355	444.7700	0.4448	2.122	0	0	0
2017/08/22	R204	01/02/2018	7.25	Put	Bond Future	56.0500	0.0561	53.1400	0.0531	(5.192)	0	0	0
2017/08/22	R204	01/02/2018	7.27	Put	Bond Future	52.9900	0.0530	50.2100	0.0502	(5.246)	0	0	0
2017/08/22	R204	01/02/2018	7.26	Call	Bond Future	442.3400	0.4423	451.6400	0.4516	2.102	0	0	0
2017/08/22	R204	01/02/2018	7.26	Put	Bond Future	54.5000	0.0545	51.6500	0.0517	(5.229)	0	0	0
2017/08/22	R204	03/05/2018	7.10	Put	Bond Future	48.4500	0.0484	46.0200	0.0460	(5.015)	0	0	0
2017/08/22	R204	03/05/2018			Bond Future	6.4799	103.9319	6.4612	103.9433	(0.289)	0.0000	0.0000	0
2017/08/22	R204	03/05/2018	7.09	Call	Bond Future	417.7800	0.4178	426.6500	0.4266	2.123	0	0	0
2017/08/22	R204	03/05/2018	7.09	Put	Bond Future	49.4100	0.0494	46.9400	0.0469	(4.999)	0	0	0
2017/08/22	R204	03/05/2018	7.10	Call	Bond Future	422.8400	0.4228	431.7500	0.4317	2.107	0	0	0
2017/08/22	R204	03/05/2018	7.08	Call	Bond Future	412.7400	0.4127	421.5700	0.4216	2.139	0	0	0
2017/08/22	R204	03/05/2018	7.08	Put	Bond Future	50.3900	0.0504	47.8800	0.0479	(4.981)	0	0	0
2017/08/22	R207	02/11/2017	8.04	Put	Bond Future	1.0300	0.0010	1.0900	0.0011	5.825	0	0	0
2017/08/22	R207	02/11/2017	8.03	Call	Bond Future	1,527.0900	1.5271	1,504.7100	1.5047	(1.466)	0	0	0
2017/08/22	R207	02/11/2017			Bond Future	7.2562	102.2381	7.2675	102.2156	0.155	0.0000	0.0000	40,855
2017/08/22	R207	02/11/2017	8.04	Call	Bond Future	1,546.5100	1.5465	1,524.1300	1.5241	(1.447)	0	0	0
2017/08/22	R207	02/11/2017	8.03	Put	Bond Future	1.1400	0.0011	1.2000	0.0012	5.263	0	0	0
2017/08/22	R207	02/11/2017	8.05	Call	Bond Future	1,565.9400	1.5659	1,543.5500	1.5435	(1.430)	0	0	0
2017/08/22	R207	02/11/2017	8.05	Put	Bond Future	0.9400	0.0009	0.9900	0.0010	5.319	0	0	0
2017/08/22	R207	01/02/2018	7.61	Put	Bond Future	169.1700	0.1692	174.0300	0.1740	2.873	0	0	0
2017/08/22	R207	01/02/2018	7.60	Call	Bond Future	834.9100	0.8349	817.3700	0.8174	(2.101)	0	0	0
2017/08/22	R207	01/02/2018			Bond Future	7.2270	100.4747	7.2397	100.4522	0.175	0.0000	0.0000	0
2017/08/22	R207	01/02/2018	7.61	Call	Bond Future	848.3000	0.8483	830.6500	0.8306	(2.081)	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
2017/08/22	R207	01/02/2018	7.60	Put	Bond Future	173.4300	0.1734	178.4000	0.1784	2.866	0	0	0
2017/08/22	R207	01/02/2018	7.62	Call	Bond Future	861.5600	0.8616	843.8000	0.8438	(2.061)	0	0	0
2017/08/22	R207	01/02/2018	7.62	Put	Bond Future	164.7800	0.1648	169.5300	0.1695	2.883	0	0	0
2017/08/22	R207	03/05/2018	7.57	Call	Bond Future	855.8900	0.8559	838.5700	0.8386	(2.024)	0	0	0
2017/08/22	R207	03/05/2018	7.56	Put	Bond Future	252.9100	0.2529	259.6400	0.2596	2.661	0	0	0
2017/08/22	R207	03/05/2018			Bond Future	7.1806	102.3567	7.1959	102.3327	0.213	0.0000	0.0000	0
2017/08/22	R207	03/05/2018	7.58	Call	Bond Future	867.1900	0.8672	849.7700	0.8498	(2.009)	0	0	0
2017/08/22	R207	03/05/2018	7.58	Put	Bond Future	244.0600	0.2441	250.5900	0.2506	2.676	0	0	0
2017/08/22	R207	03/05/2018	7.57	Put	Bond Future	248.3000	0.2483	254.9300	0.2549	2.670	0	0	0
2017/08/22	R207	03/05/2018	7.56	Call	Bond Future	844.9600	0.8450	827.7400	0.8277	(2.038)	0	0	0
2017/08/22	R208	02/11/2017	8.19	Call	Bond Future	2,233.5600	2.2336	2,217.8700	2.2179	(0.702)	0	0	0
2017/08/22	R208	02/11/2017	8.18	Put	Bond Future	5.9800	0.0060	5.9400	0.0059	(0.669)	0	0	0
2017/08/22	R208	02/11/2017			Bond Future	7.4161	98.7269	7.4215	98.7112	0.072	0.0000	0.0000	32,544
2017/08/22	R208	02/11/2017	8.20	Call	Bond Future	2,261.5500	2.2616	2,245.8600	2.2459	(0.694)	0	0	0
2017/08/22	R208	02/11/2017	8.20	Put	Bond Future	5.1700	0.0052	5.1300	0.0051	(0.774)	0	0	0
2017/08/22	R208	02/11/2017	8.19	Put	Bond Future	5.5600	0.0056	5.5200	0.0055	(0.719)	0	0	0
2017/08/22	R208	02/11/2017	8.18	Call	Bond Future	2,205.5800	2.2056	2,189.8900	2.1899	(0.711)	0	0	0
2017/08/22	R208	01/02/2018	7.85	Put	Bond Future	272.4900	0.2725	274.6900	0.2747	0.807	0	0	0
2017/08/22	R208	01/02/2018			Bond Future	7.4163	100.5401	7.4221	100.5245	0.077	0.0000	0.0000	0
2017/08/22	R208	01/02/2018	7.84	Call	Bond Future	1,427.7100	1.4277	1,414.3600	1.4144	(0.935)	0	0	0
2017/08/22	R208	01/02/2018	7.84	Put	Bond Future	279.0600	0.2791	281.3100	0.2813	0.806	0	0	0
2017/08/22	R208	01/02/2018	7.85	Call	Bond Future	1,448.0500	1.4481	1,434.6500	1.4347	(0.925)	0	0	0
2017/08/22	R208	01/02/2018	7.83	Call	Bond Future	1,407.4800	1.4075	1,394.1900	1.3942	(0.944)	0	0	0
2017/08/22	R208	01/02/2018	7.83	Put	Bond Future	285.7500	0.2857	288.0600	0.2881	0.808	0	0	0
2017/08/22	R208	03/05/2018	7.77	Call	Bond Future	1,377.8300	1.3778	1,364.9500	1.3650	(0.935)	0	0	0
2017/08/22	R208	03/05/2018			Bond Future	7.4008	99.0219	7.4074	99.0050	0.090	0.0000	0.0000	0
2017/08/22	R208	03/05/2018	7.77	Put	Bond Future	445.6700	0.4457	449.6700	0.4497	0.898	0	0	0
2017/08/22	R208	03/05/2018	7.78	Call	Bond Future	1,395.2700	1.3953	1,382.3200	1.3823	(0.928)	0	0	0
2017/08/22	R208	03/05/2018	7.79	Put	Bond Future	430.7600	0.4308	434.6400	0.4346	0.901	0	0	0
2017/08/22	R208	03/05/2018	7.78	Put	Bond Future	438.0200	0.4380	441.9500	0.4420	0.897	0	0	0
2017/08/22	R208	03/05/2018	7.79	Call	Bond Future	1,413.0900	1.4131	1,400.0900	1.4001	(0.920)	0	0	0
2017/08/22	R209	02/11/2017	9.54	Call	Bond Future	1,666.7200	1.6667	1,570.9200	1.5709	(5.748)	0	0	0
2017/08/22	R209	02/11/2017	9.52	Put	Bond Future	1,737.7500	1.7378	1,811.7500	1.8118	4.258	0	0	0
2017/08/22	R209	02/11/2017	9.00	Put	Bond Future	4,193.3400	4.1933	4,322.5100	4.3225	3.080	0	0	0
2017/08/22	R209	02/11/2017	10.60	Put	Bond Future	109.7600	0.1098	115.9100	0.1159	5.603	0	0	1,300
2017/08/22	R209	02/11/2017	9.75	Call	Bond Future	2,452.4500	2.4525	2,335.2800	2.3353	(4.778)	0	0	0
2017/08/22	R209	02/11/2017	8.30	Put	Bond Future	9,140.2200	9.1402	9,303.9100	9.3039	1.791	0	0	0
2017/08/22	R209	02/11/2017	9.88	Put	Bond Future	788.2700	0.7883	827.4000	0.8274	4.964	0	0	1,350
2017/08/22	R209	02/11/2017			Bond Future	9.5404	72.3616	9.5654	72.1940	0.262	0.0000	0.0000	102,276
2017/08/22	R209	02/11/2017	9.54	Put	Bond Future	1,669.4100	1.6694	1,741.2300	1.7412	4.302	0	0	0
2017/08/22	R209	02/11/2017	9.52	Call	Bond Future	1,600.4300	1.6004	1,506.8100	1.5068	(5.850)	0	0	0
2017/08/22	R209	02/11/2017	10.00	Call	Bond Future	3,580.1300	3.5801	3,442.7600	3.4428	(3.837)	0	0	0
2017/08/22	R209	02/11/2017	10.00	Put	Bond Future	587.9000	0.5879	618.1500	0.6181	5.145	0	0	3,360
2017/08/22	R209	02/11/2017	9.53	Put	Bond Future	1,703.4100	1.7034	1,776.3100	1.7763	4.280	0	0	0
2017/08/22	R209	02/11/2017	9.00	Call	Bond Future	419.0600	0.4191	380.6100	0.3806	(9.175)	0	0	4,100
2017/08/22	R209	02/11/2017	10.60	Call	Bond Future	6,732.0800	6.7321	6,570.6100	6.5706	(2.399)	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
2017/08/22	R209	02/11/2017	9.75	Put	Bond Future	1,064.0200	1.0640	1,114.4700	1.1145	4.741	0	0	6,500
2017/08/22	R209	02/11/2017	8.30	Call	Bond Future	25.5300	0.0255	21.6000	0.0216	(15.394)	0	0	2,800
2017/08/22	R209	02/11/2017	9.88	Call	Bond Future	3,017.6400	3.0176	2,889.1500	2.8892	(4.258)	0	0	0
2017/08/22	R209	02/11/2017	9.53	Call	Bond Future	1,633.4500	1.6334	1,538.7300	1.5387	(5.799)	0	0	0
2017/08/22	R209	02/11/2017	9.58	Call	Bond Future	1,804.0100	1.8040	1,703.9300	1.7039	(5.548)	0	0	0
2017/08/22	R209	02/11/2017	9.58	Put	Bond Future	1,538.5600	1.5386	1,606.1000	1.6061	4.390	0	0	1,350
2017/08/22	R209	02/11/2017	9.33	Put	Bond Future	2,483.3700	2.4834	2,578.5200	2.5785	3.831	0	0	0
2017/08/22	R209	02/11/2017	9.33	Call	Bond Future	1,047.9900	1.0480	975.5200	0.9755	(6.915)	0	0	1,350
2017/08/22	R209	01/02/2018	10.10	Call	Bond Future	4,468.0200	4.4680	4,340.9100	4.3409	(2.845)	0	0	0
2017/08/22	R209	01/02/2018	9.73	Call	Bond Future	2,971.4700	2.9715	2,867.2200	2.8672	(3.508)	0	0	0
2017/08/22	R209	01/02/2018	9.71	Put	Bond Future	2,152.6700	2.1527	2,220.2400	2.2202	3.139	0	0	0
2017/08/22	R209	01/02/2018	9.72	Call	Bond Future	2,935.2500	2.9352	2,831.7000	2.8317	(3.528)	0	0	0
2017/08/22	R209	01/02/2018			Bond Future	9.5968	73.6906	9.6225	73.5201	0.267	0.0000	0.0000	0
2017/08/22	R209	01/02/2018	9.73	Put	Bond Future	2,093.9200	2.0939	2,160.1000	2.1601	3.161	0	0	0
2017/08/22	R209	01/02/2018	9.71	Call	Bond Future	2,899.4500	2.8994	2,796.5900	2.7966	(3.548)	0	0	0
2017/08/22	R209	01/02/2018	10.10	Put	Bond Future	1,235.1800	1.2352	1,278.5000	1.2785	3.507	0	0	3,000
2017/08/22	R209	01/02/2018	9.72	Put	Bond Future	2,123.0400	2.1230	2,189.9200	2.1899	3.150	0	0	0
2017/08/22	R209	01/02/2018	10.00	Call	Bond Future	4,038.6900	4.0387	3,917.1900	3.9172	(3.008)	0	0	0
2017/08/22	R209	01/02/2018	10.00	Put	Bond Future	1,430.6200	1.4306	1,479.5500	1.4796	3.420	0	0	7,500
2017/08/22	R209	03/05/2018	9.85	Put	Bond Future	2,585.5400	2.5855	2,652.2500	2.6523	2.580	0	0	0
2017/08/22	R209	03/05/2018			Bond Future	9.6508	71.9214	9.6774	71.7470	0.275	0.0000	0.0000	0
2017/08/22	R209	03/05/2018	9.85	Call	Bond Future	3,878.8800	3.8789	3,771.1900	3.7712	(2.776)	0	0	0
2017/08/22	R209	03/05/2018	9.86	Call	Bond Future	3,915.7800	3.9158	3,807.5600	3.8076	(2.764)	0	0	0
2017/08/22	R209	03/05/2018	9.86	Put	Bond Future	2,558.4300	2.5584	2,624.6100	2.6246	2.587	0	0	0
2017/08/22	R209	03/05/2018	9.84	Call	Bond Future	3,842.1300	3.8421	3,734.9800	3.7350	(2.789)	0	0	0
2017/08/22	R209	03/05/2018	9.84	Put	Bond Future	2,612.8900	2.6129	2,680.1400	2.6801	2.574	0	0	0
2017/08/22	R210	02/11/2017	192.08	Put	Bond Future	5,946.3200	5.9463	5,954.5700	5.9546	0.139	0	0	0
2017/08/22	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R210	02/11/2017			Bond Future	186.1337	186.1337	186.1254	186.1254	(0.004)	0.0000	0.0000	2,179
2017/08/22	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R210	02/11/2017	192.07	Put	Bond Future	5,936.3200	5.9363	5,944.5700	5.9446	0.139	0	0	0
2017/08/22	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R210	02/11/2017	192.09	Put	Bond Future	5,956.3200	5.9563	5,964.5700	5.9646	0.139	0	0	0
2017/08/22	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R210	01/02/2018			Bond Future	189.6173	189.6173	189.6100	189.6100	(0.004)	0.0000	0.0000	0
2017/08/22	R210	01/02/2018	192.36	Put	Bond Future	2,742.6600	2.7427	2,750.0100	2.7500	0.268	0	0	0
2017/08/22	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R210	01/02/2018	192.38	Put	Bond Future	2,762.6600	2.7627	2,770.0100	2.7700	0.266	0	0	0
2017/08/22	R210	01/02/2018	192.37	Put	Bond Future	2,752.6600	2.7527	2,760.0100	2.7600	0.267	0	0	0
2017/08/22	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R210	03/05/2018	191.44	Put	Bond Future	635.8100	0.6358	644.5900	0.6446	1.381	0	0	0
2017/08/22	R210	03/05/2018			Bond Future	190.8042	190.8042	190.7954	190.7954	(0.005)	0.0000	0.0000	0
2017/08/22	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R210	03/05/2018	191.46	Put	Bond Future	655.8100	0.6558	664.5900	0.6646	1.339	0	0	0
2017/08/22	R210	03/05/2018	191.45	Put	Bond Future	645.8100	0.6458	654.5900	0.6546	1.360	0	0	0
2017/08/22	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/22	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R212	02/11/2017			Bond Future	151.0436	151.0436	151.0368	151.0368	(0.005)	0.0000	0.0000	4,282
2017/08/22	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R212	02/11/2017	152.40	Put	Bond Future	1,356.3600	1.3564	1,363.2200	1.3632	0.506	0	0	0
2017/08/22	R212	02/11/2017	152.42	Put	Bond Future	1,376.3600	1.3764	1,383.2200	1.3832	0.498	0	0	0
2017/08/22	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R212	02/11/2017	152.41	Put	Bond Future	1,366.3600	1.3664	1,373.2200	1.3732	0.502	0	0	0
2017/08/22	R212	01/02/2018	154.71	Put	Bond Future	2,899.3800	2.8994	2,905.4800	2.9055	0.210	0	0	0
2017/08/22	R212	01/02/2018			Bond Future	151.8106	151.8106	151.8045	151.8045	(0.004)	0.0000	0.0000	0
2017/08/22	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R212	01/02/2018	154.70	Put	Bond Future	2,889.3800	2.8894	2,895.4800	2.8955	0.211	0	0	0
2017/08/22	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R212	01/02/2018	154.69	Put	Bond Future	2,879.3800	2.8794	2,885.4800	2.8855	0.212	0	0	0
2017/08/22	R212	03/05/2018	154.30	Call	Bond Future	421.3500	0.4213	414.0400	0.4140	(1.735)	0	0	0
2017/08/22	R212	03/05/2018			Bond Future	154.7214	154.7214	154.7140	154.7140	(0.005)	0.0000	0.0000	0
2017/08/22	R212	03/05/2018	154.28	Call	Bond Future	441.3500	0.4413	434.0400	0.4340	(1.656)	0	0	0
2017/08/22	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R212	03/05/2018	154.29	Call	Bond Future	431.3500	0.4313	424.0400	0.4240	(1.695)	0	0	0
2017/08/22	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/22	R213	02/11/2017	9.36	Put	Bond Future	1,131.4900	1.1315	1,160.2600	1.1603	2.543	0	0	0
2017/08/22	R213	02/11/2017			Bond Future	9.2106	84.5339	9.2254	84.4348	0.161	0.0000	0.0000	63,381
2017/08/22	R213	02/11/2017	9.35	Call	Bond Future	2,082.9000	2.0829	2,013.1500	2.0131	(3.349)	0	0	0
2017/08/22	R213	02/11/2017	9.35	Put	Bond Future	1,157.9600	1.1580	1,187.3400	1.1873	2.537	0	0	0
2017/08/22	R213	02/11/2017	9.36	Call	Bond Future	2,122.2300	2.1222	2,051.8700	2.0519	(3.315)	0	0	0
2017/08/22	R213	02/11/2017	9.34	Call	Bond Future	2,043.9600	2.0440	1,974.8200	1.9748	(3.383)	0	0	0
2017/08/22	R213	02/11/2017	9.34	Put	Bond Future	1,184.8900	1.1849	1,214.8800	1.2149	2.531	0	0	0
2017/08/22	R213	01/02/2018	9.42	Call	Bond Future	2,959.3700	2.9594	2,894.1200	2.8941	(2.205)	0	0	0
2017/08/22	R213	01/02/2018	9.41	Put	Bond Future	1,996.8900	1.9969	2,032.7200	2.0327	1.794	0	0	0
2017/08/22	R213	01/02/2018			Bond Future	9.2685	86.0866	9.2838	85.9859	0.165	0.0000	0.0000	0
2017/08/22	R213	01/02/2018	9.43	Call	Bond Future	2,996.9600	2.9970	2,931.3000	2.9313	(2.191)	0	0	0
2017/08/22	R213	01/02/2018	9.43	Put	Bond Future	1,941.9900	1.9420	1,977.0000	1.9770	1.803	0	0	0
2017/08/22	R213	01/02/2018	9.42	Put	Bond Future	1,969.1800	1.9692	2,004.6000	2.0046	1.799	0	0	0
2017/08/22	R213	01/02/2018	9.41	Call	Bond Future	2,922.2200	2.9222	2,857.3800	2.8574	(2.219)	0	0	0
2017/08/22	R213	03/05/2018	9.57	Put	Bond Future	2,355.0600	2.3551	2,390.7400	2.3907	1.515	0	0	0
2017/08/22	R213	03/05/2018	9.56	Call	Bond Future	3,921.0600	3.9211	3,853.6500	3.8537	(1.719)	0	0	0
2017/08/22	R213	03/05/2018			Bond Future	9.3200	84.1493	9.3359	84.0459	0.171	0.0000	0.0000	0
2017/08/22	R213	03/05/2018	9.57	Call	Bond Future	3,958.8300	3.9588	3,891.1000	3.8911	(1.711)	0	0	0
2017/08/22	R213	03/05/2018	9.56	Put	Bond Future	2,380.6200	2.3806	2,416.6200	2.4166	1.512	0	0	0
2017/08/22	R213	03/05/2018	9.58	Call	Bond Future	3,996.7600	3.9968	3,928.7100	3.9287	(1.703)	0	0	0
2017/08/22	R213	03/05/2018	9.58	Put	Bond Future	2,329.7400	2.3297	2,365.1000	2.3651	1.518	0	0	0
2017/08/22	R214	02/11/2017	9.60	Call	Bond Future	1,497.3100	1.4973	1,390.2300	1.3902	(7.151)	0	0	0
2017/08/22	R214	02/11/2017			Bond Future	9.6766	72.0020	9.7067	71.7922	0.311	0.0000	0.0000	44,022
2017/08/22	R214	02/11/2017	9.60	Put	Bond Future	2,035.5800	2.0356	2,138.3300	2.1383	5.048	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
2017/08/22	R214	02/11/2017	9.58	Call	Bond Future	1,434.4700	1.4345	1,330.1400	1.3301	(7.273)	0	0	0
2017/08/22	R214	02/11/2017	9.58	Put	Bond Future	2,114.3500	2.1144	2,219.8500	2.2199	4.990	0	0	0
2017/08/22	R214	02/11/2017	9.59	Put	Bond Future	2,074.7100	2.0747	2,178.8300	2.1788	5.019	0	0	0
2017/08/22	R214	02/11/2017	9.59	Call	Bond Future	1,465.6900	1.4657	1,359.9800	1.3600	(7.212)	0	0	0
2017/08/22	R214	01/02/2018	9.84	Call	Bond Future	3,036.5700	3.0366	2,910.1600	2.9102	(4.163)	0	0	0
2017/08/22	R214	01/02/2018			Bond Future	9.7354	73.3244	9.7664	73.1111	0.318	0.0000	0.0000	0
2017/08/22	R214	01/02/2018	9.82	Call	Bond Future	2,962.2200	2.9622	2,837.5300	2.8375	(4.209)	0	0	0
2017/08/22	R214	01/02/2018	9.82	Put	Bond Future	2,381.9600	2.3820	2,470.6500	2.4706	3.723	0	0	0
2017/08/22	R214	01/02/2018	9.84	Put	Bond Future	2,320.1800	2.3202	2,407.1500	2.4072	3.748	0	0	0
2017/08/22	R214	01/02/2018	9.83	Call	Bond Future	2,999.2900	2.9993	2,873.7300	2.8737	(4.186)	0	0	0
2017/08/22	R214	01/02/2018	9.83	Put	Bond Future	2,350.9100	2.3509	2,438.7300	2.4387	3.736	0	0	0
2017/08/22	R214	03/05/2018	9.99	Put	Bond Future	2,754.0100	2.7540	2,838.6300	2.8386	3.073	0	0	0
2017/08/22	R214	03/05/2018			Bond Future	9.7886	71.4017	9.8206	71.1835	0.326	0.0000	0.0000	0
2017/08/22	R214	03/05/2018	9.98	Call	Bond Future	4,072.8100	4.0728	3,939.9400	3.9399	(3.262)	0	0	0
2017/08/22	R214	03/05/2018	9.98	Put	Bond Future	2,782.3400	2.7823	2,867.6100	2.8676	3.065	0	0	0
2017/08/22	R214	03/05/2018	9.99	Call	Bond Future	4,110.8400	4.1108	3,977.3200	3.9773	(3.248)	0	0	0
2017/08/22	R214	03/05/2018	9.97	Call	Bond Future	4,035.1500	4.0351	3,902.9500	3.9030	(3.276)	0	0	0
2017/08/22	R214	03/05/2018	9.97	Put	Bond Future	2,811.1500	2.8112	2,897.0900	2.8971	3.057	0	0	0
2017/08/22	R248	02/11/2017	9.65	Call	Bond Future	1,760.4200	1.7604	1,633.0400	1.6330	(7.236)	0	0	0
2017/08/22	R248	02/11/2017	9.66	Put	Bond Future	2,858.6800	2.8587	2,994.3100	2.9943	4.744	0	0	0
2017/08/22	R248	02/11/2017			Bond Future	9.7790	91.6787	9.8092	91.4140	0.308	0.0000	0.0000	75,989
2017/08/22	R248	02/11/2017	9.65	Put	Bond Future	2,910.7100	2.9107	3,048.0300	3.0480	4.718	0	0	0
2017/08/22	R248	02/11/2017	9.66	Call	Bond Future	1,798.4500	1.7984	1,669.3800	1.6694	(7.177)	0	0	0
2017/08/22	R248	02/11/2017	9.64	Call	Bond Future	1,722.8800	1.7229	1,597.1800	1.5972	(7.296)	0	0	0
2017/08/22	R248	02/11/2017	9.64	Put	Bond Future	2,963.3900	2.9634	3,102.3900	3.1024	4.691	0	0	0
2017/08/22	R248	01/02/2018	9.90	Put	Bond Future	3,259.4200	3.2594	3,373.7300	3.3737	3.507	0	0	0
2017/08/22	R248	01/02/2018	9.89	Call	Bond Future	3,724.5100	3.7245	3,570.5800	3.5706	(4.133)	0	0	0
2017/08/22	R248	01/02/2018			Bond Future	9.8411	93.3625	9.8721	93.0933	0.315	0.0000	0.0000	170
2017/08/22	R248	01/02/2018	9.90	Call	Bond Future	3,770.1000	3.7701	3,615.1200	3.6151	(4.111)	0	0	0
2017/08/22	R248	01/02/2018	9.89	Put	Bond Future	3,300.1300	3.3001	3,415.4900	3.4155	3.496	0	0	0
2017/08/22	R248	01/02/2018	9.91	Call	Bond Future	3,815.9400	3.8159	3,659.9100	3.6599	(4.089)	0	0	0
2017/08/22	R248	01/02/2018	9.91	Put	Bond Future	3,219.1200	3.2191	3,332.3800	3.3324	3.518	0	0	0
2017/08/22	R248	03/05/2018	10.06	Call	Bond Future	5,094.3200	5.0943	4,929.1500	4.9292	(3.242)	0	0	0
2017/08/22	R248	03/05/2018	10.05	Put	Bond Future	3,748.8100	3.7488	3,859.6600	3.8597	2.957	0	0	0
2017/08/22	R248	03/05/2018			Bond Future	9.8974	90.6741	9.9294	90.3989	0.324	0.0000	0.0000	0
2017/08/22	R248	03/05/2018	10.07	Call	Bond Future	5,141.1800	5.1412	4,975.1800	4.9752	(3.229)	0	0	0
2017/08/22	R248	03/05/2018	10.07	Put	Bond Future	3,674.9800	3.6750	3,784.1900	3.7842	2.972	0	0	0
2017/08/22	R248	03/05/2018	10.06	Put	Bond Future	3,711.8800	3.7119	3,821.9200	3.8219	2.965	0	0	0
2017/08/22	R248	03/05/2018	10.05	Call	Bond Future	5,047.3500	5.0474	4,882.9900	4.8830	(3.256)	0	0	0

**Total**

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