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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/09/2017 TO 01/09/2017

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2025	02/11/2017			Bond Future	129.6029	129.6029	129.5938	129.5938	(0.007)	0.0000	0.0000	2,291
2017/09/01	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2025	02/11/2017	132.96	Put	Bond Future	3,357.1100	3.3571	3,366.2000	3.3662	0.271	0	0	0
2017/09/01	2025	02/11/2017	132.98	Put	Bond Future	3,377.1100	3.3771	3,386.2000	3.3862	0.269	0	0	0
2017/09/01	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2025	02/11/2017	132.97	Put	Bond Future	3,367.1100	3.3671	3,376.2000	3.3762	0.270	0	0	0
2017/09/01	2025	01/02/2018	133.89	Put	Bond Future	3,209.9000	3.2099	3,204.5100	3.2045	(0.168)	0	0	0
2017/09/01	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2025	01/02/2018			Bond Future	130.6801	130.6801	130.6855	130.6855	0.004	0.0000	0.0000	0
2017/09/01	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2025	01/02/2018	133.88	Put	Bond Future	3,199.9000	3.1999	3,194.5100	3.1945	(0.168)	0	0	0
2017/09/01	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2025	01/02/2018	133.90	Put	Bond Future	3,219.9000	3.2199	3,214.5100	3.2145	(0.167)	0	0	0
2017/09/01	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2025	03/05/2018	133.20	Put	Bond Future	23.3800	0.0234	19.1500	0.0192	(18.092)	0	0	0
2017/09/01	2025	03/05/2018			Bond Future	133.1766	133.1766	133.1808	133.1808	0.003	0.0000	0.0000	0
2017/09/01	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2025	03/05/2018	133.22	Put	Bond Future	43.3800	0.0434	39.1500	0.0392	(9.751)	0	0	0
2017/09/01	2025	03/05/2018	133.21	Put	Bond Future	33.3800	0.0334	29.1500	0.0292	(12.672)	0	0	0
2017/09/01	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2029	02/11/2017			Bond Future	99.9446	99.9446	99.9377	99.9377	(0.007)	0.0000	0.0000	1,370
2017/09/01	2029	01/02/2018			Bond Future	101.8179	101.8179	101.8112	101.8112	(0.007)	0.0000	0.0000	0
2017/09/01	2029	03/05/2018			Bond Future	102.7351	102.7351	102.7381	102.7381	0.003	0.0000	0.0000	0
2017/09/01	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2030	02/11/2017	9.34	Call	Bond Future	1,203.4000	1.2034	1,664.2300	1.6642	38.294	0	0	0
2017/09/01	2030	02/11/2017			Bond Future	9.1625	93.6835	9.0954	94.1443	(0.733)	0.0000	0.0000	58,401
2017/09/01	2030	02/11/2017	9.35	Call	Bond Future	1,270.5600	1.2706	1,731.3900	1.7314	36.270	0	0	0
2017/09/01	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2030	02/11/2017	9.36	Call	Bond Future	1,337.6400	1.3376	1,798.4700	1.7985	34.451	0	0	0
2017/09/01	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2030	01/02/2018			Bond Future	9.2183	91.4018	9.1489	91.8706	(0.753)	0.0000	0.0000	0
2017/09/01	2030	01/02/2018	9.38	Call	Bond Future	1,079.6200	1.0796	1,548.3600	1.5484	43.417	0	0	0
2017/09/01	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2030	01/02/2018	9.39	Call	Bond Future	1,145.8200	1.1458	1,614.5600	1.6146	40.909	0	0	0
2017/09/01	2030	01/02/2018	9.37	Call	Bond Future	1,013.3600	1.0134	1,482.1000	1.4821	46.256	0	0	0
2017/09/01	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/09/01	2030	03/05/2018	9.51	Call	Bond Future	1,527.1500	1.5272	2,004.7600	2.0048	31.275	0	0	0
2017/09/01	2030	03/05/2018			Bond Future	9.2767	93.1081	9.2049	93.5857	(0.775)	0.0000	0.0000	0
2017/09/01	2030	03/05/2018	9.49	Call	Bond Future	1,397.5800	1.3976	1,875.1900	1.8752	34.174	0	0	0
2017/09/01	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2030	03/05/2018	9.50	Call	Bond Future	1,462.4000	1.4624	1,940.0100	1.9400	32.659	0	0	0
2017/09/01	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2032	02/11/2017	9.49	Put	Bond Future	1,356.4400	1.3564	1,128.0100	1.1280	(16.840)	0	0	0
2017/09/01	2032	02/11/2017	9.48	Call	Bond Future	1,919.2900	1.9193	2,216.2800	2.2163	15.474	0	0	0
2017/09/01	2032	02/11/2017			Bond Future	9.4069	91.8217	9.3347	92.3508	(0.768)	0.0000	0.0000	35,444
2017/09/01	2032	02/11/2017	9.49	Call	Bond Future	1,959.5000	1.9595	2,260.1500	2.2601	15.343	0	0	0
2017/09/01	2032	02/11/2017	9.48	Put	Bond Future	1,388.5000	1.3885	1,156.4100	1.1564	(16.715)	0	0	0
2017/09/01	2032	02/11/2017	9.50	Call	Bond Future	2,000.1700	2.0002	2,304.4700	2.3045	15.214	0	0	0
2017/09/01	2032	02/11/2017	9.50	Put	Bond Future	1,324.9100	1.3249	1,100.1300	1.1001	(16.966)	0	0	0
2017/09/01	2032	01/02/2018	9.20	Call	Bond Future	1,723.4900	1.7235	1,936.2400	1.9362	12.344	0	0	7,500
2017/09/01	2032	01/02/2018	9.45	Put	Bond Future	2,660.5600	2.6606	2,394.8500	2.3949	(9.987)	0	0	0
2017/09/01	2032	01/02/2018	9.40	Put	Bond Future	2,846.8000	2.8468	2,569.1700	2.5692	(9.752)	0	0	0
2017/09/01	2032	01/02/2018	9.56	Call	Bond Future	2,938.5500	2.9386	3,237.0100	3.2370	10.157	0	0	0
2017/09/01	2032	01/02/2018	9.55	Put	Bond Future	2,317.7700	2.3178	2,075.6000	2.0756	(10.448)	0	0	0
2017/09/01	2032	01/02/2018			Bond Future	9.4687	93.5106	9.3941	94.0489	(0.788)	0.0000	0.0000	0
2017/09/01	2032	01/02/2018	9.30	Put	Bond Future	3,246.7800	3.2468	2,945.1400	2.9451	(9.290)	0	0	0
2017/09/01	2032	01/02/2018	9.30	Call	Bond Future	2,022.5500	2.0225	2,259.2100	2.2592	11.701	0	0	7,800
2017/09/01	2032	01/02/2018	9.57	Call	Bond Future	2,977.7900	2.9778	3,278.5500	3.2786	10.100	0	0	0
2017/09/01	2032	01/02/2018	9.57	Put	Bond Future	2,253.9300	2.2539	2,016.3900	2.0164	(10.539)	0	0	0
2017/09/01	2032	01/02/2018	9.20	Put	Bond Future	3,684.4900	3.6845	3,358.9400	3.3589	(8.836)	0	0	0
2017/09/01	2032	01/02/2018	9.45	Call	Bond Future	2,525.9400	2.5259	2,798.5300	2.7985	10.792	0	0	750
2017/09/01	2032	01/02/2018	9.40	Call	Bond Future	2,351.0300	2.3510	2,611.7000	2.6117	11.087	0	0	6,800
2017/09/01	2032	01/02/2018	9.56	Put	Bond Future	2,285.7900	2.2858	2,045.9500	2.0459	(10.493)	0	0	0
2017/09/01	2032	01/02/2018	9.55	Call	Bond Future	2,899.3500	2.8994	3,195.4800	3.1955	10.214	0	0	0
2017/09/01	2032	03/05/2018	9.70	Call	Bond Future	3,963.7300	3.9637	4,279.4900	4.2795	7.966	0	0	0
2017/09/01	2032	03/05/2018	9.71	Put	Bond Future	2,735.3200	2.7353	2,504.4400	2.5044	(8.441)	0	0	0
2017/09/01	2032	03/05/2018			Bond Future	9.5291	91.0992	9.4521	91.6476	(0.809)	0.0000	0.0000	0
2017/09/01	2032	03/05/2018	9.70	Put	Bond Future	2,764.9000	2.7649	2,532.2400	2.5322	(8.415)	0	0	0
2017/09/01	2032	03/05/2018	9.71	Call	Bond Future	4,003.6100	4.0036	4,321.1500	4.3212	7.931	0	0	0
2017/09/01	2032	03/05/2018	9.72	Call	Bond Future	4,043.3800	4.0434	4,362.6900	4.3627	7.897	0	0	0
2017/09/01	2032	03/05/2018	9.72	Put	Bond Future	2,705.7000	2.7057	2,476.5900	2.4766	(8.468)	0	0	0
2017/09/01	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2033	02/11/2017	110.07	Put	Bond Future	5,948.8700	5.9489	5,955.8400	5.9558	0.117	0	0	0
2017/09/01	2033	02/11/2017			Bond Future	104.1211	104.1211	104.1142	104.1142	(0.007)	0.0000	0.0000	5,174
2017/09/01	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2033	02/11/2017	110.09	Put	Bond Future	5,968.8700	5.9689	5,975.8400	5.9758	0.117	0	0	0
2017/09/01	2033	02/11/2017	110.08	Put	Bond Future	5,958.8700	5.9589	5,965.8400	5.9658	0.117	0	0	0
2017/09/01	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2033	01/02/2018			Bond Future	106.0727	106.0727	106.0660	106.0660	(0.006)	0.0000	0.0000	0
2017/09/01	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/09/01	2033	01/02/2018	109.64	Put	Bond Future	3,567.2900	3.5673	3,574.0200	3.5740	0.189	0	0	0
2017/09/01	2033	01/02/2018	109.66	Put	Bond Future	3,587.2900	3.5873	3,594.0200	3.5940	0.188	0	0	0
2017/09/01	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2033	01/02/2018	109.65	Put	Bond Future	3,577.2900	3.5773	3,584.0200	3.5840	0.188	0	0	0
2017/09/01	2033	03/05/2018	107.71	Put	Bond Future	709.2100	0.7092	705.6300	0.7056	(0.505)	0	0	0
2017/09/01	2033	03/05/2018			Bond Future	107.0008	107.0008	107.0044	107.0044	0.003	0.0000	0.0000	0
2017/09/01	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2033	03/05/2018	107.70	Put	Bond Future	699.2100	0.6992	695.6300	0.6956	(0.512)	0	0	0
2017/09/01	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2033	03/05/2018	107.69	Put	Bond Future	689.2100	0.6892	685.6300	0.6856	(0.519)	0	0	0
2017/09/01	2037	02/11/2017	9.67	Put	Bond Future	2,307.1000	2.3071	2,054.2300	2.0542	(10.961)	0	0	0
2017/09/01	2037	02/11/2017			Bond Future	9.7580	91.4333	9.7011	91.8828	(0.582)	0.0000	0.0000	54,031
2017/09/01	2037	02/11/2017	9.66	Call	Bond Future	1,574.8400	1.5748	1,768.5700	1.7686	12.302	0	0	0
2017/09/01	2037	02/11/2017	9.66	Put	Bond Future	2,351.8900	2.3519	2,096.1000	2.0961	(10.876)	0	0	0
2017/09/01	2037	02/11/2017	9.67	Call	Bond Future	1,609.8500	1.6099	1,806.5000	1.8065	12.215	0	0	0
2017/09/01	2037	02/11/2017	9.65	Call	Bond Future	1,540.1400	1.5401	1,730.9600	1.7310	12.390	0	0	0
2017/09/01	2037	02/11/2017	9.65	Put	Bond Future	2,397.1100	2.3971	2,138.4100	2.1384	(10.792)	0	0	0
2017/09/01	2037	01/02/2018	9.82	Put	Bond Future	2,972.6800	2.9727	2,747.2300	2.7472	(7.584)	0	0	0
2017/09/01	2037	01/02/2018			Bond Future	9.8218	88.8600	9.7632	89.3173	(0.596)	0.0000	0.0000	160
2017/09/01	2037	01/02/2018	9.82	Call	Bond Future	2,958.6700	2.9587	3,190.5700	3.1906	7.838	0	0	0
2017/09/01	2037	01/02/2018	9.81	Put	Bond Future	3,011.0600	3.0111	2,783.7000	2.7837	(7.551)	0	0	0
2017/09/01	2037	01/02/2018	9.83	Call	Bond Future	2,998.4200	2.9984	3,232.2200	3.2322	7.797	0	0	0
2017/09/01	2037	01/02/2018	9.83	Put	Bond Future	2,934.6800	2.9347	2,711.1300	2.7111	(7.618)	0	0	0
2017/09/01	2037	01/02/2018	9.81	Call	Bond Future	2,919.1900	2.9192	3,149.1800	3.1492	7.879	0	0	0
2017/09/01	2037	03/05/2018	9.99	Call	Bond Future	4,201.6200	4.2016	4,456.3100	4.4563	6.062	0	0	0
2017/09/01	2037	03/05/2018	9.97	Put	Bond Future	3,491.0300	3.4910	3,276.8400	3.2768	(6.135)	0	0	0
2017/09/01	2037	03/05/2018			Bond Future	9.8878	90.5188	9.8274	90.9847	(0.611)	0.0000	0.0000	0
2017/09/01	2037	03/05/2018	9.99	Put	Bond Future	3,421.7200	3.4217	3,210.4700	3.2105	(6.174)	0	0	0
2017/09/01	2037	03/05/2018	9.97	Call	Bond Future	4,119.2000	4.1192	4,370.9500	4.3710	6.112	0	0	0
2017/09/01	2037	03/05/2018	9.98	Put	Bond Future	3,456.2300	3.4562	3,243.5100	3.2435	(6.155)	0	0	0
2017/09/01	2037	03/05/2018	9.98	Call	Bond Future	4,160.3200	4.1603	4,413.5400	4.4135	6.087	0	0	0
2017/09/01	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2038	02/11/2017			Bond Future	127.3333	127.3333	128.3542	128.3542	0.802	0.0000	0.0000	19,544
2017/09/01	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2038	02/11/2017	136.82	Put	Bond Future	9,486.6800	9.4867	8,465.8400	8.4658	(10.761)	0	0	0
2017/09/01	2038	02/11/2017	136.80	Put	Bond Future	9,466.6800	9.4667	8,445.8400	8.4458	(10.784)	0	0	0
2017/09/01	2038	02/11/2017	136.81	Put	Bond Future	9,476.6800	9.4767	8,455.8400	8.4558	(10.772)	0	0	0
2017/09/01	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2038	01/02/2018	136.95	Put	Bond Future	8,751.0300	8.7510	7,694.6600	7.6947	(12.071)	0	0	0
2017/09/01	2038	01/02/2018			Bond Future	128.1990	128.1990	129.2553	129.2553	0.824	0.0000	0.0000	0
2017/09/01	2038	01/02/2018	136.94	Put	Bond Future	8,741.0300	8.7410	7,684.6600	7.6847	(12.085)	0	0	0
2017/09/01	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2038	01/02/2018	136.93	Put	Bond Future	8,731.0300	8.7310	7,674.6600	7.6747	(12.099)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/01	2038	03/05/2018	132.28	Put	Bond Future	1,631.8800	1.6319	556.6000	0.5566	(65.892)	0	0	0
2017/09/01	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2038	03/05/2018			Bond Future	130.6481	130.6481	131.7234	131.7234	0.823	0.0000	0.0000	0
2017/09/01	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2038	03/05/2018	132.27	Put	Bond Future	1,621.8800	1.6219	546.6000	0.5466	(66.298)	0	0	0
2017/09/01	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2038	03/05/2018	132.29	Put	Bond Future	1,641.8800	1.6419	566.6000	0.5666	(65.491)	0	0	0
2017/09/01	2040	02/11/2017	9.67	Put	Bond Future	3,047.6600	3.0477	2,772.0600	2.7721	(9.043)	0	0	0
2017/09/01	2040	02/11/2017			Bond Future	9.8637	94.6674	9.8120	95.1029	(0.525)	0.0000	0.0000	14,962
2017/09/01	2040	02/11/2017	9.66	Call	Bond Future	1,367.7300	1.3677	1,524.8900	1.5249	11.491	0	0	0
2017/09/01	2040	02/11/2017	9.66	Put	Bond Future	3,101.7500	3.1018	2,823.4900	2.8235	(8.971)	0	0	0
2017/09/01	2040	02/11/2017	9.67	Call	Bond Future	1,399.9800	1.4000	1,559.8000	1.5598	11.416	0	0	0
2017/09/01	2040	02/11/2017	9.65	Call	Bond Future	1,335.8100	1.3358	1,490.3100	1.4903	11.566	0	0	0
2017/09/01	2040	02/11/2017	9.65	Put	Bond Future	3,156.3000	3.1563	2,875.3800	2.8754	(8.900)	0	0	0
2017/09/01	2040	01/02/2018	9.89	Call	Bond Future	3,039.6100	3.0396	3,256.1700	3.2562	7.125	0	0	0
2017/09/01	2040	01/02/2018			Bond Future	9.9287	91.9033	9.8754	92.3462	(0.537)	0.0000	0.0000	0
2017/09/01	2040	01/02/2018	9.87	Call	Bond Future	2,959.8600	2.9599	3,172.7400	3.1727	7.192	0	0	0
2017/09/01	2040	01/02/2018	9.87	Put	Bond Future	3,447.9700	3.4480	3,217.9000	3.2179	(6.673)	0	0	0
2017/09/01	2040	01/02/2018	9.88	Put	Bond Future	3,404.3800	3.4044	3,176.1500	3.1762	(6.704)	0	0	0
2017/09/01	2040	01/02/2018	9.89	Put	Bond Future	3,360.9700	3.3610	3,134.5800	3.1346	(6.736)	0	0	0
2017/09/01	2040	01/02/2018	9.88	Call	Bond Future	2,999.7100	2.9997	3,214.4300	3.2144	7.158	0	0	0
2017/09/01	2040	03/05/2018	10.08	Put	Bond Future	3,752.9500	3.7530	3,544.7800	3.5448	(5.547)	0	0	0
2017/09/01	2040	03/05/2018			Bond Future	9.9957	93.6188	9.9408	94.0701	(0.550)	0.0000	0.0000	0
2017/09/01	2040	03/05/2018	10.07	Call	Bond Future	4,394.7500	4.3948	4,636.4200	4.6364	5.499	0	0	0
2017/09/01	2040	03/05/2018	10.07	Put	Bond Future	3,790.6800	3.7907	3,581.0900	3.5811	(5.529)	0	0	0
2017/09/01	2040	03/05/2018	10.08	Call	Bond Future	4,437.8500	4.4379	4,680.9400	4.6809	5.478	0	0	0
2017/09/01	2040	03/05/2018	10.06	Call	Bond Future	4,351.5400	4.3515	4,591.8000	4.5918	5.521	0	0	0
2017/09/01	2040	03/05/2018	10.06	Put	Bond Future	3,828.4100	3.8284	3,617.4100	3.6174	(5.511)	0	0	0
2017/09/01	2044	02/11/2017	9.68	Call	Bond Future	1,385.7800	1.3858	1,543.9200	1.5439	11.412	0	0	0
2017/09/01	2044	02/11/2017			Bond Future	9.8874	91.7393	9.8357	92.1791	(0.523)	0.0000	0.0000	24,276
2017/09/01	2044	02/11/2017	9.66	Call	Bond Future	1,321.9500	1.3219	1,474.7700	1.4748	11.560	0	0	0
2017/09/01	2044	02/11/2017	9.66	Put	Bond Future	3,283.7500	3.2838	2,996.8500	2.9969	(8.737)	0	0	0
2017/09/01	2044	02/11/2017	9.68	Put	Bond Future	3,172.1000	3.1721	2,890.5200	2.8905	(8.877)	0	0	0
2017/09/01	2044	02/11/2017	9.67	Call	Bond Future	1,353.6300	1.3536	1,509.1000	1.5091	11.485	0	0	0
2017/09/01	2044	02/11/2017	9.67	Put	Bond Future	3,227.6200	3.2276	2,943.3700	2.9434	(8.807)	0	0	0
2017/09/01	2044	01/02/2018	9.90	Put	Bond Future	3,467.3800	3.4674	3,236.9600	3.2370	(6.645)	0	0	0
2017/09/01	2044	01/02/2018	9.89	Call	Bond Future	3,004.8400	3.0048	3,219.8600	3.2199	7.156	0	0	0
2017/09/01	2044	01/02/2018			Bond Future	9.9503	89.0465	9.8971	89.4938	(0.535)	0.0000	0.0000	0
2017/09/01	2044	01/02/2018	9.90	Call	Bond Future	3,044.9900	3.0450	3,261.8600	3.2619	7.122	0	0	0
2017/09/01	2044	01/02/2018	9.89	Put	Bond Future	3,511.6700	3.5117	3,279.4000	3.2794	(6.614)	0	0	0
2017/09/01	2044	01/02/2018	9.91	Call	Bond Future	3,085.4300	3.0854	3,304.1300	3.3041	7.088	0	0	0
2017/09/01	2044	01/02/2018	9.91	Put	Bond Future	3,423.5300	3.4235	3,194.9400	3.1949	(6.677)	0	0	0
2017/09/01	2044	03/05/2018	10.10	Call	Bond Future	4,515.1200	4.5151	4,761.0100	4.7610	5.446	0	0	0
2017/09/01	2044	03/05/2018	10.09	Put	Bond Future	3,854.8300	3.8548	3,643.6400	3.6436	(5.479)	0	0	0
2017/09/01	2044	03/05/2018			Bond Future	10.0150	90.7087	9.9601	91.1644	(0.548)	0.0000	0.0000	0
2017/09/01	2044	03/05/2018	10.11	Call	Bond Future	4,558.9700	4.5590	4,806.2700	4.8063	5.424	0	0	0

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2017/09/01	2044	03/05/2018	10.11	Put	Bond Future	3,779.1300	3.7791	3,570.7700	3.5708	(5.513)	0	0	0
2017/09/01	2044	03/05/2018	10.10	Put	Bond Future	3,816.8200	3.8168	3,607.0500	3.6070	(5.496)	0	0	0
2017/09/01	2044	03/05/2018	10.09	Call	Bond Future	4,471.4700	4.4715	4,715.9400	4.7159	5.467	0	0	0
2017/09/01	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2046	02/11/2017	136.30	Put	Bond Future	12,980.3500	12.9804	12,738.9000	12.7389	(1.860)	0	0	0
2017/09/01	2046	02/11/2017			Bond Future	123.3197	123.3197	123.5611	123.5611	0.196	0.0000	0.0000	21,292
2017/09/01	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2046	02/11/2017	136.32	Put	Bond Future	13,000.3500	13.0004	12,758.9000	12.7589	(1.857)	0	0	0
2017/09/01	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2046	02/11/2017	136.31	Put	Bond Future	12,990.3500	12.9904	12,748.9000	12.7489	(1.859)	0	0	0
2017/09/01	2046	01/02/2018	132.92	Put	Bond Future	7,289.0500	7.2890	7,042.5200	7.0425	(3.382)	0	0	0
2017/09/01	2046	01/02/2018			Bond Future	125.6309	125.6309	125.8775	125.8775	0.196	0.0000	0.0000	0
2017/09/01	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2046	01/02/2018	132.91	Put	Bond Future	7,279.0500	7.2790	7,032.5200	7.0325	(3.387)	0	0	0
2017/09/01	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2046	01/02/2018	132.90	Put	Bond Future	7,269.0500	7.2690	7,022.5200	7.0225	(3.392)	0	0	0
2017/09/01	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2046	03/05/2018			Bond Future	126.4158	126.4158	126.6828	126.6828	0.211	0.0000	0.0000	0
2017/09/01	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2046	03/05/2018	127.93	Put	Bond Future	1,514.2000	1.5142	1,247.1600	1.2472	(17.636)	0	0	0
2017/09/01	2046	03/05/2018	127.95	Put	Bond Future	1,534.2000	1.5342	1,267.1600	1.2672	(17.406)	0	0	0
2017/09/01	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2046	03/05/2018	127.94	Put	Bond Future	1,524.2000	1.5242	1,257.1600	1.2572	(17.520)	0	0	0
2017/09/01	2050	02/11/2017	144.66	Put	Bond Future	13,127.0700	13.1271	12,842.7700	12.8428	(2.166)	0	0	0
2017/09/01	2050	02/11/2017	144.67	Put	Bond Future	13,137.0700	13.1371	12,852.7700	12.8528	(2.164)	0	0	0
2017/09/01	2050	02/11/2017			Bond Future	131.5329	131.5329	131.8172	131.8172	0.216	0.0000	0.0000	22,382
2017/09/01	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2050	02/11/2017	144.65	Put	Bond Future	13,117.0700	13.1171	12,832.7700	12.8328	(2.167)	0	0	0
2017/09/01	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2050	01/02/2018	140.23	Put	Bond Future	7,923.0000	7.9230	7,615.1500	7.6151	(3.886)	0	0	0
2017/09/01	2050	01/02/2018			Bond Future	132.3070	132.3070	132.6149	132.6149	0.233	0.0000	0.0000	0
2017/09/01	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2050	01/02/2018	140.25	Put	Bond Future	7,943.0000	7.9430	7,635.1500	7.6351	(3.876)	0	0	0
2017/09/01	2050	01/02/2018	140.24	Put	Bond Future	7,933.0000	7.9330	7,625.1500	7.6251	(3.881)	0	0	0
2017/09/01	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2050	03/05/2018	135.62	Put	Bond Future	785.3300	0.7853	472.7900	0.4728	(39.797)	0	0	0
2017/09/01	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2050	03/05/2018			Bond Future	134.8347	134.8347	135.1472	135.1472	0.232	0.0000	0.0000	0
2017/09/01	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2050	03/05/2018	135.61	Put	Bond Future	775.3300	0.7753	462.7900	0.4628	(40.311)	0	0	0
2017/09/01	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	2050	03/05/2018	135.63	Put	Bond Future	795.3300	0.7953	482.7900	0.4828	(39.297)	0	0	0

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2017/09/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	AL37	02/11/2017			Index Future	559.1190	559.1190	560.8710	560.8710	0.313	0.0000	0.0000	0
2017/09/01	AL37	01/02/2018			Index Future	569.4040	569.4040	571.1840	571.1840	0.313	0.0000	0.0000	0
2017/09/01	AL37	03/05/2018			Index Future	580.0350	580.0350	581.8490	581.8490	0.313	0.0000	0.0000	0
2017/09/01	AL7T	02/11/2017			Index Future	642.6100	642.6100	645.5110	645.5110	0.451	0.0000	0.0000	0
2017/09/01	AL7T	01/02/2018			Index Future	654.4300	654.4300	657.3810	657.3810	0.451	0.0000	0.0000	0
2017/09/01	AL7T	03/05/2018			Index Future	666.6490	666.6490	669.6560	669.6560	0.451	0.0000	0.0000	0
2017/09/01	ALBI	02/11/2017			Index Future	576.0680	576.0680	578.5780	578.5780	0.436	0.0000	0.0000	616
2017/09/01	ALBI	01/02/2018			Index Future	586.6650	586.6650	589.2170	589.2170	0.435	0.0000	0.0000	0
2017/09/01	ALBI	03/05/2018			Index Future	597.6180	597.6180	600.2190	600.2190	0.435	0.0000	0.0000	0
2017/09/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/09/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/01	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	EL28	02/11/2017			Bond Future	127.5336	127.5336	127.3101	127.3101	(0.175)	0.0000	0.0000	0
2017/09/01	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/01	EL28	02/11/2017	133.87	Put	Bond Future	6,336.4000		6.3364	6,559.8800	6.5599	3.527	0	0	0
2017/09/01	EL28	02/11/2017	133.89	Put	Bond Future	6,356.4000		6.3564	6,579.8800	6.5799	3.516	0	0	0
2017/09/01	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	EL28	02/11/2017	133.88	Put	Bond Future	6,346.4000		6.3464	6,569.8800	6.5699	3.521	0	0	0
2017/09/01	EL28	01/02/2018	132.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	EL28	01/02/2018			Bond Future	129.9240		129.9240	129.6967	129.6967	(0.175)	0.0000	0.0000	0
2017/09/01	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	EL28	01/02/2018	132.29	Put	Bond Future	2,366.0100		2.3660	2,593.2800	2.5933	9.606	0	0	0
2017/09/01	EL28	01/02/2018	132.31	Put	Bond Future	2,386.0100		2.3860	2,613.2800	2.6133	9.525	0	0	0
2017/09/01	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	EL28	01/02/2018	132.30	Put	Bond Future	2,376.0100		2.3760	2,603.2800	2.6033	9.565	0	0	0
2017/09/01	EL28	03/05/2018	133.20	Put	Bond Future	793.9300		0.7939	1,026.7900	1.0268	29.330	0	0	0
2017/09/01	EL28	03/05/2018			Bond Future	132.4061		132.4061	132.1732	132.1732	(0.176)	0.0000	0.0000	0
2017/09/01	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	EL28	03/05/2018	133.19	Put	Bond Future	783.9300		0.7839	1,016.7900	1.0168	29.704	0	0	0
2017/09/01	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	EL28	03/05/2018	133.18	Put	Bond Future	773.9300		0.7739	1,006.7900	1.0068	30.088	0	0	0
2017/09/01	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	ES33	02/11/2017	10.66	Put	Bond Future	1,171.0400		1.1710	853.9700	0.8540	(27.076)	0	0	0
2017/09/01	ES33	02/11/2017			Bond Future	10.8514		75.9764	10.7991	76.2935	(0.482)	0.0000	0.0000	9,466
2017/09/01	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	ES33	02/11/2017	10.68	Put	Bond Future	1,047.4000		1.0474	730.3300	0.7303	(30.272)	0	0	0
2017/09/01	ES33	02/11/2017	10.67	Put	Bond Future	1,109.1800		1.1092	792.1100	0.7921	(28.586)	0	0	0
2017/09/01	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	ES33	01/02/2018	10.99	Call	Bond Future	180.4800		0.1805	502.9800	0.5030	178.690	0	0	0
2017/09/01	ES33	01/02/2018			Bond Future	10.9596		77.3740	10.9056	77.6965	(0.493)	0.0000	0.0000	0
2017/09/01	ES33	01/02/2018	11.00	Call	Bond Future	239.7100		0.2397	562.2100	0.5622	134.538	0	0	0
2017/09/01	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	ES33	01/02/2018	11.01	Call	Bond Future	298.8600		0.2989	621.3600	0.6214	107.910	0	0	0
2017/09/01	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	ES33	03/05/2018	11.22	Call	Bond Future	898.8900		0.8989	1,227.4600	1.2275	36.553	0	0	0
2017/09/01	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	ES33	03/05/2018			Bond Future	11.0650		75.0269	11.0090	75.3555	(0.506)	0.0000	0.0000	0
2017/09/01	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	ES33	03/05/2018	11.20	Call	Bond Future	783.8200		0.7838	1,112.3900	1.1124	41.919	0	0	0
2017/09/01	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	ES33	03/05/2018	11.21	Call	Bond Future	841.3900		0.8414	1,169.9600	1.1700	39.051	0	0	0
2017/09/01	ES42	02/11/2017			Bond Future	11.0967		78.5620	11.0443	78.9194	(0.472)	0.0000	0.0000	7,957
2017/09/01	ES42	01/02/2018			Bond Future	11.2013		80.0069	11.1471	80.3704	(0.483)	0.0000	0.0000	0
2017/09/01	ES42	03/05/2018			Bond Future	11.3083		77.2392	11.2522	77.6096	(0.496)	0.0000	0.0000	0
2017/09/01	GOVI	02/11/2017	572.45	Call	GOVI	24,020.0000		2.4020	49,230.0000	4.9230	104.954	0	0	0
2017/09/01	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	GOVI	02/11/2017			GOVI	574.8520		574.8520	577.3730	577.3730	0.439	0.0000	0.0000	672

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/01	GOVI	02/11/2017	572.46	Call	GOVI	23,920.0000		2.3920	49,130.0000	4.9130	105.393	0	0	0
2017/09/01	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	GOVI	02/11/2017	572.44	Call	GOVI	24,120.0000		2.4120	49,330.0000	4.9330	104.519	0	0	0
2017/09/01	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	GOVI	01/02/2018			GOVI	585.4260		585.4260	587.9900	587.9900	0.438	0.0000	0.0000	0
2017/09/01	GOVI	01/02/2018	581.03	Call	GOVI	43,960.0000		4.3960	69,600.0000	6.9600	58.326	0	0	0
2017/09/01	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	GOVI	01/02/2018	581.04	Call	GOVI	43,860.0000		4.3860	69,500.0000	6.9500	58.459	0	0	0
2017/09/01	GOVI	01/02/2018	581.02	Call	GOVI	44,060.0000		4.4060	69,700.0000	6.9700	58.193	0	0	0
2017/09/01	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	GOVI	03/05/2018	590.27	Call	GOVI	60,870.0000		6.0870	86,990.0000	8.6990	42.911	0	0	0
2017/09/01	GOVI	03/05/2018	590.29	Call	GOVI	60,670.0000		6.0670	86,790.0000	8.6790	43.053	0	0	0
2017/09/01	GOVI	03/05/2018			GOVI	596.3570		596.3570	598.9690	598.9690	0.438	0.0000	0.0000	0
2017/09/01	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	GOVI	03/05/2018	590.28	Call	GOVI	60,770.0000		6.0770	86,890.0000	8.6890	42.982	0	0	0
2017/09/01	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/01	IGOV	02/11/2017			Index Future	249.7570		249.7570	249.9580	249.9580	0.080	0.0000	0.0000	1,163
2017/09/01	IGOV	01/02/2018			Index Future	254.4380		254.4380	254.6440	254.6440	0.081	0.0000	0.0000	0
2017/09/01	IGOV	03/05/2018			Index Future	259.2990		259.2990	259.5060	259.5060	0.080	0.0000	0.0000	0
2017/09/01	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/01	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/09/01	IS01	21/12/2017			Interest Rate Swap	99.7426		99.7426	99.7438	99.7438	0.001	0.0000	0.0000	0
2017/09/01	IS01	15/03/2018			Interest Rate Swap	99.6149		99.6149	99.6102	99.6102	(0.005)	0.0000	0.0000	0
2017/09/01	IS01	21/06/2018			Interest Rate Swap	99.6638		99.6638	99.6513	99.6513	(0.013)	0.0000	0.0000	0
2017/09/01	IS01	20/09/2018			Interest Rate Swap	99.7336		99.7336	99.7148	99.7148	(0.019)	0.0000	0.0000	0
2017/09/01	IS02	18/12/2017			Interest Rate Swap	99.7738		99.7738	99.7757	99.7757	0.002	0.0000	0.0000	0
2017/09/01	IS02	16/03/2018			Interest Rate Swap	98.8920		98.8920	98.8875	98.8875	(0.005)	0.0000	0.0000	0
2017/09/01	IS02	15/06/2018			Interest Rate Swap	98.3580		98.3580	98.3479	98.3479	(0.010)	0.0000	0.0000	0
2017/09/01	IS02	21/09/2018			Interest Rate Swap	98.1984		98.1984	98.1791	98.1791	(0.020)	0.0000	0.0000	0
2017/09/01	IS02	21/12/2018			Interest Rate Swap	98.4700		98.4700	98.4400	98.4400	(0.030)	0.0000	0.0000	0
2017/09/01	IS02	15/03/2019			Interest Rate Swap	98.7604		98.7604	98.7223	98.7223	(0.039)	0.0000	0.0000	0
2017/09/01	IS02	21/06/2019			Interest Rate Swap	99.0544		99.0544	99.0050	99.0050	(0.050)	0.0000	0.0000	0
2017/09/01	IS02	20/09/2019			Interest Rate Swap	99.3698		99.3698	99.3124	99.3124	(0.058)	0.0000	0.0000	0
2017/09/01	IS05	17/12/2020			Interest Rate Swap	95.2692		95.2692	95.1493	95.1493	(0.126)	0.0000	0.0000	0
2017/09/01	IS05	16/03/2021			Interest Rate Swap	94.4502		94.4502	94.3237	94.3237	(0.134)	0.0000	0.0000	0
2017/09/01	IS05	15/06/2021			Interest Rate Swap	93.6113		93.6113	93.4764	93.4764	(0.144)	0.0000	0.0000	0
2017/09/01	IS05	21/09/2021			Interest Rate Swap	93.7625		93.7625	93.6151	93.6151	(0.157)	0.0000	0.0000	0
2017/09/01	IS05	21/12/2021			Interest Rate Swap	95.9434		95.9434	95.7794	95.7794	(0.171)	0.0000	0.0000	51
2017/09/01	IS05	15/03/2022			Interest Rate Swap	96.0589		96.0589	95.8758	95.8758	(0.191)	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
2017/09/01	IS05	21/06/2022			Interest Rate Swap	97.2548	97.2548	97.0532	97.0532	(0.207)	0.0000	0.0000	0
2017/09/01	IS05	20/09/2022			Interest Rate Swap	99.4618	99.4618	99.2524	99.2524	(0.211)	0.0000	0.0000	0
2017/09/01	IS10	17/12/2025			Interest Rate Swap	94.1029	94.1029	93.8708	93.8708	(0.247)	0.0000	0.0000	0
2017/09/01	IS10	16/03/2026			Interest Rate Swap	91.0954	91.0954	90.8513	90.8513	(0.268)	0.0000	0.0000	0
2017/09/01	IS10	15/06/2026			Interest Rate Swap	89.8408	89.8408	89.5829	89.5829	(0.287)	0.0000	0.0000	0
2017/09/01	IS10	21/09/2026			Interest Rate Swap	92.0194	92.0194	91.7476	91.7476	(0.295)	0.0000	0.0000	0
2017/09/01	IS10	21/12/2026			Interest Rate Swap	95.8210	95.8210	95.5319	95.5319	(0.302)	0.0000	0.0000	0
2017/09/01	IS10	15/03/2027			Interest Rate Swap	94.3755	94.3755	94.0591	94.0591	(0.335)	0.0000	0.0000	0
2017/09/01	IS10	21/06/2027			Interest Rate Swap	96.4627	96.4627	96.1227	96.1227	(0.352)	0.0000	0.0000	0
2017/09/01	IS10	20/09/2027			Interest Rate Swap	100.2069	100.2069	99.8561	99.8561	(0.350)	0.0000	0.0000	0
2017/09/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/09/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/01	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/09/01	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/01	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/09/01	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/09/01	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/09/01	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/01	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/09/01	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/09/01	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/09/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/01	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/09/01	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/09/01	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/09/01	R023	02/11/2017	8.56	Call	Bond Future	2,924.7000	2.9247	3,244.2000	3.2442	10.924	0	0	0
2017/09/01	R023	02/11/2017			Bond Future	7.8705	100.9232	7.7922	101.2577	(0.995)	0.0000	0.0000	56,480
2017/09/01	R023	02/11/2017	8.56	Put	Bond Future	37.9700	0.0380	23.0000	0.0230	(39.426)	0	0	0
2017/09/01	R023	02/11/2017	8.58	Put	Bond Future	34.0900	0.0341	20.4900	0.0205	(39.894)	0	0	0
2017/09/01	R023	02/11/2017	8.57	Call	Bond Future	2,963.8300	2.9638	3,284.0300	3.2840	10.804	0	0	0
2017/09/01	R023	02/11/2017	8.57	Put	Bond Future	36.0000	0.0360	21.7300	0.0217	(39.639)	0	0	0
2017/09/01	R023	02/11/2017	8.58	Call	Bond Future	3,003.0100	3.0030	3,323.8800	3.3239	10.685	0	0	0
2017/09/01	R023	01/02/2018	8.33	Put	Bond Future	532.4700	0.5325	441.0700	0.4411	(17.165)	0	0	0
2017/09/01	R023	01/02/2018			Bond Future	7.9001	102.7796	7.8172	103.1197	(1.050)	0.0000	0.0000	0
2017/09/01	R023	01/02/2018	8.32	Call	Bond Future	2,243.0500	2.2431	2,490.3000	2.4903	11.023	0	0	0
2017/09/01	R023	01/02/2018	8.32	Put	Bond Future	543.1900	0.5432	450.3400	0.4503	(17.093)	0	0	0
2017/09/01	R023	01/02/2018	8.33	Call	Bond Future	2,272.3800	2.2724	2,521.0800	2.5211	10.944	0	0	0
2017/09/01	R023	01/02/2018	8.31	Call	Bond Future	2,214.1000	2.2141	2,459.8800	2.4599	11.101	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/01	R023	01/02/2018	8.31	Put	Bond Future	554.3100		0.5543	459.9900	0.4600	(17.016)	0	0	0
2017/09/01	R023	03/05/2018	8.27	Call	Bond Future	2,252.4000		2.2524	2,481.2200	2.4812	10.159	0	0	0
2017/09/01	R023	03/05/2018			Bond Future	7.9194		100.7685	7.8313	101.1150	(1.113)	0.0000	0.0000	0
2017/09/01	R023	03/05/2018	8.27	Put	Bond Future	888.1100		0.8881	770.4500	0.7705	(13.248)	0	0	0
2017/09/01	R023	03/05/2018	8.28	Call	Bond Future	2,277.9800		2.2780	2,508.0900	2.5081	10.101	0	0	0
2017/09/01	R023	03/05/2018	8.29	Put	Bond Future	862.5700		0.8626	747.4900	0.7475	(13.342)	0	0	0
2017/09/01	R023	03/05/2018	8.28	Put	Bond Future	875.1200		0.8751	758.7500	0.7588	(13.298)	0	0	0
2017/09/01	R023	03/05/2018	8.29	Call	Bond Future	2,303.9800		2.3040	2,535.3800	2.5354	10.043	0	0	0
2017/09/01	R035	02/11/2017	9.61	Put	Bond Future	321.8300		0.3218	0.0000	0.0000	(100.000)	0	0	0
2017/09/01	R035	02/11/2017			Bond Future	9.6505		95.1787	9.5936	95.6316	(0.590)	0.0000	0.0000	20,633
2017/09/01	R035	02/11/2017	9.60	Call	Bond Future	0.0000		0.0000	51.3200	0.0513	100.000	0	0	0
2017/09/01	R035	02/11/2017	9.60	Put	Bond Future	401.5700		0.4016	0.0000	0.0000	(100.000)	0	0	0
2017/09/01	R035	02/11/2017	9.61	Call	Bond Future	0.0000		0.0000	131.0600	0.1311	100.000	0	0	0
2017/09/01	R035	02/11/2017	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R035	02/11/2017	9.59	Put	Bond Future	481.4100		0.4814	28.5200	0.0285	(94.076)	0	0	0
2017/09/01	R035	01/02/2018	9.75	Call	Bond Future	248.3800		0.2484	709.0700	0.7091	185.478	0	0	0
2017/09/01	R035	01/02/2018	9.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R035	01/02/2018			Bond Future	9.7182		96.9295	9.6594	97.3902	(0.604)	0.0000	0.0000	0
2017/09/01	R035	01/02/2018	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R035	01/02/2018	9.73	Call	Bond Future	92.4800		0.0925	553.1700	0.5532	498.151	0	0	0
2017/09/01	R035	01/02/2018	9.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R035	01/02/2018	9.74	Call	Bond Future	170.4800		0.1705	631.1700	0.6312	270.231	0	0	0
2017/09/01	R035	03/05/2018	9.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R035	03/05/2018			Bond Future	9.7807		94.2386	9.7201	94.7080	(0.620)	0.0000	0.0000	0
2017/09/01	R035	03/05/2018	9.90	Call	Bond Future	913.5500		0.9136	1,382.9400	1.3829	51.381	0	0	0
2017/09/01	R035	03/05/2018	9.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R035	03/05/2018	9.91	Call	Bond Future	989.5100		0.9895	1,458.9000	1.4589	47.437	0	0	0
2017/09/01	R035	03/05/2018	9.89	Call	Bond Future	837.5000		0.8375	1,306.8900	1.3069	56.047	0	0	0
2017/09/01	R035	03/05/2018	9.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R186	02/11/2017	8.89	Put	Bond Future	652.2000		0.6522	505.7100	0.5057	(22.461)	0	0	0
2017/09/01	R186	02/11/2017	8.88	Call	Bond Future	2,545.6500		2.5456	2,919.4600	2.9195	14.684	0	0	0
2017/09/01	R186	02/11/2017	8.75	Put	Bond Future	956.5400		0.9565	761.4700	0.7615	(20.393)	0	0	3,750
2017/09/01	R186	02/11/2017			Bond Future	8.5978		115.8249	8.5201	116.3484	(0.904)	0.0000	0.0000	164,672
2017/09/01	R186	02/11/2017	8.75	Call	Bond Future	1,972.7900		1.9728	2,301.2700	2.3013	16.651	0	0	0
2017/09/01	R186	02/11/2017	8.89	Call	Bond Future	2,592.3700		2.5924	2,969.4300	2.9694	14.545	0	0	0
2017/09/01	R186	02/11/2017	8.88	Put	Bond Future	671.1300		0.6711	521.3900	0.5214	(22.312)	0	0	0
2017/09/01	R186	02/11/2017	8.90	Call	Bond Future	2,639.6300		2.6396	3,019.8800	3.0199	14.405	0	0	0
2017/09/01	R186	02/11/2017	8.90	Put	Bond Future	633.8600		0.6339	490.5600	0.4906	(22.608)	0	0	0
2017/09/01	R186	02/11/2017	9.00	Call	Bond Future	3,130.6000		3.1306	3,540.4900	3.5405	13.093	0	0	0
2017/09/01	R186	02/11/2017	9.00	Put	Bond Future	471.6600		0.4717	358.0000	0.3580	(24.098)	0	0	5,000
2017/09/01	R186	01/02/2018	9.00	Call	Bond Future	3,516.1900		3.5162	3,876.3500	3.8763	10.243	0	0	0
2017/09/01	R186	01/02/2018	9.25	Call	Bond Future	4,660.6900		4.6607	5,070.5300	5.0705	8.794	0	0	0
2017/09/01	R186	01/02/2018	8.50	Put	Bond Future	2,662.9500		2.6630	2,367.2400	2.3672	(11.105)	0	0	0
2017/09/01	R186	01/02/2018	8.96	Call	Bond Future	3,345.3100		3.3453	3,696.5900	3.6966	10.501	0	0	0
2017/09/01	R186	01/02/2018			Bond Future	8.6463		112.6553	8.5654	113.1878	(0.936)	0.0000	0.0000	198
2017/09/01	R186	01/02/2018	8.50	Call	Bond Future	1,697.6700		1.6977	1,934.4900	1.9345	13.950	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/01	R186	01/02/2018	7.75	Put	Bond Future	6,418.6500	6.4187	5,957.3600	5.9574	(7.187)	0	0	0
2017/09/01	R186	01/02/2018	7.75	Call	Bond Future	329.1400	0.3291	400.3800	0.4004	21.644	0	0	1,460
2017/09/01	R186	01/02/2018	9.00	Put	Bond Future	1,228.3000	1.2283	1,055.9300	1.0559	(14.033)	0	0	6,200
2017/09/01	R186	01/02/2018	9.25	Put	Bond Future	793.0000	0.7930	670.3100	0.6703	(15.472)	0	0	820
2017/09/01	R186	01/02/2018	8.96	Put	Bond Future	1,313.0500	1.3131	1,131.8000	1.1318	(13.804)	0	0	0
2017/09/01	R186	01/02/2018	8.75	Put	Bond Future	1,837.6900	1.8377	1,606.3600	1.6064	(12.588)	0	0	820
2017/09/01	R186	01/02/2018	8.97	Call	Bond Future	3,387.7400	3.3877	3,741.2700	3.7413	10.436	0	0	0
2017/09/01	R186	01/02/2018	8.98	Call	Bond Future	3,430.4200	3.4304	3,786.1600	3.7862	10.370	0	0	0
2017/09/01	R186	01/02/2018	8.98	Put	Bond Future	1,270.2400	1.2702	1,093.4500	1.0934	(13.918)	0	0	0
2017/09/01	R186	01/02/2018	8.75	Call	Bond Future	2,514.8200	2.5148	2,816.0200	2.8160	11.977	0	0	0
2017/09/01	R186	01/02/2018	8.97	Put	Bond Future	1,291.5000	1.2915	1,112.5000	1.1125	(13.860)	0	0	0
2017/09/01	R186	03/05/2018	8.92	Call	Bond Future	3,528.1300	3.5281	3,853.1600	3.8532	9.213	0	0	0
2017/09/01	R186	03/05/2018	8.91	Put	Bond Future	2,120.0800	2.1201	1,900.7000	1.9007	(10.348)	0	0	0
2017/09/01	R186	03/05/2018			Bond Future	8.6941	114.7585	8.6096	115.3010	(0.972)	0.0000	0.0000	0
2017/09/01	R186	03/05/2018	8.93	Call	Bond Future	3,566.3000	3.5663	3,893.2200	3.8932	9.167	0	0	0
2017/09/01	R186	03/05/2018	8.93	Put	Bond Future	2,070.0400	2.0700	1,854.4400	1.8544	(10.415)	0	0	0
2017/09/01	R186	03/05/2018	8.92	Put	Bond Future	2,094.7600	2.0948	1,877.2700	1.8773	(10.383)	0	0	0
2017/09/01	R186	03/05/2018	8.91	Call	Bond Future	3,490.5200	3.4905	3,813.6600	3.8137	9.258	0	0	0
2017/09/01	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R197	02/11/2017	305.15	Put	Bond Future	4,135.5500	4.1356	4,157.2200	4.1572	0.524	0	0	0
2017/09/01	R197	02/11/2017			Bond Future	301.0144	301.0144	300.9928	300.9928	(0.007)	0.0000	0.0000	2,350
2017/09/01	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R197	02/11/2017	305.17	Put	Bond Future	4,155.5500	4.1556	4,177.2200	4.1772	0.521	0	0	0
2017/09/01	R197	02/11/2017	305.16	Put	Bond Future	4,145.5500	4.1456	4,167.2200	4.1672	0.523	0	0	0
2017/09/01	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R197	01/02/2018	301.68	Put	Bond Future	2,072.0400	2.0720	2,018.6800	2.0187	(2.575)	0	0	0
2017/09/01	R197	01/02/2018			Bond Future	299.6080	299.6080	299.6613	299.6613	0.018	0.0000	0.0000	0
2017/09/01	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R197	01/02/2018	301.67	Put	Bond Future	2,062.0400	2.0620	2,008.6800	2.0087	(2.588)	0	0	0
2017/09/01	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R197	01/02/2018	301.66	Put	Bond Future	2,052.0400	2.0520	1,998.6800	1.9987	(2.600)	0	0	0
2017/09/01	R197	03/05/2018	304.46	Call	Bond Future	871.6500	0.8717	923.0900	0.9231	5.901	0	0	0
2017/09/01	R197	03/05/2018			Bond Future	305.3317	305.3317	305.3831	305.3831	0.017	0.0000	0.0000	0
2017/09/01	R197	03/05/2018	304.44	Call	Bond Future	891.6500	0.8917	943.0900	0.9431	5.769	0	0	0
2017/09/01	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R197	03/05/2018	304.45	Call	Bond Future	881.6500	0.8817	933.0900	0.9331	5.835	0	0	0
2017/09/01	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R202	02/11/2017			Bond Future	240.6647	240.6647	240.6484	240.6484	(0.007)	0.0000	0.0000	28,758
2017/09/01	R202	02/11/2017	253.89	Put	Bond Future	13,225.2800	13.2253	13,241.6300	13.2416	0.124	0	0	0
2017/09/01	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R202	02/11/2017	253.91	Put	Bond Future	13,245.2800	13.2453	13,261.6300	13.2616	0.123	0	0	0
2017/09/01	R202	02/11/2017	253.90	Put	Bond Future	13,235.2800	13.2353	13,251.6300	13.2516	0.124	0	0	0
2017/09/01	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/01	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R202	01/02/2018	249.06	Put	Bond Future	7,628.2000	7.6282	7,604.5100	7.6045	(0.311)	0	0	0
2017/09/01	R202	01/02/2018			Bond Future	241.4318	241.4318	241.4555	241.4555	0.010	0.0000	0.0000	0
2017/09/01	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R202	01/02/2018	249.08	Put	Bond Future	7,648.2000	7.6482	7,624.5100	7.6245	(0.310)	0	0	0
2017/09/01	R202	01/02/2018	249.07	Put	Bond Future	7,638.2000	7.6382	7,614.5100	7.6145	(0.310)	0	0	0
2017/09/01	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R202	03/05/2018	247.48	Put	Bond Future	1,435.8400	1.4358	1,414.1100	1.4141	(1.513)	0	0	0
2017/09/01	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R202	03/05/2018			Bond Future	246.0442	246.0442	246.0659	246.0659	0.009	0.0000	0.0000	0
2017/09/01	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R202	03/05/2018	247.47	Put	Bond Future	1,425.8400	1.4258	1,404.1100	1.4041	(1.524)	0	0	0
2017/09/01	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R202	03/05/2018	247.49	Put	Bond Future	1,445.8400	1.4458	1,424.1100	1.4241	(1.503)	0	0	0
2017/09/01	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R204	02/11/2017			Bond Future	6.8979	104.1946	6.8410	104.2556	(0.825)	0.0000	0.0000	46,398
2017/09/01	R204	02/11/2017	7.75	Call	Bond Future	906.9000	0.9069	967.9000	0.9679	6.726	0	0	0
2017/09/01	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R204	02/11/2017	7.76	Call	Bond Future	917.4700	0.9175	978.4700	0.9785	6.649	0	0	0
2017/09/01	R204	02/11/2017	7.74	Call	Bond Future	896.3200	0.8963	957.3200	0.9573	6.806	0	0	0
2017/09/01	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R204	01/02/2018	7.27	Call	Bond Future	486.3000	0.4863	538.7200	0.5387	10.779	0	0	0
2017/09/01	R204	01/02/2018			Bond Future	6.7352	102.0730	6.6620	102.1346	(1.087)	0.0000	0.0000	0
2017/09/01	R204	01/02/2018	7.25	Call	Bond Future	472.0200	0.4720	523.9400	0.5239	11.000	0	0	0
2017/09/01	R204	01/02/2018	7.25	Put	Bond Future	40.4900	0.0405	30.8200	0.0308	(23.882)	0	0	0
2017/09/01	R204	01/02/2018	7.27	Put	Bond Future	38.0600	0.0381	28.8900	0.0289	(24.094)	0	0	0
2017/09/01	R204	01/02/2018	7.26	Call	Bond Future	479.1500	0.4791	531.3200	0.5313	10.888	0	0	0
2017/09/01	R204	01/02/2018	7.26	Put	Bond Future	39.2600	0.0393	29.8400	0.0298	(23.994)	0	0	0
2017/09/01	R204	03/05/2018	7.10	Put	Bond Future	39.0000	0.0390	29.3900	0.0294	(24.641)	0	0	0
2017/09/01	R204	03/05/2018			Bond Future	6.4028	103.9786	6.2994	104.0414	(1.616)	0.0000	0.0000	0
2017/09/01	R204	03/05/2018	7.09	Call	Bond Future	455.1100	0.4551	508.0700	0.5081	11.637	0	0	0
2017/09/01	R204	03/05/2018	7.09	Put	Bond Future	40.0200	0.0400	30.2000	0.0302	(24.538)	0	0	0
2017/09/01	R204	03/05/2018	7.10	Call	Bond Future	460.1100	0.4601	513.2800	0.5133	11.556	0	0	0
2017/09/01	R204	03/05/2018	7.08	Call	Bond Future	449.9100	0.4499	502.7000	0.5027	11.733	0	0	0
2017/09/01	R204	03/05/2018	7.08	Put	Bond Future	40.8400	0.0408	30.8500	0.0308	(24.461)	0	0	0
2017/09/01	R207	02/11/2017	8.04	Put	Bond Future	0.3800	0.0004	0.1100	0.0001	(71.053)	0	0	0
2017/09/01	R207	02/11/2017	8.03	Call	Bond Future	1,552.1700	1.5522	1,735.1000	1.7351	11.785	0	0	0
2017/09/01	R207	02/11/2017			Bond Future	7.2433	102.2639	7.1514	102.4471	(1.268)	0.0000	0.0000	41,067
2017/09/01	R207	02/11/2017	8.04	Call	Bond Future	1,571.6600	1.5717	1,754.6200	1.7546	11.641	0	0	0
2017/09/01	R207	02/11/2017	8.03	Put	Bond Future	0.4200	0.0004	0.1200	0.0001	(71.429)	0	0	0
2017/09/01	R207	02/11/2017	8.05	Call	Bond Future	1,591.1400	1.5911	1,774.1200	1.7741	11.500	0	0	0
2017/09/01	R207	02/11/2017	8.05	Put	Bond Future	0.3400	0.0003	0.0900	0.0001	(73.529)	0	0	0
2017/09/01	R207	01/02/2018	7.61	Put	Bond Future	147.1600	0.1472	106.2500	0.1063	(27.800)	0	0	0
2017/09/01	R207	01/02/2018	7.60	Call	Bond Future	841.6300	0.8416	985.8900	0.9859	17.141	0	0	0
2017/09/01	R207	01/02/2018			Bond Future	7.2107	100.5037	7.1064	100.6898	(1.447)	0.0000	0.0000	0
2017/09/01	R207	01/02/2018	7.61	Call	Bond Future	855.3100	0.8553	1,000.4800	1.0005	16.973	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/01	R207	01/02/2018	7.60	Put	Bond Future	151.1300	0.1511	109.3100	0.1093	(27.672)	0	0	0
2017/09/01	R207	01/02/2018	7.62	Call	Bond Future	868.8800	0.8689	1,014.9700	1.0150	16.814	0	0	0
2017/09/01	R207	01/02/2018	7.62	Put	Bond Future	143.0800	0.1431	103.0900	0.1031	(27.949)	0	0	0
2017/09/01	R207	03/05/2018	7.57	Call	Bond Future	857.7000	0.8577	995.2500	0.9953	16.037	0	0	0
2017/09/01	R207	03/05/2018	7.56	Put	Bond Future	231.1900	0.2312	178.3400	0.1783	(22.860)	0	0	0
2017/09/01	R207	03/05/2018			Bond Future	7.1657	102.3800	7.0448	102.5696	(1.686)	0.0000	0.0000	0
2017/09/01	R207	03/05/2018	7.58	Call	Bond Future	869.1700	0.8692	1,007.4900	1.0075	15.914	0	0	0
2017/09/01	R207	03/05/2018	7.58	Put	Bond Future	222.7000	0.2227	171.4200	0.1714	(23.026)	0	0	0
2017/09/01	R207	03/05/2018	7.57	Put	Bond Future	226.7700	0.2268	174.7200	0.1747	(22.953)	0	0	0
2017/09/01	R207	03/05/2018	7.56	Call	Bond Future	846.5800	0.8466	983.3300	0.9833	16.153	0	0	0
2017/09/01	R208	02/11/2017	8.19	Call	Bond Future	2,169.1700	2.1692	2,398.7600	2.3988	10.584	0	0	0
2017/09/01	R208	02/11/2017	8.18	Put	Bond Future	3.9400	0.0039	1.7800	0.0018	(54.822)	0	0	0
2017/09/01	R208	02/11/2017			Bond Future	7.4375	98.6644	7.3583	98.8960	(1.066)	0.0000	0.0000	32,637
2017/09/01	R208	02/11/2017	8.20	Call	Bond Future	2,197.2600	2.1973	2,427.0000	2.4270	10.456	0	0	0
2017/09/01	R208	02/11/2017	8.20	Put	Bond Future	3.3400	0.0033	1.4900	0.0015	(55.389)	0	0	0
2017/09/01	R208	02/11/2017	8.19	Put	Bond Future	3.6300	0.0036	1.6300	0.0016	(55.096)	0	0	0
2017/09/01	R208	02/11/2017	8.18	Call	Bond Future	2,141.0800	2.1411	2,370.5100	2.3705	10.716	0	0	0
2017/09/01	R208	01/02/2018	7.85	Put	Bond Future	268.0700	0.2681	211.2500	0.2113	(21.196)	0	0	0
2017/09/01	R208	01/02/2018			Bond Future	7.4386	100.4792	7.3525	100.7145	(1.158)	0.0000	0.0000	0
2017/09/01	R208	01/02/2018	7.84	Call	Bond Future	1,362.5200	1.3625	1,539.8900	1.5399	13.018	0	0	0
2017/09/01	R208	01/02/2018	7.84	Put	Bond Future	274.7500	0.2748	216.8000	0.2168	(21.092)	0	0	0
2017/09/01	R208	01/02/2018	7.85	Call	Bond Future	1,382.7500	1.3828	1,561.2500	1.5613	12.909	0	0	0
2017/09/01	R208	01/02/2018	7.83	Call	Bond Future	1,342.4100	1.3424	1,518.6500	1.5187	13.129	0	0	0
2017/09/01	R208	01/02/2018	7.83	Put	Bond Future	281.5600	0.2816	222.4800	0.2225	(20.983)	0	0	0
2017/09/01	R208	03/05/2018	7.77	Call	Bond Future	1,316.8100	1.3168	1,480.5300	1.4805	12.433	0	0	0
2017/09/01	R208	03/05/2018			Bond Future	7.4276	98.9538	7.3332	99.1935	(1.270)	0.0000	0.0000	0
2017/09/01	R208	03/05/2018	7.77	Put	Bond Future	452.7500	0.4527	376.7300	0.3767	(16.791)	0	0	0
2017/09/01	R208	03/05/2018	7.78	Call	Bond Future	1,334.0200	1.3340	1,498.7600	1.4988	12.349	0	0	0
2017/09/01	R208	03/05/2018	7.79	Put	Bond Future	437.1000	0.4371	363.1200	0.3631	(16.925)	0	0	0
2017/09/01	R208	03/05/2018	7.78	Put	Bond Future	444.8700	0.4449	369.8700	0.3699	(16.859)	0	0	0
2017/09/01	R208	03/05/2018	7.79	Call	Bond Future	1,351.3300	1.3513	1,517.0900	1.5171	12.266	0	0	0
2017/09/01	R209	02/11/2017	9.54	Call	Bond Future	1,307.2800	1.3073	1,459.3900	1.4594	11.636	0	0	0
2017/09/01	R209	02/11/2017	9.52	Put	Bond Future	1,882.2900	1.8823	1,684.9700	1.6850	(10.483)	0	0	0
2017/09/01	R209	02/11/2017	9.00	Put	Bond Future	4,536.0800	4.5361	4,236.2500	4.2363	(6.610)	0	0	0
2017/09/01	R209	02/11/2017	10.60	Put	Bond Future	101.9300	0.1019	80.7000	0.0807	(20.828)	0	0	1,300
2017/09/01	R209	02/11/2017	9.75	Call	Bond Future	2,029.8400	2.0298	2,231.3300	2.2313	9.926	0	0	0
2017/09/01	R209	02/11/2017	8.30	Put	Bond Future	9,621.7200	9.6217	9,279.4400	9.2794	(3.557)	0	0	0
2017/09/01	R209	02/11/2017	9.88	Put	Bond Future	833.3600	0.8334	718.4100	0.7184	(13.794)	0	0	1,350
2017/09/01	R209	02/11/2017			Bond Future	9.6147	71.8646	9.5631	72.2093	(0.537)	0.0000	0.0000	115,315
2017/09/01	R209	02/11/2017	9.54	Put	Bond Future	1,807.0100	1.8070	1,614.4300	1.6144	(10.657)	0	0	0
2017/09/01	R209	02/11/2017	9.52	Call	Bond Future	1,247.9300	1.2479	1,395.3000	1.3953	11.809	0	0	0
2017/09/01	R209	02/11/2017	10.00	Call	Bond Future	3,108.0100	3.1080	3,361.1300	3.3611	8.144	0	0	0
2017/09/01	R209	02/11/2017	10.00	Put	Bond Future	612.8200	0.6128	521.2500	0.5213	(14.942)	0	0	1,138
2017/09/01	R209	02/11/2017	9.53	Put	Bond Future	1,844.4500	1.8444	1,649.5000	1.6495	(10.570)	0	0	0
2017/09/01	R209	02/11/2017	9.00	Call	Bond Future	264.7600	0.2648	309.6200	0.3096	16.944	0	0	2,248
2017/09/01	R209	02/11/2017	10.60	Call	Bond Future	6,227.2100	6.2272	6,550.6700	6.5507	5.194	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/01	R209	02/11/2017	9.75	Put	Bond Future	1,138.4500	1.1384	995.2500	0.9953	(12.579)	0	0	6,500
2017/09/01	R209	02/11/2017	8.30	Call	Bond Future	9.9900	0.0100	12.4000	0.0124	24.124	0	0	2,800
2017/09/01	R209	02/11/2017	9.88	Call	Bond Future	2,565.6900	2.5657	2,795.4300	2.7954	8.954	0	0	0
2017/09/01	R209	02/11/2017	9.53	Call	Bond Future	1,277.4500	1.2775	1,427.1900	1.4272	11.722	0	0	0
2017/09/01	R209	02/11/2017	9.58	Call	Bond Future	1,431.1500	1.4312	1,592.7600	1.5928	11.292	0	0	0
2017/09/01	R209	02/11/2017	9.58	Put	Bond Future	1,662.7400	1.6627	1,479.6600	1.4797	(11.011)	0	0	1,350
2017/09/01	R209	02/11/2017	9.33	Put	Bond Future	2,699.3000	2.6993	2,458.6000	2.4586	(8.917)	0	0	0
2017/09/01	R209	02/11/2017	9.33	Call	Bond Future	766.8800	0.7669	870.8700	0.8709	13.560	0	0	1,350
2017/09/01	R209	01/02/2018	10.10	Call	Bond Future	4,045.9300	4.0459	4,283.4300	4.2834	5.870	0	0	0
2017/09/01	R209	01/02/2018	9.73	Call	Bond Future	2,613.5800	2.6136	2,799.5100	2.7995	7.114	0	0	0
2017/09/01	R209	01/02/2018	9.71	Put	Bond Future	2,303.0800	2.3031	2,135.2400	2.1352	(7.288)	0	0	0
2017/09/01	R209	01/02/2018	9.72	Call	Bond Future	2,579.4000	2.5794	2,763.8200	2.7638	7.150	0	0	0
2017/09/01	R209	01/02/2018			Bond Future	9.6730	73.1863	9.6200	73.5371	(0.549)	0.0000	0.0000	0
2017/09/01	R209	01/02/2018	9.73	Put	Bond Future	2,240.2500	2.2403	2,075.4200	2.0754	(7.358)	0	0	0
2017/09/01	R209	01/02/2018	9.71	Call	Bond Future	2,545.6400	2.5456	2,728.5600	2.7286	7.186	0	0	0
2017/09/01	R209	01/02/2018	10.10	Put	Bond Future	1,317.3100	1.3173	1,204.0500	1.2041	(8.598)	0	0	3,000
2017/09/01	R209	01/02/2018	9.72	Put	Bond Future	2,271.4100	2.2714	2,105.0700	2.1051	(7.323)	0	0	0
2017/09/01	R209	01/02/2018	10.00	Call	Bond Future	3,631.6700	3.6317	3,856.1600	3.8562	6.181	0	0	0
2017/09/01	R209	01/02/2018	10.00	Put	Bond Future	1,527.8200	1.5278	1,401.5500	1.4016	(8.265)	0	0	7,500
2017/09/01	R209	03/05/2018	9.85	Put	Bond Future	2,742.9400	2.7429	2,583.0800	2.5831	(5.828)	0	0	0
2017/09/01	R209	03/05/2018			Bond Future	9.7300	71.4033	9.6753	71.7606	(0.562)	0.0000	0.0000	0
2017/09/01	R209	03/05/2018	9.85	Call	Bond Future	3,518.1800	3.5182	3,715.6000	3.7156	5.611	0	0	0
2017/09/01	R209	03/05/2018	9.86	Call	Bond Future	3,553.4900	3.5535	3,752.0600	3.7521	5.588	0	0	0
2017/09/01	R209	03/05/2018	9.86	Put	Bond Future	2,714.2400	2.7142	2,555.5300	2.5555	(5.847)	0	0	0
2017/09/01	R209	03/05/2018	9.84	Call	Bond Future	3,483.0300	3.4830	3,679.2900	3.6793	5.635	0	0	0
2017/09/01	R209	03/05/2018	9.84	Put	Bond Future	2,771.8900	2.7719	2,610.8700	2.6109	(5.809)	0	0	0
2017/09/01	R210	02/11/2017	192.08	Put	Bond Future	6,577.8700	6.5779	6,932.4900	6.9325	5.391	0	0	0
2017/09/01	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R210	02/11/2017			Bond Future	185.5021	185.5021	185.1475	185.1475	(0.191)	0.0000	0.0000	2,179
2017/09/01	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R210	02/11/2017	192.07	Put	Bond Future	6,567.8700	6.5679	6,922.4900	6.9225	5.399	0	0	0
2017/09/01	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R210	02/11/2017	192.09	Put	Bond Future	6,587.8700	6.5879	6,942.4900	6.9425	5.383	0	0	0
2017/09/01	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R210	01/02/2018			Bond Future	188.9791	188.9791	188.6184	188.6184	(0.191)	0.0000	0.0000	0
2017/09/01	R210	01/02/2018	192.36	Put	Bond Future	3,380.8800	3.3809	3,741.5900	3.7416	10.669	0	0	0
2017/09/01	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R210	01/02/2018	192.38	Put	Bond Future	3,400.8800	3.4009	3,761.5900	3.7616	10.606	0	0	0
2017/09/01	R210	01/02/2018	192.37	Put	Bond Future	3,390.8800	3.3909	3,751.5900	3.7516	10.638	0	0	0
2017/09/01	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R210	03/05/2018	191.44	Put	Bond Future	1,299.2200	1.2992	1,642.8400	1.6428	26.448	0	0	0
2017/09/01	R210	03/05/2018			Bond Future	190.1408	190.1408	189.7972	189.7972	(0.181)	0.0000	0.0000	0
2017/09/01	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R210	03/05/2018	191.46	Put	Bond Future	1,319.2200	1.3192	1,662.8400	1.6628	26.047	0	0	0
2017/09/01	R210	03/05/2018	191.45	Put	Bond Future	1,309.2200	1.3092	1,652.8400	1.6528	26.246	0	0	0
2017/09/01	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/01	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R212	02/11/2017			Bond Future	151.1328	151.1328	151.1217	151.1217	(0.007)	0.0000	0.0000	4,247
2017/09/01	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R212	02/11/2017	152.40	Put	Bond Future	1,267.1900	1.2672	1,278.2700	1.2783	0.874	0	0	0
2017/09/01	R212	02/11/2017	152.42	Put	Bond Future	1,287.1900	1.2872	1,298.2700	1.2983	0.861	0	0	0
2017/09/01	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R212	02/11/2017	152.41	Put	Bond Future	1,277.1900	1.2772	1,288.2700	1.2883	0.868	0	0	0
2017/09/01	R212	01/02/2018	154.71	Put	Bond Future	2,804.4300	2.8044	2,793.5900	2.7936	(0.387)	0	0	0
2017/09/01	R212	01/02/2018			Bond Future	151.9056	151.9056	151.9164	151.9164	0.007	0.0000	0.0000	0
2017/09/01	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R212	01/02/2018	154.70	Put	Bond Future	2,794.4300	2.7944	2,783.5900	2.7836	(0.388)	0	0	0
2017/09/01	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R212	01/02/2018	154.69	Put	Bond Future	2,784.4300	2.7844	2,773.5900	2.7736	(0.389)	0	0	0
2017/09/01	R212	03/05/2018	154.30	Call	Bond Future	507.5700	0.5076	517.1600	0.5172	1.889	0	0	0
2017/09/01	R212	03/05/2018			Bond Future	154.8076	154.8076	154.8172	154.8172	0.006	0.0000	0.0000	0
2017/09/01	R212	03/05/2018	154.28	Call	Bond Future	527.5700	0.5276	537.1600	0.5372	1.818	0	0	0
2017/09/01	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R212	03/05/2018	154.29	Call	Bond Future	517.5700	0.5176	527.1600	0.5272	1.853	0	0	0
2017/09/01	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/01	R213	02/11/2017	9.36	Put	Bond Future	1,184.2800	1.1843	992.6500	0.9927	(16.181)	0	0	0
2017/09/01	R213	02/11/2017			Bond Future	9.2701	84.1372	9.2030	84.5844	(0.724)	0.0000	0.0000	63,304
2017/09/01	R213	02/11/2017	9.35	Call	Bond Future	1,741.3000	1.7413	1,993.7100	1.9937	14.495	0	0	0
2017/09/01	R213	02/11/2017	9.35	Put	Bond Future	1,213.0600	1.2131	1,018.2700	1.0183	(16.058)	0	0	0
2017/09/01	R213	02/11/2017	9.36	Call	Bond Future	1,778.3200	1.7783	2,033.8900	2.0339	14.371	0	0	0
2017/09/01	R213	02/11/2017	9.34	Call	Bond Future	1,704.7100	1.7047	1,953.9300	1.9539	14.619	0	0	0
2017/09/01	R213	02/11/2017	9.34	Put	Bond Future	1,242.3400	1.2423	1,044.3600	1.0444	(15.936)	0	0	0
2017/09/01	R213	01/02/2018	9.42	Call	Bond Future	2,657.4000	2.6574	2,908.5000	2.9085	9.449	0	0	0
2017/09/01	R213	01/02/2018	9.41	Put	Bond Future	2,098.2900	2.0983	1,892.4800	1.8925	(9.808)	0	0	0
2017/09/01	R213	01/02/2018			Bond Future	9.3297	85.6848	9.2604	86.1398	(0.742)	0.0000	0.0000	0
2017/09/01	R213	01/02/2018	9.43	Call	Bond Future	2,693.3700	2.6934	2,946.4500	2.9464	9.396	0	0	0
2017/09/01	R213	01/02/2018	9.43	Put	Bond Future	2,040.1400	2.0401	1,838.2800	1.8383	(9.894)	0	0	0
2017/09/01	R213	01/02/2018	9.42	Put	Bond Future	2,068.9500	2.0690	1,865.1100	1.8651	(9.852)	0	0	0
2017/09/01	R213	01/02/2018	9.41	Call	Bond Future	2,621.8800	2.6219	2,871.0100	2.8710	9.502	0	0	0
2017/09/01	R213	03/05/2018	9.57	Put	Bond Future	2,464.8100	2.4648	2,269.6600	2.2697	(7.917)	0	0	0
2017/09/01	R213	03/05/2018	9.56	Call	Bond Future	3,617.6200	3.6176	3,884.5100	3.8845	7.378	0	0	0
2017/09/01	R213	03/05/2018			Bond Future	9.3839	83.7349	9.3124	84.1984	(0.762)	0.0000	0.0000	0
2017/09/01	R213	03/05/2018	9.57	Call	Bond Future	3,654.1400	3.6541	3,922.5300	3.9225	7.345	0	0	0
2017/09/01	R213	03/05/2018	9.56	Put	Bond Future	2,491.6200	2.4916	2,294.9700	2.2950	(7.892)	0	0	0
2017/09/01	R213	03/05/2018	9.58	Call	Bond Future	3,690.8100	3.6908	3,960.7100	3.9607	7.313	0	0	0
2017/09/01	R213	03/05/2018	9.58	Put	Bond Future	2,438.2300	2.4382	2,244.5900	2.2446	(7.942)	0	0	0
2017/09/01	R214	02/11/2017	9.60	Call	Bond Future	1,107.9200	1.1079	1,243.6000	1.2436	12.246	0	0	0
2017/09/01	R214	02/11/2017			Bond Future	9.7663	71.3799	9.7147	71.7368	(0.529)	0.0000	0.0000	44,733
2017/09/01	R214	02/11/2017	9.60	Put	Bond Future	2,268.3100	2.2683	2,047.0500	2.0471	(9.754)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/01	R214	02/11/2017	9.58	Call	Bond Future	1,054.2200	1.0542	1,185.1800	1.1852	12.422	0	0	0
2017/09/01	R214	02/11/2017	9.58	Put	Bond Future	2,356.2200	2.3562	2,130.2400	2.1302	(9.591)	0	0	0
2017/09/01	R214	02/11/2017	9.59	Put	Bond Future	2,311.9400	2.3119	2,088.3200	2.0883	(9.672)	0	0	0
2017/09/01	R214	02/11/2017	9.59	Call	Bond Future	1,080.8000	1.0808	1,214.1200	1.2141	12.335	0	0	0
2017/09/01	R214	01/02/2018	9.84	Call	Bond Future	2,612.1100	2.6121	2,797.7000	2.7977	7.105	0	0	0
2017/09/01	R214	01/02/2018			Bond Future	9.8275	72.6928	9.7744	73.0560	(0.540)	0.0000	0.0000	0
2017/09/01	R214	01/02/2018	9.82	Call	Bond Future	2,542.9200	2.5429	2,725.4600	2.7255	7.178	0	0	0
2017/09/01	R214	01/02/2018	9.82	Put	Bond Future	2,594.2900	2.5943	2,413.6900	2.4137	(6.961)	0	0	0
2017/09/01	R214	01/02/2018	9.84	Put	Bond Future	2,527.3500	2.5274	2,349.8000	2.3498	(7.025)	0	0	0
2017/09/01	R214	01/02/2018	9.83	Call	Bond Future	2,577.4000	2.5774	2,761.4700	2.7615	7.142	0	0	0
2017/09/01	R214	01/02/2018	9.83	Put	Bond Future	2,560.6500	2.5606	2,381.5800	2.3816	(6.993)	0	0	0
2017/09/01	R214	03/05/2018	9.99	Put	Bond Future	2,966.7600	2.9668	2,799.5100	2.7995	(5.637)	0	0	0
2017/09/01	R214	03/05/2018			Bond Future	9.8840	70.7539	9.8293	71.1239	(0.553)	0.0000	0.0000	0
2017/09/01	R214	03/05/2018	9.98	Call	Bond Future	3,639.7000	3.6397	3,841.2800	3.8413	5.538	0	0	0
2017/09/01	R214	03/05/2018	9.98	Put	Bond Future	2,997.0600	2.9971	2,828.6300	2.8286	(5.620)	0	0	0
2017/09/01	R214	03/05/2018	9.99	Call	Bond Future	3,675.7600	3.6758	3,878.5200	3.8785	5.516	0	0	0
2017/09/01	R214	03/05/2018	9.97	Call	Bond Future	3,603.7900	3.6038	3,804.1900	3.8042	5.561	0	0	0
2017/09/01	R214	03/05/2018	9.97	Put	Bond Future	3,027.6200	3.0276	2,858.0100	2.8580	(5.602)	0	0	0
2017/09/01	R248	02/11/2017	9.65	Call	Bond Future	1,358.1200	1.3581	1,521.8000	1.5218	12.052	0	0	0
2017/09/01	R248	02/11/2017	9.66	Put	Bond Future	3,056.5600	3.0566	2,770.7400	2.7707	(9.351)	0	0	0
2017/09/01	R248	02/11/2017			Bond Future	9.8481	91.0740	9.7963	91.5264	(0.525)	0.0000	0.0000	78,989
2017/09/01	R248	02/11/2017	9.65	Put	Bond Future	3,113.0600	3.1131	2,824.3400	2.8243	(9.274)	0	0	0
2017/09/01	R248	02/11/2017	9.66	Call	Bond Future	1,391.6800	1.3917	1,558.2600	1.5583	11.970	0	0	0
2017/09/01	R248	02/11/2017	9.64	Call	Bond Future	1,325.0800	1.3251	1,485.8800	1.4859	12.135	0	0	0
2017/09/01	R248	02/11/2017	9.64	Put	Bond Future	3,170.2400	3.1702	2,878.6400	2.8786	(9.198)	0	0	0
2017/09/01	R248	01/02/2018	9.90	Put	Bond Future	3,442.1000	3.4421	3,212.0700	3.2121	(6.683)	0	0	0
2017/09/01	R248	01/02/2018	9.89	Call	Bond Future	3,296.2900	3.2963	3,524.6800	3.5247	6.929	0	0	0
2017/09/01	R248	01/02/2018			Bond Future	9.9119	92.7492	9.8587	93.2095	(0.537)	0.0000	0.0000	170
2017/09/01	R248	01/02/2018	9.90	Call	Bond Future	3,339.4300	3.3394	3,569.6900	3.5697	6.895	0	0	0
2017/09/01	R248	01/02/2018	9.89	Put	Bond Future	3,485.2600	3.4853	3,253.3600	3.2534	(6.654)	0	0	0
2017/09/01	R248	01/02/2018	9.91	Call	Bond Future	3,383.0900	3.3831	3,615.2000	3.6152	6.861	0	0	0
2017/09/01	R248	01/02/2018	9.91	Put	Bond Future	3,399.6200	3.3996	3,171.4400	3.1714	(6.712)	0	0	0
2017/09/01	R248	03/05/2018	10.06	Call	Bond Future	4,655.6400	4.6556	4,909.6800	4.9097	5.457	0	0	0
2017/09/01	R248	03/05/2018	10.05	Put	Bond Future	3,942.6400	3.9426	3,726.3100	3.7263	(5.487)	0	0	0
2017/09/01	R248	03/05/2018			Bond Future	9.9710	90.0438	9.9161	90.5127	(0.550)	0.0000	0.0000	0
2017/09/01	R248	03/05/2018	10.07	Call	Bond Future	4,700.6200	4.7006	4,956.1200	4.9561	5.435	0	0	0
2017/09/01	R248	03/05/2018	10.07	Put	Bond Future	3,864.7600	3.8648	3,651.3400	3.6513	(5.522)	0	0	0
2017/09/01	R248	03/05/2018	10.06	Put	Bond Future	3,903.5400	3.9035	3,688.6600	3.6887	(5.505)	0	0	0
2017/09/01	R248	03/05/2018	10.05	Call	Bond Future	4,610.8400	4.6108	4,863.4300	4.8634	5.478	0	0	0

Total

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