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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/08/2017 TO 28/08/2017

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
2017/08/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	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
2017/08/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2025	02/11/2017			Bond Future	129.6497	129.6497	129.5114	129.5114	(0.107)	0.0000	0.0000	2,291
2017/08/28	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2025	02/11/2017	132.96	Put	Bond Future	3,310.2600	3.3103	3,448.6200	3.4486	4.180	0	0	0
2017/08/28	2025	02/11/2017	132.98	Put	Bond Future	3,330.2600	3.3303	3,468.6200	3.4686	4.155	0	0	0
2017/08/28	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2025	02/11/2017	132.97	Put	Bond Future	3,320.2600	3.3203	3,458.6200	3.4586	4.167	0	0	0
2017/08/28	2025	01/02/2018	133.89	Put	Bond Future	3,163.3800	3.1634	3,304.7400	3.3047	4.469	0	0	0
2017/08/28	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2025	01/02/2018			Bond Future	130.7266	130.7266	130.5853	130.5853	(0.108)	0.0000	0.0000	0
2017/08/28	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2025	01/02/2018	133.88	Put	Bond Future	3,153.3800	3.1534	3,294.7400	3.2947	4.483	0	0	0
2017/08/28	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2025	01/02/2018	133.90	Put	Bond Future	3,173.3800	3.1734	3,314.7400	3.3147	4.455	0	0	0
2017/08/28	2025	03/05/2018	133.21	Call	Bond Future	17.8100	0.0178	0.0000	0.0000	(100.000)	0	0	0
2017/08/28	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	117.8900	0.1179	100.000	0	0	0
2017/08/28	2025	03/05/2018			Bond Future	133.2278	133.2278	133.0821	133.0821	(0.109)	0.0000	0.0000	0
2017/08/28	2025	03/05/2018	133.22	Call	Bond Future	7.8100	0.0078	0.0000	0.0000	(100.000)	0	0	0
2017/08/28	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	137.8900	0.1379	100.000	0	0	0
2017/08/28	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	127.8900	0.1279	100.000	0	0	0
2017/08/28	2025	03/05/2018	133.20	Call	Bond Future	27.8100	0.0278	0.0000	0.0000	(100.000)	0	0	0
2017/08/28	2029	02/11/2017			Bond Future	100.1869	100.1869	100.1823	100.1823	(0.005)	0.0000	0.0000	1,370
2017/08/28	2029	01/02/2018			Bond Future	102.0637	102.0637	102.0589	102.0589	(0.005)	0.0000	0.0000	0
2017/08/28	2029	03/05/2018			Bond Future	102.9886	102.9886	102.9823	102.9823	(0.006)	0.0000	0.0000	0
2017/08/28	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2030	02/11/2017	9.34	Call	Bond Future	1,214.4200	1.2144	1,288.3700	1.2884	6.089	0	0	0
2017/08/28	2030	02/11/2017			Bond Future	9.1609	93.6945	9.1501	93.7684	(0.118)	0.0000	0.0000	56,381
2017/08/28	2030	02/11/2017	9.35	Call	Bond Future	1,281.5800	1.2816	1,355.5300	1.3555	5.770	0	0	0
2017/08/28	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2030	02/11/2017	9.36	Call	Bond Future	1,348.6600	1.3487	1,422.6100	1.4226	5.483	0	0	0
2017/08/28	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2030	01/02/2018			Bond Future	9.2168	91.4117	9.2056	91.4872	(0.122)	0.0000	0.0000	0
2017/08/28	2030	01/02/2018	9.38	Call	Bond Future	1,089.5200	1.0895	1,164.9700	1.1650	6.925	0	0	0
2017/08/28	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2030	01/02/2018	9.39	Call	Bond Future	1,155.7200	1.1557	1,231.1700	1.2312	6.528	0	0	0
2017/08/28	2030	01/02/2018	9.37	Call	Bond Future	1,023.2600	1.0233	1,098.7100	1.0987	7.373	0	0	0
2017/08/28	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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2017/08/28	2030	03/05/2018	9.51	Call	Bond Future	1,539.6700	1.5397	1,615.4200	1.6154	4.920	0	0	0
2017/08/28	2030	03/05/2018			Bond Future	9.2749	93.1206	9.2634	93.1964	(0.123)	0.0000	0.0000	0
2017/08/28	2030	03/05/2018	9.49	Call	Bond Future	1,410.1000	1.4101	1,485.8500	1.4859	5.372	0	0	0
2017/08/28	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2030	03/05/2018	9.50	Call	Bond Future	1,474.9200	1.4749	1,550.6700	1.5507	5.136	0	0	0
2017/08/28	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2032	02/11/2017	9.49	Put	Bond Future	1,453.2000	1.4532	1,381.3600	1.3814	(4.944)	0	0	0
2017/08/28	2032	02/11/2017	9.48	Call	Bond Future	1,950.2400	1.9502	1,957.1000	1.9571	0.352	0	0	0
2017/08/28	2032	02/11/2017			Bond Future	9.4160	91.7553	9.4051	91.8346	(0.116)	0.0000	0.0000	33,154
2017/08/28	2032	02/11/2017	9.49	Call	Bond Future	1,989.8600	1.9899	1,997.3300	1.9973	0.375	0	0	0
2017/08/28	2032	02/11/2017	9.48	Put	Bond Future	1,485.8500	1.4859	1,413.4000	1.4134	(4.876)	0	0	0
2017/08/28	2032	02/11/2017	9.50	Call	Bond Future	2,029.9100	2.0299	2,038.0100	2.0380	0.399	0	0	0
2017/08/28	2032	02/11/2017	9.50	Put	Bond Future	1,421.0500	1.4210	1,349.8400	1.3498	(5.011)	0	0	0
2017/08/28	2032	01/02/2018	9.20	Call	Bond Future	1,763.0000	1.7630	1,771.0800	1.7711	0.458	0	0	7,500
2017/08/28	2032	01/02/2018	9.45	Put	Bond Future	2,778.3300	2.7783	2,713.0600	2.7131	(2.349)	0	0	0
2017/08/28	2032	01/02/2018	9.40	Put	Bond Future	2,962.4200	2.9624	2,895.5100	2.8955	(2.259)	0	0	0
2017/08/28	2032	01/02/2018	9.56	Call	Bond Future	2,987.1700	2.9872	3,006.5900	3.0066	0.650	0	0	0
2017/08/28	2032	01/02/2018	9.55	Put	Bond Future	2,435.7100	2.4357	2,373.8900	2.3739	(2.538)	0	0	0
2017/08/28	2032	01/02/2018			Bond Future	9.4783	93.4416	9.4671	93.5225	(0.119)	0.0000	0.0000	0
2017/08/28	2032	01/02/2018	9.30	Put	Bond Future	3,357.4800	3.3575	3,287.4900	3.2875	(2.085)	0	0	0
2017/08/28	2032	01/02/2018	9.30	Call	Bond Future	2,064.2900	2.0643	2,075.1900	2.0752	0.528	0	0	7,800
2017/08/28	2032	01/02/2018	9.57	Call	Bond Future	3,026.0100	3.0260	3,045.7900	3.0458	0.654	0	0	0
2017/08/28	2032	01/02/2018	9.57	Put	Bond Future	2,371.1100	2.3711	2,310.0000	2.3100	(2.577)	0	0	0
2017/08/28	2032	01/02/2018	9.20	Put	Bond Future	3,792.9600	3.7930	3,720.1500	3.7201	(1.920)	0	0	0
2017/08/28	2032	01/02/2018	9.45	Call	Bond Future	2,574.7500	2.5748	2,590.3700	2.5904	0.607	0	0	750
2017/08/28	2032	01/02/2018	9.40	Call	Bond Future	2,397.6900	2.3977	2,411.6700	2.4117	0.583	0	0	6,800
2017/08/28	2032	01/02/2018	9.56	Put	Bond Future	2,403.3700	2.4034	2,341.9000	2.3419	(2.558)	0	0	0
2017/08/28	2032	01/02/2018	9.55	Call	Bond Future	2,948.3300	2.9483	2,967.4000	2.9674	0.647	0	0	0
2017/08/28	2032	03/05/2018	9.70	Call	Bond Future	3,947.1700	3.9472	3,973.9300	3.9739	0.678	0	0	0
2017/08/28	2032	03/05/2018	9.71	Put	Bond Future	2,786.3500	2.7863	2,732.1100	2.7321	(1.947)	0	0	0
2017/08/28	2032	03/05/2018			Bond Future	9.5387	91.0313	9.5272	91.1126	(0.120)	0.0000	0.0000	0
2017/08/28	2032	03/05/2018	9.70	Put	Bond Future	2,816.1600	2.8162	2,761.6400	2.7616	(1.936)	0	0	0
2017/08/28	2032	03/05/2018	9.71	Call	Bond Future	3,986.8200	3.9868	4,013.8600	4.0139	0.678	0	0	0
2017/08/28	2032	03/05/2018	9.72	Call	Bond Future	4,026.3600	4.0264	4,053.6800	4.0537	0.679	0	0	0
2017/08/28	2032	03/05/2018	9.72	Put	Bond Future	2,756.5000	2.7565	2,702.5400	2.7025	(1.958)	0	0	0
2017/08/28	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2033	02/11/2017	110.07	Put	Bond Future	5,705.5900	5.7056	5,710.2200	5.7102	0.081	0	0	0
2017/08/28	2033	02/11/2017			Bond Future	104.3644	104.3644	104.3598	104.3598	(0.004)	0.0000	0.0000	5,174
2017/08/28	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2033	02/11/2017	110.09	Put	Bond Future	5,725.5900	5.7256	5,730.2200	5.7302	0.081	0	0	0
2017/08/28	2033	02/11/2017	110.08	Put	Bond Future	5,715.5900	5.7156	5,720.2200	5.7202	0.081	0	0	0
2017/08/28	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2033	01/02/2018			Bond Future	106.3194	106.3194	106.3145	106.3145	(0.005)	0.0000	0.0000	0
2017/08/28	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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2017/08/28	2033 01/02/2018	109.64	Put	Bond Future	3,320.5600	3.3206	3,325.4600	3.3255	0.148	0	0	0
2017/08/28	2033 01/02/2018	109.66	Put	Bond Future	3,340.5600	3.3406	3,345.4600	3.3455	0.147	0	0	0
2017/08/28	2033 01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2033 01/02/2018	109.65	Put	Bond Future	3,330.5600	3.3306	3,335.4600	3.3355	0.147	0	0	0
2017/08/28	2033 03/05/2018	107.71	Put	Bond Future	454.7100	0.4547	461.1100	0.4611	1.407	0	0	0
2017/08/28	2033 03/05/2018			Bond Future	107.2553	107.2553	107.2489	107.2489	(0.006)	0.0000	0.0000	0
2017/08/28	2033 03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2033 03/05/2018	107.70	Put	Bond Future	444.7100	0.4447	451.1100	0.4511	1.439	0	0	0
2017/08/28	2033 03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2033 03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2033 03/05/2018	107.69	Put	Bond Future	434.7100	0.4347	441.1100	0.4411	1.472	0	0	0
2017/08/28	2037 02/11/2017	9.67	Put	Bond Future	2,407.6400	2.4076	2,338.5100	2.3385	(2.871)	0	0	0
2017/08/28	2037 02/11/2017			Bond Future	9.7569	91.4417	9.7511	91.4871	(0.059)	0.0000	0.0000	54,038
2017/08/28	2037 02/11/2017	9.66	Call	Bond Future	1,683.4400	1.6834	1,659.5300	1.6595	(1.420)	0	0	0
2017/08/28	2037 02/11/2017	9.66	Put	Bond Future	2,452.1400	2.4521	2,382.8200	2.3828	(2.827)	0	0	0
2017/08/28	2037 02/11/2017	9.67	Call	Bond Future	1,718.7400	1.7187	1,695.0200	1.6950	(1.380)	0	0	0
2017/08/28	2037 02/11/2017	9.65	Call	Bond Future	1,648.4200	1.6484	1,624.3400	1.6243	(1.461)	0	0	0
2017/08/28	2037 02/11/2017	9.65	Put	Bond Future	2,497.0400	2.4970	2,427.5500	2.4275	(2.783)	0	0	0
2017/08/28	2037 01/02/2018	9.82	Put	Bond Future	3,019.3300	3.0193	2,968.5700	2.9686	(1.681)	0	0	0
2017/08/28	2037 01/02/2018			Bond Future	9.8209	88.8672	9.8149	88.9136	(0.061)	0.0000	0.0000	160
2017/08/28	2037 01/02/2018	9.82	Call	Bond Future	3,012.5600	3.0126	3,008.1800	3.0082	(0.145)	0	0	0
2017/08/28	2037 01/02/2018	9.81	Put	Bond Future	3,057.6500	3.0576	3,006.7100	3.0067	(1.666)	0	0	0
2017/08/28	2037 01/02/2018	9.83	Call	Bond Future	3,052.3500	3.0524	3,048.1600	3.0482	(0.137)	0	0	0
2017/08/28	2037 01/02/2018	9.83	Put	Bond Future	2,981.3700	2.9814	2,930.8000	2.9308	(1.696)	0	0	0
2017/08/28	2037 01/02/2018	9.81	Call	Bond Future	2,973.0200	2.9730	2,968.4600	2.9685	(0.153)	0	0	0
2017/08/28	2037 03/05/2018	9.99	Call	Bond Future	4,244.1200	4.2441	4,246.8500	4.2469	0.064	0	0	0
2017/08/28	2037 03/05/2018	9.97	Put	Bond Future	3,523.8000	3.5238	3,480.0300	3.4800	(1.242)	0	0	0
2017/08/28	2037 03/05/2018			Bond Future	9.8865	90.5284	9.8805	90.5746	(0.061)	0.0000	0.0000	0
2017/08/28	2037 03/05/2018	9.99	Put	Bond Future	3,454.5400	3.4545	3,411.0800	3.4111	(1.258)	0	0	0
2017/08/28	2037 03/05/2018	9.97	Call	Bond Future	4,161.6500	4.1617	4,164.0700	4.1641	0.058	0	0	0
2017/08/28	2037 03/05/2018	9.98	Put	Bond Future	3,489.0200	3.4890	3,445.4100	3.4454	(1.250)	0	0	0
2017/08/28	2037 03/05/2018	9.98	Call	Bond Future	4,202.7900	4.2028	4,205.3700	4.2054	0.061	0	0	0
2017/08/28	2038 02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2038 02/11/2017			Bond Future	130.3959	130.3959	129.8636	129.8636	(0.408)	0.0000	0.0000	19,544
2017/08/28	2038 02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2038 02/11/2017	136.82	Put	Bond Future	6,424.1200	6.4241	6,956.4300	6.9564	8.286	0	0	0
2017/08/28	2038 02/11/2017	136.80	Put	Bond Future	6,404.1200	6.4041	6,936.4300	6.9364	8.312	0	0	0
2017/08/28	2038 02/11/2017	136.81	Put	Bond Future	6,414.1200	6.4141	6,946.4300	6.9464	8.299	0	0	0
2017/08/28	2038 02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2038 01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2038 01/02/2018	136.95	Put	Bond Future	5,632.3600	5.6324	6,174.9500	6.1750	9.633	0	0	0
2017/08/28	2038 01/02/2018			Bond Future	131.3176	131.3176	130.7750	130.7750	(0.413)	0.0000	0.0000	0
2017/08/28	2038 01/02/2018	136.94	Put	Bond Future	5,622.3600	5.6224	6,164.9500	6.1650	9.651	0	0	0
2017/08/28	2038 01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2038 01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2038 01/02/2018	136.93	Put	Bond Future	5,612.3600	5.6124	6,154.9500	6.1550	9.668	0	0	0

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2017/08/28	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2038	03/05/2018	132.27	Call	Bond Future	1,560.1700	1.5602	1,005.4800	1.0055	(35.553)	0	0	0
2017/08/28	2038	03/05/2018			Bond Future	133.8302	133.8302	133.2755	133.2755	(0.414)	0.0000	0.0000	0
2017/08/28	2038	03/05/2018	132.28	Call	Bond Future	1,550.1700	1.5502	995.4800	0.9955	(35.783)	0	0	0
2017/08/28	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2038	03/05/2018	132.29	Call	Bond Future	1,540.1700	1.5402	985.4800	0.9855	(36.015)	0	0	0
2017/08/28	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2040	02/11/2017	9.67	Put	Bond Future	3,082.1600	3.0822	2,980.6000	2.9806	(3.295)	0	0	0
2017/08/28	2040	02/11/2017			Bond Future	9.8525	94.7616	9.8416	94.8530	(0.110)	0.0000	0.0000	15,719
2017/08/28	2040	02/11/2017	9.66	Call	Bond Future	1,495.3600	1.4954	1,484.8900	1.4849	(0.700)	0	0	0
2017/08/28	2040	02/11/2017	9.66	Put	Bond Future	3,135.2400	3.1352	3,033.3400	3.0333	(3.250)	0	0	0
2017/08/28	2040	02/11/2017	9.67	Call	Bond Future	1,528.6200	1.5286	1,518.4900	1.5185	(0.663)	0	0	0
2017/08/28	2040	02/11/2017	9.65	Call	Bond Future	1,462.4100	1.4624	1,451.6000	1.4516	(0.739)	0	0	0
2017/08/28	2040	02/11/2017	9.65	Put	Bond Future	3,188.7600	3.1888	3,086.5200	3.0865	(3.206)	0	0	0
2017/08/28	2040	01/02/2018	9.89	Call	Bond Future	3,190.4500	3.1905	3,206.8500	3.2069	0.514	0	0	0
2017/08/28	2040	01/02/2018			Bond Future	9.9173	91.9978	9.9061	92.0911	(0.113)	0.0000	0.0000	0
2017/08/28	2040	01/02/2018	9.87	Call	Bond Future	3,108.1700	3.1082	3,123.8500	3.1238	0.504	0	0	0
2017/08/28	2040	01/02/2018	9.87	Put	Bond Future	3,501.7500	3.5018	3,424.1500	3.4242	(2.216)	0	0	0
2017/08/28	2040	01/02/2018	9.88	Put	Bond Future	3,459.3100	3.4593	3,382.0700	3.3821	(2.233)	0	0	0
2017/08/28	2040	01/02/2018	9.89	Put	Bond Future	3,417.2800	3.4173	3,340.4000	3.3404	(2.250)	0	0	0
2017/08/28	2040	01/02/2018	9.88	Call	Bond Future	3,149.1700	3.1492	3,165.2100	3.1652	0.509	0	0	0
2017/08/28	2040	03/05/2018	10.08	Put	Bond Future	3,751.9500	3.7519	3,685.4200	3.6854	(1.773)	0	0	0
2017/08/28	2040	03/05/2018			Bond Future	9.9837	93.7176	9.9722	93.8115	(0.115)	0.0000	0.0000	0
2017/08/28	2040	03/05/2018	10.07	Call	Bond Future	4,492.2300	4.4922	4,519.2600	4.5193	0.602	0	0	0
2017/08/28	2040	03/05/2018	10.07	Put	Bond Future	3,789.3800	3.7894	3,722.5500	3.7225	(1.764)	0	0	0
2017/08/28	2040	03/05/2018	10.08	Call	Bond Future	4,535.6300	4.5356	4,562.9600	4.5630	0.603	0	0	0
2017/08/28	2040	03/05/2018	10.06	Call	Bond Future	4,448.7200	4.4487	4,475.4500	4.4755	0.601	0	0	0
2017/08/28	2040	03/05/2018	10.06	Put	Bond Future	3,826.8100	3.8268	3,759.6800	3.7597	(1.754)	0	0	0
2017/08/28	2044	02/11/2017	9.68	Call	Bond Future	1,534.5700	1.5346	1,541.2000	1.5412	0.432	0	0	0
2017/08/28	2044	02/11/2017			Bond Future	9.8709	91.8788	9.8550	92.0146	(0.162)	0.0000	0.0000	21,801
2017/08/28	2044	02/11/2017	9.66	Call	Bond Future	1,468.1000	1.4681	1,473.5200	1.4735	0.369	0	0	0
2017/08/28	2044	02/11/2017	9.66	Put	Bond Future	3,290.3900	3.2904	3,160.0100	3.1600	(3.962)	0	0	0
2017/08/28	2044	02/11/2017	9.68	Put	Bond Future	3,181.3800	3.1814	3,052.2100	3.0522	(4.060)	0	0	0
2017/08/28	2044	02/11/2017	9.67	Call	Bond Future	1,501.1000	1.5011	1,507.1200	1.5071	0.401	0	0	0
2017/08/28	2044	02/11/2017	9.67	Put	Bond Future	3,235.5800	3.2356	3,105.8000	3.1058	(4.011)	0	0	0
2017/08/28	2044	01/02/2018	9.90	Put	Bond Future	3,504.6100	3.5046	3,404.9600	3.4050	(2.843)	0	0	0
2017/08/28	2044	01/02/2018	9.89	Call	Bond Future	3,181.5300	3.1815	3,219.7400	3.2197	1.201	0	0	0
2017/08/28	2044	01/02/2018			Bond Future	9.9335	89.1872	9.9170	89.3256	(0.166)	0.0000	0.0000	0
2017/08/28	2044	01/02/2018	9.90	Call	Bond Future	3,223.0000	3.2230	3,261.7400	3.2617	1.202	0	0	0
2017/08/28	2044	01/02/2018	9.89	Put	Bond Future	3,547.5800	3.5476	3,447.4000	3.4474	(2.824)	0	0	0
2017/08/28	2044	01/02/2018	9.91	Call	Bond Future	3,264.9600	3.2650	3,304.2500	3.3043	1.203	0	0	0
2017/08/28	2044	01/02/2018	9.91	Put	Bond Future	3,462.2800	3.4623	3,363.1800	3.3632	(2.862)	0	0	0
2017/08/28	2044	03/05/2018	10.10	Call	Bond Future	4,643.0800	4.6431	4,695.9600	4.6960	1.139	0	0	0
2017/08/28	2044	03/05/2018	10.09	Put	Bond Future	3,836.5700	3.8366	3,749.1500	3.7492	(2.279)	0	0	0
2017/08/28	2044	03/05/2018			Bond Future	9.9974	90.8545	9.9806	90.9944	(0.168)	0.0000	0.0000	0
2017/08/28	2044	03/05/2018	10.11	Call	Bond Future	4,687.3500	4.6874	4,740.6800	4.7407	1.138	0	0	0

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2017/08/28	2044	03/05/2018	10.11	Put	Bond Future	3,761.7300	3.7617	3,675.2000	3.6752	(2.300)	0	0	0
2017/08/28	2044	03/05/2018	10.10	Put	Bond Future	3,799.0000	3.7990	3,712.0200	3.7120	(2.290)	0	0	0
2017/08/28	2044	03/05/2018	10.09	Call	Bond Future	4,598.9900	4.5990	4,651.4300	4.6514	1.140	0	0	0
2017/08/28	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2046	02/11/2017	136.30	Put	Bond Future	12,436.0100	12.4360	12,441.4700	12.4415	0.044	0	0	0
2017/08/28	2046	02/11/2017			Bond Future	123.8640	123.8640	123.8585	123.8585	(0.004)	0.0000	0.0000	21,292
2017/08/28	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2046	02/11/2017	136.32	Put	Bond Future	12,456.0100	12.4560	12,461.4700	12.4615	0.044	0	0	0
2017/08/28	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2046	02/11/2017	136.31	Put	Bond Future	12,446.0100	12.4460	12,451.4700	12.4515	0.044	0	0	0
2017/08/28	2046	01/02/2018	132.92	Put	Bond Future	6,735.6900	6.7357	6,741.4500	6.7414	0.086	0	0	0
2017/08/28	2046	01/02/2018			Bond Future	126.1843	126.1843	126.1785	126.1785	(0.005)	0.0000	0.0000	0
2017/08/28	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2046	01/02/2018	132.91	Put	Bond Future	6,725.6900	6.7257	6,731.4500	6.7314	0.086	0	0	0
2017/08/28	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2046	01/02/2018	132.90	Put	Bond Future	6,715.6900	6.7157	6,721.4500	6.7214	0.086	0	0	0
2017/08/28	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2046	03/05/2018			Bond Future	126.9834	126.9834	126.9759	126.9759	(0.006)	0.0000	0.0000	0
2017/08/28	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2046	03/05/2018	127.93	Put	Bond Future	946.6000	0.9466	954.1100	0.9541	0.793	0	0	0
2017/08/28	2046	03/05/2018	127.95	Put	Bond Future	966.6000	0.9666	974.1100	0.9741	0.777	0	0	0
2017/08/28	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2046	03/05/2018	127.94	Put	Bond Future	956.6000	0.9566	964.1100	0.9641	0.785	0	0	0
2017/08/28	2050	02/11/2017	144.66	Put	Bond Future	11,306.1900	11.3062	11,907.2700	11.9073	5.316	0	0	0
2017/08/28	2050	02/11/2017	144.67	Put	Bond Future	11,316.1900	11.3162	11,917.2700	11.9173	5.312	0	0	0
2017/08/28	2050	02/11/2017			Bond Future	133.3538	133.3538	132.7527	132.7527	(0.451)	0.0000	0.0000	22,382
2017/08/28	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2050	02/11/2017	144.65	Put	Bond Future	11,296.1900	11.2962	11,897.2700	11.8973	5.321	0	0	0
2017/08/28	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2050	01/02/2018	140.23	Put	Bond Future	6,069.3200	6.0693	6,681.7200	6.6817	10.090	0	0	0
2017/08/28	2050	01/02/2018			Bond Future	134.1607	134.1607	133.5483	133.5483	(0.456)	0.0000	0.0000	0
2017/08/28	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2050	01/02/2018	140.25	Put	Bond Future	6,089.3200	6.0893	6,701.7200	6.7017	10.057	0	0	0
2017/08/28	2050	01/02/2018	140.24	Put	Bond Future	6,079.3200	6.0793	6,691.7200	6.6917	10.073	0	0	0
2017/08/28	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2050	03/05/2018	135.61	Call	Bond Future	1,117.6600	1.1177	491.7100	0.4917	(56.005)	0	0	0
2017/08/28	2050	03/05/2018			Bond Future	136.7277	136.7277	136.1017	136.1017	(0.458)	0.0000	0.0000	0
2017/08/28	2050	03/05/2018	135.62	Call	Bond Future	1,107.6600	1.1077	481.7100	0.4817	(56.511)	0	0	0
2017/08/28	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	2050	03/05/2018	135.63	Call	Bond Future	1,097.6600	1.0977	471.7100	0.4717	(57.026)	0	0	0
2017/08/28	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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2017/08/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	AL37	02/11/2017			Index Future	558.9830	558.9830	558.7910	558.7910	(0.034)	0.0000	0.0000	0
2017/08/28	AL37	01/02/2018			Index Future	569.2570	569.2570	569.0640	569.0640	(0.034)	0.0000	0.0000	0
2017/08/28	AL37	03/05/2018			Index Future	579.9010	579.9010	579.6980	579.6980	(0.035)	0.0000	0.0000	0
2017/08/28	AL7T	02/11/2017			Index Future	641.9080	641.9080	642.3560	642.3560	0.070	0.0000	0.0000	0
2017/08/28	AL7T	01/02/2018			Index Future	653.7060	653.7060	654.1640	654.1640	0.070	0.0000	0.0000	0
2017/08/28	AL7T	03/05/2018			Index Future	665.9290	665.9290	666.3880	666.3880	0.069	0.0000	0.0000	0
2017/08/28	ALBI	02/11/2017			Index Future	576.0900	576.0900	576.5640	576.5640	0.082	0.0000	0.0000	616
2017/08/28	ALBI	01/02/2018			Index Future	586.6780	586.6780	587.1630	587.1630	0.083	0.0000	0.0000	0
2017/08/28	ALBI	03/05/2018			Index Future	597.6470	597.6470	598.1350	598.1350	0.082	0.0000	0.0000	0
2017/08/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	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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2017/08/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/08/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/28	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	EL28	02/11/2017			Bond Future	127.9208	127.9208	128.1543	128.1543	0.183	0.0000	0.0000	0
2017/08/28	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
2017/08/28	EL28	02/11/2017	133.87	Put	Bond Future	5,949.2100	5.9492	5,715.6800	5.7157	(3.925)	0	0	0
2017/08/28	EL28	02/11/2017	133.89	Put	Bond Future	5,969.2100	5.9692	5,735.6800	5.7357	(3.912)	0	0	0
2017/08/28	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	EL28	02/11/2017	133.88	Put	Bond Future	5,959.2100	5.9592	5,725.6800	5.7257	(3.919)	0	0	0
2017/08/28	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	EL28	01/02/2018			Bond Future	130.3171	130.3171	130.5548	130.5548	0.182	0.0000	0.0000	0
2017/08/28	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	EL28	01/02/2018	132.29	Put	Bond Future	1,972.9000	1.9729	1,735.2200	1.7352	(12.047)	0	0	0
2017/08/28	EL28	01/02/2018	132.31	Put	Bond Future	1,992.9000	1.9929	1,755.2200	1.7552	(11.926)	0	0	0
2017/08/28	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	EL28	01/02/2018	132.30	Put	Bond Future	1,982.9000	1.9829	1,745.2200	1.7452	(11.986)	0	0	0
2017/08/28	EL28	03/05/2018	133.20	Put	Bond Future	389.5400	0.3895	148.9900	0.1490	(61.752)	0	0	0
2017/08/28	EL28	03/05/2018			Bond Future	132.8105	132.8105	133.0510	133.0510	0.181	0.0000	0.0000	0
2017/08/28	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	EL28	03/05/2018	133.19	Put	Bond Future	379.5400	0.3795	138.9900	0.1390	(63.379)	0	0	0
2017/08/28	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	EL28	03/05/2018	133.18	Put	Bond Future	369.5400	0.3695	128.9900	0.1290	(65.094)	0	0	0
2017/08/28	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	ES33	02/11/2017	10.66	Put	Bond Future	1,184.4000	1.1844	1,115.6700	1.1157	(5.803)	0	0	0
2017/08/28	ES33	02/11/2017			Bond Future	10.8536	75.9631	10.8422	76.0318	(0.105)	0.0000	0.0000	9,466
2017/08/28	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	ES33	02/11/2017	10.68	Put	Bond Future	1,060.7600	1.0608	992.0300	0.9920	(6.479)	0	0	0
2017/08/28	ES33	02/11/2017	10.67	Put	Bond Future	1,122.5400	1.1225	1,053.8100	1.0538	(6.123)	0	0	0
2017/08/28	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	ES33	01/02/2018	10.99	Call	Bond Future	165.7300	0.1657	235.8200	0.2358	42.292	0	0	0
2017/08/28	ES33	01/02/2018			Bond Future	10.9621	77.3592	10.9503	77.4293	(0.107)	0.0000	0.0000	0
2017/08/28	ES33	01/02/2018	11.00	Call	Bond Future	224.9600	0.2250	295.0500	0.2950	31.157	0	0	0
2017/08/28	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	ES33	01/02/2018	11.01	Call	Bond Future	284.1100	0.2841	354.2000	0.3542	24.670	0	0	0
2017/08/28	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	ES33	03/05/2018	11.22	Call	Bond Future	885.8400	0.8858	956.3300	0.9563	7.957	0	0	0
2017/08/28	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	ES33	03/05/2018			Bond Future	11.0672	75.0139	11.0552	75.0844	(0.109)	0.0000	0.0000	0
2017/08/28	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	ES33	03/05/2018	11.20	Call	Bond Future	770.7700	0.7708	841.2600	0.8413	9.145	0	0	0
2017/08/28	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	ES33	03/05/2018	11.21	Call	Bond Future	828.3400	0.8283	898.8300	0.8988	8.510	0	0	0
2017/08/28	ES42	02/11/2017			Bond Future	11.0830	78.6552	11.0716	78.7327	(0.102)	0.0000	0.0000	7,957
2017/08/28	ES42	01/02/2018			Bond Future	11.1873	80.1006	11.1755	80.1796	(0.105)	0.0000	0.0000	0
2017/08/28	ES42	03/05/2018			Bond Future	11.2935	77.3368	11.2814	77.4163	(0.107)	0.0000	0.0000	0
2017/08/28	GOVI	02/11/2017	572.45	Call	GOVI	23,890.0000	2.3890	28,690.0000	2.8690	20.092	0	0	0
2017/08/28	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	GOVI	02/11/2017			GOVI	574.8390	574.8390	575.3190	575.3190	0.084	0.0000	0.0000	674

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
2017/08/28	GOVI	02/11/2017	572.46	Call	GOVI	23,790.0000	2.3790	28,590.0000	2.8590	20.177	0	0	0
2017/08/28	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	GOVI	02/11/2017	572.44	Call	GOVI	23,990.0000	2.3990	28,790.0000	2.8790	20.008	0	0	0
2017/08/28	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	GOVI	01/02/2018			GOVI	585.4040	585.4040	585.8950	585.8950	0.084	0.0000	0.0000	0
2017/08/28	GOVI	01/02/2018	581.03	Call	GOVI	43,740.0000	4.3740	48,650.0000	4.8650	11.225	0	0	0
2017/08/28	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	GOVI	01/02/2018	581.04	Call	GOVI	43,640.0000	4.3640	48,550.0000	4.8550	11.251	0	0	0
2017/08/28	GOVI	01/02/2018	581.02	Call	GOVI	43,840.0000	4.3840	48,750.0000	4.8750	11.200	0	0	0
2017/08/28	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	GOVI	03/05/2018	590.27	Call	GOVI	60,790.0000	6.0790	65,740.0000	6.5740	8.143	0	0	0
2017/08/28	GOVI	03/05/2018	590.29	Call	GOVI	60,590.0000	6.0590	65,540.0000	6.5540	8.170	0	0	0
2017/08/28	GOVI	03/05/2018			GOVI	596.3490	596.3490	596.8440	596.8440	0.083	0.0000	0.0000	0
2017/08/28	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	GOVI	03/05/2018	590.28	Call	GOVI	60,690.0000	6.0690	65,640.0000	6.5640	8.156	0	0	0
2017/08/28	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/08/28	IGOV	02/11/2017			Index Future	250.9380	250.9380	250.9310	250.9310	(0.003)	0.0000	0.0000	1,163
2017/08/28	IGOV	01/02/2018			Index Future	255.6390	255.6390	255.6320	255.6320	(0.003)	0.0000	0.0000	0
2017/08/28	IGOV	03/05/2018			Index Future	260.5300	260.5300	260.5190	260.5190	(0.004)	0.0000	0.0000	0
2017/08/28	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/08/28	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/08/28	IS01	21/12/2017			Interest Rate Swap	99.7404	99.7404	99.7425	99.7425	0.002	0.0000	0.0000	0
2017/08/28	IS01	15/03/2018			Interest Rate Swap	99.6138	99.6138	99.6163	99.6163	0.003	0.0000	0.0000	0
2017/08/28	IS01	21/06/2018			Interest Rate Swap	99.6700	99.6700	99.6723	99.6723	0.002	0.0000	0.0000	0
2017/08/28	IS01	20/09/2018			Interest Rate Swap	99.7451	99.7451	99.7432	99.7432	(0.002)	0.0000	0.0000	0
2017/08/28	IS02	18/12/2017			Interest Rate Swap	99.7707	99.7707	99.7731	99.7731	0.002	0.0000	0.0000	0
2017/08/28	IS02	16/03/2018			Interest Rate Swap	98.8907	98.8907	98.8936	98.8936	0.003	0.0000	0.0000	0
2017/08/28	IS02	15/06/2018			Interest Rate Swap	98.3625	98.3625	98.3651	98.3651	0.003	0.0000	0.0000	0
2017/08/28	IS02	21/09/2018			Interest Rate Swap	98.2104	98.2104	98.2083	98.2083	(0.002)	0.0000	0.0000	0
2017/08/28	IS02	21/12/2018			Interest Rate Swap	98.4800	98.4800	98.4800	98.4800	0.000	0.0000	0.0000	0
2017/08/28	IS02	15/03/2019			Interest Rate Swap	98.7753	98.7753	98.7727	98.7727	(0.003)	0.0000	0.0000	0
2017/08/28	IS02	21/06/2019			Interest Rate Swap	99.0701	99.0701	99.0694	99.0694	(0.001)	0.0000	0.0000	0
2017/08/28	IS02	20/09/2019			Interest Rate Swap	99.3903	99.3903	99.3923	99.3923	0.002	0.0000	0.0000	0
2017/08/28	IS05	17/12/2020			Interest Rate Swap	95.3377	95.3377	95.3155	95.3155	(0.023)	0.0000	0.0000	0
2017/08/28	IS05	16/03/2021			Interest Rate Swap	94.5280	94.5280	94.5087	94.5087	(0.020)	0.0000	0.0000	0
2017/08/28	IS05	15/06/2021			Interest Rate Swap	93.6976	93.6976	93.6802	93.6802	(0.019)	0.0000	0.0000	0
2017/08/28	IS05	21/09/2021			Interest Rate Swap	93.8547	93.8547	93.8363	93.8363	(0.020)	0.0000	0.0000	0
2017/08/28	IS05	21/12/2021			Interest Rate Swap	96.0371	96.0371	96.0128	96.0128	(0.025)	0.0000	0.0000	51
2017/08/28	IS05	15/03/2022			Interest Rate Swap	96.1527	96.1527	96.1210	96.1210	(0.033)	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
2017/08/28	IS05	21/06/2022			Interest Rate Swap	97.3482	97.3482	97.3095	97.3095	(0.040)	0.0000	0.0000	0
2017/08/28	IS05	20/09/2022			Interest Rate Swap	99.5548	99.5548	99.5143	99.5143	(0.041)	0.0000	0.0000	0
2017/08/28	IS10	17/12/2025			Interest Rate Swap	94.2346	94.2346	94.2308	94.2308	(0.004)	0.0000	0.0000	0
2017/08/28	IS10	16/03/2026			Interest Rate Swap	91.2388	91.2388	91.2248	91.2248	(0.015)	0.0000	0.0000	0
2017/08/28	IS10	15/06/2026			Interest Rate Swap	89.9936	89.9936	89.9692	89.9692	(0.027)	0.0000	0.0000	0
2017/08/28	IS10	21/09/2026			Interest Rate Swap	92.1745	92.1745	92.1442	92.1442	(0.033)	0.0000	0.0000	0
2017/08/28	IS10	21/12/2026			Interest Rate Swap	95.9720	95.9720	95.9396	95.9396	(0.034)	0.0000	0.0000	0
2017/08/28	IS10	15/03/2027			Interest Rate Swap	94.5246	94.5246	94.4907	94.4907	(0.036)	0.0000	0.0000	0
2017/08/28	IS10	21/06/2027			Interest Rate Swap	96.6055	96.6055	96.5719	96.5719	(0.035)	0.0000	0.0000	0
2017/08/28	IS10	20/09/2027			Interest Rate Swap	100.3422	100.3422	100.3098	100.3098	(0.032)	0.0000	0.0000	0
2017/08/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/08/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/08/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/08/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/08/28	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/08/28	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/08/28	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/08/28	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/08/28	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/08/28	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/08/28	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/08/28	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/08/28	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/08/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/08/28	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/08/28	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/08/28	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/08/28	R023	02/11/2017	8.56	Call	Bond Future	2,925.2500	2.9252	2,879.3000	2.8793	(1.571)	0	0	0
2017/08/28	R023	02/11/2017			Bond Future	7.8723	100.9157	7.8825	100.8719	0.130	0.0000	0.0000	53,944
2017/08/28	R023	02/11/2017	8.56	Put	Bond Future	46.0600	0.0461	43.8800	0.0439	(4.733)	0	0	0
2017/08/28	R023	02/11/2017	8.58	Put	Bond Future	41.6200	0.0416	39.5300	0.0395	(5.022)	0	0	0
2017/08/28	R023	02/11/2017	8.57	Call	Bond Future	2,964.1000	2.9641	2,918.2000	2.9182	(1.549)	0	0	0
2017/08/28	R023	02/11/2017	8.57	Put	Bond Future	43.8100	0.0438	41.6800	0.0417	(4.862)	0	0	0
2017/08/28	R023	02/11/2017	8.58	Call	Bond Future	3,003.0000	3.0030	2,957.1400	2.9571	(1.527)	0	0	0
2017/08/28	R023	01/02/2018	8.33	Put	Bond Future	566.3900	0.5664	569.0000	0.5690	0.461	0	0	0
2017/08/28	R023	01/02/2018			Bond Future	7.9024	102.7705	7.9132	102.7261	0.137	0.0000	0.0000	0
2017/08/28	R023	01/02/2018	8.32	Call	Bond Future	2,268.1000	2.2681	2,226.4600	2.2265	(1.836)	0	0	0
2017/08/28	R023	01/02/2018	8.32	Put	Bond Future	577.3600	0.5774	580.0900	0.5801	0.473	0	0	0
2017/08/28	R023	01/02/2018	8.33	Call	Bond Future	2,297.1800	2.2972	2,255.4200	2.2554	(1.818)	0	0	0
2017/08/28	R023	01/02/2018	8.31	Call	Bond Future	2,239.4000	2.2394	2,197.9000	2.1979	(1.853)	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
2017/08/28	R023	01/02/2018	8.31	Put	Bond Future	588.7300	0.5887	591.6000	0.5916	0.487	0	0	0
2017/08/28	R023	03/05/2018	8.27	Call	Bond Future	2,280.3000	2.2803	2,241.8700	2.2419	(1.685)	0	0	0
2017/08/28	R023	03/05/2018			Bond Future	7.9211	100.7618	7.9329	100.7154	0.149	0.0000	0.0000	0
2017/08/28	R023	03/05/2018	8.27	Put	Bond Future	922.6800	0.9227	930.6600	0.9307	0.865	0	0	0
2017/08/28	R023	03/05/2018	8.28	Call	Bond Future	2,306.0400	2.3060	2,267.4600	2.2675	(1.673)	0	0	0
2017/08/28	R023	03/05/2018	8.29	Put	Bond Future	896.8600	0.8969	904.5500	0.9045	0.857	0	0	0
2017/08/28	R023	03/05/2018	8.28	Put	Bond Future	909.8500	0.9098	917.6800	0.9177	0.861	0	0	0
2017/08/28	R023	03/05/2018	8.29	Call	Bond Future	2,331.6000	2.3316	2,292.8800	2.2929	(1.661)	0	0	0
2017/08/28	R035	02/11/2017	9.61	Put	Bond Future	314.8500	0.3148	228.6100	0.2286	(27.391)	0	0	0
2017/08/28	R035	02/11/2017			Bond Future	9.6496	95.1857	9.6387	95.2719	(0.113)	0.0000	0.0000	18,280
2017/08/28	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R035	02/11/2017	9.60	Put	Bond Future	394.5900	0.3946	308.3500	0.3084	(21.856)	0	0	0
2017/08/28	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R035	02/11/2017	9.59	Put	Bond Future	474.4300	0.4744	388.1900	0.3882	(18.178)	0	0	0
2017/08/28	R035	01/02/2018	9.75	Call	Bond Future	254.0800	0.2541	342.0900	0.3421	34.639	0	0	0
2017/08/28	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R035	01/02/2018			Bond Future	9.7174	96.9352	9.7062	97.0232	(0.116)	0.0000	0.0000	0
2017/08/28	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R035	01/02/2018	9.73	Call	Bond Future	98.1800	0.0982	186.1900	0.1862	89.641	0	0	0
2017/08/28	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R035	01/02/2018	9.74	Call	Bond Future	176.1800	0.1762	264.1900	0.2642	49.955	0	0	0
2017/08/28	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R035	03/05/2018			Bond Future	9.7796	94.2470	9.7682	94.3355	(0.117)	0.0000	0.0000	0
2017/08/28	R035	03/05/2018	9.90	Call	Bond Future	921.8800	0.9219	1,010.3700	1.0104	9.599	0	0	0
2017/08/28	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R035	03/05/2018	9.91	Call	Bond Future	997.8400	0.9978	1,086.3300	1.0863	8.868	0	0	0
2017/08/28	R035	03/05/2018	9.89	Call	Bond Future	845.8300	0.8458	934.3200	0.9343	10.462	0	0	0
2017/08/28	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R186	02/11/2017	8.89	Put	Bond Future	737.9200	0.7379	687.7800	0.6878	(6.795)	0	0	0
2017/08/28	R186	02/11/2017	8.88	Call	Bond Future	2,508.1800	2.5082	2,529.6900	2.5297	0.858	0	0	0
2017/08/28	R186	02/11/2017	8.75	Put	Bond Future	1,058.4800	1.0585	998.9800	0.9990	(5.621)	0	0	3,750
2017/08/28	R186	02/11/2017			Bond Future	8.6163	115.7005	8.6055	115.7729	(0.125)	0.0000	0.0000	162,772
2017/08/28	R186	02/11/2017	8.75	Call	Bond Future	1,950.3500	1.9503	1,963.1900	1.9632	0.658	0	0	0
2017/08/28	R186	02/11/2017	8.89	Call	Bond Future	2,553.7100	2.5537	2,575.9100	2.5759	0.869	0	0	0
2017/08/28	R186	02/11/2017	8.88	Put	Bond Future	758.0400	0.7580	707.2100	0.7072	(6.705)	0	0	0
2017/08/28	R186	02/11/2017	8.90	Call	Bond Future	2,599.7800	2.5998	2,622.6600	2.6227	0.880	0	0	0
2017/08/28	R186	02/11/2017	8.90	Put	Bond Future	718.3900	0.7184	668.9300	0.6689	(6.885)	0	0	0
2017/08/28	R186	02/11/2017	9.00	Call	Bond Future	3,078.7700	3.0788	3,108.5800	3.1086	0.968	0	0	0
2017/08/28	R186	02/11/2017	9.00	Put	Bond Future	544.2100	0.5442	501.6800	0.5017	(7.815)	0	0	5,000
2017/08/28	R186	01/02/2018	9.00	Call	Bond Future	3,499.7200	3.4997	3,528.8600	3.5289	0.833	0	0	0
2017/08/28	R186	01/02/2018	9.25	Call	Bond Future	4,622.8500	4.6229	4,661.3600	4.6614	0.833	0	0	0
2017/08/28	R186	01/02/2018	8.50	Put	Bond Future	2,790.8300	2.7908	2,728.6000	2.7286	(2.230)	0	0	0
2017/08/28	R186	01/02/2018	8.96	Call	Bond Future	3,331.8400	3.3318	3,359.4700	3.3595	0.829	0	0	0
2017/08/28	R186	01/02/2018			Bond Future	8.6659	112.5270	8.6546	112.6009	(0.130)	0.0000	0.0000	198
2017/08/28	R186	01/02/2018	8.50	Call	Bond Future	1,697.2300	1.6972	1,708.9000	1.7089	0.688	0	0	1,460

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2017/08/28	R186	01/02/2018	7.75	Put	Bond Future	6,557.6400		6.5576	6,482.8400	6.4828	(1.141)	0	0	0
2017/08/28	R186	01/02/2018	7.75	Call	Bond Future	339.8100		0.3398	338.9100	0.3389	(0.265)	0	0	1,460
2017/08/28	R186	01/02/2018	9.00	Put	Bond Future	1,340.1500		1.3401	1,295.3900	1.2954	(3.340)	0	0	6,200
2017/08/28	R186	01/02/2018	9.25	Put	Bond Future	883.4800		0.8835	848.0900	0.8481	(4.006)	0	0	820
2017/08/28	R186	01/02/2018	8.96	Put	Bond Future	1,427.9000		1.4279	1,381.6300	1.3816	(3.240)	0	0	0
2017/08/28	R186	01/02/2018	8.75	Put	Bond Future	1,965.7600		1.9658	1,911.7500	1.9118	(2.748)	0	0	820
2017/08/28	R186	01/02/2018	8.97	Call	Bond Future	3,373.4700		3.3735	3,401.4700	3.4015	0.830	0	0	0
2017/08/28	R186	01/02/2018	8.98	Call	Bond Future	3,415.3300		3.4153	3,443.7100	3.4437	0.831	0	0	0
2017/08/28	R186	01/02/2018	8.98	Put	Bond Future	1,383.4700		1.3835	1,337.9500	1.3379	(3.290)	0	0	0
2017/08/28	R186	01/02/2018	8.75	Call	Bond Future	2,514.5700		2.5146	2,534.4600	2.5345	0.791	0	0	0
2017/08/28	R186	01/02/2018	8.97	Put	Bond Future	1,405.5500		1.4056	1,359.6500	1.3597	(3.266)	0	0	0
2017/08/28	R186	03/05/2018	8.92	Call	Bond Future	3,522.6000		3.5226	3,549.4200	3.5494	0.761	0	0	0
2017/08/28	R186	03/05/2018	8.91	Put	Bond Future	2,242.8900		2.2429	2,195.5300	2.1955	(2.112)	0	0	0
2017/08/28	R186	03/05/2018			Bond Future	8.7141		114.6307	8.7025	114.7046	(0.133)	0.0000	0.0000	0
2017/08/28	R186	03/05/2018	8.93	Call	Bond Future	3,560.2100		3.5602	3,587.3100	3.5873	0.761	0	0	0
2017/08/28	R186	03/05/2018	8.93	Put	Bond Future	2,191.7300		2.1917	2,144.9200	2.1449	(2.136)	0	0	0
2017/08/28	R186	03/05/2018	8.92	Put	Bond Future	2,217.0100		2.2170	2,169.9200	2.1699	(2.124)	0	0	0
2017/08/28	R186	03/05/2018	8.91	Call	Bond Future	3,485.5500		3.4856	3,512.1000	3.5121	0.762	0	0	0
2017/08/28	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R197	02/11/2017	305.15	Put	Bond Future	4,022.3800		4.0224	3,714.4400	3.7144	(7.656)	0	0	0
2017/08/28	R197	02/11/2017			Bond Future	301.1276		301.1276	301.4356	301.4356	0.102	0.0000	0.0000	2,350
2017/08/28	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R197	02/11/2017	305.17	Put	Bond Future	4,042.3800		4.0424	3,734.4400	3.7344	(7.618)	0	0	0
2017/08/28	R197	02/11/2017	305.16	Put	Bond Future	4,032.3800		4.0324	3,724.4400	3.7244	(7.637)	0	0	0
2017/08/28	R197	02/11/2017	305.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R197	01/02/2018	301.68	Put	Bond Future	1,959.7700		1.9598	1,646.9800	1.6470	(15.961)	0	0	0
2017/08/28	R197	01/02/2018			Bond Future	299.7202		299.7202	300.0330	300.0330	0.104	0.0000	0.0000	0
2017/08/28	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R197	01/02/2018	301.67	Put	Bond Future	1,949.7700		1.9498	1,636.9800	1.6370	(16.042)	0	0	0
2017/08/28	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R197	01/02/2018	301.66	Put	Bond Future	1,939.7700		1.9398	1,626.9800	1.6270	(16.125)	0	0	0
2017/08/28	R197	03/05/2018	304.46	Call	Bond Future	994.8200		0.9948	1,309.8700	1.3099	31.669	0	0	0
2017/08/28	R197	03/05/2018			Bond Future	305.4548		305.4548	305.7699	305.7699	0.103	0.0000	0.0000	0
2017/08/28	R197	03/05/2018	304.44	Call	Bond Future	1,014.8200		1.0148	1,329.8700	1.3299	31.045	0	0	0
2017/08/28	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R197	03/05/2018	304.45	Call	Bond Future	1,004.8200		1.0048	1,319.8700	1.3199	31.354	0	0	0
2017/08/28	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R202	02/11/2017			Bond Future	241.3553		241.3553	241.9524	241.9524	0.247	0.0000	0.0000	28,758
2017/08/28	R202	02/11/2017	253.89	Put	Bond Future	12,534.6900		12.5347	11,937.5500	11.9376	(4.764)	0	0	0
2017/08/28	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R202	02/11/2017	253.91	Put	Bond Future	12,554.6900		12.5547	11,957.5500	11.9576	(4.756)	0	0	0
2017/08/28	R202	02/11/2017	253.90	Put	Bond Future	12,544.6900		12.5447	11,947.5500	11.9476	(4.760)	0	0	0
2017/08/28	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
2017/08/28	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R202	01/02/2018	249.06	Put	Bond Future	6,926.8800	6.9269	6,319.2700	6.3193	(8.772)	0	0	0
2017/08/28	R202	01/02/2018			Bond Future	242.1331	242.1331	242.7407	242.7407	0.251	0.0000	0.0000	0
2017/08/28	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R202	01/02/2018	249.08	Put	Bond Future	6,946.8800	6.9469	6,339.2700	6.3393	(8.747)	0	0	0
2017/08/28	R202	01/02/2018	249.07	Put	Bond Future	6,936.8800	6.9369	6,329.2700	6.3293	(8.759)	0	0	0
2017/08/28	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R202	03/05/2018	247.48	Put	Bond Future	714.2200	0.7142	98.0100	0.0980	(86.277)	0	0	0
2017/08/28	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R202	03/05/2018			Bond Future	246.7658	246.7658	247.3820	247.3820	0.250	0.0000	0.0000	0
2017/08/28	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R202	03/05/2018	247.47	Put	Bond Future	704.2200	0.7042	88.0100	0.0880	(87.502)	0	0	0
2017/08/28	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R202	03/05/2018	247.49	Put	Bond Future	724.2200	0.7242	108.0100	0.1080	(85.086)	0	0	0
2017/08/28	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R204	02/11/2017			Bond Future	6.9025	104.1898	6.8922	104.2008	(0.149)	0.0000	0.0000	46,007
2017/08/28	R204	02/11/2017	7.75	Call	Bond Future	902.0600	0.9021	913.0900	0.9131	1.223	0	0	0
2017/08/28	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R204	02/11/2017	7.76	Call	Bond Future	912.6300	0.9126	923.6600	0.9237	1.209	0	0	0
2017/08/28	R204	02/11/2017	7.74	Call	Bond Future	891.4800	0.8915	902.5100	0.9025	1.237	0	0	0
2017/08/28	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R204	01/02/2018	7.27	Call	Bond Future	483.1000	0.4831	491.5700	0.4916	1.753	0	0	0
2017/08/28	R204	01/02/2018			Bond Future	6.7428	102.0666	6.7292	102.0780	(0.201)	0.0000	0.0000	0
2017/08/28	R204	01/02/2018	7.25	Call	Bond Future	468.9400	0.4689	477.2800	0.4773	1.778	0	0	0
2017/08/28	R204	01/02/2018	7.25	Put	Bond Future	43.8100	0.0438	40.7500	0.0408	(6.985)	0	0	0
2017/08/28	R204	01/02/2018	7.27	Put	Bond Future	41.2600	0.0413	38.3300	0.0383	(7.101)	0	0	0
2017/08/28	R204	01/02/2018	7.26	Call	Bond Future	476.0100	0.4760	484.4100	0.4844	1.765	0	0	0
2017/08/28	R204	01/02/2018	7.26	Put	Bond Future	42.5200	0.0425	39.5200	0.0395	(7.056)	0	0	0
2017/08/28	R204	03/05/2018	7.10	Put	Bond Future	41.0000	0.0410	38.5800	0.0386	(5.902)	0	0	0
2017/08/28	R204	03/05/2018			Bond Future	6.4092	103.9748	6.3921	103.9852	(0.267)	0.0000	0.0000	0
2017/08/28	R204	03/05/2018	7.09	Call	Bond Future	453.2900	0.4533	461.2100	0.4612	1.747	0	0	0
2017/08/28	R204	03/05/2018	7.09	Put	Bond Future	42.0500	0.0421	39.5900	0.0396	(5.850)	0	0	0
2017/08/28	R204	03/05/2018	7.10	Call	Bond Future	458.2600	0.4583	466.2200	0.4662	1.737	0	0	0
2017/08/28	R204	03/05/2018	7.08	Call	Bond Future	448.1200	0.4481	456.0000	0.4560	1.758	0	0	0
2017/08/28	R204	03/05/2018	7.08	Put	Bond Future	42.9000	0.0429	40.4000	0.0404	(5.828)	0	0	0
2017/08/28	R207	02/11/2017	8.04	Put	Bond Future	0.9500	0.0010	0.8300	0.0008	(12.632)	0	0	0
2017/08/28	R207	02/11/2017	8.03	Call	Bond Future	1,469.3300	1.4693	1,457.5800	1.4576	(0.800)	0	0	0
2017/08/28	R207	02/11/2017			Bond Future	7.2852	102.1804	7.2910	102.1688	0.080	0.0000	0.0000	40,517
2017/08/28	R207	02/11/2017	8.04	Call	Bond Future	1,488.7600	1.4888	1,477.0200	1.4770	(0.789)	0	0	0
2017/08/28	R207	02/11/2017	8.03	Put	Bond Future	1.0500	0.0011	0.9200	0.0009	(12.381)	0	0	0
2017/08/28	R207	02/11/2017	8.05	Call	Bond Future	1,508.2000	1.5082	1,496.4600	1.4965	(0.778)	0	0	0
2017/08/28	R207	02/11/2017	8.05	Put	Bond Future	0.8700	0.0009	0.7500	0.0008	(13.793)	0	0	0
2017/08/28	R207	01/02/2018	7.61	Put	Bond Future	175.8000	0.1758	175.7300	0.1757	(0.040)	0	0	0
2017/08/28	R207	01/02/2018	7.60	Call	Bond Future	784.3300	0.7843	772.6200	0.7726	(1.493)	0	0	0
2017/08/28	R207	01/02/2018			Bond Future	7.2593	100.4173	7.2658	100.4056	0.090	0.0000	0.0000	0
2017/08/28	R207	01/02/2018	7.61	Call	Bond Future	797.4900	0.7975	785.7500	0.7858	(1.472)	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
2017/08/28	R207	01/02/2018	7.60	Put	Bond Future	180.2900	0.1803	180.2500	0.1802	(0.022)	0	0	0
2017/08/28	R207	01/02/2018	7.62	Call	Bond Future	810.5300	0.8105	798.7500	0.7988	(1.453)	0	0	0
2017/08/28	R207	01/02/2018	7.62	Put	Bond Future	171.1900	0.1712	171.0800	0.1711	(0.064)	0	0	0
2017/08/28	R207	03/05/2018	7.57	Call	Bond Future	807.0000	0.8070	795.5300	0.7955	(1.421)	0	0	0
2017/08/28	R207	03/05/2018	7.56	Put	Bond Future	266.3500	0.2664	268.0300	0.2680	0.631	0	0	0
2017/08/28	R207	03/05/2018			Bond Future	7.2202	102.2946	7.2286	102.2815	0.116	0.0000	0.0000	0
2017/08/28	R207	03/05/2018	7.58	Call	Bond Future	818.0600	0.8181	806.5500	0.8066	(1.407)	0	0	0
2017/08/28	R207	03/05/2018	7.58	Put	Bond Future	257.0200	0.2570	258.6100	0.2586	0.619	0	0	0
2017/08/28	R207	03/05/2018	7.57	Put	Bond Future	261.5000	0.2615	263.1300	0.2631	0.623	0	0	0
2017/08/28	R207	03/05/2018	7.56	Call	Bond Future	796.3100	0.7963	784.8900	0.7849	(1.434)	0	0	0
2017/08/28	R208	02/11/2017	8.19	Call	Bond Future	2,124.7200	2.1247	2,093.1700	2.0932	(1.485)	0	0	0
2017/08/28	R208	02/11/2017	8.18	Put	Bond Future	6.0000	0.0060	5.6200	0.0056	(6.333)	0	0	0
2017/08/28	R208	02/11/2017			Bond Future	7.4534	98.6180	7.4641	98.5868	0.144	0.0000	0.0000	32,512
2017/08/28	R208	02/11/2017	8.20	Call	Bond Future	2,152.7000	2.1527	2,121.1600	2.1212	(1.465)	0	0	0
2017/08/28	R208	02/11/2017	8.20	Put	Bond Future	5.1800	0.0052	4.8300	0.0048	(6.757)	0	0	0
2017/08/28	R208	02/11/2017	8.19	Put	Bond Future	5.5800	0.0056	5.2200	0.0052	(6.452)	0	0	0
2017/08/28	R208	02/11/2017	8.18	Call	Bond Future	2,096.7400	2.0967	2,065.1700	2.0652	(1.506)	0	0	0
2017/08/28	R208	01/02/2018	7.85	Put	Bond Future	288.2100	0.2882	291.2800	0.2913	1.065	0	0	0
2017/08/28	R208	01/02/2018			Bond Future	7.4565	100.4305	7.4681	100.3989	0.155	0.0000	0.0000	0
2017/08/28	R208	01/02/2018	7.84	Call	Bond Future	1,334.2400	1.3342	1,305.8200	1.3058	(2.130)	0	0	0
2017/08/28	R208	01/02/2018	7.84	Put	Bond Future	295.1900	0.2952	298.3700	0.2984	1.077	0	0	0
2017/08/28	R208	01/02/2018	7.85	Call	Bond Future	1,354.1700	1.3542	1,325.6400	1.3256	(2.107)	0	0	0
2017/08/28	R208	01/02/2018	7.83	Call	Bond Future	1,314.2100	1.3142	1,285.9100	1.2859	(2.153)	0	0	0
2017/08/28	R208	01/02/2018	7.83	Put	Bond Future	302.0800	0.3021	305.3800	0.3054	1.092	0	0	0
2017/08/28	R208	03/05/2018	7.77	Call	Bond Future	1,288.6900	1.2887	1,262.2600	1.2623	(2.051)	0	0	0
2017/08/28	R208	03/05/2018			Bond Future	7.4461	98.9067	7.4593	98.8734	0.177	0.0000	0.0000	0
2017/08/28	R208	03/05/2018	7.77	Put	Bond Future	471.6800	0.4717	478.6100	0.4786	1.469	0	0	0
2017/08/28	R208	03/05/2018	7.78	Call	Bond Future	1,305.6800	1.3057	1,279.1300	1.2791	(2.033)	0	0	0
2017/08/28	R208	03/05/2018	7.79	Put	Bond Future	455.6000	0.4556	462.2800	0.4623	1.466	0	0	0
2017/08/28	R208	03/05/2018	7.78	Put	Bond Future	463.5800	0.4636	470.3900	0.4704	1.469	0	0	0
2017/08/28	R208	03/05/2018	7.79	Call	Bond Future	1,322.7800	1.3228	1,296.1000	1.2961	(2.017)	0	0	0
2017/08/28	R209	02/11/2017	9.54	Call	Bond Future	1,375.4200	1.3754	1,373.8300	1.3738	(0.116)	0	0	0
2017/08/28	R209	02/11/2017	9.52	Put	Bond Future	1,941.0900	1.9411	1,866.6500	1.8666	(3.835)	0	0	0
2017/08/28	R209	02/11/2017	9.00	Put	Bond Future	4,565.2200	4.5652	4,483.8400	4.4838	(1.783)	0	0	0
2017/08/28	R209	02/11/2017	10.60	Put	Bond Future	122.0800	0.1221	106.3400	0.1063	(12.893)	0	0	1,300
2017/08/28	R209	02/11/2017	9.75	Call	Bond Future	2,099.0600	2.0991	2,108.1300	2.1081	0.432	0	0	0
2017/08/28	R209	02/11/2017	8.30	Put	Bond Future	9,617.0300	9.6170	9,543.3900	9.5434	(0.766)	0	0	0
2017/08/28	R209	02/11/2017	9.88	Put	Bond Future	890.3700	0.8904	835.2900	0.8353	(6.186)	0	0	1,350
2017/08/28	R209	02/11/2017			Bond Future	9.6134	71.8734	9.6026	71.9454	(0.113)	0.0000	0.0000	114,877
2017/08/28	R209	02/11/2017	9.54	Put	Bond Future	1,866.3700	1.8664	1,792.7400	1.7927	(3.945)	0	0	0
2017/08/28	R209	02/11/2017	9.52	Call	Bond Future	1,315.5100	1.3155	1,313.1100	1.3131	(0.182)	0	0	0
2017/08/28	R209	02/11/2017	10.00	Call	Bond Future	3,168.7500	3.1688	3,193.3800	3.1934	0.777	0	0	0
2017/08/28	R209	02/11/2017	10.00	Put	Bond Future	664.7800	0.6648	617.3700	0.6174	(7.132)	0	0	1,138
2017/08/28	R209	02/11/2017	9.53	Put	Bond Future	1,903.4900	1.9035	1,829.4400	1.8294	(3.890)	0	0	0
2017/08/28	R209	02/11/2017	9.00	Call	Bond Future	302.6800	0.3027	293.3400	0.2933	(3.086)	0	0	2,248
2017/08/28	R209	02/11/2017	10.60	Call	Bond Future	6,256.1400	6.2561	6,312.4400	6.3124	0.900	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
2017/08/28	R209	02/11/2017	9.75	Put	Bond Future	1,198.8900	1.1989	1,135.9200	1.1359	(5.252)	0	0	6,500
2017/08/28	R209	02/11/2017	8.30	Call	Bond Future	14.0800	0.0141	12.4800	0.0125	(11.364)	0	0	2,800
2017/08/28	R209	02/11/2017	9.88	Call	Bond Future	2,631.4800	2.6315	2,648.4400	2.6484	0.645	0	0	0
2017/08/28	R209	02/11/2017	9.53	Call	Bond Future	1,345.2700	1.3453	1,343.2600	1.3433	(0.149)	0	0	0
2017/08/28	R209	02/11/2017	9.58	Call	Bond Future	1,500.0600	1.5001	1,500.2000	1.5002	0.009	0	0	0
2017/08/28	R209	02/11/2017	9.58	Put	Bond Future	1,722.8700	1.7229	1,650.9700	1.6510	(4.173)	0	0	1,350
2017/08/28	R209	02/11/2017	9.33	Put	Bond Future	2,751.2100	2.7512	2,671.1600	2.6712	(2.910)	0	0	0
2017/08/28	R209	02/11/2017	9.33	Call	Bond Future	827.5700	0.8276	819.5600	0.8196	(0.968)	0	0	1,350
2017/08/28	R209	01/02/2018	10.10	Call	Bond Future	4,126.8700	4.1269	4,155.6400	4.1556	0.697	0	0	0
2017/08/28	R209	01/02/2018	9.73	Call	Bond Future	2,697.7700	2.6978	2,714.1900	2.7142	0.609	0	0	0
2017/08/28	R209	01/02/2018	9.71	Put	Bond Future	2,377.8300	2.3778	2,320.1700	2.3202	(2.425)	0	0	0
2017/08/28	R209	01/02/2018	9.72	Call	Bond Future	2,663.0500	2.6631	2,679.1500	2.6792	0.605	0	0	0
2017/08/28	R209	01/02/2018			Bond Future	9.6718	73.1943	9.6607	73.2677	(0.115)	0.0000	0.0000	0
2017/08/28	R209	01/02/2018	9.73	Put	Bond Future	2,316.4800	2.3165	2,259.4500	2.2594	(2.462)	0	0	0
2017/08/28	R209	01/02/2018	9.71	Call	Bond Future	2,628.3500	2.6283	2,644.1400	2.6441	0.601	0	0	0
2017/08/28	R209	01/02/2018	10.10	Put	Bond Future	1,390.2900	1.3903	1,345.6100	1.3456	(3.214)	0	0	3,000
2017/08/28	R209	01/02/2018	9.72	Put	Bond Future	2,347.1000	2.3471	2,289.7500	2.2897	(2.443)	0	0	0
2017/08/28	R209	01/02/2018	10.00	Call	Bond Future	3,715.3300	3.7153	3,740.6900	3.7407	0.683	0	0	0
2017/08/28	R209	01/02/2018	10.00	Put	Bond Future	1,603.5200	1.6035	1,555.4300	1.5554	(2.999)	0	0	7,500
2017/08/28	R209	03/05/2018	9.85	Put	Bond Future	2,763.1900	2.7632	2,712.1900	2.7122	(1.846)	0	0	0
2017/08/28	R209	03/05/2018			Bond Future	9.7284	71.4133	9.7171	71.4873	(0.117)	0.0000	0.0000	0
2017/08/28	R209	03/05/2018	9.85	Call	Bond Future	3,548.3900	3.5484	3,571.3800	3.5714	0.648	0	0	0
2017/08/28	R209	03/05/2018	9.86	Call	Bond Future	3,583.7300	3.5837	3,606.9700	3.6070	0.648	0	0	0
2017/08/28	R209	03/05/2018	9.86	Put	Bond Future	2,734.5200	2.7345	2,683.7700	2.6838	(1.856)	0	0	0
2017/08/28	R209	03/05/2018	9.84	Call	Bond Future	3,513.2100	3.5132	3,535.9500	3.5360	0.647	0	0	0
2017/08/28	R209	03/05/2018	9.84	Put	Bond Future	2,792.1100	2.7921	2,740.8600	2.7409	(1.836)	0	0	0
2017/08/28	R210	02/11/2017	192.08	Put	Bond Future	5,994.7800	5.9948	5,659.4700	5.6595	(5.593)	0	0	0
2017/08/28	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R210	02/11/2017			Bond Future	186.0852	186.0852	186.4205	186.4205	0.180	0.0000	0.0000	2,179
2017/08/28	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R210	02/11/2017	192.07	Put	Bond Future	5,984.7800	5.9848	5,649.4700	5.6495	(5.603)	0	0	0
2017/08/28	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R210	02/11/2017	192.09	Put	Bond Future	6,004.7800	6.0048	5,669.4700	5.6695	(5.584)	0	0	0
2017/08/28	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R210	01/02/2018			Bond Future	189.5711	189.5711	189.9122	189.9122	0.180	0.0000	0.0000	0
2017/08/28	R210	01/02/2018	192.36	Put	Bond Future	2,788.8900	2.7889	2,447.7900	2.4478	(12.231)	0	0	0
2017/08/28	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R210	01/02/2018	192.38	Put	Bond Future	2,808.8900	2.8089	2,467.7900	2.4678	(12.144)	0	0	0
2017/08/28	R210	01/02/2018	192.37	Put	Bond Future	2,798.8900	2.7989	2,457.7900	2.4578	(12.187)	0	0	0
2017/08/28	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R210	03/05/2018	191.44	Put	Bond Future	690.3600	0.6904	345.1200	0.3451	(50.009)	0	0	0
2017/08/28	R210	03/05/2018			Bond Future	190.7496	190.7496	191.0949	191.0949	0.181	0.0000	0.0000	0
2017/08/28	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R210	03/05/2018	191.46	Put	Bond Future	710.3600	0.7104	365.1200	0.3651	(48.601)	0	0	0
2017/08/28	R210	03/05/2018	191.45	Put	Bond Future	700.3600	0.7004	355.1200	0.3551	(49.295)	0	0	0
2017/08/28	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
2017/08/28	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R212	02/11/2017			Bond Future	151.0657	151.0657	151.2458	151.2458	0.119	0.0000	0.0000	4,247
2017/08/28	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R212	02/11/2017	152.40	Put	Bond Future	1,334.3200	1.3343	1,154.2100	1.1542	(13.498)	0	0	0
2017/08/28	R212	02/11/2017	152.42	Put	Bond Future	1,354.3200	1.3543	1,174.2100	1.1742	(13.299)	0	0	0
2017/08/28	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R212	02/11/2017	152.41	Put	Bond Future	1,344.3200	1.3443	1,164.2100	1.1642	(13.398)	0	0	0
2017/08/28	R212	01/02/2018	154.71	Put	Bond Future	2,874.2900	2.8743	2,691.2000	2.6912	(6.370)	0	0	0
2017/08/28	R212	01/02/2018			Bond Future	151.8357	151.8357	152.0188	152.0188	0.121	0.0000	0.0000	0
2017/08/28	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R212	01/02/2018	154.70	Put	Bond Future	2,864.2900	2.8643	2,681.2000	2.6812	(6.392)	0	0	0
2017/08/28	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R212	01/02/2018	154.69	Put	Bond Future	2,854.2900	2.8543	2,671.2000	2.6712	(6.415)	0	0	0
2017/08/28	R212	03/05/2018	154.30	Call	Bond Future	440.8100	0.4408	625.4600	0.6255	41.889	0	0	0
2017/08/28	R212	03/05/2018			Bond Future	154.7408	154.7408	154.9255	154.9255	0.119	0.0000	0.0000	0
2017/08/28	R212	03/05/2018	154.28	Call	Bond Future	460.8100	0.4608	645.4600	0.6455	40.071	0	0	0
2017/08/28	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R212	03/05/2018	154.29	Call	Bond Future	450.8100	0.4508	635.4600	0.6355	40.960	0	0	0
2017/08/28	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/28	R213	02/11/2017	9.36	Put	Bond Future	1,276.6600	1.2767	1,212.4300	1.2124	(5.031)	0	0	0
2017/08/28	R213	02/11/2017			Bond Future	9.2738	84.1125	9.2631	84.1841	(0.116)	0.0000	0.0000	63,381
2017/08/28	R213	02/11/2017	9.35	Call	Bond Future	1,808.8500	1.8088	1,815.7500	1.8157	0.381	0	0	0
2017/08/28	R213	02/11/2017	9.35	Put	Bond Future	1,305.3800	1.3054	1,240.6000	1.2406	(4.963)	0	0	0
2017/08/28	R213	02/11/2017	9.36	Call	Bond Future	1,845.9300	1.8459	1,853.3800	1.8534	0.404	0	0	0
2017/08/28	R213	02/11/2017	9.34	Call	Bond Future	1,772.1800	1.7722	1,778.5200	1.7785	0.358	0	0	0
2017/08/28	R213	02/11/2017	9.34	Put	Bond Future	1,334.5800	1.3346	1,269.2400	1.2692	(4.896)	0	0	0
2017/08/28	R213	01/02/2018	9.42	Call	Bond Future	2,676.7500	2.6768	2,694.8600	2.6949	0.677	0	0	0
2017/08/28	R213	01/02/2018	9.41	Put	Bond Future	2,144.1400	2.1441	2,088.8700	2.0889	(2.578)	0	0	0
2017/08/28	R213	01/02/2018			Bond Future	9.3337	85.6584	9.3225	85.7315	(0.120)	0.0000	0.0000	0
2017/08/28	R213	01/02/2018	9.43	Call	Bond Future	2,712.5900	2.7126	2,731.0400	2.7310	0.680	0	0	0
2017/08/28	R213	01/02/2018	9.43	Put	Bond Future	2,085.7300	2.0857	2,031.1200	2.0311	(2.618)	0	0	0
2017/08/28	R213	01/02/2018	9.42	Put	Bond Future	2,114.6700	2.1147	2,059.7200	2.0597	(2.599)	0	0	0
2017/08/28	R213	01/02/2018	9.41	Call	Bond Future	2,641.3600	2.6414	2,659.1500	2.6592	0.674	0	0	0
2017/08/28	R213	03/05/2018	9.57	Put	Bond Future	2,495.2100	2.4952	2,446.3900	2.4464	(1.957)	0	0	0
2017/08/28	R213	03/05/2018	9.56	Call	Bond Future	3,623.4500	3.6235	3,647.8700	3.6479	0.674	0	0	0
2017/08/28	R213	03/05/2018			Bond Future	9.3878	83.7102	9.3764	83.7837	(0.121)	0.0000	0.0000	0
2017/08/28	R213	03/05/2018	9.57	Call	Bond Future	3,659.8800	3.6599	3,684.5500	3.6845	0.674	0	0	0
2017/08/28	R213	03/05/2018	9.56	Put	Bond Future	2,522.1100	2.5221	2,473.0400	2.4730	(1.946)	0	0	0
2017/08/28	R213	03/05/2018	9.58	Call	Bond Future	3,696.4600	3.6965	3,721.4000	3.7214	0.675	0	0	0
2017/08/28	R213	03/05/2018	9.58	Put	Bond Future	2,468.5400	2.4685	2,419.9900	2.4200	(1.967)	0	0	0
2017/08/28	R214	02/11/2017	9.60	Call	Bond Future	1,239.8600	1.2399	1,234.4000	1.2344	(0.440)	0	0	0
2017/08/28	R214	02/11/2017			Bond Future	9.7498	71.4941	9.7390	71.5686	(0.111)	0.0000	0.0000	44,073
2017/08/28	R214	02/11/2017	9.60	Put	Bond Future	2,286.0400	2.2860	2,206.0400	2.2060	(3.500)	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
2017/08/28	R214	02/11/2017	9.58	Call	Bond Future	1,183.7600	1.1838	1,177.6400	1.1776	(0.517)	0	0	0
2017/08/28	R214	02/11/2017	9.58	Put	Bond Future	2,371.5500	2.3716	2,290.8900	2.2909	(3.401)	0	0	0
2017/08/28	R214	02/11/2017	9.59	Put	Bond Future	2,328.5400	2.3285	2,248.2000	2.2482	(3.450)	0	0	0
2017/08/28	R214	02/11/2017	9.59	Call	Bond Future	1,211.6100	1.2116	1,205.8100	1.2058	(0.479)	0	0	0
2017/08/28	R214	01/02/2018	9.84	Call	Bond Future	2,714.7300	2.7147	2,730.5900	2.7306	0.584	0	0	0
2017/08/28	R214	01/02/2018			Bond Future	9.8106	72.8082	9.7995	72.8841	(0.113)	0.0000	0.0000	0
2017/08/28	R214	01/02/2018	9.82	Call	Bond Future	2,644.5600	2.6446	2,659.7900	2.6598	0.576	0	0	0
2017/08/28	R214	01/02/2018	9.82	Put	Bond Future	2,580.5700	2.5806	2,519.8200	2.5198	(2.354)	0	0	0
2017/08/28	R214	01/02/2018	9.84	Put	Bond Future	2,514.6100	2.5146	2,454.4900	2.4545	(2.391)	0	0	0
2017/08/28	R214	01/02/2018	9.83	Call	Bond Future	2,679.5300	2.6795	2,695.0800	2.6951	0.580	0	0	0
2017/08/28	R214	01/02/2018	9.83	Put	Bond Future	2,547.4200	2.5474	2,486.9900	2.4870	(2.372)	0	0	0
2017/08/28	R214	03/05/2018	9.99	Put	Bond Future	2,942.9800	2.9430	2,889.7600	2.8898	(1.808)	0	0	0
2017/08/28	R214	03/05/2018			Bond Future	9.8663	70.8732	9.8550	70.9498	(0.115)	0.0000	0.0000	0
2017/08/28	R214	03/05/2018	9.98	Call	Bond Future	3,734.9300	3.7349	3,758.0000	3.7580	0.618	0	0	0
2017/08/28	R214	03/05/2018	9.98	Put	Bond Future	2,972.9100	2.9729	2,919.4400	2.9194	(1.799)	0	0	0
2017/08/28	R214	03/05/2018	9.99	Call	Bond Future	3,771.3600	3.7714	3,794.6800	3.7947	0.618	0	0	0
2017/08/28	R214	03/05/2018	9.97	Call	Bond Future	3,698.8700	3.6989	3,721.6900	3.7217	0.617	0	0	0
2017/08/28	R214	03/05/2018	9.97	Put	Bond Future	3,003.3200	3.0033	2,949.6000	2.9496	(1.789)	0	0	0
2017/08/28	R248	02/11/2017	9.65	Call	Bond Future	1,490.4100	1.4904	1,517.0400	1.5170	1.787	0	0	0
2017/08/28	R248	02/11/2017	9.66	Put	Bond Future	3,091.2500	3.0913	2,934.8900	2.9349	(5.058)	0	0	0
2017/08/28	R248	02/11/2017			Bond Future	9.8367	91.1727	9.8157	91.3567	(0.214)	0.0000	0.0000	78,989
2017/08/28	R248	02/11/2017	9.65	Put	Bond Future	3,146.6600	3.1467	2,989.3400	2.9893	(5.000)	0	0	0
2017/08/28	R248	02/11/2017	9.66	Call	Bond Future	1,525.0600	1.5251	1,552.6500	1.5526	1.809	0	0	0
2017/08/28	R248	02/11/2017	9.64	Call	Bond Future	1,456.2500	1.4563	1,481.9400	1.4819	1.764	0	0	0
2017/08/28	R248	02/11/2017	9.64	Put	Bond Future	3,202.7200	3.2027	3,044.4600	3.0445	(4.941)	0	0	0
2017/08/28	R248	01/02/2018	9.90	Put	Bond Future	3,459.4600	3.4595	3,337.4000	3.3374	(3.528)	0	0	0
2017/08/28	R248	01/02/2018	9.89	Call	Bond Future	3,412.4500	3.4125	3,477.1700	3.4772	1.897	0	0	0
2017/08/28	R248	01/02/2018			Bond Future	9.9004	92.8484	9.8787	93.0359	(0.219)	0.0000	0.0000	170
2017/08/28	R248	01/02/2018	9.90	Call	Bond Future	3,456.0100	3.4560	3,521.4800	3.5215	1.894	0	0	0
2017/08/28	R248	01/02/2018	9.89	Put	Bond Future	3,502.2000	3.5022	3,379.3900	3.3794	(3.507)	0	0	0
2017/08/28	R248	01/02/2018	9.91	Call	Bond Future	3,500.0900	3.5001	3,566.2900	3.5663	1.891	0	0	0
2017/08/28	R248	01/02/2018	9.91	Put	Bond Future	3,417.4000	3.4174	3,296.0700	3.2961	(3.550)	0	0	0
2017/08/28	R248	03/05/2018	10.06	Call	Bond Future	4,762.5900	4.7626	4,842.9500	4.8430	1.687	0	0	0
2017/08/28	R248	03/05/2018	10.05	Put	Bond Future	3,945.5600	3.9456	3,835.3900	3.8354	(2.792)	0	0	0
2017/08/28	R248	03/05/2018			Bond Future	9.9588	90.1472	9.9366	90.3371	(0.223)	0.0000	0.0000	0
2017/08/28	R248	03/05/2018	10.07	Call	Bond Future	4,807.8700	4.8079	4,888.8300	4.8888	1.684	0	0	0
2017/08/28	R248	03/05/2018	10.07	Put	Bond Future	3,868.5800	3.8686	3,759.6000	3.7596	(2.817)	0	0	0
2017/08/28	R248	03/05/2018	10.06	Put	Bond Future	3,907.0600	3.9071	3,797.4800	3.7975	(2.805)	0	0	0
2017/08/28	R248	03/05/2018	10.05	Call	Bond Future	4,717.1900	4.7172	4,796.9600	4.7970	1.691	0	0	0

**Total**

**1039883**