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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/08/2017 TO 21/08/2017

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
2017/08/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	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
2017/08/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2025	02/11/2017			Bond Future	129.6882	129.6882	129.6823	129.6823	(0.005)	0.0000	0.0000	2,291
2017/08/21	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2025	02/11/2017	132.96	Put	Bond Future	3,271.8100	3.2718	3,277.6600	3.2777	0.179	0	0	0
2017/08/21	2025	02/11/2017	132.98	Put	Bond Future	3,291.8100	3.2918	3,297.6600	3.2977	0.178	0	0	0
2017/08/21	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2025	02/11/2017	132.97	Put	Bond Future	3,281.8100	3.2818	3,287.6600	3.2877	0.178	0	0	0
2017/08/21	2025	01/02/2018	133.89	Put	Bond Future	3,127.5600	3.1276	3,132.4600	3.1325	0.157	0	0	0
2017/08/21	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2025	01/02/2018			Bond Future	130.7624	130.7624	130.7575	130.7575	(0.004)	0.0000	0.0000	0
2017/08/21	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2025	01/02/2018	133.88	Put	Bond Future	3,117.5600	3.1176	3,122.4600	3.1225	0.157	0	0	0
2017/08/21	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2025	01/02/2018	133.90	Put	Bond Future	3,137.5600	3.1376	3,142.4600	3.1425	0.156	0	0	0
2017/08/21	2025	03/05/2018	133.21	Call	Bond Future	63.2100	0.0632	54.6000	0.0546	(13.621)	0	0	0
2017/08/21	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2025	03/05/2018			Bond Future	133.2732	133.2732	133.2646	133.2646	(0.006)	0.0000	0.0000	0
2017/08/21	2025	03/05/2018	133.22	Call	Bond Future	53.2100	0.0532	44.6000	0.0446	(16.181)	0	0	0
2017/08/21	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2025	03/05/2018	133.20	Call	Bond Future	73.2100	0.0732	64.6000	0.0646	(11.761)	0	0	0
2017/08/21	2029	02/11/2017			Bond Future	100.2166	100.2166	100.2121	100.2121	(0.004)	0.0000	0.0000	1,370
2017/08/21	2029	01/02/2018			Bond Future	102.0915	102.0915	102.0876	102.0876	(0.004)	0.0000	0.0000	0
2017/08/21	2029	03/05/2018			Bond Future	103.0237	103.0237	103.0170	103.0170	(0.006)	0.0000	0.0000	0
2017/08/21	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2030	02/11/2017	9.34	Call	Bond Future	1,645.4200	1.6454	1,649.0100	1.6490	0.218	0	0	0
2017/08/21	2030	02/11/2017			Bond Future	9.0981	94.1255	9.0976	94.1291	(0.006)	0.0000	0.0000	55,693
2017/08/21	2030	02/11/2017	9.35	Call	Bond Future	1,712.5800	1.7126	1,716.1700	1.7162	0.210	0	0	0
2017/08/21	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2030	02/11/2017	9.36	Call	Bond Future	1,779.6600	1.7797	1,783.2500	1.7832	0.202	0	0	0
2017/08/21	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2030	01/02/2018			Bond Future	9.1521	91.8493	9.1515	91.8531	(0.006)	0.0000	0.0000	0
2017/08/21	2030	01/02/2018	9.38	Call	Bond Future	1,527.0800	1.5271	1,530.8800	1.5309	0.249	0	0	0
2017/08/21	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2030	01/02/2018	9.39	Call	Bond Future	1,593.2800	1.5933	1,597.0800	1.5971	0.239	0	0	0
2017/08/21	2030	01/02/2018	9.37	Call	Bond Future	1,460.8200	1.4608	1,464.6200	1.4646	0.260	0	0	0
2017/08/21	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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2017/08/21	2030	03/05/2018	9.51	Call	Bond Future	1,990.4800	1.9905	1,992.5500	1.9925	0.104	0	0	0
2017/08/21	2030	03/05/2018			Bond Future	9.2070	93.5714	9.2067	93.5735	(0.003)	0.0000	0.0000	0
2017/08/21	2030	03/05/2018	9.49	Call	Bond Future	1,860.9100	1.8609	1,862.9800	1.8630	0.111	0	0	0
2017/08/21	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2030	03/05/2018	9.50	Call	Bond Future	1,925.7300	1.9257	1,927.8000	1.9278	0.107	0	0	0
2017/08/21	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2032	02/11/2017	9.49	Put	Bond Future	1,339.5000	1.3395	1,287.7000	1.2877	(3.867)	0	0	0
2017/08/21	2032	02/11/2017	9.48	Call	Bond Future	2,325.7400	2.3257	2,315.6300	2.3156	(0.435)	0	0	0
2017/08/21	2032	02/11/2017			Bond Future	9.3487	92.2474	9.3430	92.2895	(0.061)	0.0000	0.0000	33,251
2017/08/21	2032	02/11/2017	9.49	Call	Bond Future	2,368.2600	2.3683	2,358.5400	2.3585	(0.410)	0	0	0
2017/08/21	2032	02/11/2017	9.48	Put	Bond Future	1,369.2500	1.3693	1,317.0600	1.3171	(3.812)	0	0	0
2017/08/21	2032	02/11/2017	9.50	Call	Bond Future	2,411.1900	2.4112	2,401.8600	2.4019	(0.387)	0	0	0
2017/08/21	2032	02/11/2017	9.50	Put	Bond Future	1,310.2300	1.3102	1,258.8200	1.2588	(3.924)	0	0	0
2017/08/21	2032	01/02/2018	9.20	Call	Bond Future	2,003.2700	2.0033	1,997.8400	1.9978	(0.271)	0	0	7,500
2017/08/21	2032	01/02/2018	9.45	Put	Bond Future	2,558.5600	2.5586	2,514.0800	2.5141	(1.738)	0	0	0
2017/08/21	2032	01/02/2018	9.40	Put	Bond Future	2,735.8100	2.7358	2,690.4000	2.6904	(1.660)	0	0	0
2017/08/21	2032	01/02/2018	9.56	Call	Bond Future	3,286.4500	3.2864	3,287.2700	3.2873	0.025	0	0	0
2017/08/21	2032	01/02/2018	9.55	Put	Bond Future	2,233.1900	2.2332	2,190.7300	2.1907	(1.901)	0	0	0
2017/08/21	2032	01/02/2018			Bond Future	9.4090	93.9413	9.4030	93.9844	(0.063)	0.0000	0.0000	0
2017/08/21	2032	01/02/2018	9.30	Put	Bond Future	3,116.6700	3.1167	3,069.5800	3.0696	(1.511)	0	0	0
2017/08/21	2032	01/02/2018	9.30	Call	Bond Future	2,323.2000	2.3232	2,319.1800	2.3192	(0.173)	0	0	7,800
2017/08/21	2032	01/02/2018	9.57	Call	Bond Future	3,327.3700	3.3274	3,328.4000	3.3284	0.031	0	0	0
2017/08/21	2032	01/02/2018	9.57	Put	Bond Future	2,172.7500	2.1728	2,130.7100	2.1307	(1.935)	0	0	0
2017/08/21	2032	01/02/2018	9.20	Put	Bond Future	3,533.5100	3.5335	3,485.0100	3.4850	(1.373)	0	0	0
2017/08/21	2032	01/02/2018	9.45	Call	Bond Future	2,854.7000	2.8547	2,853.2900	2.8533	(0.049)	0	0	750
2017/08/21	2032	01/02/2018	9.40	Call	Bond Future	2,670.8000	2.6708	2,668.4600	2.6685	(0.088)	0	0	6,800
2017/08/21	2032	01/02/2018	9.56	Put	Bond Future	2,202.9300	2.2029	2,160.6800	2.1607	(1.918)	0	0	0
2017/08/21	2032	01/02/2018	9.55	Call	Bond Future	3,245.5300	3.2455	3,246.1400	3.2461	0.019	0	0	0
2017/08/21	2032	03/05/2018	9.70	Call	Bond Future	4,310.7800	4.3108	4,316.2600	4.3163	0.127	0	0	0
2017/08/21	2032	03/05/2018	9.71	Put	Bond Future	2,637.4300	2.6374	2,600.9700	2.6010	(1.382)	0	0	0
2017/08/21	2032	03/05/2018			Bond Future	9.4664	91.5454	9.4605	91.5875	(0.062)	0.0000	0.0000	0
2017/08/21	2032	03/05/2018	9.70	Put	Bond Future	2,665.6900	2.6657	2,629.0700	2.6291	(1.374)	0	0	0
2017/08/21	2032	03/05/2018	9.71	Call	Bond Future	4,351.9800	4.3520	4,357.6200	4.3576	0.130	0	0	0
2017/08/21	2032	03/05/2018	9.72	Call	Bond Future	4,393.0700	4.3931	4,398.8700	4.3989	0.132	0	0	0
2017/08/21	2032	03/05/2018	9.72	Put	Bond Future	2,609.1300	2.6091	2,572.8300	2.5728	(1.391)	0	0	0
2017/08/21	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2033	02/11/2017	110.07	Put	Bond Future	5,675.5100	5.6755	5,680.0100	5.6800	0.079	0	0	0
2017/08/21	2033	02/11/2017			Bond Future	104.3945	104.3945	104.3900	104.3900	(0.004)	0.0000	0.0000	5,174
2017/08/21	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2033	02/11/2017	110.09	Put	Bond Future	5,695.5100	5.6955	5,700.0100	5.7000	0.079	0	0	0
2017/08/21	2033	02/11/2017	110.08	Put	Bond Future	5,685.5100	5.6855	5,690.0100	5.6900	0.079	0	0	0
2017/08/21	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2033	01/02/2018			Bond Future	106.3476	106.3476	106.3437	106.3437	(0.004)	0.0000	0.0000	0
2017/08/21	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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2017/08/21	2033	01/02/2018	109.64	Put	Bond Future	3,292.3800	3.2924	3,296.3300	3.2963	0.120	0	0	0
2017/08/21	2033	01/02/2018	109.66	Put	Bond Future	3,312.3800	3.3124	3,316.3300	3.3163	0.119	0	0	0
2017/08/21	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2033	01/02/2018	109.65	Put	Bond Future	3,302.3800	3.3024	3,306.3300	3.3063	0.120	0	0	0
2017/08/21	2033	03/05/2018	107.71	Put	Bond Future	418.9700	0.4190	425.8000	0.4258	1.630	0	0	0
2017/08/21	2033	03/05/2018			Bond Future	107.2910	107.2910	107.2842	107.2842	(0.006)	0.0000	0.0000	0
2017/08/21	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2033	03/05/2018	107.70	Put	Bond Future	408.9700	0.4090	415.8000	0.4158	1.670	0	0	0
2017/08/21	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2033	03/05/2018	107.69	Put	Bond Future	398.9700	0.3990	405.8000	0.4058	1.712	0	0	0
2017/08/21	2037	02/11/2017	9.67	Put	Bond Future	2,131.6700	2.1317	2,147.0700	2.1471	0.722	0	0	0
2017/08/21	2037	02/11/2017			Bond Future	9.6693	92.1361	9.6841	92.0185	0.153	0.0000	0.0000	57,977
2017/08/21	2037	02/11/2017	9.66	Call	Bond Future	2,097.6400	2.0976	1,996.1600	1.9962	(4.838)	0	0	0
2017/08/21	2037	02/11/2017	9.66	Put	Bond Future	2,171.8600	2.1719	2,187.9800	2.1880	0.742	0	0	0
2017/08/21	2037	02/11/2017	9.67	Call	Bond Future	2,137.2500	2.1372	2,035.0500	2.0350	(4.782)	0	0	0
2017/08/21	2037	02/11/2017	9.65	Call	Bond Future	2,058.4500	2.0584	1,957.6900	1.9577	(4.895)	0	0	0
2017/08/21	2037	02/11/2017	9.65	Put	Bond Future	2,212.5900	2.2126	2,229.4300	2.2294	0.761	0	0	0
2017/08/21	2037	01/02/2018	9.82	Put	Bond Future	2,761.1700	2.7612	2,787.1700	2.7872	0.942	0	0	0
2017/08/21	2037	01/02/2018			Bond Future	9.7307	89.5731	9.7459	89.4534	0.156	0.0000	0.0000	160
2017/08/21	2037	01/02/2018	9.82	Call	Bond Future	3,460.3000	3.4603	3,366.6300	3.3666	(2.707)	0	0	0
2017/08/21	2037	01/02/2018	9.81	Put	Bond Future	2,796.6500	2.7967	2,823.1200	2.8231	0.946	0	0	0
2017/08/21	2037	01/02/2018	9.83	Call	Bond Future	3,502.9200	3.5029	3,408.8000	3.4088	(2.687)	0	0	0
2017/08/21	2037	01/02/2018	9.83	Put	Bond Future	2,726.0400	2.7260	2,751.5900	2.7516	0.937	0	0	0
2017/08/21	2037	01/02/2018	9.81	Call	Bond Future	3,417.9200	3.4179	3,324.7200	3.3247	(2.727)	0	0	0
2017/08/21	2037	03/05/2018	9.99	Call	Bond Future	4,714.4800	4.7145	4,620.2100	4.6202	(2.000)	0	0	0
2017/08/21	2037	03/05/2018	9.97	Put	Bond Future	3,265.6400	3.2656	3,295.7300	3.2957	0.921	0	0	0
2017/08/21	2037	03/05/2018			Bond Future	9.7928	91.2526	9.8088	91.1289	0.162	0.0000	0.0000	0
2017/08/21	2037	03/05/2018	9.99	Put	Bond Future	3,200.7600	3.2008	3,230.1400	3.2301	0.918	0	0	0
2017/08/21	2037	03/05/2018	9.97	Call	Bond Future	4,627.6300	4.6276	4,534.0700	4.5341	(2.022)	0	0	0
2017/08/21	2037	03/05/2018	9.98	Put	Bond Future	3,233.0600	3.2331	3,262.7900	3.2628	0.920	0	0	0
2017/08/21	2037	03/05/2018	9.98	Call	Bond Future	4,670.9700	4.6710	4,577.0500	4.5770	(2.011)	0	0	0
2017/08/21	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2038	02/11/2017			Bond Future	130.5422	130.5422	130.5360	130.5360	(0.005)	0.0000	0.0000	19,544
2017/08/21	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2038	02/11/2017	136.82	Put	Bond Future	6,277.7600	6.2778	6,284.0200	6.2840	0.100	0	0	0
2017/08/21	2038	02/11/2017	136.80	Put	Bond Future	6,257.7600	6.2578	6,264.0200	6.2640	0.100	0	0	0
2017/08/21	2038	02/11/2017	136.81	Put	Bond Future	6,267.7600	6.2678	6,274.0200	6.2740	0.100	0	0	0
2017/08/21	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2038	01/02/2018	136.95	Put	Bond Future	5,486.3900	5.4864	5,491.6300	5.4916	0.096	0	0	0
2017/08/21	2038	01/02/2018			Bond Future	131.4636	131.4636	131.4584	131.4584	(0.004)	0.0000	0.0000	0
2017/08/21	2038	01/02/2018	136.94	Put	Bond Future	5,476.3900	5.4764	5,481.6300	5.4816	0.096	0	0	0
2017/08/21	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2038	01/02/2018	136.93	Put	Bond Future	5,466.3900	5.4664	5,471.6300	5.4716	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
2017/08/21	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2038	03/05/2018	132.27	Call	Bond Future	1,717.7500	1.7178	1,708.7500	1.7088	(0.524)	0	0	0
2017/08/21	2038	03/05/2018			Bond Future	133.9877	133.9877	133.9788	133.9788	(0.007)	0.0000	0.0000	0
2017/08/21	2038	03/05/2018	132.28	Call	Bond Future	1,707.7500	1.7078	1,698.7500	1.6988	(0.527)	0	0	0
2017/08/21	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2038	03/05/2018	132.29	Call	Bond Future	1,697.7500	1.6978	1,688.7500	1.6888	(0.530)	0	0	0
2017/08/21	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2040	02/11/2017	9.67	Put	Bond Future	2,794.9100	2.7949	2,793.7200	2.7937	(0.043)	0	0	0
2017/08/21	2040	02/11/2017			Bond Future	9.7701	95.4577	9.7797	95.3760	0.098	0.0000	0.0000	15,669
2017/08/21	2040	02/11/2017	9.66	Call	Bond Future	1,899.7300	1.8997	1,817.4200	1.8174	(4.333)	0	0	0
2017/08/21	2040	02/11/2017	9.66	Put	Bond Future	2,843.5200	2.8435	2,842.9200	2.8429	(0.021)	0	0	0
2017/08/21	2040	02/11/2017	9.67	Call	Bond Future	1,937.4600	1.9375	1,854.5600	1.8546	(4.279)	0	0	0
2017/08/21	2040	02/11/2017	9.65	Call	Bond Future	1,862.2800	1.8623	1,780.5600	1.7806	(4.388)	0	0	0
2017/08/21	2040	02/11/2017	9.65	Put	Bond Future	2,892.5400	2.8925	2,892.5300	2.8925	0.000	0	0	0
2017/08/21	2040	01/02/2018	9.89	Call	Bond Future	3,590.1800	3.5902	3,515.3200	3.5153	(2.085)	0	0	0
2017/08/21	2040	01/02/2018			Bond Future	9.8325	92.7053	9.8424	92.6222	0.101	0.0000	0.0000	0
2017/08/21	2040	01/02/2018	9.87	Call	Bond Future	3,503.9400	3.5039	3,429.7000	3.4297	(2.119)	0	0	0
2017/08/21	2040	01/02/2018	9.87	Put	Bond Future	3,190.0400	3.1900	3,198.8600	3.1989	0.276	0	0	0
2017/08/21	2040	01/02/2018	9.88	Put	Bond Future	3,149.7100	3.1497	3,158.2200	3.1582	0.270	0	0	0
2017/08/21	2040	01/02/2018	9.89	Put	Bond Future	3,109.5300	3.1095	3,117.7300	3.1177	0.264	0	0	0
2017/08/21	2040	01/02/2018	9.88	Call	Bond Future	3,547.0500	3.5470	3,472.5000	3.4725	(2.102)	0	0	0
2017/08/21	2040	03/05/2018	10.08	Put	Bond Future	3,499.8400	3.4998	3,512.0800	3.5121	0.350	0	0	0
2017/08/21	2040	03/05/2018			Bond Future	9.8956	94.4435	9.9060	94.3570	0.105	0.0000	0.0000	0
2017/08/21	2040	03/05/2018	10.07	Call	Bond Future	4,963.8000	4.9638	4,889.8200	4.8898	(1.490)	0	0	0
2017/08/21	2040	03/05/2018	10.07	Put	Bond Future	3,535.1000	3.5351	3,547.5900	3.5476	0.353	0	0	0
2017/08/21	2040	03/05/2018	10.08	Call	Bond Future	5,009.3700	5.0094	4,935.1400	4.9351	(1.482)	0	0	0
2017/08/21	2040	03/05/2018	10.06	Call	Bond Future	4,918.1100	4.9181	4,844.3700	4.8444	(1.499)	0	0	0
2017/08/21	2040	03/05/2018	10.06	Put	Bond Future	3,570.3500	3.5704	3,583.0800	3.5831	0.357	0	0	0
2017/08/21	2044	02/11/2017	9.68	Call	Bond Future	1,885.9500	1.8859	1,784.1000	1.7841	(5.400)	0	0	0
2017/08/21	2044	02/11/2017			Bond Future	9.8038	92.4521	9.8186	92.3256	0.151	0.0000	0.0000	20,734
2017/08/21	2044	02/11/2017	9.66	Call	Bond Future	1,811.9300	1.8119	1,711.8400	1.7118	(5.524)	0	0	0
2017/08/21	2044	02/11/2017	9.66	Put	Bond Future	3,060.9300	3.0609	3,087.4100	3.0874	0.865	0	0	0
2017/08/21	2044	02/11/2017	9.68	Put	Bond Future	2,959.4700	2.9595	2,984.1900	2.9842	0.835	0	0	0
2017/08/21	2044	02/11/2017	9.67	Call	Bond Future	1,848.7200	1.8487	1,747.7400	1.7477	(5.462)	0	0	0
2017/08/21	2044	02/11/2017	9.67	Put	Bond Future	3,009.9100	3.0099	3,035.5000	3.0355	0.850	0	0	0
2017/08/21	2044	01/02/2018	9.90	Put	Bond Future	3,250.6800	3.2507	3,280.5300	3.2805	0.918	0	0	0
2017/08/21	2044	01/02/2018	9.89	Call	Bond Future	3,508.3800	3.5084	3,410.0800	3.4101	(2.802)	0	0	0
2017/08/21	2044	01/02/2018			Bond Future	9.8645	89.7696	9.8796	89.6410	0.154	0.0000	0.0000	0
2017/08/21	2044	01/02/2018	9.90	Call	Bond Future	3,551.4600	3.5515	3,452.6700	3.4527	(2.782)	0	0	0
2017/08/21	2044	01/02/2018	9.89	Put	Bond Future	3,292.0400	3.2920	3,322.3800	3.3224	0.922	0	0	0
2017/08/21	2044	01/02/2018	9.91	Call	Bond Future	3,594.8100	3.5948	3,495.5200	3.4955	(2.762)	0	0	0
2017/08/21	2044	01/02/2018	9.91	Put	Bond Future	3,209.7400	3.2097	3,239.0900	3.2391	0.914	0	0	0
2017/08/21	2044	03/05/2018	10.10	Call	Bond Future	5,042.6300	5.0426	4,941.5700	4.9416	(2.004)	0	0	0
2017/08/21	2044	03/05/2018	10.09	Put	Bond Future	3,636.0600	3.6361	3,668.2800	3.6683	0.886	0	0	0
2017/08/21	2044	03/05/2018			Bond Future	9.9257	91.4528	9.9415	91.3199	0.160	0.0000	0.0000	0
2017/08/21	2044	03/05/2018	10.11	Call	Bond Future	5,088.6700	5.0887	4,987.2300	4.9872	(1.993)	0	0	0

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2017/08/21	2044	03/05/2018	10.11	Put	Bond Future	3,564.7600	3.5648	3,596.2200	3.5962	0.883	0	0	0
2017/08/21	2044	03/05/2018	10.10	Put	Bond Future	3,600.2600	3.6003	3,632.1000	3.6321	0.884	0	0	0
2017/08/21	2044	03/05/2018	10.09	Call	Bond Future	4,996.7700	4.9968	4,896.0900	4.8961	(2.015)	0	0	0
2017/08/21	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2046	02/11/2017	136.30	Put	Bond Future	12,400.9500	12.4010	12,406.1700	12.4062	0.042	0	0	0
2017/08/21	2046	02/11/2017			Bond Future	123.8991	123.8991	123.8938	123.8938	(0.004)	0.0000	0.0000	21,292
2017/08/21	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2046	02/11/2017	136.32	Put	Bond Future	12,420.9500	12.4210	12,426.1700	12.4262	0.042	0	0	0
2017/08/21	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2046	02/11/2017	136.31	Put	Bond Future	12,410.9500	12.4110	12,416.1700	12.4162	0.042	0	0	0
2017/08/21	2046	01/02/2018	132.92	Put	Bond Future	6,702.8700	6.7029	6,707.3800	6.7074	0.067	0	0	0
2017/08/21	2046	01/02/2018			Bond Future	126.2171	126.2171	126.2126	126.2126	(0.004)	0.0000	0.0000	0
2017/08/21	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2046	01/02/2018	132.91	Put	Bond Future	6,692.8700	6.6929	6,697.3800	6.6974	0.067	0	0	0
2017/08/21	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2046	01/02/2018	132.90	Put	Bond Future	6,682.8700	6.6829	6,687.3800	6.6874	0.067	0	0	0
2017/08/21	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2046	03/05/2018			Bond Future	127.0252	127.0252	127.0172	127.0172	(0.006)	0.0000	0.0000	0
2017/08/21	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2046	03/05/2018	127.93	Put	Bond Future	904.8200	0.9048	912.8300	0.9128	0.885	0	0	0
2017/08/21	2046	03/05/2018	127.95	Put	Bond Future	924.8200	0.9248	932.8300	0.9328	0.866	0	0	0
2017/08/21	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2046	03/05/2018	127.94	Put	Bond Future	914.8200	0.9148	922.8300	0.9228	0.876	0	0	0
2017/08/21	2050	02/11/2017	144.66	Put	Bond Future	11,267.1900	11.2672	11,273.1000	11.2731	0.052	0	0	0
2017/08/21	2050	02/11/2017	144.67	Put	Bond Future	11,277.1900	11.2772	11,283.1000	11.2831	0.052	0	0	0
2017/08/21	2050	02/11/2017			Bond Future	133.3928	133.3928	133.3869	133.3869	(0.004)	0.0000	0.0000	22,532
2017/08/21	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2050	02/11/2017	144.65	Put	Bond Future	11,257.1900	11.2572	11,263.1000	11.2631	0.052	0	0	0
2017/08/21	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2050	01/02/2018	140.23	Put	Bond Future	6,032.9400	6.0329	6,038.0100	6.0380	0.084	0	0	0
2017/08/21	2050	01/02/2018			Bond Future	134.1971	134.1971	134.1920	134.1920	(0.004)	0.0000	0.0000	0
2017/08/21	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2050	01/02/2018	140.25	Put	Bond Future	6,052.9400	6.0529	6,058.0100	6.0580	0.084	0	0	0
2017/08/21	2050	01/02/2018	140.24	Put	Bond Future	6,042.9400	6.0429	6,048.0100	6.0480	0.084	0	0	0
2017/08/21	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2050	03/05/2018	135.61	Call	Bond Future	1,163.8000	1.1638	1,155.0300	1.1550	(0.754)	0	0	0
2017/08/21	2050	03/05/2018			Bond Future	136.7738	136.7738	136.7650	136.7650	(0.006)	0.0000	0.0000	0
2017/08/21	2050	03/05/2018	135.62	Call	Bond Future	1,153.8000	1.1538	1,145.0300	1.1450	(0.760)	0	0	0
2017/08/21	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	2050	03/05/2018	135.63	Call	Bond Future	1,143.8000	1.1438	1,135.0300	1.1350	(0.767)	0	0	0
2017/08/21	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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2017/08/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	AL37	02/11/2017			Index Future	559.4550	559.4550	559.8250	559.8250	0.066	0.0000	0.0000	0
2017/08/21	AL37	01/02/2018			Index Future	569.7290	569.7290	570.1080	570.1080	0.067	0.0000	0.0000	0
2017/08/21	AL37	03/05/2018			Index Future	580.4120	580.4120	580.7880	580.7880	0.065	0.0000	0.0000	0
2017/08/21	AL7T	02/11/2017			Index Future	644.2680	644.2680	644.5230	644.5230	0.040	0.0000	0.0000	0
2017/08/21	AL7T	01/02/2018			Index Future	656.0990	656.0990	656.3620	656.3620	0.040	0.0000	0.0000	0
2017/08/21	AL7T	03/05/2018			Index Future	668.4020	668.4020	668.6580	668.6580	0.038	0.0000	0.0000	0
2017/08/21	ALBI	02/11/2017			Index Future	578.7660	578.7660	578.6590	578.6590	(0.018)	0.0000	0.0000	616
2017/08/21	ALBI	01/02/2018			Index Future	589.3950	589.3950	589.2890	589.2890	(0.018)	0.0000	0.0000	0
2017/08/21	ALBI	03/05/2018			Index Future	600.4470	600.4470	600.3280	600.3280	(0.020)	0.0000	0.0000	0
2017/08/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	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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2017/08/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/08/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/21	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	EL28	02/11/2017			Bond Future	127.9428	127.9428	127.9393	127.9393	(0.003)	0.0000	0.0000	0
2017/08/21	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/21	EL28	02/11/2017	133.87	Put	Bond Future	5,927.1800	5.9272	5,930.6600	5.9307	0.059	0	0	0
2017/08/21	EL28	02/11/2017	133.89	Put	Bond Future	5,947.1800	5.9472	5,950.6600	5.9507	0.059	0	0	0
2017/08/21	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	EL28	02/11/2017	133.88	Put	Bond Future	5,937.1800	5.9372	5,940.6600	5.9407	0.059	0	0	0
2017/08/21	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	EL28	01/02/2018			Bond Future	130.3363	130.3363	130.3338	130.3338	(0.002)	0.0000	0.0000	0
2017/08/21	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	EL28	01/02/2018	132.29	Put	Bond Future	1,953.7000	1.9537	1,956.2300	1.9562	0.129	0	0	0
2017/08/21	EL28	01/02/2018	132.31	Put	Bond Future	1,973.7000	1.9737	1,976.2300	1.9762	0.128	0	0	0
2017/08/21	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	EL28	01/02/2018	132.30	Put	Bond Future	1,963.7000	1.9637	1,966.2300	1.9662	0.129	0	0	0
2017/08/21	EL28	03/05/2018	133.20	Put	Bond Future	361.1100	0.3611	367.2900	0.3673	1.711	0	0	0
2017/08/21	EL28	03/05/2018			Bond Future	132.8389	132.8389	132.8327	132.8327	(0.005)	0.0000	0.0000	0
2017/08/21	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	EL28	03/05/2018	133.19	Put	Bond Future	351.1100	0.3511	357.2900	0.3573	1.760	0	0	0
2017/08/21	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	EL28	03/05/2018	133.18	Put	Bond Future	341.1100	0.3411	347.2900	0.3473	1.812	0	0	0
2017/08/21	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	ES33	02/11/2017	10.66	Put	Bond Future	732.2700	0.7323	757.1600	0.7572	3.399	0	0	0
2017/08/21	ES33	02/11/2017			Bond Future	10.7792	76.4152	10.7832	76.3903	0.038	0.0000	0.0000	9,466
2017/08/21	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	ES33	02/11/2017	10.68	Put	Bond Future	608.6300	0.6086	633.5200	0.6335	4.090	0	0	0
2017/08/21	ES33	02/11/2017	10.67	Put	Bond Future	670.4100	0.6704	695.3000	0.6953	3.713	0	0	0
2017/08/21	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	ES33	01/02/2018	10.99	Call	Bond Future	624.9500	0.6249	599.8100	0.5998	(4.023)	0	0	0
2017/08/21	ES33	01/02/2018			Bond Future	10.8852	77.8184	10.8894	77.7933	0.038	0.0000	0.0000	0
2017/08/21	ES33	01/02/2018	11.00	Call	Bond Future	684.1800	0.6842	659.0400	0.6590	(3.674)	0	0	0
2017/08/21	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	ES33	01/02/2018	11.01	Call	Bond Future	743.3300	0.7433	718.1900	0.7182	(3.382)	0	0	0
2017/08/21	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	ES33	03/05/2018	11.22	Call	Bond Future	1,357.8200	1.3578	1,330.6600	1.3307	(2.000)	0	0	0
2017/08/21	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	ES33	03/05/2018			Bond Future	10.9869	75.4858	10.9915	75.4587	0.042	0.0000	0.0000	0
2017/08/21	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	ES33	03/05/2018	11.20	Call	Bond Future	1,242.7500	1.2428	1,215.5900	1.2156	(2.185)	0	0	0
2017/08/21	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	ES33	03/05/2018	11.21	Call	Bond Future	1,300.3200	1.3003	1,273.1600	1.2732	(2.089)	0	0	0
2017/08/21	ES42	02/11/2017			Bond Future	11.0034	79.2007	11.0126	79.1371	0.084	0.0000	0.0000	7,957
2017/08/21	ES42	01/02/2018			Bond Future	11.1051	80.6548	11.1146	80.5903	0.086	0.0000	0.0000	0
2017/08/21	ES42	03/05/2018			Bond Future	11.2077	77.9058	11.2178	77.8384	0.090	0.0000	0.0000	0
2017/08/21	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	GOVI	02/11/2017	572.45	Call	GOVI	50,000.0000	5.0000	48,790.0000	4.8790	(2.420)	0	0	0
2017/08/21	GOVI	02/11/2017			GOVI	577.4500	577.4500	577.3290	577.3290	(0.021)	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
2017/08/21	GOVI	02/11/2017	572.46	Call	GOVI	49,900.0000	4.9900	48,690.0000	4.8690	(2.425)	0	0	0
2017/08/21	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	GOVI	02/11/2017	572.44	Call	GOVI	50,100.0000	5.0100	48,890.0000	4.8890	(2.415)	0	0	0
2017/08/21	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	GOVI	01/02/2018			GOVI	588.0550	588.0550	587.9340	587.9340	(0.021)	0.0000	0.0000	0
2017/08/21	GOVI	01/02/2018	581.03	Call	GOVI	70,250.0000	7.0250	69,040.0000	6.9040	(1.722)	0	0	0
2017/08/21	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	GOVI	01/02/2018	581.04	Call	GOVI	70,150.0000	7.0150	68,940.0000	6.8940	(1.725)	0	0	0
2017/08/21	GOVI	01/02/2018	581.02	Call	GOVI	70,350.0000	7.0350	69,140.0000	6.9140	(1.720)	0	0	0
2017/08/21	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	GOVI	03/05/2018	590.27	Call	GOVI	88,120.0000	8.8120	86,780.0000	8.6780	(1.521)	0	0	0
2017/08/21	GOVI	03/05/2018	590.29	Call	GOVI	87,920.0000	8.7920	86,580.0000	8.6580	(1.524)	0	0	0
2017/08/21	GOVI	03/05/2018			GOVI	599.0820	599.0820	598.9480	598.9480	(0.022)	0.0000	0.0000	0
2017/08/21	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	GOVI	03/05/2018	590.28	Call	GOVI	88,020.0000	8.8020	86,680.0000	8.6680	(1.522)	0	0	0
2017/08/21	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/08/21	IGOV	02/11/2017			Index Future	251.0200	251.0200	250.9890	250.9890	(0.012)	0.0000	0.0000	1,163
2017/08/21	IGOV	01/02/2018			Index Future	255.7160	255.7160	255.6870	255.6870	(0.011)	0.0000	0.0000	0
2017/08/21	IGOV	03/05/2018			Index Future	260.6260	260.6260	260.5890	260.5890	(0.014)	0.0000	0.0000	0
2017/08/21	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/08/21	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/08/21	IS01	21/12/2017			Interest Rate Swap	99.7648	99.7648	99.7636	99.7636	(0.001)	0.0000	0.0000	0
2017/08/21	IS01	15/03/2018			Interest Rate Swap	99.6342	99.6342	99.6335	99.6335	(0.001)	0.0000	0.0000	0
2017/08/21	IS01	21/06/2018			Interest Rate Swap	99.7030	99.7030	99.6972	99.6972	(0.006)	0.0000	0.0000	0
2017/08/21	IS01	20/09/2018			Interest Rate Swap	99.7840	99.7840	99.7692	99.7692	(0.015)	0.0000	0.0000	0
2017/08/21	IS02	18/12/2017			Interest Rate Swap	99.7919	99.7919	99.7908	99.7908	(0.001)	0.0000	0.0000	0
2017/08/21	IS02	16/03/2018			Interest Rate Swap	98.9144	98.9144	98.9127	98.9127	(0.002)	0.0000	0.0000	0
2017/08/21	IS02	15/06/2018			Interest Rate Swap	98.3914	98.3914	98.3858	98.3858	(0.006)	0.0000	0.0000	0
2017/08/21	IS02	21/09/2018			Interest Rate Swap	98.2501	98.2501	98.2352	98.2352	(0.015)	0.0000	0.0000	0
2017/08/21	IS02	21/12/2018			Interest Rate Swap	98.5200	98.5200	98.5000	98.5000	(0.020)	0.0000	0.0000	0
2017/08/21	IS02	15/03/2019			Interest Rate Swap	98.8172	98.8172	98.7927	98.7927	(0.025)	0.0000	0.0000	0
2017/08/21	IS02	21/06/2019			Interest Rate Swap	99.1122	99.1122	99.0852	99.0852	(0.027)	0.0000	0.0000	0
2017/08/21	IS02	20/09/2019			Interest Rate Swap	99.4283	99.4283	99.4022	99.4022	(0.026)	0.0000	0.0000	0
2017/08/21	IS05	17/12/2020			Interest Rate Swap	95.3932	95.3932	95.3498	95.3498	(0.045)	0.0000	0.0000	0
2017/08/21	IS05	16/03/2021			Interest Rate Swap	94.5831	94.5831	94.5480	94.5480	(0.037)	0.0000	0.0000	0
2017/08/21	IS05	15/06/2021			Interest Rate Swap	93.7442	93.7442	93.7199	93.7199	(0.026)	0.0000	0.0000	0
2017/08/21	IS05	21/09/2021			Interest Rate Swap	93.8885	93.8885	93.8741	93.8741	(0.015)	0.0000	0.0000	0
2017/08/21	IS05	21/12/2021			Interest Rate Swap	96.0504	96.0504	96.0455	96.0455	(0.005)	0.0000	0.0000	51
2017/08/21	IS05	15/03/2022			Interest Rate Swap	96.1449	96.1449	96.1474	96.1474	0.003	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
2017/08/21	IS05	21/06/2022			Interest Rate Swap	97.3166	97.3166	97.3268	97.3268	0.011	0.0000	0.0000	0
2017/08/21	IS05	20/09/2022			Interest Rate Swap	99.5068	99.5068	99.5203	99.5203	0.014	0.0000	0.0000	0
2017/08/21	IS10	17/12/2025			Interest Rate Swap	94.0769	94.0769	94.0651	94.0651	(0.013)	0.0000	0.0000	0
2017/08/21	IS10	16/03/2026			Interest Rate Swap	91.0690	91.0690	91.0584	91.0584	(0.012)	0.0000	0.0000	0
2017/08/21	IS10	15/06/2026			Interest Rate Swap	89.8063	89.8063	89.7994	89.7994	(0.008)	0.0000	0.0000	0
2017/08/21	IS10	21/09/2026			Interest Rate Swap	91.9730	91.9730	91.9691	91.9691	(0.004)	0.0000	0.0000	0
2017/08/21	IS10	21/12/2026			Interest Rate Swap	95.7577	95.7577	95.7565	95.7565	(0.001)	0.0000	0.0000	0
2017/08/21	IS10	15/03/2027			Interest Rate Swap	94.2965	94.2965	94.2967	94.2967	0.000	0.0000	0.0000	0
2017/08/21	IS10	21/06/2027			Interest Rate Swap	96.3651	96.3651	96.3677	96.3677	0.003	0.0000	0.0000	0
2017/08/21	IS10	20/09/2027			Interest Rate Swap	100.0954	100.0954	100.0988	100.0988	0.003	0.0000	0.0000	0
2017/08/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/08/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/08/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/08/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/08/21	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/08/21	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/08/21	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/08/21	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/08/21	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/08/21	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/08/21	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/08/21	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/08/21	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/08/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/08/21	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/08/21	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/08/21	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/08/21	R023	02/11/2017	8.56	Call	Bond Future	3,037.8300	3.0378	3,097.0300	3.0970	1.949	0	0	0
2017/08/21	R023	02/11/2017			Bond Future	7.8476	101.0208	7.8318	101.0886	(0.202)	0.0000	0.0000	53,785
2017/08/21	R023	02/11/2017	8.56	Put	Bond Future	53.4600	0.0535	44.9500	0.0450	(15.918)	0	0	0
2017/08/21	R023	02/11/2017	8.58	Put	Bond Future	48.6600	0.0487	40.7500	0.0408	(16.256)	0	0	0
2017/08/21	R023	02/11/2017	8.57	Call	Bond Future	3,076.5100	3.0765	3,136.0100	3.1360	1.934	0	0	0
2017/08/21	R023	02/11/2017	8.57	Put	Bond Future	51.0400	0.0510	42.8300	0.0428	(16.085)	0	0	0
2017/08/21	R023	02/11/2017	8.58	Call	Bond Future	3,115.2200	3.1152	3,175.0200	3.1750	1.920	0	0	0
2017/08/21	R023	01/02/2018	8.33	Put	Bond Future	549.4600	0.5495	521.2000	0.5212	(5.143)	0	0	0
2017/08/21	R023	01/02/2018			Bond Future	7.8765	102.8761	7.8597	102.9452	(0.214)	0.0000	0.0000	0
2017/08/21	R023	01/02/2018	8.32	Call	Bond Future	2,356.9200	2.3569	2,397.4400	2.3974	1.719	0	0	0
2017/08/21	R023	01/02/2018	8.32	Put	Bond Future	560.5200	0.5605	531.9100	0.5319	(5.104)	0	0	0
2017/08/21	R023	01/02/2018	8.33	Call	Bond Future	2,385.9100	2.3859	2,426.7800	2.4268	1.713	0	0	0
2017/08/21	R023	01/02/2018	8.31	Call	Bond Future	2,327.8600	2.3279	2,368.0200	2.3680	1.725	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
2017/08/21	R023	01/02/2018	8.31	Put	Bond Future	571.5300	0.5715	542.5600	0.5426	(5.069)	0	0	0
2017/08/21	R023	03/05/2018	8.27	Call	Bond Future	2,364.1900	2.3642	2,401.2700	2.4013	1.568	0	0	0
2017/08/21	R023	03/05/2018			Bond Future	7.8923	100.8750	7.8749	100.9434	(0.221)	0.0000	0.0000	0
2017/08/21	R023	03/05/2018	8.27	Put	Bond Future	893.4100	0.8934	862.0600	0.8621	(3.509)	0	0	0
2017/08/21	R023	03/05/2018	8.28	Call	Bond Future	2,390.0200	2.3900	2,427.3700	2.4274	1.563	0	0	0
2017/08/21	R023	03/05/2018	8.29	Put	Bond Future	868.3800	0.8684	837.5700	0.8376	(3.548)	0	0	0
2017/08/21	R023	03/05/2018	8.28	Put	Bond Future	880.6700	0.8807	849.5900	0.8496	(3.529)	0	0	0
2017/08/21	R023	03/05/2018	8.29	Call	Bond Future	2,416.2800	2.4163	2,453.9000	2.4539	1.557	0	0	0
2017/08/21	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R035	02/11/2017			Bond Future	9.5721	95.8032	9.5818	95.7259	0.101	0.0000	0.0000	13,405
2017/08/21	R035	02/11/2017	9.60	Call	Bond Future	222.9300	0.2229	145.6200	0.1456	(34.679)	0	0	0
2017/08/21	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R035	02/11/2017	9.61	Call	Bond Future	302.6700	0.3027	225.3600	0.2254	(25.543)	0	0	0
2017/08/21	R035	02/11/2017	9.59	Call	Bond Future	143.0900	0.1431	65.7800	0.0658	(54.029)	0	0	0
2017/08/21	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R035	01/02/2018	9.75	Call	Bond Future	881.6100	0.8816	803.0900	0.8031	(8.906)	0	0	0
2017/08/21	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R035	01/02/2018			Bond Future	9.6376	97.5627	9.6475	97.4842	0.103	0.0000	0.0000	0
2017/08/21	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R035	01/02/2018	9.73	Call	Bond Future	725.7100	0.7257	647.1900	0.6472	(10.820)	0	0	0
2017/08/21	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R035	01/02/2018	9.74	Call	Bond Future	803.7100	0.8037	725.1900	0.7252	(9.770)	0	0	0
2017/08/21	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R035	03/05/2018			Bond Future	9.6965	94.8914	9.7070	94.8096	0.108	0.0000	0.0000	0
2017/08/21	R035	03/05/2018	9.90	Call	Bond Future	1,566.2900	1.5663	1,484.4800	1.4845	(5.223)	0	0	0
2017/08/21	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R035	03/05/2018	9.91	Call	Bond Future	1,642.2500	1.6422	1,560.4400	1.5604	(4.982)	0	0	0
2017/08/21	R035	03/05/2018	9.89	Call	Bond Future	1,490.2400	1.4902	1,408.4300	1.4084	(5.490)	0	0	0
2017/08/21	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R186	02/11/2017	8.89	Put	Bond Future	687.2800	0.6873	650.7300	0.6507	(5.318)	0	0	0
2017/08/21	R186	02/11/2017	8.88	Call	Bond Future	2,884.1500	2.8842	2,884.9700	2.8850	0.028	0	0	0
2017/08/21	R186	02/11/2017	8.75	Put	Bond Future	977.6200	0.9776	935.0300	0.9350	(4.356)	0	0	3,750
2017/08/21	R186	02/11/2017			Bond Future	8.5526	116.1290	8.5470	116.1668	(0.066)	0.0000	0.0000	165,854
2017/08/21	R186	02/11/2017	8.75	Call	Bond Future	2,297.9700	2.2980	2,293.2100	2.2932	(0.207)	0	0	0
2017/08/21	R186	02/11/2017	8.89	Call	Bond Future	2,931.5500	2.9315	2,932.8300	2.9328	0.044	0	0	0
2017/08/21	R186	02/11/2017	8.88	Put	Bond Future	705.5300	0.7055	668.5200	0.6685	(5.246)	0	0	0
2017/08/21	R186	02/11/2017	8.90	Call	Bond Future	2,979.4600	2.9795	2,981.1900	2.9812	0.058	0	0	0
2017/08/21	R186	02/11/2017	8.90	Put	Bond Future	669.5900	0.6696	633.4900	0.6335	(5.391)	0	0	0
2017/08/21	R186	02/11/2017	9.00	Call	Bond Future	3,474.5400	3.4745	3,480.8900	3.4809	0.183	0	0	0
2017/08/21	R186	02/11/2017	9.00	Put	Bond Future	511.5000	0.5115	480.0200	0.4800	(6.154)	0	0	5,000
2017/08/21	R186	01/02/2018	9.00	Call	Bond Future	3,808.6700	3.8087	3,816.7100	3.8167	0.211	0	0	0
2017/08/21	R186	01/02/2018	9.25	Call	Bond Future	4,971.9100	4.9719	4,985.9000	4.9859	0.281	0	0	0
2017/08/21	R186	01/02/2018	8.50	Put	Bond Future	2,588.5800	2.5886	2,547.7300	2.5477	(1.578)	0	0	0
2017/08/21	R186	01/02/2018	8.96	Call	Bond Future	3,634.2300	3.6342	3,641.3300	3.6413	0.195	0	0	0
2017/08/21	R186	01/02/2018			Bond Future	8.5997	112.9616	8.5938	113.0003	(0.068)	0.0000	0.0000	198
2017/08/21	R186	01/02/2018	8.50	Call	Bond Future	1,929.6200	1.9296	1,927.4800	1.9275	(0.111)	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/21	R186	01/02/2018	7.75	Put	Bond Future	6,205.3300	6.2053	6,161.0400	6.1610	(0.714)	0	0	0
2017/08/21	R186	01/02/2018	7.75	Call	Bond Future	422.1400	0.4221	416.5600	0.4166	(1.322)	0	0	1,460
2017/08/21	R186	01/02/2018	9.00	Put	Bond Future	1,214.4600	1.2145	1,183.7900	1.1838	(2.525)	0	0	6,200
2017/08/21	R186	01/02/2018	9.25	Put	Bond Future	797.9000	0.7979	773.1800	0.7732	(3.098)	0	0	820
2017/08/21	R186	01/02/2018	8.96	Put	Bond Future	1,295.6500	1.2956	1,264.0400	1.2640	(2.440)	0	0	0
2017/08/21	R186	01/02/2018	8.75	Put	Bond Future	1,797.0700	1.7971	1,760.8100	1.7608	(2.018)	0	0	820
2017/08/21	R186	01/02/2018	8.97	Call	Bond Future	3,677.5800	3.6776	3,684.9100	3.6849	0.199	0	0	0
2017/08/21	R186	01/02/2018	8.98	Call	Bond Future	3,721.1500	3.7212	3,728.7200	3.7287	0.203	0	0	0
2017/08/21	R186	01/02/2018	8.98	Put	Bond Future	1,254.6500	1.2547	1,223.5100	1.2235	(2.482)	0	0	0
2017/08/21	R186	01/02/2018	8.75	Call	Bond Future	2,780.5200	2.7805	2,782.9700	2.7830	0.088	0	0	0
2017/08/21	R186	01/02/2018	8.97	Put	Bond Future	1,275.0200	1.2750	1,243.6400	1.2436	(2.461)	0	0	0
2017/08/21	R186	03/05/2018	8.92	Call	Bond Future	3,795.4300	3.7954	3,802.1900	3.8022	0.178	0	0	0
2017/08/21	R186	03/05/2018	8.91	Put	Bond Future	2,065.2200	2.0652	2,034.5600	2.0346	(1.485)	0	0	0
2017/08/21	R186	03/05/2018			Bond Future	8.6440	115.0797	8.6382	115.1169	(0.067)	0.0000	0.0000	0
2017/08/21	R186	03/05/2018	8.93	Call	Bond Future	3,834.5800	3.8346	3,841.5000	3.8415	0.180	0	0	0
2017/08/21	R186	03/05/2018	8.93	Put	Bond Future	2,017.1500	2.0172	1,986.8000	1.9868	(1.505)	0	0	0
2017/08/21	R186	03/05/2018	8.92	Put	Bond Future	2,040.8900	2.0409	2,010.3800	2.0104	(1.495)	0	0	0
2017/08/21	R186	03/05/2018	8.91	Call	Bond Future	3,756.8300	3.7568	3,763.4400	3.7634	0.176	0	0	0
2017/08/21	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R197	02/11/2017	305.15	Put	Bond Future	3,928.1100	3.9281	3,942.4000	3.9424	0.364	0	0	0
2017/08/21	R197	02/11/2017			Bond Future	301.2219	301.2219	301.2076	301.2076	(0.005)	0.0000	0.0000	2,350
2017/08/21	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R197	02/11/2017	305.17	Put	Bond Future	3,948.1100	3.9481	3,962.4000	3.9624	0.362	0	0	0
2017/08/21	R197	02/11/2017	305.16	Put	Bond Future	3,938.1100	3.9381	3,952.4000	3.9524	0.363	0	0	0
2017/08/21	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R197	01/02/2018	301.68	Put	Bond Future	1,871.4500	1.8715	1,883.6800	1.8837	0.654	0	0	0
2017/08/21	R197	01/02/2018			Bond Future	299.8085	299.8085	299.7963	299.7963	(0.004)	0.0000	0.0000	0
2017/08/21	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R197	01/02/2018	301.67	Put	Bond Future	1,861.4500	1.8615	1,873.6800	1.8737	0.657	0	0	0
2017/08/21	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R197	01/02/2018	301.66	Put	Bond Future	1,851.4500	1.8515	1,863.6800	1.8637	0.661	0	0	0
2017/08/21	R197	03/05/2018	304.46	Call	Bond Future	1,105.1300	1.1051	1,084.4900	1.0845	(1.868)	0	0	0
2017/08/21	R197	03/05/2018			Bond Future	305.5651	305.5651	305.5445	305.5445	(0.007)	0.0000	0.0000	0
2017/08/21	R197	03/05/2018	304.44	Call	Bond Future	1,125.1300	1.1251	1,104.4900	1.1045	(1.834)	0	0	0
2017/08/21	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R197	03/05/2018	304.45	Call	Bond Future	1,115.1300	1.1151	1,094.4900	1.0945	(1.851)	0	0	0
2017/08/21	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R202	02/11/2017			Bond Future	241.4249	241.4249	241.4144	241.4144	(0.004)	0.0000	0.0000	28,758
2017/08/21	R202	02/11/2017	253.89	Put	Bond Future	12,465.1100	12.4651	12,475.5600	12.4756	0.084	0	0	0
2017/08/21	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R202	02/11/2017	253.91	Put	Bond Future	12,485.1100	12.4851	12,495.5600	12.4956	0.084	0	0	0
2017/08/21	R202	02/11/2017	253.90	Put	Bond Future	12,475.1100	12.4751	12,485.5600	12.4856	0.084	0	0	0
2017/08/21	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
2017/08/21	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R202	01/02/2018	249.06	Put	Bond Future	6,862.3800	6.8624	6,871.0400	6.8710	0.126	0	0	0
2017/08/21	R202	01/02/2018			Bond Future	242.1976	242.1976	242.1890	242.1890	(0.004)	0.0000	0.0000	0
2017/08/21	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R202	01/02/2018	249.08	Put	Bond Future	6,882.3800	6.8824	6,891.0400	6.8910	0.126	0	0	0
2017/08/21	R202	01/02/2018	249.07	Put	Bond Future	6,872.3800	6.8724	6,881.0400	6.8810	0.126	0	0	0
2017/08/21	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R202	03/05/2018	247.48	Put	Bond Future	631.8700	0.6319	647.5700	0.6476	2.485	0	0	0
2017/08/21	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R202	03/05/2018			Bond Future	246.8481	246.8481	246.8324	246.8324	(0.006)	0.0000	0.0000	0
2017/08/21	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R202	03/05/2018	247.47	Put	Bond Future	621.8700	0.6219	637.5700	0.6376	2.525	0	0	0
2017/08/21	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R202	03/05/2018	247.49	Put	Bond Future	641.8700	0.6419	657.5700	0.6576	2.446	0	0	0
2017/08/21	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R204	02/11/2017			Bond Future	6.9716	104.1158	6.9431	104.1463	(0.409)	0.0000	0.0000	47,386
2017/08/21	R204	02/11/2017	7.75	Call	Bond Future	828.0500	0.8281	858.5600	0.8586	3.685	0	0	0
2017/08/21	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R204	02/11/2017	7.76	Call	Bond Future	838.6200	0.8386	869.1300	0.8691	3.638	0	0	0
2017/08/21	R204	02/11/2017	7.74	Call	Bond Future	817.4700	0.8175	847.9800	0.8480	3.732	0	0	0
2017/08/21	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R204	01/02/2018	7.27	Call	Bond Future	425.7300	0.4257	449.1800	0.4492	5.508	0	0	0
2017/08/21	R204	01/02/2018			Bond Future	6.8343	101.9897	6.7971	102.0210	(0.545)	0.0000	0.0000	0
2017/08/21	R204	01/02/2018	7.25	Call	Bond Future	412.4100	0.4124	435.5300	0.4355	5.606	0	0	0
2017/08/21	R204	01/02/2018	7.25	Put	Bond Future	64.2100	0.0642	56.0500	0.0561	(12.708)	0	0	0
2017/08/21	R204	01/02/2018	7.27	Put	Bond Future	60.8200	0.0608	52.9900	0.0530	(12.874)	0	0	0
2017/08/21	R204	01/02/2018	7.26	Call	Bond Future	419.0600	0.4191	442.3400	0.4423	5.555	0	0	0
2017/08/21	R204	01/02/2018	7.26	Put	Bond Future	62.5000	0.0625	54.5000	0.0545	(12.800)	0	0	0
2017/08/21	R204	03/05/2018	7.10	Put	Bond Future	55.3900	0.0554	48.4500	0.0484	(12.529)	0	0	0
2017/08/21	R204	03/05/2018			Bond Future	6.5293	103.9020	6.4799	103.9319	(0.756)	0.0000	0.0000	0
2017/08/21	R204	03/05/2018	7.09	Call	Bond Future	394.9400	0.3949	417.7800	0.4178	5.783	0	0	0
2017/08/21	R204	03/05/2018	7.09	Put	Bond Future	56.4600	0.0565	49.4100	0.0494	(12.487)	0	0	0
2017/08/21	R204	03/05/2018	7.10	Call	Bond Future	399.8900	0.3999	422.8400	0.4228	5.739	0	0	0
2017/08/21	R204	03/05/2018	7.08	Call	Bond Future	390.0100	0.3900	412.7400	0.4127	5.828	0	0	0
2017/08/21	R204	03/05/2018	7.08	Put	Bond Future	57.5500	0.0575	50.3900	0.0504	(12.441)	0	0	0
2017/08/21	R207	02/11/2017	8.04	Put	Bond Future	1.3700	0.0014	1.0300	0.0010	(24.818)	0	0	0
2017/08/21	R207	02/11/2017	8.03	Call	Bond Future	1,506.3800	1.5064	1,527.0900	1.5271	1.375	0	0	0
2017/08/21	R207	02/11/2017			Bond Future	7.2668	102.2170	7.2562	102.2381	(0.146)	0.0000	0.0000	40,855
2017/08/21	R207	02/11/2017	8.04	Call	Bond Future	1,525.7800	1.5258	1,546.5100	1.5465	1.359	0	0	0
2017/08/21	R207	02/11/2017	8.03	Put	Bond Future	1.5000	0.0015	1.1400	0.0011	(24.000)	0	0	0
2017/08/21	R207	02/11/2017	8.05	Call	Bond Future	1,545.1800	1.5452	1,565.9400	1.5659	1.344	0	0	0
2017/08/21	R207	02/11/2017	8.05	Put	Bond Future	1.2500	0.0013	0.9400	0.0009	(24.800)	0	0	0
2017/08/21	R207	01/02/2018	7.61	Put	Bond Future	178.0800	0.1781	169.1700	0.1692	(5.003)	0	0	0
2017/08/21	R207	01/02/2018	7.60	Call	Bond Future	822.3000	0.8223	834.9100	0.8349	1.534	0	0	0
2017/08/21	R207	01/02/2018			Bond Future	7.2392	100.4530	7.2270	100.4747	(0.168)	0.0000	0.0000	0
2017/08/21	R207	01/02/2018	7.61	Call	Bond Future	835.5500	0.8356	848.3000	0.8483	1.526	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
2017/08/21	R207	01/02/2018	7.60	Put	Bond Future	182.4800	0.1825	173.4300	0.1734	(4.959)	0	0	0
2017/08/21	R207	01/02/2018	7.62	Call	Bond Future	848.6700	0.8487	861.5600	0.8616	1.519	0	0	0
2017/08/21	R207	01/02/2018	7.62	Put	Bond Future	173.5500	0.1736	164.7800	0.1648	(5.053)	0	0	0
2017/08/21	R207	03/05/2018	7.57	Call	Bond Future	844.6400	0.8446	855.8900	0.8559	1.332	0	0	0
2017/08/21	R207	03/05/2018	7.56	Put	Bond Future	261.8900	0.2619	252.9100	0.2529	(3.429)	0	0	0
2017/08/21	R207	03/05/2018			Bond Future	7.1934	102.3365	7.1806	102.3567	(0.179)	0.0000	0.0000	0
2017/08/21	R207	03/05/2018	7.58	Call	Bond Future	855.8400	0.8558	867.1900	0.8672	1.326	0	0	0
2017/08/21	R207	03/05/2018	7.58	Put	Bond Future	252.8400	0.2528	244.0600	0.2441	(3.473)	0	0	0
2017/08/21	R207	03/05/2018	7.57	Put	Bond Future	257.1800	0.2572	248.3000	0.2483	(3.453)	0	0	0
2017/08/21	R207	03/05/2018	7.56	Call	Bond Future	833.8100	0.8338	844.9600	0.8450	1.337	0	0	0
2017/08/21	R208	02/11/2017	8.19	Call	Bond Future	2,173.5000	2.1735	2,233.5600	2.2336	2.763	0	0	0
2017/08/21	R208	02/11/2017	8.18	Put	Bond Future	8.0500	0.0081	5.9800	0.0060	(25.714)	0	0	0
2017/08/21	R208	02/11/2017			Bond Future	7.4374	98.6649	7.4161	98.7269	(0.286)	0.0000	0.0000	32,544
2017/08/21	R208	02/11/2017	8.20	Call	Bond Future	2,201.3700	2.2014	2,261.5500	2.2616	2.734	0	0	0
2017/08/21	R208	02/11/2017	8.20	Put	Bond Future	7.0100	0.0070	5.1700	0.0052	(26.248)	0	0	0
2017/08/21	R208	02/11/2017	8.19	Put	Bond Future	7.5200	0.0075	5.5600	0.0056	(26.064)	0	0	0
2017/08/21	R208	02/11/2017	8.18	Call	Bond Future	2,145.6300	2.1456	2,205.5800	2.2056	2.794	0	0	0
2017/08/21	R208	01/02/2018	7.85	Put	Bond Future	294.1500	0.2941	272.4900	0.2725	(7.364)	0	0	0
2017/08/21	R208	01/02/2018			Bond Future	7.4396	100.4767	7.4163	100.5401	(0.312)	0.0000	0.0000	0
2017/08/21	R208	01/02/2018	7.84	Call	Bond Future	1,386.3500	1.3863	1,427.7100	1.4277	2.983	0	0	0
2017/08/21	R208	01/02/2018	7.84	Put	Bond Future	301.0600	0.3011	279.0600	0.2791	(7.308)	0	0	0
2017/08/21	R208	01/02/2018	7.85	Call	Bond Future	1,406.3500	1.4063	1,448.0500	1.4481	2.965	0	0	0
2017/08/21	R208	01/02/2018	7.83	Call	Bond Future	1,366.4700	1.3665	1,407.4800	1.4075	3.001	0	0	0
2017/08/21	R208	01/02/2018	7.83	Put	Bond Future	308.1000	0.3081	285.7500	0.2857	(7.254)	0	0	0
2017/08/21	R208	03/05/2018	7.77	Call	Bond Future	1,340.2400	1.3402	1,377.8300	1.3778	2.805	0	0	0
2017/08/21	R208	03/05/2018			Bond Future	7.4254	98.9592	7.4008	99.0219	(0.332)	0.0000	0.0000	0
2017/08/21	R208	03/05/2018	7.77	Put	Bond Future	470.7200	0.4707	445.6700	0.4457	(5.322)	0	0	0
2017/08/21	R208	03/05/2018	7.78	Call	Bond Future	1,357.3900	1.3574	1,395.2700	1.3953	2.791	0	0	0
2017/08/21	R208	03/05/2018	7.79	Put	Bond Future	455.2400	0.4552	430.7600	0.4308	(5.377)	0	0	0
2017/08/21	R208	03/05/2018	7.78	Put	Bond Future	462.7800	0.4628	438.0200	0.4380	(5.350)	0	0	0
2017/08/21	R208	03/05/2018	7.79	Call	Bond Future	1,374.9300	1.3749	1,413.0900	1.4131	2.775	0	0	0
2017/08/21	R209	02/11/2017	9.54	Call	Bond Future	1,716.3300	1.7163	1,666.7200	1.6667	(2.890)	0	0	0
2017/08/21	R209	02/11/2017	9.52	Put	Bond Future	1,756.3700	1.7564	1,737.7500	1.7378	(1.060)	0	0	0
2017/08/21	R209	02/11/2017	9.00	Put	Bond Future	4,191.5800	4.1916	4,193.3400	4.1933	0.042	0	0	0
2017/08/21	R209	02/11/2017	10.60	Put	Bond Future	118.4900	0.1185	109.7600	0.1098	(7.368)	0	0	1,300
2017/08/21	R209	02/11/2017	9.75	Call	Bond Future	2,504.1500	2.5041	2,452.4500	2.4525	(2.065)	0	0	0
2017/08/21	R209	02/11/2017	8.30	Put	Bond Future	9,114.0000	9.1140	9,140.2200	9.1402	0.288	0	0	0
2017/08/21	R209	02/11/2017	9.88	Put	Bond Future	809.0000	0.8090	788.2700	0.7883	(2.562)	0	0	1,350
2017/08/21	R209	02/11/2017			Bond Future	9.5359	72.3922	9.5404	72.3616	0.048	0.0000	0.0000	101,626
2017/08/21	R209	02/11/2017	9.54	Put	Bond Future	1,688.4300	1.6884	1,669.4100	1.6694	(1.126)	0	0	0
2017/08/21	R209	02/11/2017	9.52	Call	Bond Future	1,649.6400	1.6496	1,600.4300	1.6004	(2.983)	0	0	0
2017/08/21	R209	02/11/2017	10.00	Call	Bond Future	3,630.2000	3.6302	3,580.1300	3.5801	(1.379)	0	0	0
2017/08/21	R209	02/11/2017	10.00	Put	Bond Future	607.3800	0.6074	587.9000	0.5879	(3.207)	0	0	3,360
2017/08/21	R209	02/11/2017	9.53	Put	Bond Future	1,722.2300	1.7222	1,703.4100	1.7034	(1.093)	0	0	0
2017/08/21	R209	02/11/2017	9.00	Call	Bond Future	447.8900	0.4479	419.0600	0.4191	(6.437)	0	0	4,100
2017/08/21	R209	02/11/2017	10.60	Call	Bond Future	6,771.4000	6.7714	6,732.0800	6.7321	(0.581)	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
2017/08/21	R209	02/11/2017	9.75	Put	Bond Future	1,085.1300	1.0851	1,064.0200	1.0640	(1.945)	0	0	6,500
2017/08/21	R209	02/11/2017	8.30	Call	Bond Future	29.9000	0.0299	25.5300	0.0255	(14.615)	0	0	2,800
2017/08/21	R209	02/11/2017	9.88	Call	Bond Future	3,068.9600	3.0690	3,017.6400	3.0176	(1.672)	0	0	0
2017/08/21	R209	02/11/2017	9.53	Call	Bond Future	1,682.8600	1.6829	1,633.4500	1.6334	(2.936)	0	0	0
2017/08/21	R209	02/11/2017	9.58	Call	Bond Future	1,854.3200	1.8543	1,804.0100	1.8040	(2.713)	0	0	0
2017/08/21	R209	02/11/2017	9.58	Put	Bond Future	1,558.2800	1.5583	1,538.5600	1.5386	(1.265)	0	0	1,350
2017/08/21	R209	02/11/2017	9.33	Put	Bond Future	2,496.4500	2.4965	2,483.3700	2.4834	(0.524)	0	0	0
2017/08/21	R209	02/11/2017	9.33	Call	Bond Future	1,091.6600	1.0917	1,047.9900	1.0480	(4.000)	0	0	1,350
2017/08/21	R209	01/02/2018	10.10	Call	Bond Future	4,510.2500	4.5102	4,468.0200	4.4680	(0.936)	0	0	0
2017/08/21	R209	01/02/2018	9.73	Call	Bond Future	3,011.8300	3.0118	2,971.4700	2.9715	(1.340)	0	0	0
2017/08/21	R209	01/02/2018	9.71	Put	Bond Future	2,161.8500	2.1619	2,152.6700	2.1527	(0.425)	0	0	0
2017/08/21	R209	01/02/2018	9.72	Call	Bond Future	2,975.5300	2.9755	2,935.2500	2.9352	(1.354)	0	0	0
2017/08/21	R209	01/02/2018			Bond Future	9.5922	73.7216	9.5968	73.6906	0.049	0.0000	0.0000	0
2017/08/21	R209	01/02/2018	9.73	Put	Bond Future	2,103.2800	2.1033	2,093.9200	2.0939	(0.445)	0	0	0
2017/08/21	R209	01/02/2018	9.71	Call	Bond Future	2,939.6300	2.9396	2,899.4500	2.8994	(1.367)	0	0	0
2017/08/21	R209	01/02/2018	10.10	Put	Bond Future	1,246.4100	1.2464	1,235.1800	1.2352	(0.901)	0	0	3,000
2017/08/21	R209	01/02/2018	9.72	Put	Bond Future	2,132.3200	2.1323	2,123.0400	2.1230	(0.435)	0	0	0
2017/08/21	R209	01/02/2018	10.00	Call	Bond Future	4,080.7300	4.0807	4,038.6900	4.0387	(1.030)	0	0	0
2017/08/21	R209	01/02/2018	10.00	Put	Bond Future	1,441.6600	1.4417	1,430.6200	1.4306	(0.766)	0	0	7,500
2017/08/21	R209	03/05/2018	9.85	Put	Bond Future	2,590.3600	2.5904	2,585.5400	2.5855	(0.186)	0	0	0
2017/08/21	R209	03/05/2018			Bond Future	9.6458	71.9544	9.6508	71.9214	0.052	0.0000	0.0000	0
2017/08/21	R209	03/05/2018	9.85	Call	Bond Future	3,916.6900	3.9167	3,878.8800	3.8789	(0.965)	0	0	0
2017/08/21	R209	03/05/2018	9.86	Call	Bond Future	3,953.6700	3.9537	3,915.7800	3.9158	(0.958)	0	0	0
2017/08/21	R209	03/05/2018	9.86	Put	Bond Future	2,563.3300	2.5633	2,558.4300	2.5584	(0.191)	0	0	0
2017/08/21	R209	03/05/2018	9.84	Call	Bond Future	3,879.8500	3.8799	3,842.1300	3.8421	(0.972)	0	0	0
2017/08/21	R209	03/05/2018	9.84	Put	Bond Future	2,617.6200	2.6176	2,612.8900	2.6129	(0.181)	0	0	0
2017/08/21	R210	02/11/2017	192.08	Put	Bond Future	5,937.7400	5.9377	5,946.3200	5.9463	0.144	0	0	0
2017/08/21	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R210	02/11/2017			Bond Future	186.1423	186.1423	186.1337	186.1337	(0.005)	0.0000	0.0000	2,179
2017/08/21	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R210	02/11/2017	192.07	Put	Bond Future	5,927.7400	5.9277	5,936.3200	5.9363	0.145	0	0	0
2017/08/21	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R210	02/11/2017	192.09	Put	Bond Future	5,947.7400	5.9477	5,956.3200	5.9563	0.144	0	0	0
2017/08/21	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R210	01/02/2018			Bond Future	189.6245	189.6245	189.6173	189.6173	(0.004)	0.0000	0.0000	0
2017/08/21	R210	01/02/2018	192.36	Put	Bond Future	2,735.4800	2.7355	2,742.6600	2.7427	0.262	0	0	0
2017/08/21	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R210	01/02/2018	192.38	Put	Bond Future	2,755.4800	2.7555	2,762.6600	2.7627	0.261	0	0	0
2017/08/21	R210	01/02/2018	192.37	Put	Bond Future	2,745.4800	2.7455	2,752.6600	2.7527	0.262	0	0	0
2017/08/21	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R210	03/05/2018	191.44	Put	Bond Future	623.1600	0.6232	635.8100	0.6358	2.030	0	0	0
2017/08/21	R210	03/05/2018			Bond Future	190.8168	190.8168	190.8042	190.8042	(0.007)	0.0000	0.0000	0
2017/08/21	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R210	03/05/2018	191.46	Put	Bond Future	643.1600	0.6432	655.8100	0.6558	1.967	0	0	0
2017/08/21	R210	03/05/2018	191.45	Put	Bond Future	633.1600	0.6332	645.8100	0.6458	1.998	0	0	0
2017/08/21	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
2017/08/21	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R212	02/11/2017			Bond Future	151.0508	151.0508	151.0436	151.0436	(0.005)	0.0000	0.0000	4,282
2017/08/21	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R212	02/11/2017	152.40	Put	Bond Future	1,349.1500	1.3491	1,356.3600	1.3564	0.534	0	0	0
2017/08/21	R212	02/11/2017	152.42	Put	Bond Future	1,369.1500	1.3691	1,376.3600	1.3764	0.527	0	0	0
2017/08/21	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R212	02/11/2017	152.41	Put	Bond Future	1,359.1500	1.3591	1,366.3600	1.3664	0.530	0	0	0
2017/08/21	R212	01/02/2018	154.71	Put	Bond Future	2,893.2200	2.8932	2,899.3800	2.8994	0.213	0	0	0
2017/08/21	R212	01/02/2018			Bond Future	151.8168	151.8168	151.8106	151.8106	(0.004)	0.0000	0.0000	0
2017/08/21	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R212	01/02/2018	154.70	Put	Bond Future	2,883.2200	2.8832	2,889.3800	2.8894	0.214	0	0	0
2017/08/21	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R212	01/02/2018	154.69	Put	Bond Future	2,873.2200	2.8732	2,879.3800	2.8794	0.214	0	0	0
2017/08/21	R212	03/05/2018	154.30	Call	Bond Future	431.7900	0.4318	421.3500	0.4213	(2.418)	0	0	0
2017/08/21	R212	03/05/2018			Bond Future	154.7318	154.7318	154.7214	154.7214	(0.007)	0.0000	0.0000	0
2017/08/21	R212	03/05/2018	154.28	Call	Bond Future	451.7900	0.4518	441.3500	0.4413	(2.311)	0	0	0
2017/08/21	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R212	03/05/2018	154.29	Call	Bond Future	441.7900	0.4418	431.3500	0.4313	(2.363)	0	0	0
2017/08/21	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/21	R213	02/11/2017	9.36	Put	Bond Future	1,163.9700	1.1640	1,131.4900	1.1315	(2.790)	0	0	0
2017/08/21	R213	02/11/2017			Bond Future	9.2111	84.5305	9.2106	84.5339	(0.006)	0.0000	0.0000	62,970
2017/08/21	R213	02/11/2017	9.35	Call	Bond Future	2,112.0600	2.1121	2,082.9000	2.0829	(1.381)	0	0	0
2017/08/21	R213	02/11/2017	9.35	Put	Bond Future	1,190.5900	1.1906	1,157.9600	1.1580	(2.741)	0	0	0
2017/08/21	R213	02/11/2017	9.36	Call	Bond Future	2,151.2400	2.1512	2,122.2300	2.1222	(1.349)	0	0	0
2017/08/21	R213	02/11/2017	9.34	Call	Bond Future	2,073.2500	2.0732	2,043.9600	2.0440	(1.413)	0	0	0
2017/08/21	R213	02/11/2017	9.34	Put	Bond Future	1,217.6500	1.2177	1,184.8900	1.1849	(2.690)	0	0	0
2017/08/21	R213	01/02/2018	9.42	Call	Bond Future	2,979.0800	2.9791	2,959.3700	2.9594	(0.662)	0	0	0
2017/08/21	R213	01/02/2018	9.41	Put	Bond Future	2,020.3400	2.0203	1,996.8900	1.9969	(1.161)	0	0	0
2017/08/21	R213	01/02/2018			Bond Future	9.2690	86.0829	9.2685	86.0866	(0.006)	0.0000	0.0000	0
2017/08/21	R213	01/02/2018	9.43	Call	Bond Future	3,016.6300	3.0166	2,996.9600	2.9970	(0.652)	0	0	0
2017/08/21	R213	01/02/2018	9.43	Put	Bond Future	1,965.3500	1.9653	1,941.9900	1.9420	(1.189)	0	0	0
2017/08/21	R213	01/02/2018	9.42	Put	Bond Future	1,992.5800	1.9926	1,969.1800	1.9692	(1.174)	0	0	0
2017/08/21	R213	01/02/2018	9.41	Call	Bond Future	2,941.9800	2.9420	2,922.2200	2.9222	(0.672)	0	0	0
2017/08/21	R213	03/05/2018	9.57	Put	Bond Future	2,373.6600	2.3737	2,355.0600	2.3551	(0.784)	0	0	0
2017/08/21	R213	03/05/2018	9.56	Call	Bond Future	3,937.5300	3.9375	3,921.0600	3.9211	(0.418)	0	0	0
2017/08/21	R213	03/05/2018			Bond Future	9.3203	84.1472	9.3200	84.1493	(0.004)	0.0000	0.0000	0
2017/08/21	R213	03/05/2018	9.57	Call	Bond Future	3,975.2800	3.9753	3,958.8300	3.9588	(0.414)	0	0	0
2017/08/21	R213	03/05/2018	9.56	Put	Bond Future	2,399.2400	2.3992	2,380.6200	2.3806	(0.776)	0	0	0
2017/08/21	R213	03/05/2018	9.58	Call	Bond Future	4,013.1800	4.0132	3,996.7600	3.9968	(0.409)	0	0	0
2017/08/21	R213	03/05/2018	9.58	Put	Bond Future	2,348.3100	2.3483	2,329.7400	2.3297	(0.791)	0	0	0
2017/08/21	R214	02/11/2017	9.60	Call	Bond Future	1,564.3600	1.5644	1,497.3100	1.4973	(4.286)	0	0	0
2017/08/21	R214	02/11/2017			Bond Future	9.6669	72.0697	9.6766	72.0020	0.100	0.0000	0.0000	44,022
2017/08/21	R214	02/11/2017	9.60	Put	Bond Future	2,034.9200	2.0349	2,035.5800	2.0356	0.032	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
2017/08/21	R214	02/11/2017	9.58	Call	Bond Future	1,500.5200	1.5005	1,434.4700	1.4345	(4.402)	0	0	0
2017/08/21	R214	02/11/2017	9.58	Put	Bond Future	2,112.6900	2.1127	2,114.3500	2.1144	0.079	0	0	0
2017/08/21	R214	02/11/2017	9.59	Put	Bond Future	2,073.5500	2.0735	2,074.7100	2.0747	0.056	0	0	0
2017/08/21	R214	02/11/2017	9.59	Call	Bond Future	1,532.2400	1.5322	1,465.6900	1.4657	(4.343)	0	0	0
2017/08/21	R214	01/02/2018	9.84	Call	Bond Future	3,099.3700	3.0994	3,036.5700	3.0366	(2.026)	0	0	0
2017/08/21	R214	01/02/2018			Bond Future	9.7255	73.3932	9.7354	73.3244	0.102	0.0000	0.0000	0
2017/08/21	R214	01/02/2018	9.82	Call	Bond Future	3,024.5100	3.0245	2,962.2200	2.9622	(2.060)	0	0	0
2017/08/21	R214	01/02/2018	9.82	Put	Bond Future	2,375.4500	2.3754	2,381.9600	2.3820	0.274	0	0	0
2017/08/21	R214	01/02/2018	9.84	Put	Bond Future	2,314.1800	2.3142	2,320.1800	2.3202	0.259	0	0	0
2017/08/21	R214	01/02/2018	9.83	Call	Bond Future	3,061.8300	3.0618	2,999.2900	2.9993	(2.043)	0	0	0
2017/08/21	R214	01/02/2018	9.83	Put	Bond Future	2,344.6500	2.3447	2,350.9100	2.3509	0.267	0	0	0
2017/08/21	R214	03/05/2018	9.99	Put	Bond Future	2,744.2100	2.7442	2,754.0100	2.7540	0.357	0	0	0
2017/08/21	R214	03/05/2018			Bond Future	9.7782	71.4731	9.7886	71.4017	0.107	0.0000	0.0000	0
2017/08/21	R214	03/05/2018	9.98	Call	Bond Future	4,134.2500	4.1343	4,072.8100	4.0728	(1.486)	0	0	0
2017/08/21	R214	03/05/2018	9.98	Put	Bond Future	2,772.3300	2.7723	2,782.3400	2.7823	0.361	0	0	0
2017/08/21	R214	03/05/2018	9.99	Call	Bond Future	4,172.4900	4.1725	4,110.8400	4.1108	(1.478)	0	0	0
2017/08/21	R214	03/05/2018	9.97	Call	Bond Future	4,096.4000	4.0964	4,035.1500	4.0351	(1.495)	0	0	0
2017/08/21	R214	03/05/2018	9.97	Put	Bond Future	2,800.9500	2.8010	2,811.1500	2.8112	0.364	0	0	0
2017/08/21	R248	02/11/2017	9.65	Call	Bond Future	1,863.3800	1.8634	1,760.4200	1.7604	(5.525)	0	0	0
2017/08/21	R248	02/11/2017	9.66	Put	Bond Future	2,832.0300	2.8320	2,858.6800	2.8587	0.941	0	0	0
2017/08/21	R248	02/11/2017			Bond Future	9.7643	91.8092	9.7790	91.6787	0.151	0.0000	0.0000	75,989
2017/08/21	R248	02/11/2017	9.65	Put	Bond Future	2,883.1400	2.8831	2,910.7100	2.9107	0.956	0	0	0
2017/08/21	R248	02/11/2017	9.66	Call	Bond Future	1,902.3300	1.9023	1,798.4500	1.7984	(5.461)	0	0	0
2017/08/21	R248	02/11/2017	9.64	Call	Bond Future	1,824.9000	1.8249	1,722.8800	1.7229	(5.590)	0	0	0
2017/08/21	R248	02/11/2017	9.64	Put	Bond Future	2,934.8800	2.9349	2,963.3900	2.9634	0.971	0	0	0
2017/08/21	R248	01/02/2018	9.90	Put	Bond Future	3,230.8700	3.2309	3,259.4200	3.2594	0.884	0	0	0
2017/08/21	R248	01/02/2018	9.89	Call	Bond Future	3,828.1900	3.8282	3,724.5100	3.7245	(2.708)	0	0	0
2017/08/21	R248	01/02/2018			Bond Future	9.8259	93.4953	9.8411	93.3625	0.155	0.0000	0.0000	170
2017/08/21	R248	01/02/2018	9.90	Call	Bond Future	3,874.2800	3.8743	3,770.1000	3.7701	(2.689)	0	0	0
2017/08/21	R248	01/02/2018	9.89	Put	Bond Future	3,271.0800	3.2711	3,300.1300	3.3001	0.888	0	0	0
2017/08/21	R248	01/02/2018	9.91	Call	Bond Future	3,920.6200	3.9206	3,815.9400	3.8159	(2.670)	0	0	0
2017/08/21	R248	01/02/2018	9.91	Put	Bond Future	3,191.0700	3.1911	3,219.1200	3.2191	0.879	0	0	0
2017/08/21	R248	03/05/2018	10.06	Call	Bond Future	5,198.7100	5.1987	5,094.3200	5.0943	(2.008)	0	0	0
2017/08/21	R248	03/05/2018	10.05	Put	Bond Future	3,715.7600	3.7158	3,748.8100	3.7488	0.889	0	0	0
2017/08/21	R248	03/05/2018			Bond Future	9.8815	90.8111	9.8974	90.6741	0.161	0.0000	0.0000	0
2017/08/21	R248	03/05/2018	10.07	Call	Bond Future	5,245.9500	5.2460	5,141.1800	5.1412	(1.997)	0	0	0
2017/08/21	R248	03/05/2018	10.07	Put	Bond Future	3,642.7100	3.6427	3,674.9800	3.6750	0.886	0	0	0
2017/08/21	R248	03/05/2018	10.06	Put	Bond Future	3,679.2300	3.6792	3,711.8800	3.7119	0.887	0	0	0
2017/08/21	R248	03/05/2018	10.05	Call	Bond Future	5,151.3400	5.1513	5,047.3500	5.0474	(2.019)	0	0	0

Total

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