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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/08/2017 TO 18/08/2017

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
2017/08/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2025	02/11/2017			Bond Future	129.7833	129.7833	129.6882	129.6882	(0.073)	0.0000	0.0000	2,291
2017/08/18	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2025	02/11/2017	132.96	Put	Bond Future	3,176.7200	3.1767	3,271.8100	3.2718	2.993	0	0	0
2017/08/18	2025	02/11/2017	132.98	Put	Bond Future	3,196.7200	3.1967	3,291.8100	3.2918	2.975	0	0	0
2017/08/18	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2025	02/11/2017	132.97	Put	Bond Future	3,186.7200	3.1867	3,281.8100	3.2818	2.984	0	0	0
2017/08/18	2025	01/02/2018	133.89	Put	Bond Future	3,032.1600	3.0322	3,127.5600	3.1276	3.146	0	0	0
2017/08/18	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2025	01/02/2018			Bond Future	130.8578	130.8578	130.7624	130.7624	(0.073)	0.0000	0.0000	0
2017/08/18	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2025	01/02/2018	133.88	Put	Bond Future	3,022.1600	3.0222	3,117.5600	3.1176	3.157	0	0	0
2017/08/18	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2025	01/02/2018	133.90	Put	Bond Future	3,042.1600	3.0422	3,137.5600	3.1376	3.136	0	0	0
2017/08/18	2025	03/05/2018	133.21	Call	Bond Future	162.6900	0.1627	63.2100	0.0632	(61.147)	0	0	0
2017/08/18	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2025	03/05/2018			Bond Future	133.3727	133.3727	133.2732	133.2732	(0.075)	0.0000	0.0000	0
2017/08/18	2025	03/05/2018	133.22	Call	Bond Future	152.6900	0.1527	53.2100	0.0532	(65.152)	0	0	0
2017/08/18	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2025	03/05/2018	133.20	Call	Bond Future	172.6900	0.1727	73.2100	0.0732	(57.606)	0	0	0
2017/08/18	2029	02/11/2017			Bond Future	100.2215	100.2215	100.2166	100.2166	(0.005)	0.0000	0.0000	1,370
2017/08/18	2029	01/02/2018			Bond Future	102.0953	102.0953	102.0915	102.0915	(0.004)	0.0000	0.0000	0
2017/08/18	2029	03/05/2018			Bond Future	103.0293	103.0293	103.0237	103.0237	(0.005)	0.0000	0.0000	0
2017/08/18	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2030	02/11/2017	9.34	Call	Bond Future	1,783.7300	1.7837	1,645.4200	1.6454	(7.754)	0	0	0
2017/08/18	2030	02/11/2017			Bond Future	9.0781	94.2638	9.0981	94.1255	0.221	0.0000	0.0000	55,693
2017/08/18	2030	02/11/2017	9.35	Call	Bond Future	1,850.8900	1.8509	1,712.5800	1.7126	(7.473)	0	0	0
2017/08/18	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2030	02/11/2017	9.36	Call	Bond Future	1,917.9700	1.9180	1,779.6600	1.7797	(7.211)	0	0	0
2017/08/18	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2030	01/02/2018			Bond Future	9.1314	91.9894	9.1521	91.8493	0.226	0.0000	0.0000	0
2017/08/18	2030	01/02/2018	9.38	Call	Bond Future	1,667.2300	1.6672	1,527.0800	1.5271	(8.406)	0	0	0
2017/08/18	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2030	01/02/2018	9.39	Call	Bond Future	1,733.4300	1.7334	1,593.2800	1.5933	(8.085)	0	0	0
2017/08/18	2030	01/02/2018	9.37	Call	Bond Future	1,600.9700	1.6010	1,460.8200	1.4608	(8.754)	0	0	0
2017/08/18	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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2017/08/18	2030	03/05/2018	9.51	Call	Bond Future	2,134.2100	2.1342	1,990.4800	1.9905	(6.735)	0	0	0
2017/08/18	2030	03/05/2018			Bond Future	9.1855	93.7151	9.2070	93.5714	0.234	0.0000	0.0000	0
2017/08/18	2030	03/05/2018	9.49	Call	Bond Future	2,004.6400	2.0046	1,860.9100	1.8609	(7.170)	0	0	0
2017/08/18	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2030	03/05/2018	9.50	Call	Bond Future	2,069.4600	2.0695	1,925.7300	1.9257	(6.945)	0	0	0
2017/08/18	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2032	02/11/2017	9.49	Put	Bond Future	1,293.1400	1.2931	1,339.5000	1.3395	3.585	0	0	0
2017/08/18	2032	02/11/2017	9.48	Call	Bond Future	2,425.1500	2.4251	2,325.7400	2.3257	(4.099)	0	0	0
2017/08/18	2032	02/11/2017			Bond Future	9.3288	92.3940	9.3487	92.2474	0.214	0.0000	0.0000	33,251
2017/08/18	2032	02/11/2017	9.49	Call	Bond Future	2,468.5300	2.4685	2,368.2600	2.3683	(4.062)	0	0	0
2017/08/18	2032	02/11/2017	9.48	Put	Bond Future	1,322.0300	1.3220	1,369.2500	1.3693	3.572	0	0	0
2017/08/18	2032	02/11/2017	9.50	Call	Bond Future	2,512.3000	2.5123	2,411.1900	2.4112	(4.025)	0	0	0
2017/08/18	2032	02/11/2017	9.50	Put	Bond Future	1,264.7100	1.2647	1,310.2300	1.3102	3.599	0	0	0
2017/08/18	2032	01/02/2018	9.20	Call	Bond Future	2,074.9700	2.0750	2,003.2700	2.0033	(3.455)	0	0	7,500
2017/08/18	2032	01/02/2018	9.45	Put	Bond Future	2,497.6400	2.4976	2,558.5600	2.5586	2.439	0	0	0
2017/08/18	2032	01/02/2018	9.40	Put	Bond Future	2,671.7500	2.6718	2,735.8100	2.7358	2.398	0	0	0
2017/08/18	2032	01/02/2018	9.56	Call	Bond Future	3,380.9700	3.3810	3,286.4500	3.2864	(2.796)	0	0	0
2017/08/18	2032	01/02/2018	9.55	Put	Bond Future	2,178.3800	2.1784	2,233.1900	2.2332	2.516	0	0	0
2017/08/18	2032	01/02/2018			Bond Future	9.3885	94.0900	9.4090	93.9413	0.219	0.0000	0.0000	0
2017/08/18	2032	01/02/2018	9.30	Put	Bond Future	3,046.1900	3.0462	3,116.6700	3.1167	2.314	0	0	0
2017/08/18	2032	01/02/2018	9.30	Call	Bond Future	2,401.4500	2.4015	2,323.2000	2.3232	(3.258)	0	0	7,800
2017/08/18	2032	01/02/2018	9.57	Call	Bond Future	3,422.4700	3.4225	3,327.3700	3.3274	(2.779)	0	0	0
2017/08/18	2032	01/02/2018	9.57	Put	Bond Future	2,119.1200	2.1191	2,172.7500	2.1728	2.531	0	0	0
2017/08/18	2032	01/02/2018	9.20	Put	Bond Future	3,456.4800	3.4565	3,533.5100	3.5335	2.229	0	0	0
2017/08/18	2032	01/02/2018	9.45	Call	Bond Future	2,942.5100	2.9425	2,854.7000	2.8547	(2.984)	0	0	750
2017/08/18	2032	01/02/2018	9.40	Call	Bond Future	2,755.4700	2.7555	2,670.8000	2.6708	(3.073)	0	0	6,800
2017/08/18	2032	01/02/2018	9.56	Put	Bond Future	2,148.7200	2.1487	2,202.9300	2.2029	2.523	0	0	0
2017/08/18	2032	01/02/2018	9.55	Call	Bond Future	3,339.4500	3.3394	3,245.5300	3.2455	(2.812)	0	0	0
2017/08/18	2032	03/05/2018	9.70	Call	Bond Future	4,408.4200	4.4084	4,310.7800	4.3108	(2.215)	0	0	0
2017/08/18	2032	03/05/2018	9.71	Put	Bond Future	2,583.0600	2.5831	2,637.4300	2.6374	2.105	0	0	0
2017/08/18	2032	03/05/2018			Bond Future	9.4450	91.6979	9.4664	91.5454	0.226	0.0000	0.0000	0
2017/08/18	2032	03/05/2018	9.70	Put	Bond Future	2,610.8500	2.6108	2,665.6900	2.6657	2.100	0	0	0
2017/08/18	2032	03/05/2018	9.71	Call	Bond Future	4,450.0900	4.4501	4,351.9800	4.3520	(2.205)	0	0	0
2017/08/18	2032	03/05/2018	9.72	Call	Bond Future	4,491.6400	4.4916	4,393.0700	4.3931	(2.195)	0	0	0
2017/08/18	2032	03/05/2018	9.72	Put	Bond Future	2,555.2200	2.5552	2,609.1300	2.6091	2.110	0	0	0
2017/08/18	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2033	02/11/2017	110.07	Put	Bond Future	5,670.6100	5.6706	5,675.5100	5.6755	0.086	0	0	0
2017/08/18	2033	02/11/2017			Bond Future	104.3994	104.3994	104.3945	104.3945	(0.005)	0.0000	0.0000	5,174
2017/08/18	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2033	02/11/2017	110.09	Put	Bond Future	5,690.6100	5.6906	5,695.5100	5.6955	0.086	0	0	0
2017/08/18	2033	02/11/2017	110.08	Put	Bond Future	5,680.6100	5.6806	5,685.5100	5.6855	0.086	0	0	0
2017/08/18	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2033	01/02/2018			Bond Future	106.3514	106.3514	106.3476	106.3476	(0.004)	0.0000	0.0000	0
2017/08/18	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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2017/08/18	2033 01/02/2018	109.64	Put	Bond Future	3,288.5600	3.2886	3,292.3800	3.2924	0.116	0	0	0
2017/08/18	2033 01/02/2018	109.66	Put	Bond Future	3,308.5600	3.3086	3,312.3800	3.3124	0.115	0	0	0
2017/08/18	2033 01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2033 01/02/2018	109.65	Put	Bond Future	3,298.5600	3.2986	3,302.3800	3.3024	0.116	0	0	0
2017/08/18	2033 03/05/2018	107.71	Put	Bond Future	413.2300	0.4132	418.9700	0.4190	1.389	0	0	0
2017/08/18	2033 03/05/2018			Bond Future	107.2968	107.2968	107.2910	107.2910	(0.005)	0.0000	0.0000	0
2017/08/18	2033 03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2033 03/05/2018	107.70	Put	Bond Future	403.2300	0.4032	408.9700	0.4090	1.424	0	0	0
2017/08/18	2033 03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2033 03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2033 03/05/2018	107.69	Put	Bond Future	393.2300	0.3932	398.9700	0.3990	1.460	0	0	0
2017/08/18	2037 02/11/2017	9.67	Put	Bond Future	2,069.0100	2.0690	2,131.6700	2.1317	3.029	0	0	0
2017/08/18	2037 02/11/2017			Bond Future	9.6494	92.2951	9.6693	92.1361	0.206	0.0000	0.0000	59,108
2017/08/18	2037 02/11/2017	9.66	Call	Bond Future	2,193.0500	2.1931	2,097.6400	2.0976	(4.351)	0	0	0
2017/08/18	2037 02/11/2017	9.66	Put	Bond Future	2,108.2600	2.1083	2,171.8600	2.1719	3.017	0	0	0
2017/08/18	2037 02/11/2017	9.67	Call	Bond Future	2,233.6000	2.2336	2,137.2500	2.1372	(4.314)	0	0	0
2017/08/18	2037 02/11/2017	9.65	Call	Bond Future	2,152.9200	2.1529	2,058.4500	2.0584	(4.388)	0	0	0
2017/08/18	2037 02/11/2017	9.65	Put	Bond Future	2,148.0500	2.1481	2,212.5900	2.2126	3.005	0	0	0
2017/08/18	2037 01/02/2018	9.82	Put	Bond Future	2,698.9500	2.6989	2,761.1700	2.7612	2.305	0	0	0
2017/08/18	2037 01/02/2018			Bond Future	9.7102	89.7344	9.7307	89.5731	0.211	0.0000	0.0000	160
2017/08/18	2037 01/02/2018	9.82	Call	Bond Future	3,559.3700	3.5594	3,460.3000	3.4603	(2.783)	0	0	0
2017/08/18	2037 01/02/2018	9.81	Put	Bond Future	2,733.8100	2.7338	2,796.6500	2.7967	2.299	0	0	0
2017/08/18	2037 01/02/2018	9.83	Call	Bond Future	3,602.6300	3.6026	3,502.9200	3.5029	(2.768)	0	0	0
2017/08/18	2037 01/02/2018	9.83	Put	Bond Future	2,664.4600	2.6645	2,726.0400	2.7260	2.311	0	0	0
2017/08/18	2037 01/02/2018	9.81	Call	Bond Future	3,516.3700	3.5164	3,417.9200	3.4179	(2.800)	0	0	0
2017/08/18	2037 03/05/2018	9.99	Call	Bond Future	4,818.7200	4.8187	4,714.4800	4.7145	(2.163)	0	0	0
2017/08/18	2037 03/05/2018	9.97	Put	Bond Future	3,203.7000	3.2037	3,265.6400	3.2656	1.933	0	0	0
2017/08/18	2037 03/05/2018			Bond Future	9.7716	91.4178	9.7928	91.2526	0.217	0.0000	0.0000	0
2017/08/18	2037 03/05/2018	9.99	Put	Bond Future	3,139.8100	3.1398	3,200.7600	3.2008	1.941	0	0	0
2017/08/18	2037 03/05/2018	9.97	Call	Bond Future	4,730.8800	4.7309	4,627.6300	4.6276	(2.182)	0	0	0
2017/08/18	2037 03/05/2018	9.98	Put	Bond Future	3,171.6200	3.1716	3,233.0600	3.2331	1.937	0	0	0
2017/08/18	2037 03/05/2018	9.98	Call	Bond Future	4,774.7200	4.7747	4,670.9700	4.6710	(2.173)	0	0	0
2017/08/18	2038 02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2038 02/11/2017			Bond Future	130.5489	130.5489	130.5422	130.5422	(0.005)	0.0000	0.0000	19,544
2017/08/18	2038 02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2038 02/11/2017	136.82	Put	Bond Future	6,271.0800	6.2711	6,277.7600	6.2778	0.107	0	0	0
2017/08/18	2038 02/11/2017	136.80	Put	Bond Future	6,251.0800	6.2511	6,257.7600	6.2578	0.107	0	0	0
2017/08/18	2038 02/11/2017	136.81	Put	Bond Future	6,261.0800	6.2611	6,267.7600	6.2678	0.107	0	0	0
2017/08/18	2038 02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2038 01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2038 01/02/2018	136.95	Put	Bond Future	5,481.1500	5.4812	5,486.3900	5.4864	0.096	0	0	0
2017/08/18	2038 01/02/2018			Bond Future	131.4689	131.4689	131.4636	131.4636	(0.004)	0.0000	0.0000	0
2017/08/18	2038 01/02/2018	136.94	Put	Bond Future	5,471.1500	5.4712	5,476.3900	5.4764	0.096	0	0	0
2017/08/18	2038 01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2038 01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2038 01/02/2018	136.93	Put	Bond Future	5,461.1500	5.4612	5,466.3900	5.4664	0.096	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
2017/08/18	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2038	03/05/2018	132.27	Call	Bond Future	1,725.4000	1.7254	1,717.7500	1.7178	(0.443)	0	0	0
2017/08/18	2038	03/05/2018			Bond Future	133.9954	133.9954	133.9877	133.9877	(0.006)	0.0000	0.0000	0
2017/08/18	2038	03/05/2018	132.28	Call	Bond Future	1,715.4000	1.7154	1,707.7500	1.7078	(0.446)	0	0	0
2017/08/18	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2038	03/05/2018	132.29	Call	Bond Future	1,705.4000	1.7054	1,697.7500	1.6978	(0.449)	0	0	0
2017/08/18	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2040	02/11/2017	9.67	Put	Bond Future	2,742.0700	2.7421	2,794.9100	2.7949	1.927	0	0	0
2017/08/18	2040	02/11/2017			Bond Future	9.7553	95.5834	9.7701	95.4577	0.151	0.0000	0.0000	15,669
2017/08/18	2040	02/11/2017	9.66	Call	Bond Future	1,971.8200	1.9718	1,899.7300	1.8997	(3.656)	0	0	0
2017/08/18	2040	02/11/2017	9.66	Put	Bond Future	2,789.9200	2.7899	2,843.5200	2.8435	1.921	0	0	0
2017/08/18	2040	02/11/2017	9.67	Call	Bond Future	2,010.3100	2.0103	1,937.4600	1.9375	(3.624)	0	0	0
2017/08/18	2040	02/11/2017	9.65	Call	Bond Future	1,933.5900	1.9336	1,862.2800	1.8623	(3.688)	0	0	0
2017/08/18	2040	02/11/2017	9.65	Put	Bond Future	2,838.1600	2.8382	2,892.5400	2.8925	1.916	0	0	0
2017/08/18	2040	01/02/2018	9.89	Call	Bond Future	3,669.4100	3.6694	3,590.1800	3.5902	(2.159)	0	0	0
2017/08/18	2040	01/02/2018			Bond Future	9.8174	92.8326	9.8325	92.7053	0.154	0.0000	0.0000	0
2017/08/18	2040	01/02/2018	9.87	Call	Bond Future	3,582.1700	3.5822	3,503.9400	3.5039	(2.184)	0	0	0
2017/08/18	2040	01/02/2018	9.87	Put	Bond Future	3,140.9300	3.1409	3,190.0400	3.1900	1.564	0	0	0
2017/08/18	2040	01/02/2018	9.88	Put	Bond Future	3,101.1100	3.1011	3,149.7100	3.1497	1.567	0	0	0
2017/08/18	2040	01/02/2018	9.89	Put	Bond Future	3,061.4200	3.0614	3,109.5300	3.1095	1.571	0	0	0
2017/08/18	2040	01/02/2018	9.88	Call	Bond Future	3,625.7900	3.6258	3,547.0500	3.5470	(2.172)	0	0	0
2017/08/18	2040	03/05/2018	10.08	Put	Bond Future	3,453.2000	3.4532	3,499.8400	3.4998	1.351	0	0	0
2017/08/18	2040	03/05/2018			Bond Future	9.8799	94.5741	9.8956	94.4435	0.159	0.0000	0.0000	0
2017/08/18	2040	03/05/2018	10.07	Call	Bond Future	5,047.4300	5.0474	4,963.8000	4.9638	(1.657)	0	0	0
2017/08/18	2040	03/05/2018	10.07	Put	Bond Future	3,488.0800	3.4881	3,535.1000	3.5351	1.348	0	0	0
2017/08/18	2040	03/05/2018	10.08	Call	Bond Future	5,093.3800	5.0934	5,009.3700	5.0094	(1.649)	0	0	0
2017/08/18	2040	03/05/2018	10.06	Call	Bond Future	5,001.3500	5.0013	4,918.1100	4.9181	(1.664)	0	0	0
2017/08/18	2040	03/05/2018	10.06	Put	Bond Future	3,522.9400	3.5229	3,570.3500	3.5704	1.346	0	0	0
2017/08/18	2044	02/11/2017	9.68	Call	Bond Future	1,957.9700	1.9580	1,885.9500	1.8859	(3.678)	0	0	0
2017/08/18	2044	02/11/2017			Bond Future	9.7890	92.5791	9.8038	92.4521	0.151	0.0000	0.0000	20,734
2017/08/18	2044	02/11/2017	9.66	Call	Bond Future	1,882.4100	1.8824	1,811.9300	1.8119	(3.744)	0	0	0
2017/08/18	2044	02/11/2017	9.66	Put	Bond Future	3,004.4500	3.0044	3,060.9300	3.0609	1.880	0	0	0
2017/08/18	2044	02/11/2017	9.68	Put	Bond Future	2,904.5300	2.9045	2,959.4700	2.9595	1.892	0	0	0
2017/08/18	2044	02/11/2017	9.67	Call	Bond Future	1,919.9700	1.9200	1,848.7200	1.8487	(3.711)	0	0	0
2017/08/18	2044	02/11/2017	9.67	Put	Bond Future	2,954.2000	2.9542	3,009.9100	3.0099	1.886	0	0	0
2017/08/18	2044	01/02/2018	9.90	Put	Bond Future	3,201.1100	3.2011	3,250.6800	3.2507	1.549	0	0	0
2017/08/18	2044	01/02/2018	9.89	Call	Bond Future	3,587.0100	3.5870	3,508.3800	3.5084	(2.192)	0	0	0
2017/08/18	2044	01/02/2018			Bond Future	9.8493	89.8983	9.8645	89.7696	0.154	0.0000	0.0000	0
2017/08/18	2044	01/02/2018	9.90	Call	Bond Future	3,630.6000	3.6306	3,551.4600	3.5515	(2.180)	0	0	0
2017/08/18	2044	01/02/2018	9.89	Put	Bond Future	3,241.9600	3.2420	3,292.0400	3.2920	1.545	0	0	0
2017/08/18	2044	01/02/2018	9.91	Call	Bond Future	3,674.4400	3.6744	3,594.8100	3.5948	(2.167)	0	0	0
2017/08/18	2044	01/02/2018	9.91	Put	Bond Future	3,160.6600	3.1607	3,209.7400	3.2097	1.553	0	0	0
2017/08/18	2044	03/05/2018	10.10	Call	Bond Future	5,127.3000	5.1273	5,042.6300	5.0426	(1.651)	0	0	0
2017/08/18	2044	03/05/2018	10.09	Put	Bond Future	3,588.2900	3.5883	3,636.0600	3.6361	1.331	0	0	0
2017/08/18	2044	03/05/2018			Bond Future	9.9100	91.5849	9.9257	91.4528	0.159	0.0000	0.0000	0
2017/08/18	2044	03/05/2018	10.11	Call	Bond Future	5,173.7300	5.1737	5,088.6700	5.0887	(1.644)	0	0	0

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2017/08/18	2044	03/05/2018	10.11	Put	Bond Future	3,517.7700	3.5178	3,564.7600	3.5648	1.336	0	0	0
2017/08/18	2044	03/05/2018	10.10	Put	Bond Future	3,552.8800	3.5529	3,600.2600	3.6003	1.334	0	0	0
2017/08/18	2044	03/05/2018	10.09	Call	Bond Future	5,081.0500	5.0811	4,996.7700	4.9968	(1.659)	0	0	0
2017/08/18	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2046	02/11/2017	136.30	Put	Bond Future	12,143.0100	12.1430	12,400.9500	12.4010	2.124	0	0	0
2017/08/18	2046	02/11/2017			Bond Future	124.1570	124.1570	123.8991	123.8991	(0.208)	0.0000	0.0000	21,292
2017/08/18	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2046	02/11/2017	136.32	Put	Bond Future	12,163.0100	12.1630	12,420.9500	12.4210	2.121	0	0	0
2017/08/18	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2046	02/11/2017	136.31	Put	Bond Future	12,153.0100	12.1530	12,410.9500	12.4110	2.122	0	0	0
2017/08/18	2046	01/02/2018	132.92	Put	Bond Future	6,441.9100	6.4419	6,702.8700	6.7029	4.051	0	0	0
2017/08/18	2046	01/02/2018			Bond Future	126.4781	126.4781	126.2171	126.2171	(0.206)	0.0000	0.0000	0
2017/08/18	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2046	01/02/2018	132.91	Put	Bond Future	6,431.9100	6.4319	6,692.8700	6.6929	4.057	0	0	0
2017/08/18	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2046	01/02/2018	132.90	Put	Bond Future	6,421.9100	6.4219	6,682.8700	6.6829	4.064	0	0	0
2017/08/18	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2046	03/05/2018			Bond Future	127.2935	127.2935	127.0252	127.0252	(0.211)	0.0000	0.0000	0
2017/08/18	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2046	03/05/2018	127.93	Put	Bond Future	636.4800	0.6365	904.8200	0.9048	42.160	0	0	0
2017/08/18	2046	03/05/2018	127.95	Put	Bond Future	656.4800	0.6565	924.8200	0.9248	40.876	0	0	0
2017/08/18	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2046	03/05/2018	127.94	Put	Bond Future	646.4800	0.6465	914.8200	0.9148	41.508	0	0	0
2017/08/18	2050	02/11/2017	144.66	Put	Bond Future	11,260.9800	11.2610	11,267.1900	11.2672	0.055	0	0	0
2017/08/18	2050	02/11/2017	144.67	Put	Bond Future	11,270.9800	11.2710	11,277.1900	11.2772	0.055	0	0	0
2017/08/18	2050	02/11/2017			Bond Future	133.3990	133.3990	133.3928	133.3928	(0.005)	0.0000	0.0000	22,657
2017/08/18	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2050	02/11/2017	144.65	Put	Bond Future	11,250.9800	11.2510	11,257.1900	11.2572	0.055	0	0	0
2017/08/18	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2050	01/02/2018	140.23	Put	Bond Future	6,027.8700	6.0279	6,032.9400	6.0329	0.084	0	0	0
2017/08/18	2050	01/02/2018			Bond Future	134.2021	134.2021	134.1971	134.1971	(0.004)	0.0000	0.0000	0
2017/08/18	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2050	01/02/2018	140.25	Put	Bond Future	6,047.8700	6.0479	6,052.9400	6.0529	0.084	0	0	0
2017/08/18	2050	01/02/2018	140.24	Put	Bond Future	6,037.8700	6.0379	6,042.9400	6.0429	0.084	0	0	0
2017/08/18	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2050	03/05/2018	135.61	Call	Bond Future	1,171.2000	1.1712	1,163.8000	1.1638	(0.632)	0	0	0
2017/08/18	2050	03/05/2018			Bond Future	136.7812	136.7812	136.7738	136.7738	(0.005)	0.0000	0.0000	0
2017/08/18	2050	03/05/2018	135.62	Call	Bond Future	1,161.2000	1.1612	1,153.8000	1.1538	(0.637)	0	0	0
2017/08/18	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	2050	03/05/2018	135.63	Call	Bond Future	1,151.2000	1.1512	1,143.8000	1.1438	(0.643)	0	0	0
2017/08/18	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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2017/08/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	AL37	02/11/2017			Index Future	559.8770	559.8770	559.4550	559.4550	(0.075)	0.0000	0.0000	0
2017/08/18	AL37	01/02/2018			Index Future	570.1550	570.1550	569.7290	569.7290	(0.075)	0.0000	0.0000	0
2017/08/18	AL37	03/05/2018			Index Future	580.8520	580.8520	580.4120	580.4120	(0.076)	0.0000	0.0000	0
2017/08/18	AL7T	02/11/2017			Index Future	645.0240	645.0240	644.2680	644.2680	(0.117)	0.0000	0.0000	0
2017/08/18	AL7T	01/02/2018			Index Future	656.8650	656.8650	656.0990	656.0990	(0.117)	0.0000	0.0000	0
2017/08/18	AL7T	03/05/2018			Index Future	669.1890	669.1890	668.4020	668.4020	(0.118)	0.0000	0.0000	0
2017/08/18	ALBI	02/11/2017			Index Future	579.4260	579.4260	578.7660	578.7660	(0.114)	0.0000	0.0000	616
2017/08/18	ALBI	01/02/2018			Index Future	590.0640	590.0640	589.3950	589.3950	(0.113)	0.0000	0.0000	0
2017/08/18	ALBI	03/05/2018			Index Future	601.1340	601.1340	600.4470	600.4470	(0.114)	0.0000	0.0000	0
2017/08/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	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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2017/08/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/08/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/18	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	EL28	02/11/2017			Bond Future	127.9468	127.9468	127.9428	127.9428	(0.003)	0.0000	0.0000	0
2017/08/18	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
2017/08/18	EL28	02/11/2017	133.87	Put	Bond Future	5,923.2400	5.9232	5,927.1800	5.9272	0.067	0	0	0
2017/08/18	EL28	02/11/2017	133.89	Put	Bond Future	5,943.2400	5.9432	5,947.1800	5.9472	0.066	0	0	0
2017/08/18	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	EL28	02/11/2017	133.88	Put	Bond Future	5,933.2400	5.9332	5,937.1800	5.9372	0.066	0	0	0
2017/08/18	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	EL28	01/02/2018			Bond Future	130.3388	130.3388	130.3363	130.3363	(0.002)	0.0000	0.0000	0
2017/08/18	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	EL28	01/02/2018	132.29	Put	Bond Future	1,951.1700	1.9512	1,953.7000	1.9537	0.130	0	0	0
2017/08/18	EL28	01/02/2018	132.31	Put	Bond Future	1,971.1700	1.9712	1,973.7000	1.9737	0.128	0	0	0
2017/08/18	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	EL28	01/02/2018	132.30	Put	Bond Future	1,961.1700	1.9612	1,963.7000	1.9637	0.129	0	0	0
2017/08/18	EL28	03/05/2018	133.20	Put	Bond Future	356.2600	0.3563	361.1100	0.3611	1.361	0	0	0
2017/08/18	EL28	03/05/2018			Bond Future	132.8437	132.8437	132.8389	132.8389	(0.004)	0.0000	0.0000	0
2017/08/18	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	EL28	03/05/2018	133.19	Put	Bond Future	346.2600	0.3463	351.1100	0.3511	1.401	0	0	0
2017/08/18	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	EL28	03/05/2018	133.18	Put	Bond Future	336.2600	0.3363	341.1100	0.3411	1.442	0	0	0
2017/08/18	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	ES33	02/11/2017	10.66	Put	Bond Future	675.9300	0.6759	732.2700	0.7323	8.335	0	0	0
2017/08/18	ES33	02/11/2017			Bond Future	10.7699	76.4715	10.7792	76.4152	0.086	0.0000	0.0000	9,466
2017/08/18	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	ES33	02/11/2017	10.68	Put	Bond Future	552.2900	0.5523	608.6300	0.6086	10.201	0	0	0
2017/08/18	ES33	02/11/2017	10.67	Put	Bond Future	614.0700	0.6141	670.4100	0.6704	9.175	0	0	0
2017/08/18	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	ES33	01/02/2018	10.99	Call	Bond Future	681.8600	0.6819	624.9500	0.6249	(8.346)	0	0	0
2017/08/18	ES33	01/02/2018			Bond Future	10.8757	77.8753	10.8852	77.8184	0.087	0.0000	0.0000	0
2017/08/18	ES33	01/02/2018	11.00	Call	Bond Future	741.0900	0.7411	684.1800	0.6842	(7.679)	0	0	0
2017/08/18	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	ES33	01/02/2018	11.01	Call	Bond Future	800.2400	0.8002	743.3300	0.7433	(7.112)	0	0	0
2017/08/18	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	ES33	03/05/2018	11.22	Call	Bond Future	1,416.5100	1.4165	1,357.8200	1.3578	(4.143)	0	0	0
2017/08/18	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	ES33	03/05/2018			Bond Future	10.9770	75.5445	10.9869	75.4858	0.090	0.0000	0.0000	0
2017/08/18	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	ES33	03/05/2018	11.20	Call	Bond Future	1,301.4400	1.3014	1,242.7500	1.2428	(4.510)	0	0	0
2017/08/18	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	ES33	03/05/2018	11.21	Call	Bond Future	1,359.0100	1.3590	1,300.3200	1.3003	(4.319)	0	0	0
2017/08/18	ES42	02/11/2017			Bond Future	10.9941	79.2644	11.0034	79.2007	0.084	0.0000	0.0000	7,957
2017/08/18	ES42	01/02/2018			Bond Future	11.0956	80.7191	11.1051	80.6548	0.085	0.0000	0.0000	0
2017/08/18	ES42	03/05/2018			Bond Future	11.1978	77.9721	11.2077	77.9058	0.089	0.0000	0.0000	0
2017/08/18	GOVI	02/11/2017	572.45	Call	GOVI	56,990.0000	5.6990	50,000.0000	5.0000	(12.265)	0	0	0
2017/08/18	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	GOVI	02/11/2017			GOVI	578.1490	578.1490	577.4500	577.4500	(0.121)	0.0000	0.0000	670

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
2017/08/18	GOVI	02/11/2017	572.46	Call	GOVI	56,890.0000	5.6890	49,900.0000	4.9900	(12.287)	0	0	0
2017/08/18	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	GOVI	02/11/2017	572.44	Call	GOVI	57,090.0000	5.7090	50,100.0000	5.0100	(12.244)	0	0	0
2017/08/18	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	GOVI	01/02/2018			GOVI	588.7630	588.7630	588.0550	588.0550	(0.120)	0.0000	0.0000	0
2017/08/18	GOVI	01/02/2018	581.03	Call	GOVI	77,330.0000	7.7330	70,250.0000	7.0250	(9.156)	0	0	0
2017/08/18	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	GOVI	01/02/2018	581.04	Call	GOVI	77,230.0000	7.7230	70,150.0000	7.0150	(9.167)	0	0	0
2017/08/18	GOVI	01/02/2018	581.02	Call	GOVI	77,430.0000	7.7430	70,350.0000	7.0350	(9.144)	0	0	0
2017/08/18	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	GOVI	03/05/2018	590.27	Call	GOVI	95,390.0000	9.5390	88,120.0000	8.8120	(7.621)	0	0	0
2017/08/18	GOVI	03/05/2018	590.29	Call	GOVI	95,190.0000	9.5190	87,920.0000	8.7920	(7.637)	0	0	0
2017/08/18	GOVI	03/05/2018			GOVI	599.8090	599.8090	599.0820	599.0820	(0.121)	0.0000	0.0000	0
2017/08/18	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	GOVI	03/05/2018	590.28	Call	GOVI	95,290.0000	9.5290	88,020.0000	8.8020	(7.629)	0	0	0
2017/08/18	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/08/18	IGOV	02/11/2017			Index Future	251.0870	251.0870	251.0200	251.0200	(0.027)	0.0000	0.0000	1,163
2017/08/18	IGOV	01/02/2018			Index Future	255.7820	255.7820	255.7160	255.7160	(0.026)	0.0000	0.0000	0
2017/08/18	IGOV	03/05/2018			Index Future	260.6970	260.6970	260.6260	260.6260	(0.027)	0.0000	0.0000	0
2017/08/18	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/08/18	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/08/18	IS01	21/12/2017			Interest Rate Swap	99.7654	99.7654	99.7648	99.7648	(0.001)	0.0000	0.0000	0
2017/08/18	IS01	15/03/2018			Interest Rate Swap	99.6334	99.6334	99.6342	99.6342	0.001	0.0000	0.0000	0
2017/08/18	IS01	21/06/2018			Interest Rate Swap	99.7000	99.7000	99.7030	99.7030	0.003	0.0000	0.0000	0
2017/08/18	IS01	20/09/2018			Interest Rate Swap	99.7816	99.7816	99.7840	99.7840	0.002	0.0000	0.0000	0
2017/08/18	IS02	18/12/2017			Interest Rate Swap	99.7925	99.7925	99.7919	99.7919	(0.001)	0.0000	0.0000	0
2017/08/18	IS02	16/03/2018			Interest Rate Swap	98.9138	98.9138	98.9144	98.9144	0.001	0.0000	0.0000	0
2017/08/18	IS02	15/06/2018			Interest Rate Swap	98.3884	98.3884	98.3914	98.3914	0.003	0.0000	0.0000	0
2017/08/18	IS02	21/09/2018			Interest Rate Swap	98.2476	98.2476	98.2501	98.2501	0.002	0.0000	0.0000	0
2017/08/18	IS02	21/12/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2017/08/18	IS02	15/03/2019			Interest Rate Swap	98.8117	98.8117	98.8172	98.8172	0.006	0.0000	0.0000	0
2017/08/18	IS02	21/06/2019			Interest Rate Swap	99.1083	99.1083	99.1122	99.1122	0.004	0.0000	0.0000	0
2017/08/18	IS02	20/09/2019			Interest Rate Swap	99.4276	99.4276	99.4283	99.4283	0.001	0.0000	0.0000	0
2017/08/18	IS05	17/12/2020			Interest Rate Swap	95.3464	95.3464	95.3932	95.3932	0.049	0.0000	0.0000	0
2017/08/18	IS05	16/03/2021			Interest Rate Swap	94.5329	94.5329	94.5831	94.5831	0.053	0.0000	0.0000	0
2017/08/18	IS05	15/06/2021			Interest Rate Swap	93.6904	93.6904	93.7442	93.7442	0.057	0.0000	0.0000	0
2017/08/18	IS05	21/09/2021			Interest Rate Swap	93.8300	93.8300	93.8885	93.8885	0.062	0.0000	0.0000	0
2017/08/18	IS05	21/12/2021			Interest Rate Swap	95.9872	95.9872	96.0504	96.0504	0.066	0.0000	0.0000	51
2017/08/18	IS05	15/03/2022			Interest Rate Swap	96.0765	96.0765	96.1449	96.1449	0.071	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
2017/08/18	IS05	21/06/2022			Interest Rate Swap	97.2433	97.2433	97.3166	97.3166	0.075	0.0000	0.0000	0
2017/08/18	IS05	20/09/2022			Interest Rate Swap	99.4300	99.4300	99.5068	99.5068	0.077	0.0000	0.0000	0
2017/08/18	IS10	17/12/2025			Interest Rate Swap	93.9671	93.9671	94.0769	94.0769	0.117	0.0000	0.0000	0
2017/08/18	IS10	16/03/2026			Interest Rate Swap	90.9509	90.9509	91.0690	91.0690	0.130	0.0000	0.0000	0
2017/08/18	IS10	15/06/2026			Interest Rate Swap	89.6817	89.6817	89.8063	89.8063	0.139	0.0000	0.0000	0
2017/08/18	IS10	21/09/2026			Interest Rate Swap	91.8475	91.8475	91.9730	91.9730	0.137	0.0000	0.0000	0
2017/08/18	IS10	21/12/2026			Interest Rate Swap	95.6363	95.6363	95.7577	95.7577	0.127	0.0000	0.0000	0
2017/08/18	IS10	15/03/2027			Interest Rate Swap	94.1768	94.1768	94.2965	94.2965	0.127	0.0000	0.0000	0
2017/08/18	IS10	21/06/2027			Interest Rate Swap	96.2500	96.2500	96.3651	96.3651	0.120	0.0000	0.0000	0
2017/08/18	IS10	20/09/2027			Interest Rate Swap	99.9832	99.9832	100.0954	100.0954	0.112	0.0000	0.0000	0
2017/08/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/08/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/08/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/08/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/08/18	JBAF	20/09/2017			Jibar Tradeable Future	6.9800	93.0200	7.0100	92.9900	0.430	0.0000	0.0000	0
2017/08/18	JBAF	18/10/2017			Jibar Tradeable Future	6.9200	93.0800	6.9000	93.1000	(0.289)	0.0000	0.0000	0
2017/08/18	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/08/18	JBAF	20/12/2017			Jibar Tradeable Future	6.8000	93.2000	6.7600	93.2400	(0.588)	0.0000	0.0000	0
2017/08/18	JBAF	17/01/2018			Jibar Tradeable Future	6.7600	93.2400	6.7500	93.2500	(0.148)	0.0000	0.0000	0
2017/08/18	JBAF	21/02/2018			Jibar Tradeable Future	7.2900	93.2900	6.6700	93.3300	(8.505)	0.0000	0.0000	0
2017/08/18	JBAF	20/03/2018			Jibar Tradeable Future	6.6700	93.3300	6.6600	93.3400	(0.150)	0.0000	0.0000	2,500
2017/08/18	JBAF	20/06/2018			Jibar Tradeable Future	6.6100	93.3900	6.5600	93.4400	(0.756)	0.0000	0.0000	0
2017/08/18	JBAF	19/09/2018			Jibar Tradeable Future	6.6100	93.3900	6.5500	93.4500	(0.908)	0.0000	0.0000	0
2017/08/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/08/18	JBAF	19/12/2018			Jibar Tradeable Future	6.6600	93.3400	6.5800	93.4200	(1.201)	0.0000	0.0000	0
2017/08/18	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.6400	93.3600	(1.337)	0.0000	0.0000	0
2017/08/18	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.7100	93.2900	(1.324)	0.0000	0.0000	0
2017/08/18	R023	02/11/2017	8.56	Call	Bond Future	3,123.0500	3.1231	3,037.8300	3.0378	(2.729)	0	0	0
2017/08/18	R023	02/11/2017			Bond Future	7.8268	101.1098	7.8476	101.0208	0.266	0.0000	0.0000	53,785
2017/08/18	R023	02/11/2017	8.56	Put	Bond Future	49.6900	0.0497	53.4600	0.0535	7.587	0	0	0
2017/08/18	R023	02/11/2017	8.58	Put	Bond Future	45.2000	0.0452	48.6600	0.0487	7.655	0	0	0
2017/08/18	R023	02/11/2017	8.57	Call	Bond Future	3,161.8900	3.1619	3,076.5100	3.0765	(2.700)	0	0	0
2017/08/18	R023	02/11/2017	8.57	Put	Bond Future	47.4300	0.0474	51.0400	0.0510	7.611	0	0	0
2017/08/18	R023	02/11/2017	8.58	Call	Bond Future	3,200.7500	3.2007	3,115.2200	3.1152	(2.672)	0	0	0
2017/08/18	R023	01/02/2018	8.33	Put	Bond Future	528.2400	0.5282	549.4600	0.5495	4.017	0	0	0
2017/08/18	R023	01/02/2018			Bond Future	7.8546	102.9661	7.8765	102.8761	0.279	0.0000	0.0000	0
2017/08/18	R023	01/02/2018	8.32	Call	Bond Future	2,425.3100	2.4253	2,356.9200	2.3569	(2.820)	0	0	0
2017/08/18	R023	01/02/2018	8.32	Put	Bond Future	538.9500	0.5390	560.5200	0.5605	4.002	0	0	0
2017/08/18	R023	01/02/2018	8.33	Call	Bond Future	2,454.6500	2.4547	2,385.9100	2.3859	(2.800)	0	0	0
2017/08/18	R023	01/02/2018	8.31	Call	Bond Future	2,395.8900	2.3959	2,327.8600	2.3279	(2.839)	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
2017/08/18	R023	01/02/2018	8.31	Put	Bond Future	549.6000	0.5496	571.5300	0.5715	3.990	0	0	0
2017/08/18	R023	03/05/2018	8.27	Call	Bond Future	2,428.2100	2.4282	2,364.1900	2.3642	(2.637)	0	0	0
2017/08/18	R023	03/05/2018			Bond Future	7.8687	100.9676	7.8923	100.8750	0.299	0.0000	0.0000	0
2017/08/18	R023	03/05/2018	8.27	Put	Bond Future	864.8100	0.8648	893.4100	0.8934	3.307	0	0	0
2017/08/18	R023	03/05/2018	8.28	Call	Bond Future	2,454.3600	2.4544	2,390.0200	2.3900	(2.621)	0	0	0
2017/08/18	R023	03/05/2018	8.29	Put	Bond Future	840.4200	0.8404	868.3800	0.8684	3.327	0	0	0
2017/08/18	R023	03/05/2018	8.28	Put	Bond Future	852.3900	0.8524	880.6700	0.8807	3.318	0	0	0
2017/08/18	R023	03/05/2018	8.29	Call	Bond Future	2,480.9400	2.4809	2,416.2800	2.4163	(2.606)	0	0	0
2017/08/18	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R035	02/11/2017			Bond Future	9.5624	95.8807	9.5721	95.8032	0.101	0.0000	0.0000	13,601
2017/08/18	R035	02/11/2017	9.60	Call	Bond Future	300.4100	0.3004	222.9300	0.2229	(25.791)	0	0	0
2017/08/18	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R035	02/11/2017	9.61	Call	Bond Future	380.1500	0.3802	302.6700	0.3027	(20.381)	0	0	0
2017/08/18	R035	02/11/2017	9.59	Call	Bond Future	220.5700	0.2206	143.0900	0.1431	(35.127)	0	0	0
2017/08/18	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R035	01/02/2018	9.75	Call	Bond Future	959.8400	0.9598	881.6100	0.8816	(8.150)	0	0	0
2017/08/18	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R035	01/02/2018			Bond Future	9.6277	97.6409	9.6376	97.5627	0.103	0.0000	0.0000	0
2017/08/18	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R035	01/02/2018	9.73	Call	Bond Future	803.9400	0.8039	725.7100	0.7257	(9.731)	0	0	0
2017/08/18	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R035	01/02/2018	9.74	Call	Bond Future	881.9400	0.8819	803.7100	0.8037	(8.870)	0	0	0
2017/08/18	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R035	03/05/2018			Bond Future	9.6862	94.9721	9.6965	94.8914	0.107	0.0000	0.0000	0
2017/08/18	R035	03/05/2018	9.90	Call	Bond Future	1,646.9600	1.6470	1,566.2900	1.5663	(4.898)	0	0	0
2017/08/18	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R035	03/05/2018	9.91	Call	Bond Future	1,722.9200	1.7229	1,642.2500	1.6422	(4.682)	0	0	0
2017/08/18	R035	03/05/2018	9.89	Call	Bond Future	1,570.9100	1.5709	1,490.2400	1.4902	(5.135)	0	0	0
2017/08/18	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R186	02/11/2017	8.89	Put	Bond Future	658.6500	0.6586	687.2800	0.6873	4.347	0	0	0
2017/08/18	R186	02/11/2017	8.88	Call	Bond Future	2,991.6700	2.9917	2,884.1500	2.8842	(3.594)	0	0	0
2017/08/18	R186	02/11/2017	8.75	Put	Bond Future	938.6500	0.9386	977.6200	0.9776	4.152	0	0	3,750
2017/08/18	R186	02/11/2017			Bond Future	8.5323	116.2658	8.5526	116.1290	0.238	0.0000	0.0000	165,744
2017/08/18	R186	02/11/2017	8.75	Call	Bond Future	2,395.8300	2.3958	2,297.9700	2.2980	(4.085)	0	0	0
2017/08/18	R186	02/11/2017	8.89	Call	Bond Future	3,039.7500	3.0398	2,931.5500	2.9315	(3.560)	0	0	0
2017/08/18	R186	02/11/2017	8.88	Put	Bond Future	676.2200	0.6762	705.5300	0.7055	4.334	0	0	0
2017/08/18	R186	02/11/2017	8.90	Call	Bond Future	3,088.3200	3.0883	2,979.4600	2.9795	(3.525)	0	0	0
2017/08/18	R186	02/11/2017	8.90	Put	Bond Future	641.6200	0.6416	669.5900	0.6696	4.359	0	0	0
2017/08/18	R186	02/11/2017	9.00	Call	Bond Future	3,589.4800	3.5895	3,474.5400	3.4745	(3.202)	0	0	0
2017/08/18	R186	02/11/2017	9.00	Put	Bond Future	489.6100	0.4896	511.5000	0.5115	4.471	0	0	5,000
2017/08/18	R186	01/02/2018	9.00	Call	Bond Future	3,910.1300	3.9101	3,808.6700	3.8087	(2.595)	0	0	0
2017/08/18	R186	01/02/2018	9.25	Call	Bond Future	5,084.6600	5.0847	4,971.9100	4.9719	(2.217)	0	0	0
2017/08/18	R186	01/02/2018	8.50	Put	Bond Future	2,521.5700	2.5216	2,588.5800	2.5886	2.657	0	0	0
2017/08/18	R186	01/02/2018	8.96	Call	Bond Future	3,733.6200	3.7336	3,634.2300	3.6342	(2.662)	0	0	0
2017/08/18	R186	01/02/2018			Bond Future	8.5787	113.1002	8.5997	112.9616	0.245	0.0000	0.0000	198
2017/08/18	R186	01/02/2018	8.50	Call	Bond Future	2,001.1500	2.0012	1,929.6200	1.9296	(3.574)	0	0	1,460

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2017/08/18	R186	01/02/2018	7.75	Put	Bond Future	6,092.4100	6.0924	6,205.3300	6.2053	1.853	0	0	0
2017/08/18	R186	01/02/2018	7.75	Call	Bond Future	447.7600	0.4478	422.1400	0.4221	(5.722)	0	0	1,460
2017/08/18	R186	01/02/2018	9.00	Put	Bond Future	1,177.3800	1.1774	1,214.4600	1.2145	3.149	0	0	6,200
2017/08/18	R186	01/02/2018	9.25	Put	Bond Future	772.1100	0.7721	797.9000	0.7979	3.340	0	0	820
2017/08/18	R186	01/02/2018	8.96	Put	Bond Future	1,256.5000	1.2565	1,295.6500	1.2956	3.116	0	0	0
2017/08/18	R186	01/02/2018	8.75	Put	Bond Future	1,746.0100	1.7460	1,797.0700	1.7971	2.924	0	0	820
2017/08/18	R186	01/02/2018	8.97	Call	Bond Future	3,777.4900	3.7775	3,677.5800	3.6776	(2.645)	0	0	0
2017/08/18	R186	01/02/2018	8.98	Call	Bond Future	3,821.5900	3.8216	3,721.1500	3.7212	(2.628)	0	0	0
2017/08/18	R186	01/02/2018	8.98	Put	Bond Future	1,216.5500	1.2166	1,254.6500	1.2547	3.132	0	0	0
2017/08/18	R186	01/02/2018	8.75	Call	Bond Future	2,868.0000	2.8680	2,780.5200	2.7805	(3.050)	0	0	0
2017/08/18	R186	01/02/2018	8.97	Put	Bond Future	1,236.3900	1.2364	1,275.0200	1.2750	3.124	0	0	0
2017/08/18	R186	03/05/2018	8.92	Call	Bond Future	3,888.0400	3.8880	3,795.4300	3.7954	(2.382)	0	0	0
2017/08/18	R186	03/05/2018	8.91	Put	Bond Future	2,015.0000	2.0150	2,065.2200	2.0652	2.492	0	0	0
2017/08/18	R186	03/05/2018			Bond Future	8.6219	115.2220	8.6440	115.0797	0.257	0.0000	0.0000	0
2017/08/18	R186	03/05/2018	8.93	Call	Bond Future	3,927.6600	3.9277	3,834.5800	3.8346	(2.370)	0	0	0
2017/08/18	R186	03/05/2018	8.93	Put	Bond Future	1,967.8700	1.9679	2,017.1500	2.0172	2.504	0	0	0
2017/08/18	R186	03/05/2018	8.92	Put	Bond Future	1,991.1400	1.9911	2,040.8900	2.0409	2.499	0	0	0
2017/08/18	R186	03/05/2018	8.91	Call	Bond Future	3,848.9700	3.8490	3,756.8300	3.7568	(2.394)	0	0	0
2017/08/18	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R197	02/11/2017	305.15	Put	Bond Future	3,912.8900	3.9129	3,928.1100	3.9281	0.389	0	0	0
2017/08/18	R197	02/11/2017			Bond Future	301.2371	301.2371	301.2219	301.2219	(0.005)	0.0000	0.0000	2,350
2017/08/18	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R197	02/11/2017	305.17	Put	Bond Future	3,932.8900	3.9329	3,948.1100	3.9481	0.387	0	0	0
2017/08/18	R197	02/11/2017	305.16	Put	Bond Future	3,922.8900	3.9229	3,938.1100	3.9381	0.388	0	0	0
2017/08/18	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R197	01/02/2018	301.68	Put	Bond Future	1,859.5200	1.8595	1,871.4500	1.8715	0.642	0	0	0
2017/08/18	R197	01/02/2018			Bond Future	299.8205	299.8205	299.8085	299.8085	(0.004)	0.0000	0.0000	0
2017/08/18	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R197	01/02/2018	301.67	Put	Bond Future	1,849.5200	1.8495	1,861.4500	1.8615	0.645	0	0	0
2017/08/18	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R197	01/02/2018	301.66	Put	Bond Future	1,839.5200	1.8395	1,851.4500	1.8515	0.649	0	0	0
2017/08/18	R197	03/05/2018	304.46	Call	Bond Future	1,122.7100	1.1227	1,105.1300	1.1051	(1.566)	0	0	0
2017/08/18	R197	03/05/2018			Bond Future	305.5827	305.5827	305.5651	305.5651	(0.006)	0.0000	0.0000	0
2017/08/18	R197	03/05/2018	304.44	Call	Bond Future	1,142.7100	1.1427	1,125.1300	1.1251	(1.538)	0	0	0
2017/08/18	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R197	03/05/2018	304.45	Call	Bond Future	1,132.7100	1.1327	1,115.1300	1.1151	(1.552)	0	0	0
2017/08/18	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R202	02/11/2017			Bond Future	241.4362	241.4362	241.4249	241.4249	(0.005)	0.0000	0.0000	28,758
2017/08/18	R202	02/11/2017	253.89	Put	Bond Future	12,453.7600	12.4538	12,465.1100	12.4651	0.091	0	0	0
2017/08/18	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R202	02/11/2017	253.91	Put	Bond Future	12,473.7600	12.4738	12,485.1100	12.4851	0.091	0	0	0
2017/08/18	R202	02/11/2017	253.90	Put	Bond Future	12,463.7600	12.4638	12,475.1100	12.4751	0.091	0	0	0
2017/08/18	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
2017/08/18	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R202	01/02/2018	249.06	Put	Bond Future	6,853.4200	6.8534	6,862.3800	6.8624	0.131	0	0	0
2017/08/18	R202	01/02/2018			Bond Future	242.2066	242.2066	242.1976	242.1976	(0.004)	0.0000	0.0000	0
2017/08/18	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R202	01/02/2018	249.08	Put	Bond Future	6,873.4200	6.8734	6,882.3800	6.8824	0.130	0	0	0
2017/08/18	R202	01/02/2018	249.07	Put	Bond Future	6,863.4200	6.8634	6,872.3800	6.8724	0.131	0	0	0
2017/08/18	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R202	03/05/2018	247.48	Put	Bond Future	618.6400	0.6186	631.8700	0.6319	2.139	0	0	0
2017/08/18	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R202	03/05/2018			Bond Future	246.8614	246.8614	246.8481	246.8481	(0.005)	0.0000	0.0000	0
2017/08/18	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R202	03/05/2018	247.47	Put	Bond Future	608.6400	0.6086	621.8700	0.6219	2.174	0	0	0
2017/08/18	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R202	03/05/2018	247.49	Put	Bond Future	628.6400	0.6286	641.8700	0.6419	2.105	0	0	0
2017/08/18	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R204	02/11/2017			Bond Future	6.9523	104.1364	6.9716	104.1158	0.277	0.0000	0.0000	47,386
2017/08/18	R204	02/11/2017	7.75	Call	Bond Future	848.6900	0.8487	828.0500	0.8281	(2.432)	0	0	0
2017/08/18	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R204	02/11/2017	7.76	Call	Bond Future	859.2600	0.8593	838.6200	0.8386	(2.402)	0	0	0
2017/08/18	R204	02/11/2017	7.74	Call	Bond Future	838.1100	0.8381	817.4700	0.8175	(2.463)	0	0	0
2017/08/18	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R204	01/02/2018	7.27	Call	Bond Future	442.1000	0.4421	425.7300	0.4257	(3.703)	0	0	0
2017/08/18	R204	01/02/2018			Bond Future	6.8101	102.0100	6.8343	101.9897	0.355	0.0000	0.0000	0
2017/08/18	R204	01/02/2018	7.25	Call	Bond Future	428.5900	0.4286	412.4100	0.4124	(3.775)	0	0	0
2017/08/18	R204	01/02/2018	7.25	Put	Bond Future	60.0600	0.0601	64.2100	0.0642	6.910	0	0	0
2017/08/18	R204	01/02/2018	7.27	Put	Bond Future	56.8600	0.0569	60.8200	0.0608	6.964	0	0	0
2017/08/18	R204	01/02/2018	7.26	Call	Bond Future	435.3300	0.4353	419.0600	0.4191	(3.737)	0	0	0
2017/08/18	R204	01/02/2018	7.26	Put	Bond Future	58.4400	0.0584	62.5000	0.0625	6.947	0	0	0
2017/08/18	R204	03/05/2018	7.10	Put	Bond Future	51.0500	0.0511	55.3900	0.0554	8.501	0	0	0
2017/08/18	R204	03/05/2018			Bond Future	6.4934	103.9238	6.5293	103.9020	0.553	0.0000	0.0000	0
2017/08/18	R204	03/05/2018	7.09	Call	Bond Future	412.2900	0.4123	394.9400	0.3949	(4.208)	0	0	0
2017/08/18	R204	03/05/2018	7.09	Put	Bond Future	52.0500	0.0521	56.4600	0.0565	8.473	0	0	0
2017/08/18	R204	03/05/2018	7.10	Call	Bond Future	417.3100	0.4173	399.8900	0.3999	(4.174)	0	0	0
2017/08/18	R204	03/05/2018	7.08	Call	Bond Future	407.2800	0.4073	390.0100	0.3900	(4.240)	0	0	0
2017/08/18	R204	03/05/2018	7.08	Put	Bond Future	53.0600	0.0531	57.5500	0.0575	8.462	0	0	0
2017/08/18	R207	02/11/2017	8.04	Put	Bond Future	1.1600	0.0012	1.3700	0.0014	18.103	0	0	0
2017/08/18	R207	02/11/2017	8.03	Call	Bond Future	1,550.9500	1.5509	1,506.3800	1.5064	(2.874)	0	0	0
2017/08/18	R207	02/11/2017			Bond Future	7.2443	102.2618	7.2668	102.2170	0.310	0.0000	0.0000	40,855
2017/08/18	R207	02/11/2017	8.04	Call	Bond Future	1,570.3600	1.5704	1,525.7800	1.5258	(2.839)	0	0	0
2017/08/18	R207	02/11/2017	8.03	Put	Bond Future	1.2800	0.0013	1.5000	0.0015	17.188	0	0	0
2017/08/18	R207	02/11/2017	8.05	Call	Bond Future	1,589.7800	1.5898	1,545.1800	1.5452	(2.805)	0	0	0
2017/08/18	R207	02/11/2017	8.05	Put	Bond Future	1.0600	0.0011	1.2500	0.0013	17.925	0	0	0
2017/08/18	R207	01/02/2018	7.61	Put	Bond Future	167.3500	0.1673	178.0800	0.1781	6.412	0	0	0
2017/08/18	R207	01/02/2018	7.60	Call	Bond Future	856.3000	0.8563	822.3000	0.8223	(3.971)	0	0	0
2017/08/18	R207	01/02/2018			Bond Future	7.2139	100.4980	7.2392	100.4530	0.350	0.0000	0.0000	0
2017/08/18	R207	01/02/2018	7.61	Call	Bond Future	869.7800	0.8698	835.5500	0.8356	(3.935)	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
2017/08/18	R207	01/02/2018	7.60	Put	Bond Future	171.5200	0.1715	182.4800	0.1825	6.390	0	0	0
2017/08/18	R207	01/02/2018	7.62	Call	Bond Future	883.1100	0.8831	848.6700	0.8487	(3.900)	0	0	0
2017/08/18	R207	01/02/2018	7.62	Put	Bond Future	163.0300	0.1630	173.5500	0.1736	6.453	0	0	0
2017/08/18	R207	03/05/2018	7.57	Call	Bond Future	877.8200	0.8778	844.6400	0.8446	(3.780)	0	0	0
2017/08/18	R207	03/05/2018	7.56	Put	Bond Future	248.0300	0.2480	261.8900	0.2619	5.588	0	0	0
2017/08/18	R207	03/05/2018			Bond Future	7.1635	102.3834	7.1934	102.3365	0.417	0.0000	0.0000	0
2017/08/18	R207	03/05/2018	7.58	Call	Bond Future	889.2100	0.8892	855.8400	0.8558	(3.753)	0	0	0
2017/08/18	R207	03/05/2018	7.58	Put	Bond Future	239.3700	0.2394	252.8400	0.2528	5.627	0	0	0
2017/08/18	R207	03/05/2018	7.57	Put	Bond Future	243.5200	0.2435	257.1800	0.2572	5.609	0	0	0
2017/08/18	R207	03/05/2018	7.56	Call	Bond Future	866.7900	0.8668	833.8100	0.8338	(3.805)	0	0	0
2017/08/18	R208	02/11/2017	8.19	Call	Bond Future	2,235.4400	2.2354	2,173.5000	2.1735	(2.771)	0	0	0
2017/08/18	R208	02/11/2017	8.18	Put	Bond Future	7.1600	0.0072	8.0500	0.0081	12.430	0	0	0
2017/08/18	R208	02/11/2017			Bond Future	7.4159	98.7276	7.4374	98.6649	0.290	0.0000	0.0000	32,544
2017/08/18	R208	02/11/2017	8.20	Call	Bond Future	2,263.3700	2.2634	2,201.3700	2.2014	(2.739)	0	0	0
2017/08/18	R208	02/11/2017	8.20	Put	Bond Future	6.2300	0.0062	7.0100	0.0070	12.520	0	0	0
2017/08/18	R208	02/11/2017	8.19	Put	Bond Future	6.6800	0.0067	7.5200	0.0075	12.575	0	0	0
2017/08/18	R208	02/11/2017	8.18	Call	Bond Future	2,207.5200	2.2075	2,145.6300	2.1456	(2.804)	0	0	0
2017/08/18	R208	01/02/2018	7.85	Put	Bond Future	279.4700	0.2795	294.1500	0.2941	5.253	0	0	0
2017/08/18	R208	01/02/2018			Bond Future	7.4164	100.5400	7.4396	100.4767	0.312	0.0000	0.0000	0
2017/08/18	R208	01/02/2018	7.84	Call	Bond Future	1,434.6400	1.4346	1,386.3500	1.3863	(3.366)	0	0	0
2017/08/18	R208	01/02/2018	7.84	Put	Bond Future	286.1000	0.2861	301.0600	0.3011	5.229	0	0	0
2017/08/18	R208	01/02/2018	7.85	Call	Bond Future	1,454.9200	1.4549	1,406.3500	1.4063	(3.338)	0	0	0
2017/08/18	R208	01/02/2018	7.83	Call	Bond Future	1,414.4700	1.4145	1,366.4700	1.3665	(3.393)	0	0	0
2017/08/18	R208	01/02/2018	7.83	Put	Bond Future	292.8500	0.2929	308.1000	0.3081	5.207	0	0	0
2017/08/18	R208	03/05/2018	7.77	Call	Bond Future	1,385.5900	1.3856	1,340.2400	1.3402	(3.273)	0	0	0
2017/08/18	R208	03/05/2018			Bond Future	7.3997	99.0247	7.4254	98.9592	0.348	0.0000	0.0000	0
2017/08/18	R208	03/05/2018	7.77	Put	Bond Future	450.6300	0.4506	470.7200	0.4707	4.458	0	0	0
2017/08/18	R208	03/05/2018	7.78	Call	Bond Future	1,403.0100	1.4030	1,357.3900	1.3574	(3.252)	0	0	0
2017/08/18	R208	03/05/2018	7.79	Put	Bond Future	435.6900	0.4357	455.2400	0.4552	4.487	0	0	0
2017/08/18	R208	03/05/2018	7.78	Put	Bond Future	442.9600	0.4430	462.7800	0.4628	4.474	0	0	0
2017/08/18	R208	03/05/2018	7.79	Call	Bond Future	1,420.8200	1.4208	1,374.9300	1.3749	(3.230)	0	0	0
2017/08/18	R209	02/11/2017	9.54	Call	Bond Future	1,761.2000	1.7612	1,716.3300	1.7163	(2.548)	0	0	0
2017/08/18	R209	02/11/2017	9.52	Put	Bond Future	1,735.2800	1.7353	1,756.3700	1.7564	1.215	0	0	0
2017/08/18	R209	02/11/2017	9.00	Put	Bond Future	4,147.2400	4.1472	4,191.5800	4.1916	1.069	0	0	0
2017/08/18	R209	02/11/2017	10.60	Put	Bond Future	118.1600	0.1182	118.4900	0.1185	0.279	0	0	1,300
2017/08/18	R209	02/11/2017	9.75	Call	Bond Future	2,556.6300	2.5566	2,504.1500	2.5041	(2.053)	0	0	0
2017/08/18	R209	02/11/2017	8.30	Put	Bond Future	9,051.5700	9.0516	9,114.0000	9.1140	0.690	0	0	0
2017/08/18	R209	02/11/2017	9.88	Put	Bond Future	800.0500	0.8000	809.0000	0.8090	1.119	0	0	1,350
2017/08/18	R209	02/11/2017			Bond Future	9.5262	72.4574	9.5359	72.3922	0.102	0.0000	0.0000	101,526
2017/08/18	R209	02/11/2017	9.54	Put	Bond Future	1,668.1500	1.6681	1,688.4300	1.6884	1.216	0	0	0
2017/08/18	R209	02/11/2017	9.52	Call	Bond Future	1,693.7000	1.6937	1,649.6400	1.6496	(2.601)	0	0	0
2017/08/18	R209	02/11/2017	10.00	Call	Bond Future	3,689.1100	3.6891	3,630.2000	3.6302	(1.597)	0	0	0
2017/08/18	R209	02/11/2017	10.00	Put	Bond Future	601.1400	0.6011	607.3800	0.6074	1.038	0	0	3,360
2017/08/18	R209	02/11/2017	9.53	Put	Bond Future	1,701.5500	1.7016	1,722.2300	1.7222	1.215	0	0	0
2017/08/18	R209	02/11/2017	9.00	Call	Bond Future	468.7000	0.4687	447.8900	0.4479	(4.440)	0	0	4,100
2017/08/18	R209	02/11/2017	10.60	Call	Bond Future	6,836.2200	6.8362	6,771.4000	6.7714	(0.948)	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
2017/08/18	R209	02/11/2017	9.75	Put	Bond Future	1,072.4600	1.0725	1,085.1300	1.0851	1.181	0	0	6,500
2017/08/18	R209	02/11/2017	8.30	Call	Bond Future	32.6200	0.0326	29.9000	0.0299	(8.338)	0	0	2,800
2017/08/18	R209	02/11/2017	9.88	Call	Bond Future	3,125.1600	3.1252	3,068.9600	3.0690	(1.798)	0	0	0
2017/08/18	R209	02/11/2017	9.53	Call	Bond Future	1,727.3300	1.7273	1,682.8600	1.6829	(2.574)	0	0	0
2017/08/18	R209	02/11/2017	9.58	Call	Bond Future	1,900.7800	1.9008	1,854.3200	1.8543	(2.444)	0	0	0
2017/08/18	R209	02/11/2017	9.58	Put	Bond Future	1,539.5900	1.5396	1,558.2800	1.5583	1.214	0	0	1,350
2017/08/18	R209	02/11/2017	9.33	Put	Bond Future	2,467.0200	2.4670	2,496.4500	2.4965	1.193	0	0	0
2017/08/18	R209	02/11/2017	9.33	Call	Bond Future	1,127.3800	1.1274	1,091.6600	1.0917	(3.168)	0	0	1,350
2017/08/18	R209	01/02/2018	10.10	Call	Bond Future	4,563.7800	4.5638	4,510.2500	4.5102	(1.173)	0	0	0
2017/08/18	R209	01/02/2018	9.73	Call	Bond Future	3,057.2200	3.0572	3,011.8300	3.0118	(1.485)	0	0	0
2017/08/18	R209	01/02/2018	9.71	Put	Bond Future	2,140.9100	2.1409	2,161.8500	2.1619	0.978	0	0	0
2017/08/18	R209	01/02/2018	9.72	Call	Bond Future	3,020.6600	3.0207	2,975.5300	2.9755	(1.494)	0	0	0
2017/08/18	R209	01/02/2018			Bond Future	9.5823	73.7874	9.5922	73.7216	0.103	0.0000	0.0000	0
2017/08/18	R209	01/02/2018	9.73	Put	Bond Future	2,082.8600	2.0829	2,103.2800	2.1033	0.980	0	0	0
2017/08/18	R209	01/02/2018	9.71	Call	Bond Future	2,984.5000	2.9845	2,939.6300	2.9396	(1.503)	0	0	0
2017/08/18	R209	01/02/2018	10.10	Put	Bond Future	1,234.1300	1.2341	1,246.4100	1.2464	0.995	0	0	3,000
2017/08/18	R209	01/02/2018	9.72	Put	Bond Future	2,111.6400	2.1116	2,132.3200	2.1323	0.979	0	0	0
2017/08/18	R209	01/02/2018	10.00	Call	Bond Future	4,132.3200	4.1323	4,080.7300	4.0807	(1.248)	0	0	0
2017/08/18	R209	01/02/2018	10.00	Put	Bond Future	1,427.4400	1.4274	1,441.6600	1.4417	0.996	0	0	7,500
2017/08/18	R209	03/05/2018	9.85	Put	Bond Future	2,568.6300	2.5686	2,590.3600	2.5904	0.846	0	0	0
2017/08/18	R209	03/05/2018			Bond Future	9.6355	72.0222	9.6458	71.9544	0.107	0.0000	0.0000	0
2017/08/18	R209	03/05/2018	9.85	Call	Bond Future	3,962.7300	3.9627	3,916.6900	3.9167	(1.162)	0	0	0
2017/08/18	R209	03/05/2018	9.86	Call	Bond Future	3,999.9200	3.9999	3,953.6700	3.9537	(1.156)	0	0	0
2017/08/18	R209	03/05/2018	9.86	Put	Bond Future	2,541.8100	2.5418	2,563.3300	2.5633	0.847	0	0	0
2017/08/18	R209	03/05/2018	9.84	Call	Bond Future	3,925.6900	3.9257	3,879.8500	3.8799	(1.168)	0	0	0
2017/08/18	R209	03/05/2018	9.84	Put	Bond Future	2,595.6900	2.5957	2,617.6200	2.6176	0.845	0	0	0
2017/08/18	R210	02/11/2017	192.08	Put	Bond Future	5,928.4800	5.9285	5,937.7400	5.9377	0.156	0	0	0
2017/08/18	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R210	02/11/2017			Bond Future	186.1515	186.1515	186.1423	186.1423	(0.005)	0.0000	0.0000	2,179
2017/08/18	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R210	02/11/2017	192.07	Put	Bond Future	5,918.4800	5.9185	5,927.7400	5.9277	0.156	0	0	0
2017/08/18	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R210	02/11/2017	192.09	Put	Bond Future	5,938.4800	5.9385	5,947.7400	5.9477	0.156	0	0	0
2017/08/18	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R210	01/02/2018			Bond Future	189.6319	189.6319	189.6245	189.6245	(0.004)	0.0000	0.0000	0
2017/08/18	R210	01/02/2018	192.36	Put	Bond Future	2,728.1400	2.7281	2,735.4800	2.7355	0.269	0	0	0
2017/08/18	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R210	01/02/2018	192.38	Put	Bond Future	2,748.1400	2.7481	2,755.4800	2.7555	0.267	0	0	0
2017/08/18	R210	01/02/2018	192.37	Put	Bond Future	2,738.1400	2.7381	2,745.4800	2.7455	0.268	0	0	0
2017/08/18	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R210	03/05/2018	191.44	Put	Bond Future	612.4100	0.6124	623.1600	0.6232	1.755	0	0	0
2017/08/18	R210	03/05/2018			Bond Future	190.8276	190.8276	190.8168	190.8168	(0.006)	0.0000	0.0000	0
2017/08/18	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R210	03/05/2018	191.46	Put	Bond Future	632.4100	0.6324	643.1600	0.6432	1.700	0	0	0
2017/08/18	R210	03/05/2018	191.45	Put	Bond Future	622.4100	0.6224	633.1600	0.6332	1.727	0	0	0
2017/08/18	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
2017/08/18	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R212	02/11/2017			Bond Future	151.0585	151.0585	151.0508	151.0508	(0.005)	0.0000	0.0000	4,282
2017/08/18	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R212	02/11/2017	152.40	Put	Bond Future	1,341.4700	1.3415	1,349.1500	1.3491	0.573	0	0	0
2017/08/18	R212	02/11/2017	152.42	Put	Bond Future	1,361.4700	1.3615	1,369.1500	1.3691	0.564	0	0	0
2017/08/18	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R212	02/11/2017	152.41	Put	Bond Future	1,351.4700	1.3515	1,359.1500	1.3591	0.568	0	0	0
2017/08/18	R212	01/02/2018	154.71	Put	Bond Future	2,887.1200	2.8871	2,893.2200	2.8932	0.211	0	0	0
2017/08/18	R212	01/02/2018			Bond Future	151.8229	151.8229	151.8168	151.8168	(0.004)	0.0000	0.0000	0
2017/08/18	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R212	01/02/2018	154.70	Put	Bond Future	2,877.1200	2.8771	2,883.2200	2.8832	0.212	0	0	0
2017/08/18	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R212	01/02/2018	154.69	Put	Bond Future	2,867.1200	2.8671	2,873.2200	2.8732	0.213	0	0	0
2017/08/18	R212	03/05/2018	154.30	Call	Bond Future	440.6900	0.4407	431.7900	0.4318	(2.020)	0	0	0
2017/08/18	R212	03/05/2018			Bond Future	154.7407	154.7407	154.7318	154.7318	(0.006)	0.0000	0.0000	0
2017/08/18	R212	03/05/2018	154.28	Call	Bond Future	460.6900	0.4607	451.7900	0.4518	(1.932)	0	0	0
2017/08/18	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R212	03/05/2018	154.29	Call	Bond Future	450.6900	0.4507	441.7900	0.4418	(1.975)	0	0	0
2017/08/18	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/18	R213	02/11/2017	9.36	Put	Bond Future	1,122.1500	1.1222	1,163.9700	1.1640	3.727	0	0	0
2017/08/18	R213	02/11/2017			Bond Future	9.1911	84.6645	9.2111	84.5305	0.218	0.0000	0.0000	62,970
2017/08/18	R213	02/11/2017	9.35	Call	Bond Future	2,203.5000	2.2035	2,112.0600	2.1121	(4.150)	0	0	0
2017/08/18	R213	02/11/2017	9.35	Put	Bond Future	1,147.9700	1.1480	1,190.5900	1.1906	3.713	0	0	0
2017/08/18	R213	02/11/2017	9.36	Call	Bond Future	2,243.4800	2.2435	2,151.2400	2.1512	(4.111)	0	0	0
2017/08/18	R213	02/11/2017	9.34	Call	Bond Future	2,163.9000	2.1639	2,073.2500	2.0732	(4.189)	0	0	0
2017/08/18	R213	02/11/2017	9.34	Put	Bond Future	1,174.2400	1.1742	1,217.6500	1.2177	3.697	0	0	0
2017/08/18	R213	01/02/2018	9.42	Call	Bond Future	3,065.4400	3.0654	2,979.0800	2.9791	(2.817)	0	0	0
2017/08/18	R213	01/02/2018	9.41	Put	Bond Future	1,970.1900	1.9702	2,020.3400	2.0203	2.545	0	0	0
2017/08/18	R213	01/02/2018			Bond Future	9.2484	86.2188	9.2690	86.0829	0.223	0.0000	0.0000	0
2017/08/18	R213	01/02/2018	9.43	Call	Bond Future	3,103.5400	3.1035	3,016.6300	3.0166	(2.800)	0	0	0
2017/08/18	R213	01/02/2018	9.43	Put	Bond Future	1,916.3000	1.9163	1,965.3500	1.9653	2.560	0	0	0
2017/08/18	R213	01/02/2018	9.42	Put	Bond Future	1,942.9800	1.9430	1,992.5800	1.9926	2.553	0	0	0
2017/08/18	R213	01/02/2018	9.41	Call	Bond Future	3,027.7900	3.0278	2,941.9800	2.9420	(2.834)	0	0	0
2017/08/18	R213	03/05/2018	9.57	Put	Bond Future	2,324.2100	2.3242	2,373.6600	2.3737	2.128	0	0	0
2017/08/18	R213	03/05/2018	9.56	Call	Bond Future	4,027.0000	4.0270	3,937.5300	3.9375	(2.222)	0	0	0
2017/08/18	R213	03/05/2018			Bond Future	9.2989	84.2865	9.3203	84.1472	0.230	0.0000	0.0000	0
2017/08/18	R213	03/05/2018	9.57	Call	Bond Future	4,065.1700	4.0652	3,975.2800	3.9753	(2.211)	0	0	0
2017/08/18	R213	03/05/2018	9.56	Put	Bond Future	2,349.3700	2.3494	2,399.2400	2.3992	2.123	0	0	0
2017/08/18	R213	03/05/2018	9.58	Call	Bond Future	4,103.4900	4.1035	4,013.1800	4.0132	(2.201)	0	0	0
2017/08/18	R213	03/05/2018	9.58	Put	Bond Future	2,299.2800	2.2993	2,348.3100	2.3483	2.132	0	0	0
2017/08/18	R214	02/11/2017	9.60	Call	Bond Future	1,608.1800	1.6082	1,564.3600	1.5644	(2.725)	0	0	0
2017/08/18	R214	02/11/2017			Bond Future	9.6572	72.1375	9.6669	72.0697	0.100	0.0000	0.0000	44,022
2017/08/18	R214	02/11/2017	9.60	Put	Bond Future	2,010.9100	2.0109	2,034.9200	2.0349	1.194	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
2017/08/18	R214	02/11/2017	9.58	Call	Bond Future	1,543.4500	1.5434	1,500.5200	1.5005	(2.781)	0	0	0
2017/08/18	R214	02/11/2017	9.58	Put	Bond Future	2,087.7900	2.0878	2,112.6900	2.1127	1.193	0	0	0
2017/08/18	R214	02/11/2017	9.59	Put	Bond Future	2,049.1000	2.0491	2,073.5500	2.0735	1.193	0	0	0
2017/08/18	R214	02/11/2017	9.59	Call	Bond Future	1,575.6200	1.5756	1,532.2400	1.5322	(2.753)	0	0	0
2017/08/18	R214	01/02/2018	9.84	Call	Bond Future	3,146.2200	3.1462	3,099.3700	3.0994	(1.489)	0	0	0
2017/08/18	R214	01/02/2018			Bond Future	9.7156	73.4619	9.7255	73.3932	0.102	0.0000	0.0000	0
2017/08/18	R214	01/02/2018	9.82	Call	Bond Future	3,070.8400	3.0708	3,024.5100	3.0245	(1.509)	0	0	0
2017/08/18	R214	01/02/2018	9.82	Put	Bond Future	2,353.1500	2.3531	2,375.4500	2.3754	0.948	0	0	0
2017/08/18	R214	01/02/2018	9.84	Put	Bond Future	2,292.4000	2.2924	2,314.1800	2.3142	0.950	0	0	0
2017/08/18	R214	01/02/2018	9.83	Call	Bond Future	3,108.4300	3.1084	3,061.8300	3.0618	(1.499)	0	0	0
2017/08/18	R214	01/02/2018	9.83	Put	Bond Future	2,322.6200	2.3226	2,344.6500	2.3447	0.948	0	0	0
2017/08/18	R214	03/05/2018	9.99	Put	Bond Future	2,721.8400	2.7218	2,744.2100	2.7442	0.822	0	0	0
2017/08/18	R214	03/05/2018			Bond Future	9.7679	71.5438	9.7782	71.4731	0.105	0.0000	0.0000	0
2017/08/18	R214	03/05/2018	9.98	Call	Bond Future	4,182.3500	4.1824	4,134.2500	4.1343	(1.150)	0	0	0
2017/08/18	R214	03/05/2018	9.98	Put	Bond Future	2,749.7600	2.7498	2,772.3300	2.7723	0.821	0	0	0
2017/08/18	R214	03/05/2018	9.99	Call	Bond Future	4,220.7900	4.2208	4,172.4900	4.1725	(1.144)	0	0	0
2017/08/18	R214	03/05/2018	9.97	Call	Bond Future	4,144.2900	4.1443	4,096.4000	4.0964	(1.156)	0	0	0
2017/08/18	R214	03/05/2018	9.97	Put	Bond Future	2,778.1700	2.7782	2,800.9500	2.8010	0.820	0	0	0
2017/08/18	R248	02/11/2017	9.65	Call	Bond Future	1,937.1900	1.9372	1,863.3800	1.8634	(3.810)	0	0	0
2017/08/18	R248	02/11/2017	9.66	Put	Bond Future	2,775.7300	2.7757	2,832.0300	2.8320	2.028	0	0	0
2017/08/18	R248	02/11/2017			Bond Future	9.7495	91.9401	9.7643	91.8092	0.152	0.0000	0.0000	75,989
2017/08/18	R248	02/11/2017	9.65	Put	Bond Future	2,826.0000	2.8260	2,883.1400	2.8831	2.022	0	0	0
2017/08/18	R248	02/11/2017	9.66	Call	Bond Future	1,976.9800	1.9770	1,902.3300	1.9023	(3.776)	0	0	0
2017/08/18	R248	02/11/2017	9.64	Call	Bond Future	1,897.8800	1.8979	1,824.9000	1.8249	(3.845)	0	0	0
2017/08/18	R248	02/11/2017	9.64	Put	Bond Future	2,876.9100	2.8769	2,934.8800	2.9349	2.015	0	0	0
2017/08/18	R248	01/02/2018	9.90	Put	Bond Future	3,181.7900	3.1818	3,230.8700	3.2309	1.543	0	0	0
2017/08/18	R248	01/02/2018	9.89	Call	Bond Future	3,911.3400	3.9113	3,828.1900	3.8282	(2.126)	0	0	0
2017/08/18	R248	01/02/2018			Bond Future	9.8107	93.6280	9.8259	93.4953	0.155	0.0000	0.0000	170
2017/08/18	R248	01/02/2018	9.90	Call	Bond Future	3,957.9400	3.9579	3,874.2800	3.8743	(2.114)	0	0	0
2017/08/18	R248	01/02/2018	9.89	Put	Bond Future	3,221.4900	3.2215	3,271.0800	3.2711	1.539	0	0	0
2017/08/18	R248	01/02/2018	9.91	Call	Bond Future	4,004.7800	4.0048	3,920.6200	3.9206	(2.101)	0	0	0
2017/08/18	R248	01/02/2018	9.91	Put	Bond Future	3,142.4900	3.1425	3,191.0700	3.1911	1.546	0	0	0
2017/08/18	R248	03/05/2018	10.06	Call	Bond Future	5,286.2400	5.2862	5,198.7100	5.1987	(1.656)	0	0	0
2017/08/18	R248	03/05/2018	10.05	Put	Bond Future	3,666.7800	3.6668	3,715.7600	3.7158	1.336	0	0	0
2017/08/18	R248	03/05/2018			Bond Future	9.8658	90.9473	9.8815	90.8111	0.159	0.0000	0.0000	0
2017/08/18	R248	03/05/2018	10.07	Call	Bond Future	5,333.8900	5.3339	5,245.9500	5.2460	(1.649)	0	0	0
2017/08/18	R248	03/05/2018	10.07	Put	Bond Future	3,594.5300	3.5945	3,642.7100	3.6427	1.340	0	0	0
2017/08/18	R248	03/05/2018	10.06	Put	Bond Future	3,630.6400	3.6306	3,679.2300	3.6792	1.338	0	0	0
2017/08/18	R248	03/05/2018	10.05	Call	Bond Future	5,238.4800	5.2385	5,151.3400	5.1513	(1.663)	0	0	0

Total

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