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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/08/2017 TO 23/08/2017

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
2017/08/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/08/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2025	02/11/2017			Bond Future	129.6768	129.6768	129.6611	129.6611	(0.012)	0.0000	0.0000	2,291
2017/08/23	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2025	02/11/2017	132.96	Put	Bond Future	3,283.1700	3.2832	3,298.9000	3.2989	0.479	0	0	0
2017/08/23	2025	02/11/2017	132.98	Put	Bond Future	3,303.1700	3.3032	3,318.9000	3.3189	0.476	0	0	0
2017/08/23	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2025	02/11/2017	132.97	Put	Bond Future	3,293.1700	3.2932	3,308.9000	3.3089	0.478	0	0	0
2017/08/23	2025	01/02/2018	133.89	Put	Bond Future	3,137.3600	3.1374	3,153.4900	3.1535	0.514	0	0	0
2017/08/23	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2025	01/02/2018			Bond Future	130.7526	130.7526	130.7365	130.7365	(0.012)	0.0000	0.0000	0
2017/08/23	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2025	01/02/2018	133.88	Put	Bond Future	3,127.3600	3.1274	3,143.4900	3.1435	0.516	0	0	0
2017/08/23	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2025	01/02/2018	133.90	Put	Bond Future	3,147.3600	3.1474	3,163.4900	3.1635	0.512	0	0	0
2017/08/23	2025	03/05/2018	133.21	Call	Bond Future	48.6900	0.0487	31.3900	0.0314	(35.531)	0	0	0
2017/08/23	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2025	03/05/2018			Bond Future	133.2587	133.2587	133.2414	133.2414	(0.013)	0.0000	0.0000	0
2017/08/23	2025	03/05/2018	133.22	Call	Bond Future	38.6900	0.0387	21.3900	0.0214	(44.714)	0	0	0
2017/08/23	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2025	03/05/2018	133.20	Call	Bond Future	58.6900	0.0587	41.3900	0.0414	(29.477)	0	0	0
2017/08/23	2029	02/11/2017			Bond Future	100.2078	100.2078	100.1956	100.1956	(0.012)	0.0000	0.0000	1,370
2017/08/23	2029	01/02/2018			Bond Future	102.0839	102.0839	102.0714	102.0714	(0.012)	0.0000	0.0000	0
2017/08/23	2029	03/05/2018			Bond Future	103.0125	103.0125	102.9991	102.9991	(0.013)	0.0000	0.0000	0
2017/08/23	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2030	02/11/2017	9.34	Call	Bond Future	1,546.8000	1.5468	1,206.6900	1.2067	(21.988)	0	0	0
2017/08/23	2030	02/11/2017			Bond Future	9.1125	94.0269	9.1620	93.6868	0.544	0.0000	0.0000	56,015
2017/08/23	2030	02/11/2017	9.35	Call	Bond Future	1,613.9600	1.6140	1,273.8500	1.2739	(21.073)	0	0	0
2017/08/23	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2030	02/11/2017	9.36	Call	Bond Future	1,681.0400	1.6810	1,340.9300	1.3409	(20.232)	0	0	0
2017/08/23	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2030	01/02/2018			Bond Future	9.1668	91.7493	9.2182	91.4029	0.560	0.0000	0.0000	0
2017/08/23	2030	01/02/2018	9.38	Call	Bond Future	1,427.1300	1.4271	1,080.7000	1.0807	(24.275)	0	0	0
2017/08/23	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2030	01/02/2018	9.39	Call	Bond Future	1,493.3300	1.4933	1,146.9000	1.1469	(23.198)	0	0	0
2017/08/23	2030	01/02/2018	9.37	Call	Bond Future	1,360.8700	1.3609	1,014.4400	1.0144	(25.457)	0	0	0
2017/08/23	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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2017/08/23	2030	03/05/2018	9.51	Call	Bond Future	1,885.9300	1.8859	1,533.1800	1.5332	(18.704)	0	0	0
2017/08/23	2030	03/05/2018			Bond Future	9.2227	93.4669	9.2758	93.1141	0.576	0.0000	0.0000	0
2017/08/23	2030	03/05/2018	9.49	Call	Bond Future	1,756.3600	1.7564	1,403.6100	1.4036	(20.084)	0	0	0
2017/08/23	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2030	03/05/2018	9.50	Call	Bond Future	1,821.1800	1.8212	1,468.4300	1.4684	(19.369)	0	0	0
2017/08/23	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2032	02/11/2017	9.49	Put	Bond Future	1,319.1600	1.3192	1,448.9400	1.4489	9.838	0	0	0
2017/08/23	2032	02/11/2017	9.48	Call	Bond Future	2,239.3900	2.2394	2,010.9100	2.0109	(10.203)	0	0	0
2017/08/23	2032	02/11/2017			Bond Future	9.3578	92.1811	9.4071	91.8206	0.527	0.0000	0.0000	33,318
2017/08/23	2032	02/11/2017	9.49	Call	Bond Future	2,281.6600	2.2817	2,050.9100	2.0509	(10.113)	0	0	0
2017/08/23	2032	02/11/2017	9.48	Put	Bond Future	1,349.1600	1.3492	1,481.2100	1.4812	9.788	0	0	0
2017/08/23	2032	02/11/2017	9.50	Call	Bond Future	2,324.3400	2.3243	2,091.3400	2.0913	(10.024)	0	0	0
2017/08/23	2032	02/11/2017	9.50	Put	Bond Future	1,289.6400	1.2896	1,417.1700	1.4172	9.889	0	0	0
2017/08/23	2032	01/02/2018	9.20	Call	Bond Future	1,943.4100	1.9434	1,804.7800	1.8048	(7.133)	0	0	7,500
2017/08/23	2032	01/02/2018	9.45	Put	Bond Future	2,557.4800	2.5575	2,762.4700	2.7625	8.015	0	0	0
2017/08/23	2032	01/02/2018	9.40	Put	Bond Future	2,736.1500	2.7362	2,945.0800	2.9451	7.636	0	0	0
2017/08/23	2032	01/02/2018	9.56	Call	Bond Future	3,215.6700	3.2157	3,039.9400	3.0399	(5.465)	0	0	0
2017/08/23	2032	01/02/2018	9.55	Put	Bond Future	2,229.5500	2.2296	2,422.6400	2.4226	8.660	0	0	0
2017/08/23	2032	01/02/2018			Bond Future	9.4182	93.8744	9.4692	93.5072	0.541	0.0000	0.0000	0
2017/08/23	2032	01/02/2018	9.30	Put	Bond Future	3,120.1600	3.1202	3,336.9900	3.3370	6.949	0	0	0
2017/08/23	2032	01/02/2018	9.30	Call	Bond Future	2,259.7900	2.2598	2,109.3800	2.1094	(6.656)	0	0	7,800
2017/08/23	2032	01/02/2018	9.57	Call	Bond Future	3,256.3600	3.2564	3,079.0500	3.0790	(5.445)	0	0	0
2017/08/23	2032	01/02/2018	9.57	Put	Bond Future	2,168.6400	2.1686	2,358.5700	2.3586	8.758	0	0	0
2017/08/23	2032	01/02/2018	9.20	Put	Bond Future	3,540.5500	3.5406	3,769.1600	3.7692	6.457	0	0	0
2017/08/23	2032	01/02/2018	9.45	Call	Bond Future	2,786.7200	2.7867	2,624.4700	2.6245	(5.822)	0	0	750
2017/08/23	2032	01/02/2018	9.40	Call	Bond Future	2,604.2400	2.6042	2,445.9300	2.4459	(6.079)	0	0	6,800
2017/08/23	2032	01/02/2018	9.56	Put	Bond Future	2,199.0500	2.1991	2,390.5600	2.3906	8.709	0	0	0
2017/08/23	2032	01/02/2018	9.55	Call	Bond Future	3,174.9900	3.1750	3,000.8400	3.0008	(5.485)	0	0	0
2017/08/23	2032	03/05/2018	9.70	Call	Bond Future	4,242.5900	4.2426	4,000.0600	4.0001	(5.717)	0	0	0
2017/08/23	2032	03/05/2018	9.71	Put	Bond Future	2,639.9200	2.6399	2,770.2100	2.7702	4.935	0	0	0
2017/08/23	2032	03/05/2018			Bond Future	9.4763	91.4745	9.5289	91.1006	0.555	0.0000	0.0000	0
2017/08/23	2032	03/05/2018	9.70	Put	Bond Future	2,668.3600	2.6684	2,799.8100	2.7998	4.926	0	0	0
2017/08/23	2032	03/05/2018	9.71	Call	Bond Future	4,283.6100	4.2836	4,039.9200	4.0399	(5.689)	0	0	0
2017/08/23	2032	03/05/2018	9.72	Call	Bond Future	4,324.5000	4.3245	4,079.6700	4.0797	(5.661)	0	0	0
2017/08/23	2032	03/05/2018	9.72	Put	Bond Future	2,611.4200	2.6114	2,740.5700	2.7406	4.946	0	0	0
2017/08/23	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2033	02/11/2017	110.07	Put	Bond Future	5,684.5000	5.6845	5,696.7500	5.6967	0.215	0	0	0
2017/08/23	2033	02/11/2017			Bond Future	104.3855	104.3855	104.3733	104.3733	(0.012)	0.0000	0.0000	5,174
2017/08/23	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2033	02/11/2017	110.09	Put	Bond Future	5,704.5000	5.7045	5,716.7500	5.7167	0.215	0	0	0
2017/08/23	2033	02/11/2017	110.08	Put	Bond Future	5,694.5000	5.6945	5,706.7500	5.7067	0.215	0	0	0
2017/08/23	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2033	01/02/2018			Bond Future	106.3399	106.3399	106.3272	106.3272	(0.012)	0.0000	0.0000	0
2017/08/23	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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2017/08/23	2033	01/02/2018	109.64	Put	Bond Future	3,300.1400	3.3001	3,312.8000	3.3128	0.384	0	0	0
2017/08/23	2033	01/02/2018	109.66	Put	Bond Future	3,320.1400	3.3201	3,332.8000	3.3328	0.381	0	0	0
2017/08/23	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2033	01/02/2018	109.65	Put	Bond Future	3,310.1400	3.3101	3,322.8000	3.3228	0.382	0	0	0
2017/08/23	2033	03/05/2018	107.71	Put	Bond Future	430.4400	0.4304	444.0200	0.4440	3.155	0	0	0
2017/08/23	2033	03/05/2018			Bond Future	107.2796	107.2796	107.2660	107.2660	(0.013)	0.0000	0.0000	0
2017/08/23	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2033	03/05/2018	107.70	Put	Bond Future	420.4400	0.4204	434.0200	0.4340	3.230	0	0	0
2017/08/23	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2033	03/05/2018	107.69	Put	Bond Future	410.4400	0.4104	424.0200	0.4240	3.309	0	0	0
2017/08/23	2037	02/11/2017	9.67	Put	Bond Future	2,232.8900	2.2329	2,464.3100	2.4643	10.364	0	0	0
2017/08/23	2037	02/11/2017			Bond Future	9.7090	91.8201	9.7633	91.3910	0.559	0.0000	0.0000	58,777
2017/08/23	2037	02/11/2017	9.66	Call	Bond Future	1,884.7800	1.8848	1,689.7200	1.6897	(10.349)	0	0	0
2017/08/23	2037	02/11/2017	9.66	Put	Bond Future	2,275.0100	2.2750	2,509.0600	2.5091	10.288	0	0	0
2017/08/23	2037	02/11/2017	9.67	Call	Bond Future	1,922.4600	1.9225	1,724.7700	1.7248	(10.283)	0	0	0
2017/08/23	2037	02/11/2017	9.65	Call	Bond Future	1,847.5400	1.8475	1,654.9400	1.6549	(10.425)	0	0	0
2017/08/23	2037	02/11/2017	9.65	Put	Bond Future	2,317.6900	2.3177	2,554.2000	2.5542	10.205	0	0	0
2017/08/23	2037	01/02/2018	9.82	Put	Bond Future	2,870.2300	2.8702	3,063.5500	3.0636	6.735	0	0	0
2017/08/23	2037	01/02/2018			Bond Future	9.7716	89.2517	9.8276	88.8147	0.573	0.0000	0.0000	160
2017/08/23	2037	01/02/2018	9.82	Call	Bond Future	3,247.9700	3.2480	3,004.2900	3.0043	(7.503)	0	0	0
2017/08/23	2037	01/02/2018	9.81	Put	Bond Future	2,906.9900	2.9070	3,102.0800	3.1021	6.711	0	0	0
2017/08/23	2037	01/02/2018	9.83	Call	Bond Future	3,289.3300	3.2893	3,043.8700	3.0439	(7.462)	0	0	0
2017/08/23	2037	01/02/2018	9.83	Put	Bond Future	2,833.8400	2.8338	3,025.3800	3.0254	6.759	0	0	0
2017/08/23	2037	01/02/2018	9.81	Call	Bond Future	3,206.8700	3.2069	2,964.9600	2.9650	(7.543)	0	0	0
2017/08/23	2037	03/05/2018	9.99	Call	Bond Future	4,494.1900	4.4942	4,231.1200	4.2311	(5.854)	0	0	0
2017/08/23	2037	03/05/2018	9.97	Put	Bond Future	3,377.4300	3.3774	3,562.1200	3.5621	5.468	0	0	0
2017/08/23	2037	03/05/2018			Bond Future	9.8354	90.9225	9.8932	90.4774	0.587	0.0000	0.0000	0
2017/08/23	2037	03/05/2018	9.99	Put	Bond Future	3,310.5800	3.3106	3,492.5300	3.4925	5.496	0	0	0
2017/08/23	2037	03/05/2018	9.97	Call	Bond Future	4,409.3100	4.4093	4,148.9800	4.1490	(5.904)	0	0	0
2017/08/23	2037	03/05/2018	9.98	Put	Bond Future	3,343.8700	3.3439	3,527.1800	3.5272	5.482	0	0	0
2017/08/23	2037	03/05/2018	9.98	Call	Bond Future	4,451.6700	4.4517	4,189.9600	4.1900	(5.879)	0	0	0
2017/08/23	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2038	02/11/2017			Bond Future	130.5301	130.5301	130.5135	130.5135	(0.013)	0.0000	0.0000	19,544
2017/08/23	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2038	02/11/2017	136.82	Put	Bond Future	6,289.8600	6.2899	6,306.5400	6.3065	0.265	0	0	0
2017/08/23	2038	02/11/2017	136.80	Put	Bond Future	6,269.8600	6.2699	6,286.5400	6.2865	0.266	0	0	0
2017/08/23	2038	02/11/2017	136.81	Put	Bond Future	6,279.8600	6.2799	6,296.5400	6.2965	0.266	0	0	0
2017/08/23	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2038	01/02/2018	136.95	Put	Bond Future	5,497.0800	5.4971	5,514.2600	5.5143	0.313	0	0	0
2017/08/23	2038	01/02/2018			Bond Future	131.4529	131.4529	131.4357	131.4357	(0.013)	0.0000	0.0000	0
2017/08/23	2038	01/02/2018	136.94	Put	Bond Future	5,487.0800	5.4871	5,504.2600	5.5043	0.313	0	0	0
2017/08/23	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2038	01/02/2018	136.93	Put	Bond Future	5,477.0800	5.4771	5,494.2600	5.4943	0.314	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
2017/08/23	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2038	03/05/2018	132.27	Call	Bond Future	1,702.4800	1.7025	1,684.0800	1.6841	(1.081)	0	0	0
2017/08/23	2038	03/05/2018			Bond Future	133.9725	133.9725	133.9541	133.9541	(0.014)	0.0000	0.0000	0
2017/08/23	2038	03/05/2018	132.28	Call	Bond Future	1,692.4800	1.6925	1,674.0800	1.6741	(1.087)	0	0	0
2017/08/23	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2038	03/05/2018	132.29	Call	Bond Future	1,682.4800	1.6825	1,664.0800	1.6641	(1.094)	0	0	0
2017/08/23	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2040	02/11/2017	9.67	Put	Bond Future	2,921.4500	2.9214	3,171.1700	3.1712	8.548	0	0	0
2017/08/23	2040	02/11/2017			Bond Future	9.8098	95.1212	9.8641	94.6645	0.553	0.0000	0.0000	15,719
2017/08/23	2040	02/11/2017	9.66	Call	Bond Future	1,691.9400	1.6919	1,487.7300	1.4877	(12.070)	0	0	0
2017/08/23	2040	02/11/2017	9.66	Put	Bond Future	2,972.2100	2.9722	3,224.6900	3.2247	8.495	0	0	0
2017/08/23	2040	02/11/2017	9.67	Call	Bond Future	1,727.5200	1.7275	1,520.5500	1.5206	(11.981)	0	0	0
2017/08/23	2040	02/11/2017	9.65	Call	Bond Future	1,656.6400	1.6566	1,455.2100	1.4552	(12.159)	0	0	0
2017/08/23	2040	02/11/2017	9.65	Put	Bond Future	3,023.3800	3.0234	3,278.6400	3.2786	8.443	0	0	0
2017/08/23	2040	01/02/2018	9.89	Call	Bond Future	3,367.7300	3.3677	3,160.6500	3.1606	(6.149)	0	0	0
2017/08/23	2040	01/02/2018			Bond Future	9.8734	92.3632	9.9293	91.8980	0.567	0.0000	0.0000	0
2017/08/23	2040	01/02/2018	9.87	Call	Bond Future	3,284.1800	3.2842	3,079.1400	3.0791	(6.243)	0	0	0
2017/08/23	2040	01/02/2018	9.87	Put	Bond Future	3,312.4000	3.3124	3,572.4700	3.5725	7.851	0	0	0
2017/08/23	2040	01/02/2018	9.88	Put	Bond Future	3,270.7200	3.2707	3,529.6500	3.5296	7.917	0	0	0
2017/08/23	2040	01/02/2018	9.89	Put	Bond Future	3,229.2000	3.2292	3,487.2300	3.4872	7.991	0	0	0
2017/08/23	2040	01/02/2018	9.88	Call	Bond Future	3,325.9400	3.3259	3,119.7600	3.1198	(6.199)	0	0	0
2017/08/23	2040	03/05/2018	10.08	Put	Bond Future	3,617.5600	3.6176	3,812.9300	3.8129	5.401	0	0	0
2017/08/23	2040	03/05/2018			Bond Future	9.9381	94.0921	9.9958	93.6184	0.580	0.0000	0.0000	0
2017/08/23	2040	03/05/2018	10.07	Call	Bond Future	4,731.2000	4.7312	4,454.3400	4.4543	(5.852)	0	0	0
2017/08/23	2040	03/05/2018	10.07	Put	Bond Future	3,653.8600	3.6539	3,850.6800	3.8507	5.387	0	0	0
2017/08/23	2040	03/05/2018	10.08	Call	Bond Future	4,775.7300	4.7757	4,497.4200	4.4974	(5.828)	0	0	0
2017/08/23	2040	03/05/2018	10.06	Call	Bond Future	4,686.5500	4.6865	4,411.1300	4.4111	(5.877)	0	0	0
2017/08/23	2040	03/05/2018	10.06	Put	Bond Future	3,690.1500	3.6901	3,888.4100	3.8884	5.373	0	0	0
2017/08/23	2044	02/11/2017	9.68	Call	Bond Future	1,660.0000	1.6600	1,460.1100	1.4601	(12.042)	0	0	0
2017/08/23	2044	02/11/2017			Bond Future	9.8486	92.0686	9.9029	91.6080	0.551	0.0000	0.0000	20,734
2017/08/23	2044	02/11/2017	9.66	Call	Bond Future	1,590.8700	1.5909	1,396.5000	1.3965	(12.218)	0	0	0
2017/08/23	2044	02/11/2017	9.66	Put	Bond Future	3,223.4400	3.2234	3,489.6800	3.4897	8.259	0	0	0
2017/08/23	2044	02/11/2017	9.68	Put	Bond Future	3,117.0900	3.1171	3,377.8100	3.3778	8.364	0	0	0
2017/08/23	2044	02/11/2017	9.67	Call	Bond Future	1,625.2000	1.6252	1,428.0800	1.4281	(12.129)	0	0	0
2017/08/23	2044	02/11/2017	9.67	Put	Bond Future	3,169.9600	3.1700	3,433.4500	3.4335	8.312	0	0	0
2017/08/23	2044	01/02/2018	9.90	Put	Bond Future	3,395.5500	3.3956	3,664.1300	3.6641	7.910	0	0	0
2017/08/23	2044	01/02/2018	9.89	Call	Bond Future	3,264.7500	3.2648	3,065.3900	3.0654	(6.106)	0	0	0
2017/08/23	2044	01/02/2018			Bond Future	9.9106	89.3796	9.9665	88.9105	0.565	0.0000	0.0000	0
2017/08/23	2044	01/02/2018	9.90	Call	Bond Future	3,306.2900	3.3063	3,105.7600	3.1058	(6.065)	0	0	0
2017/08/23	2044	01/02/2018	9.89	Put	Bond Future	3,438.4500	3.4385	3,708.2000	3.7082	7.845	0	0	0
2017/08/23	2044	01/02/2018	9.91	Call	Bond Future	3,348.1000	3.3481	3,146.6300	3.1466	(6.017)	0	0	0
2017/08/23	2044	01/02/2018	9.91	Put	Bond Future	3,353.0700	3.3531	3,620.7100	3.6207	7.982	0	0	0
2017/08/23	2044	03/05/2018	10.10	Call	Bond Future	4,781.7500	4.7818	4,506.0300	4.5060	(5.766)	0	0	0
2017/08/23	2044	03/05/2018	10.09	Put	Bond Future	3,776.4500	3.7764	3,979.9700	3.9800	5.389	0	0	0
2017/08/23	2044	03/05/2018			Bond Future	9.9736	91.0527	10.0312	90.5749	0.578	0.0000	0.0000	0
2017/08/23	2044	03/05/2018	10.11	Call	Bond Future	4,826.6100	4.8266	4,549.4400	4.5494	(5.743)	0	0	0

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2017/08/23	2044	03/05/2018	10.11	Put	Bond Future	3,702.7900	3.7028	3,903.4100	3.9034	5.418	0	0	0
2017/08/23	2044	03/05/2018	10.10	Put	Bond Future	3,739.4700	3.7395	3,941.5400	3.9415	5.404	0	0	0
2017/08/23	2044	03/05/2018	10.09	Call	Bond Future	4,737.0700	4.7371	4,462.8000	4.4628	(5.790)	0	0	0
2017/08/23	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2046	02/11/2017	136.30	Put	Bond Future	12,411.4000	12.4114	12,676.8200	12.6768	2.139	0	0	0
2017/08/23	2046	02/11/2017			Bond Future	123.8886	123.8886	123.6232	123.6232	(0.214)	0.0000	0.0000	21,292
2017/08/23	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2046	02/11/2017	136.32	Put	Bond Future	12,431.4000	12.4314	12,696.8200	12.6968	2.135	0	0	0
2017/08/23	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2046	02/11/2017	136.31	Put	Bond Future	12,421.4000	12.4214	12,686.8200	12.6868	2.137	0	0	0
2017/08/23	2046	01/02/2018	132.92	Put	Bond Future	6,711.8900	6.7119	6,982.4000	6.9824	4.030	0	0	0
2017/08/23	2046	01/02/2018			Bond Future	126.2081	126.2081	125.9376	125.9376	(0.214)	0.0000	0.0000	0
2017/08/23	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2046	01/02/2018	132.91	Put	Bond Future	6,701.8900	6.7019	6,972.4000	6.9724	4.036	0	0	0
2017/08/23	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2046	01/02/2018	132.90	Put	Bond Future	6,691.8900	6.6919	6,962.4000	6.9624	4.042	0	0	0
2017/08/23	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2046	03/05/2018			Bond Future	127.0117	127.0117	126.7352	126.7352	(0.218)	0.0000	0.0000	0
2017/08/23	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2046	03/05/2018	127.93	Put	Bond Future	918.2500	0.9183	1,194.7500	1.1947	30.112	0	0	0
2017/08/23	2046	03/05/2018	127.95	Put	Bond Future	938.2500	0.9383	1,214.7500	1.2147	29.470	0	0	0
2017/08/23	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2046	03/05/2018	127.94	Put	Bond Future	928.2500	0.9283	1,204.7500	1.2047	29.787	0	0	0
2017/08/23	2050	02/11/2017	144.66	Put	Bond Future	11,278.7100	11.2787	11,294.9600	11.2950	0.144	0	0	0
2017/08/23	2050	02/11/2017	144.67	Put	Bond Future	11,288.7100	11.2887	11,304.9600	11.3050	0.144	0	0	0
2017/08/23	2050	02/11/2017			Bond Future	133.3813	133.3813	133.3650	133.3650	(0.012)	0.0000	0.0000	22,382
2017/08/23	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2050	02/11/2017	144.65	Put	Bond Future	11,268.7100	11.2687	11,284.9600	11.2850	0.144	0	0	0
2017/08/23	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2050	01/02/2018	140.23	Put	Bond Future	6,042.7800	6.0428	6,059.1800	6.0592	0.271	0	0	0
2017/08/23	2050	01/02/2018			Bond Future	134.1872	134.1872	134.1708	134.1708	(0.012)	0.0000	0.0000	0
2017/08/23	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2050	01/02/2018	140.25	Put	Bond Future	6,062.7800	6.0628	6,079.1800	6.0792	0.271	0	0	0
2017/08/23	2050	01/02/2018	140.24	Put	Bond Future	6,052.7800	6.0528	6,069.1800	6.0692	0.271	0	0	0
2017/08/23	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2050	03/05/2018	135.61	Call	Bond Future	1,149.0200	1.1490	1,131.4600	1.1315	(1.528)	0	0	0
2017/08/23	2050	03/05/2018			Bond Future	136.7590	136.7590	136.7415	136.7415	(0.013)	0.0000	0.0000	0
2017/08/23	2050	03/05/2018	135.62	Call	Bond Future	1,139.0200	1.1390	1,121.4600	1.1215	(1.542)	0	0	0
2017/08/23	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	2050	03/05/2018	135.63	Call	Bond Future	1,129.0200	1.1290	1,111.4600	1.1115	(1.555)	0	0	0
2017/08/23	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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2017/08/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	AL37	02/11/2017			Index Future	559.8010	559.8010	559.0910	559.0910	(0.127)	0.0000	0.0000	0
2017/08/23	AL37	01/02/2018			Index Future	570.0860	570.0860	569.3620	569.3620	(0.127)	0.0000	0.0000	0
2017/08/23	AL37	03/05/2018			Index Future	580.7600	580.7600	580.0230	580.0230	(0.127)	0.0000	0.0000	0
2017/08/23	AL7T	02/11/2017			Index Future	644.1570	644.1570	642.2520	642.2520	(0.296)	0.0000	0.0000	0
2017/08/23	AL7T	01/02/2018			Index Future	655.9920	655.9920	654.0500	654.0500	(0.296)	0.0000	0.0000	0
2017/08/23	AL7T	03/05/2018			Index Future	668.2740	668.2740	666.2960	666.2960	(0.296)	0.0000	0.0000	0
2017/08/23	ALBI	02/11/2017			Index Future	577.8560	577.8560	575.7700	575.7700	(0.361)	0.0000	0.0000	616
2017/08/23	ALBI	01/02/2018			Index Future	588.4730	588.4730	586.3470	586.3470	(0.361)	0.0000	0.0000	0
2017/08/23	ALBI	03/05/2018			Index Future	599.4910	599.4910	597.3250	597.3250	(0.361)	0.0000	0.0000	0
2017/08/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	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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2017/08/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/08/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/23	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	EL28	02/11/2017			Bond Future	127.9361	127.9361	127.9274	127.9274	(0.007)	0.0000	0.0000	0
2017/08/23	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
2017/08/23	EL28	02/11/2017	133.87	Put	Bond Future	5,933.9100	5.9339	5,942.6000	5.9426	0.146	0	0	0
2017/08/23	EL28	02/11/2017	133.89	Put	Bond Future	5,953.9100	5.9539	5,962.6000	5.9626	0.146	0	0	0
2017/08/23	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	EL28	02/11/2017	133.88	Put	Bond Future	5,943.9100	5.9439	5,952.6000	5.9526	0.146	0	0	0
2017/08/23	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	EL28	01/02/2018			Bond Future	130.3312	130.3312	130.3223	130.3223	(0.007)	0.0000	0.0000	0
2017/08/23	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	EL28	01/02/2018	132.29	Put	Bond Future	1,958.7600	1.9588	1,967.7300	1.9677	0.458	0	0	0
2017/08/23	EL28	01/02/2018	132.31	Put	Bond Future	1,978.7600	1.9788	1,987.7300	1.9877	0.453	0	0	0
2017/08/23	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	EL28	01/02/2018	132.30	Put	Bond Future	1,968.7600	1.9688	1,977.7300	1.9777	0.456	0	0	0
2017/08/23	EL28	03/05/2018	133.20	Put	Bond Future	370.7800	0.3708	380.8100	0.3808	2.705	0	0	0
2017/08/23	EL28	03/05/2018			Bond Future	132.8292	132.8292	132.8192	132.8192	(0.008)	0.0000	0.0000	0
2017/08/23	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	EL28	03/05/2018	133.19	Put	Bond Future	360.7800	0.3608	370.8100	0.3708	2.780	0	0	0
2017/08/23	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	EL28	03/05/2018	133.18	Put	Bond Future	350.7800	0.3508	360.8100	0.3608	2.859	0	0	0
2017/08/23	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	ES33	02/11/2017	10.66	Put	Bond Future	906.9500	0.9069	1,228.8300	1.2288	35.490	0	0	0
2017/08/23	ES33	02/11/2017			Bond Future	10.8078	76.2405	10.8610	75.9186	0.491	0.0000	0.0000	9,466
2017/08/23	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	ES33	02/11/2017	10.68	Put	Bond Future	783.3100	0.7833	1,105.1900	1.1052	41.092	0	0	0
2017/08/23	ES33	02/11/2017	10.67	Put	Bond Future	845.0900	0.8451	1,166.9700	1.1670	38.088	0	0	0
2017/08/23	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	ES33	01/02/2018	10.99	Call	Bond Future	447.5200	0.4475	119.7300	0.1197	(73.246)	0	0	0
2017/08/23	ES33	01/02/2018			Bond Future	10.9148	77.6410	10.9698	77.3132	0.504	0.0000	0.0000	0
2017/08/23	ES33	01/02/2018	11.00	Call	Bond Future	506.7500	0.5067	178.9600	0.1790	(64.685)	0	0	0
2017/08/23	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	ES33	01/02/2018	11.01	Call	Bond Future	565.9000	0.5659	238.1100	0.2381	(57.924)	0	0	0
2017/08/23	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	ES33	03/05/2018	11.22	Call	Bond Future	1,174.7700	1.1748	840.9300	0.8409	(28.417)	0	0	0
2017/08/23	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	ES33	03/05/2018			Bond Future	11.0180	75.3028	11.0749	74.9690	0.517	0.0000	0.0000	0
2017/08/23	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	ES33	03/05/2018	11.20	Call	Bond Future	1,059.7000	1.0597	725.8600	0.7259	(31.503)	0	0	0
2017/08/23	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	ES33	03/05/2018	11.21	Call	Bond Future	1,117.2700	1.1173	783.4300	0.7834	(29.880)	0	0	0
2017/08/23	ES42	02/11/2017			Bond Future	11.0423	78.9328	11.0955	78.5701	0.481	0.0000	0.0000	7,957
2017/08/23	ES42	01/02/2018			Bond Future	11.1454	80.3824	11.2004	80.0131	0.493	0.0000	0.0000	0
2017/08/23	ES42	03/05/2018			Bond Future	11.2498	77.6259	11.3067	77.2497	0.506	0.0000	0.0000	0
2017/08/23	GOVI	02/11/2017	572.45	Call	GOVI	40,960.0000	4.0960	20,080.0000	2.0080	(50.977)	0	0	0
2017/08/23	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	GOVI	02/11/2017			GOVI	576.5460	576.5460	574.4580	574.4580	(0.362)	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
2017/08/23	GOVI	02/11/2017	572.46	Call	GOVI	40,860.0000	4.0860	19,980.0000	1.9980	(51.101)	0	0	0
2017/08/23	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	GOVI	02/11/2017	572.44	Call	GOVI	41,060.0000	4.1060	20,180.0000	2.0180	(50.852)	0	0	0
2017/08/23	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	GOVI	01/02/2018			GOVI	587.1390	587.1390	585.0110	585.0110	(0.362)	0.0000	0.0000	0
2017/08/23	GOVI	01/02/2018	581.03	Call	GOVI	61,090.0000	6.1090	39,810.0000	3.9810	(34.834)	0	0	0
2017/08/23	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	GOVI	01/02/2018	581.04	Call	GOVI	60,990.0000	6.0990	39,710.0000	3.9710	(34.891)	0	0	0
2017/08/23	GOVI	01/02/2018	581.02	Call	GOVI	61,190.0000	6.1190	39,910.0000	3.9910	(34.777)	0	0	0
2017/08/23	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	GOVI	03/05/2018	590.27	Call	GOVI	78,620.0000	7.8620	56,950.0000	5.6950	(27.563)	0	0	0
2017/08/23	GOVI	03/05/2018	590.29	Call	GOVI	78,420.0000	7.8420	56,750.0000	5.6750	(27.633)	0	0	0
2017/08/23	GOVI	03/05/2018			GOVI	598.1320	598.1320	595.9650	595.9650	(0.362)	0.0000	0.0000	0
2017/08/23	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	GOVI	03/05/2018	590.28	Call	GOVI	78,520.0000	7.8520	56,850.0000	5.6850	(27.598)	0	0	0
2017/08/23	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/08/23	IGOV	02/11/2017			Index Future	250.9780	250.9780	250.9360	250.9360	(0.017)	0.0000	0.0000	1,163
2017/08/23	IGOV	01/02/2018			Index Future	255.6770	255.6770	255.6340	255.6340	(0.017)	0.0000	0.0000	0
2017/08/23	IGOV	03/05/2018			Index Future	260.5780	260.5780	260.5320	260.5320	(0.018)	0.0000	0.0000	0
2017/08/23	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/08/23	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/08/23	IS01	21/12/2017			Interest Rate Swap	99.7375	99.7375	99.7374	99.7374	0.000	0.0000	0.0000	0
2017/08/23	IS01	15/03/2018			Interest Rate Swap	99.6068	99.6068	99.6067	99.6067	0.000	0.0000	0.0000	0
2017/08/23	IS01	21/06/2018			Interest Rate Swap	99.6603	99.6603	99.6605	99.6605	0.000	0.0000	0.0000	0
2017/08/23	IS01	20/09/2018			Interest Rate Swap	99.7545	99.7545	99.7547	99.7547	0.000	0.0000	0.0000	0
2017/08/23	IS02	18/12/2017			Interest Rate Swap	99.7658	99.7658	99.7656	99.7656	0.000	0.0000	0.0000	0
2017/08/23	IS02	16/03/2018			Interest Rate Swap	98.8830	98.8830	98.8831	98.8831	0.000	0.0000	0.0000	0
2017/08/23	IS02	15/06/2018			Interest Rate Swap	98.3523	98.3523	98.3524	98.3524	0.000	0.0000	0.0000	0
2017/08/23	IS02	21/09/2018			Interest Rate Swap	98.2200	98.2200	98.2203	98.2203	0.000	0.0000	0.0000	0
2017/08/23	IS02	21/12/2018			Interest Rate Swap	98.4800	98.4800	98.4800	98.4800	0.000	0.0000	0.0000	0
2017/08/23	IS02	15/03/2019			Interest Rate Swap	98.7665	98.7665	98.7668	98.7668	0.000	0.0000	0.0000	0
2017/08/23	IS02	21/06/2019			Interest Rate Swap	99.0527	99.0527	99.0532	99.0532	0.000	0.0000	0.0000	0
2017/08/23	IS02	20/09/2019			Interest Rate Swap	99.3632	99.3632	99.3637	99.3637	0.000	0.0000	0.0000	0
2017/08/23	IS05	17/12/2020			Interest Rate Swap	95.2995	95.2995	95.2995	95.2995	0.000	0.0000	0.0000	0
2017/08/23	IS05	16/03/2021			Interest Rate Swap	94.4925	94.4925	94.4924	94.4924	0.000	0.0000	0.0000	0
2017/08/23	IS05	15/06/2021			Interest Rate Swap	93.6646	93.6646	93.6644	93.6644	0.000	0.0000	0.0000	0
2017/08/23	IS05	21/09/2021			Interest Rate Swap	93.8202	93.8202	93.8199	93.8199	0.000	0.0000	0.0000	0
2017/08/23	IS05	21/12/2021			Interest Rate Swap	95.9977	95.9977	95.9974	95.9974	0.000	0.0000	0.0000	51
2017/08/23	IS05	15/03/2022			Interest Rate Swap	96.1069	96.1069	96.1063	96.1063	(0.001)	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
2017/08/23	IS05	21/06/2022			Interest Rate Swap	97.2948	97.2948	97.2943	97.2943	(0.001)	0.0000	0.0000	0
2017/08/23	IS05	20/09/2022			Interest Rate Swap	99.4960	99.4960	99.4954	99.4954	(0.001)	0.0000	0.0000	0
2017/08/23	IS10	17/12/2025			Interest Rate Swap	94.0416	94.0416	94.0401	94.0401	(0.002)	0.0000	0.0000	0
2017/08/23	IS10	16/03/2026			Interest Rate Swap	91.0290	91.0290	91.0274	91.0274	(0.002)	0.0000	0.0000	0
2017/08/23	IS10	15/06/2026			Interest Rate Swap	89.7707	89.7707	89.7690	89.7690	(0.002)	0.0000	0.0000	0
2017/08/23	IS10	21/09/2026			Interest Rate Swap	91.9442	91.9442	91.9425	91.9425	(0.002)	0.0000	0.0000	0
2017/08/23	IS10	21/12/2026			Interest Rate Swap	95.7417	95.7417	95.7400	95.7400	(0.002)	0.0000	0.0000	0
2017/08/23	IS10	15/03/2027			Interest Rate Swap	94.2928	94.2928	94.2910	94.2910	(0.002)	0.0000	0.0000	0
2017/08/23	IS10	21/06/2027			Interest Rate Swap	96.3761	96.3761	96.3743	96.3743	(0.002)	0.0000	0.0000	0
2017/08/23	IS10	20/09/2027			Interest Rate Swap	100.1152	100.1152	100.1135	100.1135	(0.002)	0.0000	0.0000	0
2017/08/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/08/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/08/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/08/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/08/23	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/08/23	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/08/23	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/08/23	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/08/23	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/08/23	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/08/23	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/08/23	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/08/23	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/08/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/08/23	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/08/23	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/08/23	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/08/23	R023	02/11/2017	8.56	Call	Bond Future	3,096.3900	3.0964	2,947.7600	2.9478	(4.800)	0	0	0
2017/08/23	R023	02/11/2017			Bond Future	7.8316	101.0894	7.8675	100.9363	0.458	0.0000	0.0000	53,785
2017/08/23	R023	02/11/2017	8.56	Put	Bond Future	43.4500	0.0434	47.9800	0.0480	10.426	0	0	0
2017/08/23	R023	02/11/2017	8.58	Put	Bond Future	39.3400	0.0393	43.4300	0.0434	10.397	0	0	0
2017/08/23	R023	02/11/2017	8.57	Call	Bond Future	3,135.4200	3.1354	2,986.5600	2.9866	(4.748)	0	0	0
2017/08/23	R023	02/11/2017	8.57	Put	Bond Future	41.3800	0.0414	45.6800	0.0457	10.391	0	0	0
2017/08/23	R023	02/11/2017	8.58	Call	Bond Future	3,174.4700	3.1745	3,025.4000	3.0254	(4.696)	0	0	0
2017/08/23	R023	01/02/2018	8.33	Put	Bond Future	517.7000	0.5177	567.3400	0.5673	9.589	0	0	0
2017/08/23	R023	01/02/2018			Bond Future	7.8594	102.9465	7.8975	102.7905	0.485	0.0000	0.0000	0
2017/08/23	R023	01/02/2018	8.32	Call	Bond Future	2,395.1400	2.3951	2,289.0600	2.2891	(4.429)	0	0	0
2017/08/23	R023	01/02/2018	8.32	Put	Bond Future	528.3800	0.5284	578.2700	0.5783	9.442	0	0	0
2017/08/23	R023	01/02/2018	8.33	Call	Bond Future	2,424.5100	2.4245	2,318.1800	2.3182	(4.386)	0	0	0
2017/08/23	R023	01/02/2018	8.31	Call	Bond Future	2,365.7000	2.3657	2,260.3200	2.2603	(4.454)	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
2017/08/23	R023	01/02/2018	8.31	Put	Bond Future	539.0100	0.5390	589.6000	0.5896	9.386	0	0	0
2017/08/23	R023	03/05/2018	8.27	Call	Bond Future	2,398.7300	2.3987	2,300.8600	2.3009	(4.080)	0	0	0
2017/08/23	R023	03/05/2018			Bond Future	7.8748	100.9437	7.9152	100.7849	0.513	0.0000	0.0000	0
2017/08/23	R023	03/05/2018	8.27	Put	Bond Future	859.2400	0.8592	920.1700	0.9202	7.091	0	0	0
2017/08/23	R023	03/05/2018	8.28	Call	Bond Future	2,424.8400	2.4248	2,326.6700	2.3267	(4.049)	0	0	0
2017/08/23	R023	03/05/2018	8.29	Put	Bond Future	834.7800	0.8348	894.4900	0.8945	7.153	0	0	0
2017/08/23	R023	03/05/2018	8.28	Put	Bond Future	846.7800	0.8468	907.4100	0.9074	7.160	0	0	0
2017/08/23	R023	03/05/2018	8.29	Call	Bond Future	2,451.3900	2.4514	2,352.3000	2.3523	(4.042)	0	0	0
2017/08/23	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	365.7300	0.3657	100.000	0	0	0
2017/08/23	R035	02/11/2017			Bond Future	9.6016	95.5672	9.6560	95.1348	0.566	0.0000	0.0000	18,280
2017/08/23	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R035	02/11/2017	9.60	Put	Bond Future	13.0900	0.0131	445.4700	0.4455	3303.132	0	0	0
2017/08/23	R035	02/11/2017	9.61	Call	Bond Future	66.6500	0.0667	0.0000	0.0000	(100.000)	0	0	0
2017/08/23	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R035	02/11/2017	9.59	Put	Bond Future	92.9300	0.0929	525.3100	0.5253	465.275	0	0	0
2017/08/23	R035	01/02/2018	9.75	Call	Bond Future	641.7000	0.6417	201.5000	0.2015	(68.599)	0	0	0
2017/08/23	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R035	01/02/2018			Bond Future	9.6680	97.3228	9.7242	96.8826	0.581	0.0000	0.0000	0
2017/08/23	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R035	01/02/2018	9.73	Call	Bond Future	485.8000	0.4858	45.6000	0.0456	(90.613)	0	0	0
2017/08/23	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R035	01/02/2018	9.74	Call	Bond Future	563.8000	0.5638	123.6000	0.1236	(78.077)	0	0	0
2017/08/23	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R035	03/05/2018			Bond Future	9.7283	94.6442	9.7863	94.1958	0.596	0.0000	0.0000	0
2017/08/23	R035	03/05/2018	9.90	Call	Bond Future	1,319.1500	1.3191	870.7500	0.8708	(33.992)	0	0	0
2017/08/23	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R035	03/05/2018	9.91	Call	Bond Future	1,395.1100	1.3951	946.7100	0.9467	(32.141)	0	0	0
2017/08/23	R035	03/05/2018	9.89	Call	Bond Future	1,243.1000	1.2431	794.7000	0.7947	(36.071)	0	0	0
2017/08/23	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R186	02/11/2017	8.89	Put	Bond Future	660.0100	0.6600	737.5800	0.7376	11.753	0	0	0
2017/08/23	R186	02/11/2017	8.88	Call	Bond Future	2,828.0700	2.8281	2,570.2900	2.5703	(9.115)	0	0	0
2017/08/23	R186	02/11/2017	8.75	Put	Bond Future	948.9700	0.9490	1,054.1000	1.0541	11.078	0	0	3,750
2017/08/23	R186	02/11/2017			Bond Future	8.5568	116.1003	8.6070	115.7632	0.586	0.0000	0.0000	164,777
2017/08/23	R186	02/11/2017	8.75	Call	Bond Future	2,240.6700	2.2407	2,008.6400	2.0086	(10.355)	0	0	0
2017/08/23	R186	02/11/2017	8.89	Call	Bond Future	2,875.6300	2.8756	2,616.0400	2.6160	(9.027)	0	0	0
2017/08/23	R186	02/11/2017	8.88	Put	Bond Future	678.1000	0.6781	757.4800	0.7575	11.706	0	0	0
2017/08/23	R186	02/11/2017	8.90	Call	Bond Future	2,923.7000	2.9237	2,662.3400	2.6623	(8.939)	0	0	0
2017/08/23	R186	02/11/2017	8.90	Put	Bond Future	642.4800	0.6425	718.2800	0.7183	11.798	0	0	0
2017/08/23	R186	02/11/2017	9.00	Call	Bond Future	3,420.8600	3.4209	3,143.1500	3.1431	(8.118)	0	0	0
2017/08/23	R186	02/11/2017	9.00	Put	Bond Future	486.4700	0.4865	545.9200	0.5459	12.221	0	0	5,000
2017/08/23	R186	01/02/2018	9.00	Call	Bond Future	3,764.3500	3.7644	3,554.1700	3.5542	(5.583)	0	0	0
2017/08/23	R186	01/02/2018	9.25	Call	Bond Future	4,928.4200	4.9284	4,681.5500	4.6815	(5.009)	0	0	0
2017/08/23	R186	01/02/2018	8.50	Put	Bond Future	2,577.1100	2.5771	2,768.7400	2.7687	7.436	0	0	0
2017/08/23	R186	01/02/2018	8.96	Call	Bond Future	3,589.9300	3.5899	3,385.4500	3.3855	(5.696)	0	0	0
2017/08/23	R186	01/02/2018			Bond Future	8.6041	112.9331	8.6563	112.5898	0.608	0.0000	0.0000	198
2017/08/23	R186	01/02/2018	8.50	Call	Bond Future	1,889.5900	1.8896	1,737.9000	1.7379	(8.028)	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
2017/08/23	R186	01/02/2018	7.75	Put	Bond Future	6,214.3300	6.2143	6,510.3000	6.5103	4.763	0	0	0
2017/08/23	R186	01/02/2018	7.75	Call	Bond Future	402.5800	0.4026	355.2300	0.3552	(11.762)	0	0	1,460
2017/08/23	R186	01/02/2018	9.00	Put	Bond Future	1,198.7000	1.1987	1,331.8400	1.3318	11.107	0	0	6,200
2017/08/23	R186	01/02/2018	9.25	Put	Bond Future	782.9700	0.7830	879.4200	0.8794	12.318	0	0	820
2017/08/23	R186	01/02/2018	8.96	Put	Bond Future	1,279.9100	1.2799	1,418.7500	1.4188	10.848	0	0	0
2017/08/23	R186	01/02/2018	8.75	Put	Bond Future	1,782.3600	1.7824	1,951.4000	1.9514	9.484	0	0	820
2017/08/23	R186	01/02/2018	8.97	Call	Bond Future	3,633.2700	3.6333	3,427.2900	3.4273	(5.669)	0	0	0
2017/08/23	R186	01/02/2018	8.98	Call	Bond Future	3,676.8400	3.6768	3,469.3600	3.4694	(5.643)	0	0	0
2017/08/23	R186	01/02/2018	8.98	Put	Bond Future	1,238.9000	1.2389	1,374.7400	1.3747	10.965	0	0	0
2017/08/23	R186	01/02/2018	8.75	Call	Bond Future	2,737.2500	2.7373	2,562.9700	2.5630	(6.367)	0	0	0
2017/08/23	R186	01/02/2018	8.97	Put	Bond Future	1,259.2700	1.2593	1,396.6100	1.3966	10.906	0	0	0
2017/08/23	R186	03/05/2018	8.92	Call	Bond Future	3,754.3000	3.7543	3,572.9200	3.5729	(4.831)	0	0	0
2017/08/23	R186	03/05/2018	8.91	Put	Bond Future	2,056.5900	2.0566	2,226.0500	2.2260	8.240	0	0	0
2017/08/23	R186	03/05/2018			Bond Future	8.6491	115.0472	8.7036	114.6976	0.631	0.0000	0.0000	0
2017/08/23	R186	03/05/2018	8.93	Call	Bond Future	3,793.3800	3.7934	3,610.7500	3.6107	(4.814)	0	0	0
2017/08/23	R186	03/05/2018	8.93	Put	Bond Future	2,008.3800	2.0084	2,175.3300	2.1753	8.313	0	0	0
2017/08/23	R186	03/05/2018	8.92	Put	Bond Future	2,032.1900	2.0322	2,200.3900	2.2004	8.277	0	0	0
2017/08/23	R186	03/05/2018	8.91	Call	Bond Future	3,715.7700	3.7158	3,535.6500	3.5356	(4.847)	0	0	0
2017/08/23	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R197	02/11/2017	305.15	Put	Bond Future	3,956.0700	3.9561	3,994.7400	3.9947	0.977	0	0	0
2017/08/23	R197	02/11/2017			Bond Future	301.1939	301.1939	301.1553	301.1553	(0.013)	0.0000	0.0000	2,350
2017/08/23	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R197	02/11/2017	305.17	Put	Bond Future	3,976.0700	3.9761	4,014.7400	4.0147	0.973	0	0	0
2017/08/23	R197	02/11/2017	305.16	Put	Bond Future	3,966.0700	3.9661	4,004.7400	4.0047	0.975	0	0	0
2017/08/23	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R197	01/02/2018	301.68	Put	Bond Future	1,895.7600	1.8958	1,935.4600	1.9355	2.094	0	0	0
2017/08/23	R197	01/02/2018			Bond Future	299.7842	299.7842	299.7445	299.7445	(0.013)	0.0000	0.0000	0
2017/08/23	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R197	01/02/2018	301.67	Put	Bond Future	1,885.7600	1.8858	1,925.4600	1.9255	2.105	0	0	0
2017/08/23	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R197	01/02/2018	301.66	Put	Bond Future	1,875.7600	1.8758	1,915.4600	1.9155	2.116	0	0	0
2017/08/23	R197	03/05/2018	304.46	Call	Bond Future	1,070.0400	1.0700	1,027.7400	1.0277	(3.953)	0	0	0
2017/08/23	R197	03/05/2018			Bond Future	305.5300	305.5300	305.4877	305.4877	(0.014)	0.0000	0.0000	0
2017/08/23	R197	03/05/2018	304.44	Call	Bond Future	1,090.0400	1.0900	1,047.7400	1.0477	(3.881)	0	0	0
2017/08/23	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R197	03/05/2018	304.45	Call	Bond Future	1,080.0400	1.0800	1,037.7400	1.0377	(3.917)	0	0	0
2017/08/23	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R202	02/11/2017			Bond Future	241.4043	241.4043	241.3759	241.3759	(0.012)	0.0000	0.0000	28,758
2017/08/23	R202	02/11/2017	253.89	Put	Bond Future	12,485.7200	12.4857	12,514.0900	12.5141	0.227	0	0	0
2017/08/23	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R202	02/11/2017	253.91	Put	Bond Future	12,505.7200	12.5057	12,534.0900	12.5341	0.227	0	0	0
2017/08/23	R202	02/11/2017	253.90	Put	Bond Future	12,495.7200	12.4957	12,524.0900	12.5241	0.227	0	0	0
2017/08/23	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
2017/08/23	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R202	01/02/2018	249.06	Put	Bond Future	6,880.0000	6.8800	6,909.2600	6.9093	0.425	0	0	0
2017/08/23	R202	01/02/2018			Bond Future	242.1800	242.1800	242.1507	242.1507	(0.012)	0.0000	0.0000	0
2017/08/23	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R202	01/02/2018	249.08	Put	Bond Future	6,900.0000	6.9000	6,929.2600	6.9293	0.424	0	0	0
2017/08/23	R202	01/02/2018	249.07	Put	Bond Future	6,890.0000	6.8900	6,919.2600	6.9193	0.425	0	0	0
2017/08/23	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R202	03/05/2018	247.48	Put	Bond Future	658.2700	0.6583	689.5600	0.6896	4.753	0	0	0
2017/08/23	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R202	03/05/2018			Bond Future	246.8217	246.8217	246.7904	246.7904	(0.013)	0.0000	0.0000	0
2017/08/23	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R202	03/05/2018	247.47	Put	Bond Future	648.2700	0.6483	679.5600	0.6796	4.827	0	0	0
2017/08/23	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R202	03/05/2018	247.49	Put	Bond Future	668.2700	0.6683	699.5600	0.6996	4.682	0	0	0
2017/08/23	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R204	02/11/2017			Bond Future	6.9323	104.1578	6.9294	104.1609	(0.042)	0.0000	0.0000	47,386
2017/08/23	R204	02/11/2017	7.75	Call	Bond Future	870.1300	0.8701	873.2300	0.8732	0.356	0	0	0
2017/08/23	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R204	02/11/2017	7.76	Call	Bond Future	880.7000	0.8807	883.8000	0.8838	0.352	0	0	0
2017/08/23	R204	02/11/2017	7.74	Call	Bond Future	859.5500	0.8595	862.6500	0.8627	0.361	0	0	0
2017/08/23	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R204	01/02/2018	7.27	Call	Bond Future	458.5500	0.4585	458.8900	0.4589	0.074	0	0	0
2017/08/23	R204	01/02/2018			Bond Future	6.7826	102.0331	6.7789	102.0363	(0.056)	0.0000	0.0000	0
2017/08/23	R204	01/02/2018	7.25	Call	Bond Future	444.7700	0.4448	445.0200	0.4450	0.056	0	0	0
2017/08/23	R204	01/02/2018	7.25	Put	Bond Future	53.1400	0.0531	50.2100	0.0502	(5.514)	0	0	0
2017/08/23	R204	01/02/2018	7.27	Put	Bond Future	50.2100	0.0502	47.3700	0.0474	(5.656)	0	0	0
2017/08/23	R204	01/02/2018	7.26	Call	Bond Future	451.6400	0.4516	451.9400	0.4519	0.066	0	0	0
2017/08/23	R204	01/02/2018	7.26	Put	Bond Future	51.6500	0.0517	48.7700	0.0488	(5.576)	0	0	0
2017/08/23	R204	03/05/2018	7.10	Put	Bond Future	46.0200	0.0460	46.5600	0.0466	1.173	0	0	0
2017/08/23	R204	03/05/2018			Bond Future	6.4612	103.9433	6.4557	103.9466	(0.085)	0.0000	0.0000	0
2017/08/23	R204	03/05/2018	7.09	Call	Bond Future	426.6500	0.4266	430.7600	0.4308	0.963	0	0	0
2017/08/23	R204	03/05/2018	7.09	Put	Bond Future	46.9400	0.0469	47.7200	0.0477	1.662	0	0	0
2017/08/23	R204	03/05/2018	7.10	Call	Bond Future	431.7500	0.4317	435.6200	0.4356	0.896	0	0	0
2017/08/23	R204	03/05/2018	7.08	Call	Bond Future	421.5700	0.4216	425.6900	0.4257	0.977	0	0	0
2017/08/23	R204	03/05/2018	7.08	Put	Bond Future	47.8800	0.0479	48.6700	0.0487	1.650	0	0	0
2017/08/23	R207	02/11/2017	8.04	Put	Bond Future	1.0900	0.0011	1.2800	0.0013	17.431	0	0	0
2017/08/23	R207	02/11/2017	8.03	Call	Bond Future	1,504.7100	1.5047	1,438.2300	1.4382	(4.418)	0	0	0
2017/08/23	R207	02/11/2017			Bond Future	7.2675	102.2156	7.3010	102.1489	0.461	0.0000	0.0000	40,525
2017/08/23	R207	02/11/2017	8.04	Call	Bond Future	1,524.1300	1.5241	1,457.6300	1.4576	(4.363)	0	0	0
2017/08/23	R207	02/11/2017	8.03	Put	Bond Future	1.2000	0.0012	1.4100	0.0014	17.500	0	0	0
2017/08/23	R207	02/11/2017	8.05	Call	Bond Future	1,543.5500	1.5435	1,477.0400	1.4770	(4.309)	0	0	0
2017/08/23	R207	02/11/2017	8.05	Put	Bond Future	0.9900	0.0010	1.1700	0.0012	18.182	0	0	0
2017/08/23	R207	01/02/2018	7.61	Put	Bond Future	174.0300	0.1740	187.1800	0.1872	7.556	0	0	0
2017/08/23	R207	01/02/2018	7.60	Call	Bond Future	817.3700	0.8174	762.9500	0.7630	(6.658)	0	0	0
2017/08/23	R207	01/02/2018			Bond Future	7.2397	100.4522	7.2778	100.3843	0.527	0.0000	0.0000	0
2017/08/23	R207	01/02/2018	7.61	Call	Bond Future	830.6500	0.8306	775.9200	0.7759	(6.589)	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
2017/08/23	R207	01/02/2018	7.60	Put	Bond Future	178.4000	0.1784	191.8600	0.1919	7.545	0	0	0
2017/08/23	R207	01/02/2018	7.62	Call	Bond Future	843.8000	0.8438	788.7500	0.7888	(6.524)	0	0	0
2017/08/23	R207	01/02/2018	7.62	Put	Bond Future	169.5300	0.1695	182.3600	0.1824	7.568	0	0	0
2017/08/23	R207	03/05/2018	7.57	Call	Bond Future	838.5700	0.8386	788.0400	0.7880	(6.026)	0	0	0
2017/08/23	R207	03/05/2018	7.56	Put	Bond Future	259.6400	0.2596	278.4600	0.2785	7.248	0	0	0
2017/08/23	R207	03/05/2018			Bond Future	7.1959	102.3327	7.2400	102.2636	0.613	0.0000	0.0000	0
2017/08/23	R207	03/05/2018	7.58	Call	Bond Future	849.7700	0.8498	798.9600	0.7990	(5.979)	0	0	0
2017/08/23	R207	03/05/2018	7.58	Put	Bond Future	250.5900	0.2506	268.8400	0.2688	7.283	0	0	0
2017/08/23	R207	03/05/2018	7.57	Put	Bond Future	254.9300	0.2549	273.4600	0.2735	7.269	0	0	0
2017/08/23	R207	03/05/2018	7.56	Call	Bond Future	827.7400	0.8277	777.5000	0.7775	(6.070)	0	0	0
2017/08/23	R208	02/11/2017	8.19	Call	Bond Future	2,217.8700	2.2179	2,125.5100	2.1255	(4.164)	0	0	0
2017/08/23	R208	02/11/2017	8.18	Put	Bond Future	5.9400	0.0059	6.6200	0.0066	11.448	0	0	0
2017/08/23	R208	02/11/2017			Bond Future	7.4215	98.7112	7.4534	98.6182	0.430	0.0000	0.0000	32,544
2017/08/23	R208	02/11/2017	8.20	Call	Bond Future	2,245.8600	2.2459	2,153.4500	2.1534	(4.115)	0	0	0
2017/08/23	R208	02/11/2017	8.20	Put	Bond Future	5.1300	0.0051	5.7200	0.0057	11.501	0	0	0
2017/08/23	R208	02/11/2017	8.19	Put	Bond Future	5.5200	0.0055	6.1600	0.0062	11.594	0	0	0
2017/08/23	R208	02/11/2017	8.18	Call	Bond Future	2,189.8900	2.1899	2,097.5700	2.0976	(4.216)	0	0	0
2017/08/23	R208	01/02/2018	7.85	Put	Bond Future	274.6900	0.2747	292.0000	0.2920	6.302	0	0	0
2017/08/23	R208	01/02/2018			Bond Future	7.4221	100.5245	7.4568	100.4298	0.468	0.0000	0.0000	0
2017/08/23	R208	01/02/2018	7.84	Call	Bond Future	1,414.3600	1.4144	1,337.3500	1.3374	(5.445)	0	0	0
2017/08/23	R208	01/02/2018	7.84	Put	Bond Future	281.3100	0.2813	299.0100	0.2990	6.292	0	0	0
2017/08/23	R208	01/02/2018	7.85	Call	Bond Future	1,434.6500	1.4347	1,357.2500	1.3572	(5.395)	0	0	0
2017/08/23	R208	01/02/2018	7.83	Call	Bond Future	1,394.1900	1.3942	1,317.3500	1.3174	(5.511)	0	0	0
2017/08/23	R208	01/02/2018	7.83	Put	Bond Future	288.0600	0.2881	305.9300	0.3059	6.204	0	0	0
2017/08/23	R208	03/05/2018	7.77	Call	Bond Future	1,364.9500	1.3650	1,292.9200	1.2929	(5.277)	0	0	0
2017/08/23	R208	03/05/2018			Bond Future	7.4074	99.0050	7.4454	98.9086	0.513	0.0000	0.0000	0
2017/08/23	R208	03/05/2018	7.77	Put	Bond Future	449.6700	0.4497	474.0300	0.4740	5.417	0	0	0
2017/08/23	R208	03/05/2018	7.78	Call	Bond Future	1,382.3200	1.3823	1,309.9200	1.3099	(5.238)	0	0	0
2017/08/23	R208	03/05/2018	7.79	Put	Bond Future	434.6400	0.4346	457.9500	0.4580	5.363	0	0	0
2017/08/23	R208	03/05/2018	7.78	Put	Bond Future	441.9500	0.4420	465.9400	0.4659	5.428	0	0	0
2017/08/23	R208	03/05/2018	7.79	Call	Bond Future	1,400.0900	1.4001	1,327.0100	1.3270	(5.220)	0	0	0
2017/08/23	R209	02/11/2017	9.54	Call	Bond Future	1,570.9200	1.5709	1,378.9400	1.3789	(12.221)	0	0	0
2017/08/23	R209	02/11/2017	9.52	Put	Bond Future	1,811.7500	1.8118	1,987.2300	1.9872	9.686	0	0	0
2017/08/23	R209	02/11/2017	9.00	Put	Bond Future	4,322.5100	4.3225	4,614.2700	4.6143	6.750	0	0	0
2017/08/23	R209	02/11/2017	10.60	Put	Bond Future	115.9100	0.1159	132.7600	0.1328	14.537	0	0	1,300
2017/08/23	R209	02/11/2017	9.75	Call	Bond Future	2,335.2800	2.3353	2,096.5000	2.0965	(10.225)	0	0	0
2017/08/23	R209	02/11/2017	8.30	Put	Bond Future	9,303.9100	9.3039	9,660.3600	9.6604	3.831	0	0	0
2017/08/23	R209	02/11/2017	9.88	Put	Bond Future	827.4000	0.8274	925.3400	0.9253	11.837	0	0	1,350
2017/08/23	R209	02/11/2017			Bond Future	9.5654	72.1940	9.6198	71.8312	0.568	0.0000	0.0000	109,336
2017/08/23	R209	02/11/2017	9.54	Put	Bond Future	1,741.2300	1.7412	1,912.0600	1.9121	9.811	0	0	0
2017/08/23	R209	02/11/2017	9.52	Call	Bond Future	1,506.8100	1.5068	1,319.4800	1.3195	(12.432)	0	0	0
2017/08/23	R209	02/11/2017	10.00	Call	Bond Future	3,442.7600	3.4428	3,156.9700	3.1570	(8.301)	0	0	0
2017/08/23	R209	02/11/2017	10.00	Put	Bond Future	618.1500	0.6181	695.1700	0.6952	12.460	0	0	3,360
2017/08/23	R209	02/11/2017	9.53	Put	Bond Future	1,776.3100	1.7763	1,949.4000	1.9494	9.744	0	0	0
2017/08/23	R209	02/11/2017	9.00	Call	Bond Future	380.6100	0.3806	309.5600	0.3096	(18.667)	0	0	4,100
2017/08/23	R209	02/11/2017	10.60	Call	Bond Future	6,570.6100	6.5706	6,224.6500	6.2247	(5.265)	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
2017/08/23	R209	02/11/2017	9.75	Put	Bond Future	1,114.4700	1.1145	1,238.5000	1.2385	11.129	0	0	6,500
2017/08/23	R209	02/11/2017	8.30	Call	Bond Future	21.6000	0.0216	15.2400	0.0152	(29.444)	0	0	2,800
2017/08/23	R209	02/11/2017	9.88	Call	Bond Future	2,889.1500	2.8892	2,624.2800	2.6243	(9.168)	0	0	0
2017/08/23	R209	02/11/2017	9.53	Call	Bond Future	1,538.7300	1.5387	1,349.0100	1.3490	(12.330)	0	0	0
2017/08/23	R209	02/11/2017	9.58	Call	Bond Future	1,703.9300	1.7039	1,502.6100	1.5026	(11.815)	0	0	0
2017/08/23	R209	02/11/2017	9.58	Put	Bond Future	1,606.1000	1.6061	1,767.5900	1.7676	10.055	0	0	1,350
2017/08/23	R209	02/11/2017	9.33	Put	Bond Future	2,578.5200	2.5785	2,800.2800	2.8003	8.600	0	0	0
2017/08/23	R209	02/11/2017	9.33	Call	Bond Future	975.5200	0.9755	834.4700	0.8345	(14.459)	0	0	1,350
2017/08/23	R209	01/02/2018	10.10	Call	Bond Future	4,340.9100	4.3409	4,111.4600	4.1115	(5.286)	0	0	0
2017/08/23	R209	01/02/2018	9.73	Call	Bond Future	2,867.2200	2.8672	2,689.7500	2.6898	(6.190)	0	0	0
2017/08/23	R209	01/02/2018	9.71	Put	Bond Future	2,220.2400	2.2202	2,413.8500	2.4138	8.720	0	0	0
2017/08/23	R209	01/02/2018	9.72	Call	Bond Future	2,831.7000	2.8317	2,655.2000	2.6552	(6.233)	0	0	0
2017/08/23	R209	01/02/2018			Bond Future	9.6225	73.5201	9.6785	73.1506	0.582	0.0000	0.0000	0
2017/08/23	R209	01/02/2018	9.73	Put	Bond Future	2,160.1000	2.1601	2,352.1400	2.3521	8.890	0	0	0
2017/08/23	R209	01/02/2018	9.71	Call	Bond Future	2,796.5900	2.7966	2,620.6900	2.6207	(6.290)	0	0	0
2017/08/23	R209	01/02/2018	10.10	Put	Bond Future	1,278.5000	1.2785	1,418.5600	1.4186	10.955	0	0	3,000
2017/08/23	R209	01/02/2018	9.72	Put	Bond Future	2,189.9200	2.1899	2,382.9300	2.3829	8.814	0	0	0
2017/08/23	R209	01/02/2018	10.00	Call	Bond Future	3,917.1900	3.9172	3,701.9800	3.7020	(5.494)	0	0	0
2017/08/23	R209	01/02/2018	10.00	Put	Bond Future	1,479.5500	1.4796	1,633.8500	1.6338	10.429	0	0	7,500
2017/08/23	R209	03/05/2018	9.85	Put	Bond Future	2,652.2500	2.6523	2,794.3100	2.7943	5.356	0	0	0
2017/08/23	R209	03/05/2018			Bond Future	9.6774	71.7470	9.7350	71.3707	0.595	0.0000	0.0000	0
2017/08/23	R209	03/05/2018	9.85	Call	Bond Future	3,771.1900	3.7712	3,536.9300	3.5369	(6.212)	0	0	0
2017/08/23	R209	03/05/2018	9.86	Call	Bond Future	3,807.5600	3.8076	3,572.1300	3.5721	(6.183)	0	0	0
2017/08/23	R209	03/05/2018	9.86	Put	Bond Future	2,624.6100	2.6246	2,765.5000	2.7655	5.368	0	0	0
2017/08/23	R209	03/05/2018	9.84	Call	Bond Future	3,734.9800	3.7350	3,501.9000	3.5019	(6.240)	0	0	0
2017/08/23	R209	03/05/2018	9.84	Put	Bond Future	2,680.1400	2.6801	2,823.3800	2.8234	5.344	0	0	0
2017/08/23	R210	02/11/2017	192.08	Put	Bond Future	5,954.5700	5.9546	5,978.1300	5.9781	0.396	0	0	0
2017/08/23	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R210	02/11/2017			Bond Future	186.1254	186.1254	186.1019	186.1019	(0.013)	0.0000	0.0000	2,179
2017/08/23	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R210	02/11/2017	192.07	Put	Bond Future	5,944.5700	5.9446	5,968.1300	5.9681	0.396	0	0	0
2017/08/23	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R210	02/11/2017	192.09	Put	Bond Future	5,964.5700	5.9646	5,988.1300	5.9881	0.395	0	0	0
2017/08/23	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R210	01/02/2018			Bond Future	189.6100	189.6100	189.5860	189.5860	(0.013)	0.0000	0.0000	0
2017/08/23	R210	01/02/2018	192.36	Put	Bond Future	2,750.0100	2.7500	2,774.0400	2.7740	0.874	0	0	0
2017/08/23	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R210	01/02/2018	192.38	Put	Bond Future	2,770.0100	2.7700	2,794.0400	2.7940	0.868	0	0	0
2017/08/23	R210	01/02/2018	192.37	Put	Bond Future	2,760.0100	2.7600	2,784.0400	2.7840	0.871	0	0	0
2017/08/23	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R210	03/05/2018	191.44	Put	Bond Future	644.5900	0.6446	670.2700	0.6703	3.984	0	0	0
2017/08/23	R210	03/05/2018			Bond Future	190.7954	190.7954	190.7697	190.7697	(0.013)	0.0000	0.0000	0
2017/08/23	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R210	03/05/2018	191.46	Put	Bond Future	664.5900	0.6646	690.2700	0.6903	3.864	0	0	0
2017/08/23	R210	03/05/2018	191.45	Put	Bond Future	654.5900	0.6546	680.2700	0.6803	3.923	0	0	0
2017/08/23	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
2017/08/23	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R212	02/11/2017			Bond Future	151.0368	151.0368	151.0798	151.0798	0.028	0.0000	0.0000	4,282
2017/08/23	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R212	02/11/2017	152.40	Put	Bond Future	1,363.2200	1.3632	1,320.2500	1.3203	(3.152)	0	0	0
2017/08/23	R212	02/11/2017	152.42	Put	Bond Future	1,383.2200	1.3832	1,340.2500	1.3403	(3.107)	0	0	0
2017/08/23	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R212	02/11/2017	152.41	Put	Bond Future	1,373.2200	1.3732	1,330.2500	1.3303	(3.129)	0	0	0
2017/08/23	R212	01/02/2018	154.71	Put	Bond Future	2,905.4800	2.9055	2,861.8600	2.8619	(1.501)	0	0	0
2017/08/23	R212	01/02/2018			Bond Future	151.8045	151.8045	151.8481	151.8481	0.029	0.0000	0.0000	0
2017/08/23	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R212	01/02/2018	154.70	Put	Bond Future	2,895.4800	2.8955	2,851.8600	2.8519	(1.506)	0	0	0
2017/08/23	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R212	01/02/2018	154.69	Put	Bond Future	2,885.4800	2.8855	2,841.8600	2.8419	(1.512)	0	0	0
2017/08/23	R212	03/05/2018	154.30	Call	Bond Future	414.0400	0.4140	457.5700	0.4576	10.513	0	0	0
2017/08/23	R212	03/05/2018			Bond Future	154.7140	154.7140	154.7576	154.7576	0.028	0.0000	0.0000	0
2017/08/23	R212	03/05/2018	154.28	Call	Bond Future	434.0400	0.4340	477.5700	0.4776	10.029	0	0	0
2017/08/23	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R212	03/05/2018	154.29	Call	Bond Future	424.0400	0.4240	467.5700	0.4676	10.266	0	0	0
2017/08/23	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/23	R213	02/11/2017	9.36	Put	Bond Future	1,160.2600	1.1603	1,301.8700	1.3019	12.205	0	0	0
2017/08/23	R213	02/11/2017			Bond Future	9.2254	84.4348	9.2750	84.1050	0.537	0.0000	0.0000	63,381
2017/08/23	R213	02/11/2017	9.35	Call	Bond Future	2,013.1500	2.0131	1,826.7100	1.8267	(9.261)	0	0	0
2017/08/23	R213	02/11/2017	9.35	Put	Bond Future	1,187.3400	1.1873	1,330.6800	1.3307	12.072	0	0	0
2017/08/23	R213	02/11/2017	9.36	Call	Bond Future	2,051.8700	2.0519	1,863.7000	1.8637	(9.171)	0	0	0
2017/08/23	R213	02/11/2017	9.34	Call	Bond Future	1,974.8200	1.9748	1,790.1300	1.7901	(9.352)	0	0	0
2017/08/23	R213	02/11/2017	9.34	Put	Bond Future	1,214.8800	1.2149	1,359.9700	1.3600	11.943	0	0	0
2017/08/23	R213	01/02/2018	9.42	Call	Bond Future	2,894.1200	2.8941	2,686.9200	2.6869	(7.159)	0	0	0
2017/08/23	R213	01/02/2018	9.41	Put	Bond Future	2,032.7200	2.0327	2,162.7400	2.1627	6.396	0	0	0
2017/08/23	R213	01/02/2018			Bond Future	9.2838	85.9859	9.3350	85.6501	0.551	0.0000	0.0000	0
2017/08/23	R213	01/02/2018	9.43	Call	Bond Future	2,931.3000	2.9313	2,722.7200	2.7227	(7.116)	0	0	0
2017/08/23	R213	01/02/2018	9.43	Put	Bond Future	1,977.0000	1.9770	2,104.2400	2.1042	6.436	0	0	0
2017/08/23	R213	01/02/2018	9.42	Put	Bond Future	2,004.6000	2.0046	2,133.2200	2.1332	6.416	0	0	0
2017/08/23	R213	01/02/2018	9.41	Call	Bond Future	2,857.3800	2.8574	2,651.5800	2.6516	(7.202)	0	0	0
2017/08/23	R213	03/05/2018	9.57	Put	Bond Future	2,390.7400	2.3907	2,509.7900	2.5098	4.980	0	0	0
2017/08/23	R213	03/05/2018	9.56	Call	Bond Future	3,853.6500	3.8537	3,631.8100	3.6318	(5.757)	0	0	0
2017/08/23	R213	03/05/2018			Bond Future	9.3359	84.0459	9.3887	83.7040	0.566	0.0000	0.0000	0
2017/08/23	R213	03/05/2018	9.57	Call	Bond Future	3,891.1000	3.8911	3,668.2000	3.6682	(5.728)	0	0	0
2017/08/23	R213	03/05/2018	9.56	Put	Bond Future	2,416.6200	2.4166	2,536.7300	2.5367	4.970	0	0	0
2017/08/23	R213	03/05/2018	9.58	Call	Bond Future	3,928.7100	3.9287	3,704.7600	3.7048	(5.700)	0	0	0
2017/08/23	R213	03/05/2018	9.58	Put	Bond Future	2,365.1000	2.3651	2,483.1000	2.4831	4.989	0	0	0
2017/08/23	R214	02/11/2017	9.60	Call	Bond Future	1,390.2300	1.3902	1,231.3200	1.2313	(11.430)	0	0	0
2017/08/23	R214	02/11/2017			Bond Future	9.7067	71.7922	9.7612	71.4156	0.561	0.0000	0.0000	44,022
2017/08/23	R214	02/11/2017	9.60	Put	Bond Future	2,138.3300	2.1383	2,356.0400	2.3560	10.181	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
2017/08/23	R214	02/11/2017	9.58	Call	Bond Future	1,330.1400	1.3301	1,176.0200	1.1760	(11.587)	0	0	0
2017/08/23	R214	02/11/2017	9.58	Put	Bond Future	2,219.8500	2.2199	2,442.3500	2.4424	10.023	0	0	0
2017/08/23	R214	02/11/2017	9.59	Put	Bond Future	2,178.8300	2.1788	2,398.9400	2.3989	10.102	0	0	0
2017/08/23	R214	02/11/2017	9.59	Call	Bond Future	1,359.9800	1.3600	1,203.4700	1.2035	(11.508)	0	0	0
2017/08/23	R214	01/02/2018	9.84	Call	Bond Future	2,910.1600	2.9102	2,688.4100	2.6884	(7.620)	0	0	0
2017/08/23	R214	01/02/2018			Bond Future	9.7664	73.1111	9.8225	72.7275	0.574	0.0000	0.0000	0
2017/08/23	R214	01/02/2018	9.82	Call	Bond Future	2,837.5300	2.8375	2,618.9100	2.6189	(7.705)	0	0	0
2017/08/23	R214	01/02/2018	9.82	Put	Bond Future	2,470.6500	2.4706	2,635.6100	2.6356	6.677	0	0	0
2017/08/23	R214	01/02/2018	9.84	Put	Bond Future	2,407.1500	2.4072	2,568.9800	2.5690	6.723	0	0	0
2017/08/23	R214	01/02/2018	9.83	Call	Bond Future	2,873.7300	2.8737	2,653.5500	2.6536	(7.662)	0	0	0
2017/08/23	R214	01/02/2018	9.83	Put	Bond Future	2,438.7300	2.4387	2,602.1300	2.6021	6.700	0	0	0
2017/08/23	R214	03/05/2018	9.99	Put	Bond Future	2,838.6300	2.8386	2,991.4500	2.9914	5.384	0	0	0
2017/08/23	R214	03/05/2018			Bond Future	9.8206	71.1835	9.8782	70.7929	0.587	0.0000	0.0000	0
2017/08/23	R214	03/05/2018	9.98	Call	Bond Future	3,939.9400	3.9399	3,703.3300	3.7033	(6.005)	0	0	0
2017/08/23	R214	03/05/2018	9.98	Put	Bond Future	2,867.6100	2.8676	3,021.6300	3.0216	5.371	0	0	0
2017/08/23	R214	03/05/2018	9.99	Call	Bond Future	3,977.3200	3.9773	3,739.5100	3.7395	(5.979)	0	0	0
2017/08/23	R214	03/05/2018	9.97	Call	Bond Future	3,902.9500	3.9030	3,667.5400	3.6675	(6.032)	0	0	0
2017/08/23	R214	03/05/2018	9.97	Put	Bond Future	2,897.0900	2.8971	3,052.3100	3.0523	5.358	0	0	0
2017/08/23	R248	02/11/2017	9.65	Call	Bond Future	1,633.0400	1.6330	1,413.4700	1.4135	(13.445)	0	0	0
2017/08/23	R248	02/11/2017	9.66	Put	Bond Future	2,994.3100	2.9943	3,290.6400	3.2906	9.896	0	0	0
2017/08/23	R248	02/11/2017			Bond Future	9.8092	91.4140	9.8687	90.8948	0.607	0.0000	0.0000	75,989
2017/08/23	R248	02/11/2017	9.65	Put	Bond Future	3,048.0300	3.0480	3,347.6000	3.3476	9.828	0	0	0
2017/08/23	R248	02/11/2017	9.66	Call	Bond Future	1,669.3800	1.6694	1,446.5700	1.4466	(13.347)	0	0	0
2017/08/23	R248	02/11/2017	9.64	Call	Bond Future	1,597.1800	1.5972	1,380.8600	1.3809	(13.544)	0	0	0
2017/08/23	R248	02/11/2017	9.64	Put	Bond Future	3,102.3900	3.1024	3,405.2100	3.4052	9.761	0	0	0
2017/08/23	R248	01/02/2018	9.90	Put	Bond Future	3,373.7300	3.3737	3,619.4500	3.6194	7.283	0	0	0
2017/08/23	R248	01/02/2018	9.89	Call	Bond Future	3,570.5800	3.5706	3,289.7700	3.2898	(7.865)	0	0	0
2017/08/23	R248	01/02/2018			Bond Future	9.8721	93.0933	9.9334	92.5646	0.621	0.0000	0.0000	170
2017/08/23	R248	01/02/2018	9.90	Call	Bond Future	3,615.1200	3.6151	3,332.2100	3.3322	(7.826)	0	0	0
2017/08/23	R248	01/02/2018	9.89	Put	Bond Future	3,415.4900	3.4155	3,663.3100	3.6633	7.256	0	0	0
2017/08/23	R248	01/02/2018	9.91	Call	Bond Future	3,659.9100	3.6599	3,375.1700	3.3752	(7.780)	0	0	0
2017/08/23	R248	01/02/2018	9.91	Put	Bond Future	3,332.3800	3.3324	3,576.2700	3.5763	7.319	0	0	0
2017/08/23	R248	03/05/2018	10.06	Call	Bond Future	4,929.1500	4.9292	4,621.9300	4.6219	(6.233)	0	0	0
2017/08/23	R248	03/05/2018	10.05	Put	Bond Future	3,859.6600	3.8597	4,092.5500	4.0925	6.034	0	0	0
2017/08/23	R248	03/05/2018			Bond Future	9.9294	90.3989	9.9925	89.8604	0.636	0.0000	0.0000	0
2017/08/23	R248	03/05/2018	10.07	Call	Bond Future	4,975.1800	4.9752	4,666.3300	4.6663	(6.208)	0	0	0
2017/08/23	R248	03/05/2018	10.07	Put	Bond Future	3,784.1900	3.7842	4,013.8000	4.0138	6.068	0	0	0
2017/08/23	R248	03/05/2018	10.06	Put	Bond Future	3,821.9200	3.8219	4,053.1600	4.0532	6.050	0	0	0
2017/08/23	R248	03/05/2018	10.05	Call	Bond Future	4,882.9900	4.8830	4,577.4200	4.5774	(6.258)	0	0	0

**Total**

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