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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/08/2017 TO 31/08/2017

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
2017/08/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	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
2017/08/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2025	02/11/2017			Bond Future	129.4794	129.4794	129.6029	129.6029	0.095	0.0000	0.0000	2,291
2017/08/31	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2025	02/11/2017	132.96	Put	Bond Future	3,480.5700	3.4806	3,357.1100	3.3571	(3.547)	0	0	0
2017/08/31	2025	02/11/2017	132.98	Put	Bond Future	3,500.5700	3.5006	3,377.1100	3.3771	(3.527)	0	0	0
2017/08/31	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2025	02/11/2017	132.97	Put	Bond Future	3,490.5700	3.4906	3,367.1100	3.3671	(3.537)	0	0	0
2017/08/31	2025	01/02/2018	133.89	Put	Bond Future	3,335.8600	3.3359	3,209.9000	3.2099	(3.776)	0	0	0
2017/08/31	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2025	01/02/2018			Bond Future	130.5541	130.5541	130.6801	130.6801	0.096	0.0000	0.0000	0
2017/08/31	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2025	01/02/2018	133.88	Put	Bond Future	3,325.8600	3.3259	3,199.9000	3.1999	(3.787)	0	0	0
2017/08/31	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2025	01/02/2018	133.90	Put	Bond Future	3,345.8600	3.3459	3,219.9000	3.2199	(3.765)	0	0	0
2017/08/31	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2025	03/05/2018	133.20	Put	Bond Future	151.7700	0.1518	23.3800	0.0234	(84.595)	0	0	0
2017/08/31	2025	03/05/2018			Bond Future	133.0482	133.0482	133.1766	133.1766	0.096	0.0000	0.0000	0
2017/08/31	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2025	03/05/2018	133.22	Put	Bond Future	171.7700	0.1718	43.3800	0.0434	(74.745)	0	0	0
2017/08/31	2025	03/05/2018	133.21	Put	Bond Future	161.7700	0.1618	33.3800	0.0334	(79.366)	0	0	0
2017/08/31	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2029	02/11/2017			Bond Future	99.9515	99.9515	99.9446	99.9446	(0.007)	0.0000	0.0000	1,370
2017/08/31	2029	01/02/2018			Bond Future	101.8247	101.8247	101.8179	101.8179	(0.007)	0.0000	0.0000	0
2017/08/31	2029	03/05/2018			Bond Future	102.7420	102.7420	102.7351	102.7351	(0.007)	0.0000	0.0000	0
2017/08/31	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2030	02/11/2017	9.34	Call	Bond Future	1,094.4300	1.0944	1,203.4000	1.2034	9.957	0	0	0
2017/08/31	2030	02/11/2017			Bond Future	9.1785	93.5745	9.1625	93.6835	(0.174)	0.0000	0.0000	58,401
2017/08/31	2030	02/11/2017	9.35	Call	Bond Future	1,161.5900	1.1616	1,270.5600	1.2706	9.381	0	0	0
2017/08/31	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2030	02/11/2017	9.36	Call	Bond Future	1,228.6700	1.2287	1,337.6400	1.3376	8.869	0	0	0
2017/08/31	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2030	01/02/2018			Bond Future	9.2349	91.2905	9.2183	91.4018	(0.179)	0.0000	0.0000	0
2017/08/31	2030	01/02/2018	9.38	Call	Bond Future	968.3100	0.9683	1,079.6200	1.0796	11.495	0	0	0
2017/08/31	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2030	01/02/2018	9.39	Call	Bond Future	1,034.5100	1.0345	1,145.8200	1.1458	10.760	0	0	0
2017/08/31	2030	01/02/2018	9.37	Call	Bond Future	902.0500	0.9020	1,013.3600	1.0134	12.340	0	0	0
2017/08/31	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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2017/08/31	2030	03/05/2018	9.51	Call	Bond Future	1,413.7300	1.4137	1,527.1500	1.5272	8.023	0	0	0
2017/08/31	2030	03/05/2018			Bond Future	9.2939	92.9947	9.2767	93.1081	(0.184)	0.0000	0.0000	0
2017/08/31	2030	03/05/2018	9.49	Call	Bond Future	1,284.1600	1.2842	1,397.5800	1.3976	8.832	0	0	0
2017/08/31	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2030	03/05/2018	9.50	Call	Bond Future	1,348.9800	1.3490	1,462.4000	1.4624	8.408	0	0	0
2017/08/31	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2032	02/11/2017	9.49	Put	Bond Future	1,429.4400	1.4294	1,356.4400	1.3564	(5.107)	0	0	0
2017/08/31	2032	02/11/2017	9.48	Call	Bond Future	1,839.5400	1.8395	1,919.2900	1.9193	4.335	0	0	0
2017/08/31	2032	02/11/2017			Bond Future	9.4280	91.6679	9.4069	91.8217	(0.224)	0.0000	0.0000	35,444
2017/08/31	2032	02/11/2017	9.49	Call	Bond Future	1,878.6700	1.8787	1,959.5000	1.9595	4.303	0	0	0
2017/08/31	2032	02/11/2017	9.48	Put	Bond Future	1,462.5800	1.4626	1,388.5000	1.3885	(5.065)	0	0	0
2017/08/31	2032	02/11/2017	9.50	Call	Bond Future	1,918.2700	1.9183	2,000.1700	2.0002	4.269	0	0	0
2017/08/31	2032	02/11/2017	9.50	Put	Bond Future	1,396.8400	1.3968	1,324.9100	1.3249	(5.149)	0	0	0
2017/08/31	2032	01/02/2018	9.20	Call	Bond Future	1,688.8800	1.6889	1,723.4900	1.7235	2.049	0	0	7,500
2017/08/31	2032	01/02/2018	9.45	Put	Bond Future	2,780.3200	2.7803	2,660.5600	2.6606	(4.307)	0	0	0
2017/08/31	2032	01/02/2018	9.40	Put	Bond Future	2,966.5500	2.9665	2,846.8000	2.8468	(4.037)	0	0	0
2017/08/31	2032	01/02/2018	9.56	Call	Bond Future	2,896.9400	2.8969	2,938.5500	2.9386	1.436	0	0	0
2017/08/31	2032	01/02/2018	9.55	Put	Bond Future	2,433.8700	2.4339	2,317.7700	2.3178	(4.770)	0	0	0
2017/08/31	2032	01/02/2018			Bond Future	9.4906	93.3536	9.4687	93.5106	(0.230)	0.0000	0.0000	0
2017/08/31	2032	01/02/2018	9.30	Put	Bond Future	3,366.2900	3.3663	3,246.7800	3.2468	(3.550)	0	0	0
2017/08/31	2032	01/02/2018	9.30	Call	Bond Future	1,985.0700	1.9851	2,022.5500	2.0225	1.888	0	0	7,800
2017/08/31	2032	01/02/2018	9.57	Call	Bond Future	2,935.4400	2.9354	2,977.7900	2.9778	1.443	0	0	0
2017/08/31	2032	01/02/2018	9.57	Put	Bond Future	2,368.5700	2.3686	2,253.9300	2.2539	(4.840)	0	0	0
2017/08/31	2032	01/02/2018	9.20	Put	Bond Future	3,806.8700	3.8069	3,684.4900	3.6845	(3.215)	0	0	0
2017/08/31	2032	01/02/2018	9.45	Call	Bond Future	2,488.7100	2.4887	2,525.9400	2.5259	1.496	0	0	750
2017/08/31	2032	01/02/2018	9.40	Call	Bond Future	2,313.7900	2.3138	2,351.0300	2.3510	1.609	0	0	6,800
2017/08/31	2032	01/02/2018	9.56	Put	Bond Future	2,401.1700	2.4012	2,285.7900	2.2858	(4.805)	0	0	0
2017/08/31	2032	01/02/2018	9.55	Call	Bond Future	2,858.4600	2.8585	2,899.3500	2.8994	1.430	0	0	0
2017/08/31	2032	03/05/2018	9.70	Call	Bond Future	3,861.4400	3.8614	3,963.7300	3.9637	2.649	0	0	0
2017/08/31	2032	03/05/2018	9.71	Put	Bond Future	2,792.4700	2.7925	2,735.3200	2.7353	(2.047)	0	0	0
2017/08/31	2032	03/05/2018			Bond Future	9.5517	90.9392	9.5291	91.0992	(0.237)	0.0000	0.0000	0
2017/08/31	2032	03/05/2018	9.70	Put	Bond Future	2,822.5600	2.8226	2,764.9000	2.7649	(2.043)	0	0	0
2017/08/31	2032	03/05/2018	9.71	Call	Bond Future	3,900.8100	3.9008	4,003.6100	4.0036	2.635	0	0	0
2017/08/31	2032	03/05/2018	9.72	Call	Bond Future	3,940.0800	3.9401	4,043.3800	4.0434	2.622	0	0	0
2017/08/31	2032	03/05/2018	9.72	Put	Bond Future	2,762.3500	2.7624	2,705.7000	2.7057	(2.051)	0	0	0
2017/08/31	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2033	02/11/2017	110.07	Put	Bond Future	5,735.1200	5.7351	5,948.8700	5.9489	3.727	0	0	0
2017/08/31	2033	02/11/2017			Bond Future	104.3349	104.3349	104.1211	104.1211	(0.205)	0.0000	0.0000	5,174
2017/08/31	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2033	02/11/2017	110.09	Put	Bond Future	5,755.1200	5.7551	5,968.8700	5.9689	3.714	0	0	0
2017/08/31	2033	02/11/2017	110.08	Put	Bond Future	5,745.1200	5.7451	5,958.8700	5.9589	3.721	0	0	0
2017/08/31	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2033	01/02/2018			Bond Future	106.2902	106.2902	106.0727	106.0727	(0.205)	0.0000	0.0000	0
2017/08/31	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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2017/08/31	2033	01/02/2018	109.64	Put	Bond Future	3,349.8200	3.3498	3,567.2900	3.5673	6.492	0	0	0
2017/08/31	2033	01/02/2018	109.66	Put	Bond Future	3,369.8200	3.3698	3,587.2900	3.5873	6.453	0	0	0
2017/08/31	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2033	01/02/2018	109.65	Put	Bond Future	3,359.8200	3.3598	3,577.2900	3.5773	6.473	0	0	0
2017/08/31	2033	03/05/2018	107.71	Put	Bond Future	487.6200	0.4876	709.2100	0.7092	45.443	0	0	0
2017/08/31	2033	03/05/2018			Bond Future	107.2224	107.2224	107.0008	107.0008	(0.207)	0.0000	0.0000	0
2017/08/31	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2033	03/05/2018	107.70	Put	Bond Future	477.6200	0.4776	699.2100	0.6992	46.395	0	0	0
2017/08/31	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2033	03/05/2018	107.69	Put	Bond Future	467.6200	0.4676	689.2100	0.6892	47.387	0	0	0
2017/08/31	2037	02/11/2017	9.67	Put	Bond Future	2,406.7300	2.4067	2,307.1000	2.3071	(4.140)	0	0	0
2017/08/31	2037	02/11/2017			Bond Future	9.7739	91.3075	9.7580	91.4333	(0.164)	0.0000	0.0000	54,031
2017/08/31	2037	02/11/2017	9.66	Call	Bond Future	1,549.3600	1.5494	1,574.8400	1.5748	1.645	0	0	0
2017/08/31	2037	02/11/2017	9.66	Put	Bond Future	2,452.2600	2.4523	2,351.8900	2.3519	(4.093)	0	0	0
2017/08/31	2037	02/11/2017	9.67	Call	Bond Future	1,583.6300	1.5836	1,609.8500	1.6099	1.656	0	0	0
2017/08/31	2037	02/11/2017	9.65	Call	Bond Future	1,515.3900	1.5154	1,540.1400	1.5401	1.633	0	0	0
2017/08/31	2037	02/11/2017	9.65	Put	Bond Future	2,498.2100	2.4982	2,397.1100	2.3971	(4.047)	0	0	0
2017/08/31	2037	01/02/2018	9.82	Put	Bond Future	3,038.0100	3.0380	2,972.6800	2.9727	(2.150)	0	0	0
2017/08/31	2037	01/02/2018			Bond Future	9.8383	88.7314	9.8218	88.8600	(0.168)	0.0000	0.0000	160
2017/08/31	2037	01/02/2018	9.82	Call	Bond Future	2,895.4900	2.8955	2,958.6700	2.9587	2.182	0	0	0
2017/08/31	2037	01/02/2018	9.81	Put	Bond Future	3,076.9200	3.0769	3,011.0600	3.0111	(2.140)	0	0	0
2017/08/31	2037	01/02/2018	9.83	Call	Bond Future	2,934.7100	2.9347	2,998.4200	2.9984	2.171	0	0	0
2017/08/31	2037	01/02/2018	9.83	Put	Bond Future	2,999.4800	2.9995	2,934.6800	2.9347	(2.160)	0	0	0
2017/08/31	2037	01/02/2018	9.81	Call	Bond Future	2,856.5400	2.8565	2,919.1900	2.9192	2.193	0	0	0
2017/08/31	2037	03/05/2018	9.99	Call	Bond Future	4,128.3700	4.1284	4,201.6200	4.2016	1.774	0	0	0
2017/08/31	2037	03/05/2018	9.97	Put	Bond Future	3,549.5700	3.5496	3,491.0300	3.4910	(1.649)	0	0	0
2017/08/31	2037	03/05/2018			Bond Future	9.9048	90.3878	9.8878	90.5188	(0.172)	0.0000	0.0000	0
2017/08/31	2037	03/05/2018	9.99	Put	Bond Future	3,479.4500	3.4794	3,421.7200	3.4217	(1.659)	0	0	0
2017/08/31	2037	03/05/2018	9.97	Call	Bond Future	4,046.7600	4.0468	4,119.2000	4.1192	1.790	0	0	0
2017/08/31	2037	03/05/2018	9.98	Put	Bond Future	3,514.3700	3.5144	3,456.2300	3.4562	(1.654)	0	0	0
2017/08/31	2037	03/05/2018	9.98	Call	Bond Future	4,087.4800	4.0875	4,160.3200	4.1603	1.782	0	0	0
2017/08/31	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2038	02/11/2017			Bond Future	128.7865	128.7865	127.3333	127.3333	(1.128)	0.0000	0.0000	19,544
2017/08/31	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2038	02/11/2017	136.82	Put	Bond Future	8,033.4600	8.0335	9,486.6800	9.4867	18.090	0	0	0
2017/08/31	2038	02/11/2017	136.80	Put	Bond Future	8,013.4600	8.0135	9,466.6800	9.4667	18.135	0	0	0
2017/08/31	2038	02/11/2017	136.81	Put	Bond Future	8,023.4600	8.0235	9,476.6800	9.4767	18.112	0	0	0
2017/08/31	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2038	01/02/2018	136.95	Put	Bond Future	7,270.8000	7.2708	8,751.0300	8.7510	20.359	0	0	0
2017/08/31	2038	01/02/2018			Bond Future	129.6792	129.6792	128.1990	128.1990	(1.141)	0.0000	0.0000	0
2017/08/31	2038	01/02/2018	136.94	Put	Bond Future	7,260.8000	7.2608	8,741.0300	8.7410	20.387	0	0	0
2017/08/31	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2038	01/02/2018	136.93	Put	Bond Future	7,250.8000	7.2508	8,731.0300	8.7310	20.415	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
2017/08/31	2038	03/05/2018	132.28	Put	Bond Future	123.3100	0.1233	1,631.8800	1.6319	1223.396	0	0	0
2017/08/31	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2038	03/05/2018			Bond Future	132.1567	132.1567	130.6481	130.6481	(1.142)	0.0000	0.0000	0
2017/08/31	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2038	03/05/2018	132.27	Put	Bond Future	113.3100	0.1133	1,621.8800	1.6219	1331.365	0	0	0
2017/08/31	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2038	03/05/2018	132.29	Put	Bond Future	133.3100	0.1333	1,641.8800	1.6419	1131.626	0	0	0
2017/08/31	2040	02/11/2017	9.67	Put	Bond Future	3,143.0100	3.1430	3,047.6600	3.0477	(3.034)	0	0	0
2017/08/31	2040	02/11/2017			Bond Future	9.8797	94.5335	9.8637	94.6674	(0.162)	0.0000	0.0000	15,712
2017/08/31	2040	02/11/2017	9.66	Call	Bond Future	1,329.8500	1.3299	1,367.7300	1.3677	2.848	0	0	0
2017/08/31	2040	02/11/2017	9.66	Put	Bond Future	3,197.8500	3.1979	3,101.7500	3.1018	(3.005)	0	0	0
2017/08/31	2040	02/11/2017	9.67	Call	Bond Future	1,361.3500	1.3613	1,399.9800	1.4000	2.838	0	0	0
2017/08/31	2040	02/11/2017	9.65	Call	Bond Future	1,298.6800	1.2987	1,335.8100	1.3358	2.859	0	0	0
2017/08/31	2040	02/11/2017	9.65	Put	Bond Future	3,253.1500	3.2531	3,156.3000	3.1563	(2.977)	0	0	0
2017/08/31	2040	01/02/2018	9.89	Call	Bond Future	3,022.5900	3.0226	3,039.6100	3.0396	0.563	0	0	0
2017/08/31	2040	01/02/2018			Bond Future	9.9453	91.7664	9.9287	91.9033	(0.166)	0.0000	0.0000	0
2017/08/31	2040	01/02/2018	9.87	Call	Bond Future	2,942.2700	2.9423	2,959.8600	2.9599	0.598	0	0	0
2017/08/31	2040	01/02/2018	9.87	Put	Bond Future	3,567.2200	3.5672	3,447.9700	3.4480	(3.343)	0	0	0
2017/08/31	2040	01/02/2018	9.88	Put	Bond Future	3,523.8000	3.5238	3,404.3800	3.4044	(3.389)	0	0	0
2017/08/31	2040	01/02/2018	9.89	Put	Bond Future	3,480.7900	3.4808	3,360.9700	3.3610	(3.442)	0	0	0
2017/08/31	2040	01/02/2018	9.88	Call	Bond Future	2,982.2900	2.9823	2,999.7100	2.9997	0.584	0	0	0
2017/08/31	2040	03/05/2018	10.08	Put	Bond Future	3,818.4900	3.8185	3,752.9500	3.7530	(1.716)	0	0	0
2017/08/31	2040	03/05/2018			Bond Future	10.0128	93.4794	9.9957	93.6188	(0.170)	0.0000	0.0000	0
2017/08/31	2040	03/05/2018	10.07	Call	Bond Future	4,321.3200	4.3213	4,394.7500	4.3948	1.699	0	0	0
2017/08/31	2040	03/05/2018	10.07	Put	Bond Future	3,856.6500	3.8567	3,790.6800	3.7907	(1.711)	0	0	0
2017/08/31	2040	03/05/2018	10.08	Call	Bond Future	4,363.9900	4.3640	4,437.8500	4.4379	1.692	0	0	0
2017/08/31	2040	03/05/2018	10.06	Call	Bond Future	4,278.5500	4.2786	4,351.5400	4.3515	1.706	0	0	0
2017/08/31	2040	03/05/2018	10.06	Put	Bond Future	3,894.8200	3.8948	3,828.4100	3.8284	(1.705)	0	0	0
2017/08/31	2044	02/11/2017	9.68	Call	Bond Future	1,349.4200	1.3494	1,385.7800	1.3858	2.694	0	0	0
2017/08/31	2044	02/11/2017			Bond Future	9.9034	91.6042	9.8874	91.7393	(0.161)	0.0000	0.0000	24,276
2017/08/31	2044	02/11/2017	9.66	Call	Bond Future	1,287.0700	1.2871	1,321.9500	1.3219	2.710	0	0	0
2017/08/31	2044	02/11/2017	9.66	Put	Bond Future	3,383.9600	3.3840	3,283.7500	3.2838	(2.961)	0	0	0
2017/08/31	2044	02/11/2017	9.68	Put	Bond Future	3,270.8300	3.2708	3,172.1000	3.1721	(3.018)	0	0	0
2017/08/31	2044	02/11/2017	9.67	Call	Bond Future	1,318.0000	1.3180	1,353.6300	1.3536	2.703	0	0	0
2017/08/31	2044	02/11/2017	9.67	Put	Bond Future	3,327.0800	3.3271	3,227.6200	3.2276	(2.989)	0	0	0
2017/08/31	2044	01/02/2018	9.90	Put	Bond Future	3,591.5800	3.5916	3,467.3800	3.4674	(3.458)	0	0	0
2017/08/31	2044	01/02/2018	9.89	Call	Bond Future	2,990.9200	2.9909	3,004.8400	3.0048	0.465	0	0	0
2017/08/31	2044	01/02/2018			Bond Future	9.9668	88.9085	9.9503	89.0465	(0.166)	0.0000	0.0000	0
2017/08/31	2044	01/02/2018	9.90	Call	Bond Future	3,031.2100	3.0312	3,044.9900	3.0450	0.455	0	0	0
2017/08/31	2044	01/02/2018	9.89	Put	Bond Future	3,635.7300	3.6357	3,511.6700	3.5117	(3.412)	0	0	0
2017/08/31	2044	01/02/2018	9.91	Call	Bond Future	3,072.0100	3.0720	3,085.4300	3.0854	0.437	0	0	0
2017/08/31	2044	01/02/2018	9.91	Put	Bond Future	3,548.0900	3.5481	3,423.5300	3.4235	(3.511)	0	0	0
2017/08/31	2044	03/05/2018	10.10	Call	Bond Future	4,443.7300	4.4437	4,515.1200	4.5151	1.607	0	0	0
2017/08/31	2044	03/05/2018	10.09	Put	Bond Future	3,924.4600	3.9245	3,854.8300	3.8548	(1.774)	0	0	0
2017/08/31	2044	03/05/2018			Bond Future	10.0320	90.5682	10.0150	90.7087	(0.170)	0.0000	0.0000	0
2017/08/31	2044	03/05/2018	10.11	Call	Bond Future	4,487.1400	4.4871	4,558.9700	4.5590	1.601	0	0	0

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2017/08/31	2044	03/05/2018	10.11	Put	Bond Future	3,847.8800	3.8479	3,779.1300	3.7791	(1.787)	0	0	0
2017/08/31	2044	03/05/2018	10.10	Put	Bond Future	3,886.0100	3.8860	3,816.8200	3.8168	(1.780)	0	0	0
2017/08/31	2044	03/05/2018	10.09	Call	Bond Future	4,400.5200	4.4005	4,471.4700	4.4715	1.612	0	0	0
2017/08/31	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2046	02/11/2017	136.30	Put	Bond Future	12,972.2000	12.9722	12,980.3500	12.9804	0.063	0	0	0
2017/08/31	2046	02/11/2017			Bond Future	123.3278	123.3278	123.3197	123.3197	(0.007)	0.0000	0.0000	21,292
2017/08/31	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2046	02/11/2017	136.32	Put	Bond Future	12,992.2000	12.9922	13,000.3500	13.0004	0.063	0	0	0
2017/08/31	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2046	02/11/2017	136.31	Put	Bond Future	12,982.2000	12.9822	12,990.3500	12.9904	0.063	0	0	0
2017/08/31	2046	01/02/2018	132.92	Put	Bond Future	7,280.8300	7.2808	7,289.0500	7.2890	0.113	0	0	0
2017/08/31	2046	01/02/2018			Bond Future	125.6392	125.6392	125.6309	125.6309	(0.007)	0.0000	0.0000	0
2017/08/31	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2046	01/02/2018	132.91	Put	Bond Future	7,270.8300	7.2708	7,279.0500	7.2790	0.113	0	0	0
2017/08/31	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2046	01/02/2018	132.90	Put	Bond Future	7,260.8300	7.2608	7,269.0500	7.2690	0.113	0	0	0
2017/08/31	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2046	03/05/2018			Bond Future	126.4241	126.4241	126.4158	126.4158	(0.007)	0.0000	0.0000	0
2017/08/31	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2046	03/05/2018	127.93	Put	Bond Future	1,505.9000	1.5059	1,514.2000	1.5142	0.551	0	0	0
2017/08/31	2046	03/05/2018	127.95	Put	Bond Future	1,525.9000	1.5259	1,534.2000	1.5342	0.544	0	0	0
2017/08/31	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2046	03/05/2018	127.94	Put	Bond Future	1,515.9000	1.5159	1,524.2000	1.5242	0.548	0	0	0
2017/08/31	2050	02/11/2017	144.66	Put	Bond Future	12,235.6200	12.2356	13,127.0700	13.1271	7.286	0	0	0
2017/08/31	2050	02/11/2017	144.67	Put	Bond Future	12,245.6200	12.2456	13,137.0700	13.1371	7.280	0	0	0
2017/08/31	2050	02/11/2017			Bond Future	132.4244	132.4244	131.5329	131.5329	(0.673)	0.0000	0.0000	22,382
2017/08/31	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2050	02/11/2017	144.65	Put	Bond Future	12,225.6200	12.2256	13,117.0700	13.1171	7.292	0	0	0
2017/08/31	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2050	01/02/2018	140.23	Put	Bond Future	7,014.9400	7.0149	7,923.0000	7.9230	12.945	0	0	0
2017/08/31	2050	01/02/2018			Bond Future	133.2151	133.2151	132.3070	132.3070	(0.682)	0.0000	0.0000	0
2017/08/31	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2050	01/02/2018	140.25	Put	Bond Future	7,034.9400	7.0349	7,943.0000	7.9430	12.908	0	0	0
2017/08/31	2050	01/02/2018	140.24	Put	Bond Future	7,024.9400	7.0249	7,933.0000	7.9330	12.926	0	0	0
2017/08/31	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	785.3300	0.7853	100.000	0	0	0
2017/08/31	2050	03/05/2018	135.61	Call	Bond Future	150.0600	0.1501	0.0000	0.0000	(100.000)	0	0	0
2017/08/31	2050	03/05/2018			Bond Future	135.7601	135.7601	134.8347	134.8347	(0.682)	0.0000	0.0000	0
2017/08/31	2050	03/05/2018	135.62	Call	Bond Future	140.0600	0.1401	0.0000	0.0000	(100.000)	0	0	0
2017/08/31	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	775.3300	0.7753	100.000	0	0	0
2017/08/31	2050	03/05/2018	135.63	Call	Bond Future	130.0600	0.1301	0.0000	0.0000	(100.000)	0	0	0
2017/08/31	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	795.3300	0.7953	100.000	0	0	0

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2017/08/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	AL37	02/11/2017			Index Future	558.6800	558.6800	559.1190	559.1190	0.079	0.0000	0.0000	0
2017/08/31	AL37	01/02/2018			Index Future	568.9550	568.9550	569.4040	569.4040	0.079	0.0000	0.0000	0
2017/08/31	AL37	03/05/2018			Index Future	579.5770	579.5770	580.0350	580.0350	0.079	0.0000	0.0000	0
2017/08/31	AL7T	02/11/2017			Index Future	641.8230	641.8230	642.6100	642.6100	0.123	0.0000	0.0000	0
2017/08/31	AL7T	01/02/2018			Index Future	653.6270	653.6270	654.4300	654.4300	0.123	0.0000	0.0000	0
2017/08/31	AL7T	03/05/2018			Index Future	665.8300	665.8300	666.6490	666.6490	0.123	0.0000	0.0000	0
2017/08/31	ALBI	02/11/2017			Index Future	575.3610	575.3610	576.0680	576.0680	0.123	0.0000	0.0000	616
2017/08/31	ALBI	01/02/2018			Index Future	585.9420	585.9420	586.6650	586.6650	0.123	0.0000	0.0000	0
2017/08/31	ALBI	03/05/2018			Index Future	596.8820	596.8820	597.6180	597.6180	0.123	0.0000	0.0000	0
2017/08/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	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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2017/08/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/08/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/31	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	EL28	02/11/2017			Bond Future	127.5401	127.5401	127.5336	127.5336	(0.005)	0.0000	0.0000	0
2017/08/31	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/31	EL28	02/11/2017	133.87	Put	Bond Future	6,329.9300		6.3299	6,336.4000	6.3364	0.102	0	0	0
2017/08/31	EL28	02/11/2017	133.89	Put	Bond Future	6,349.9300		6.3499	6,356.4000	6.3564	0.102	0	0	0
2017/08/31	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	EL28	02/11/2017	133.88	Put	Bond Future	6,339.9300		6.3399	6,346.4000	6.3464	0.102	0	0	0
2017/08/31	EL28	01/02/2018	132.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	EL28	01/02/2018			Bond Future	129.9303		129.9303	129.9240	129.9240	(0.005)	0.0000	0.0000	0
2017/08/31	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	EL28	01/02/2018	132.29	Put	Bond Future	2,359.7100		2.3597	2,366.0100	2.3660	0.267	0	0	0
2017/08/31	EL28	01/02/2018	132.31	Put	Bond Future	2,379.7100		2.3797	2,386.0100	2.3860	0.265	0	0	0
2017/08/31	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	EL28	01/02/2018	132.30	Put	Bond Future	2,369.7100		2.3697	2,376.0100	2.3760	0.266	0	0	0
2017/08/31	EL28	03/05/2018	133.20	Put	Bond Future	787.4800		0.7875	793.9300	0.7939	0.819	0	0	0
2017/08/31	EL28	03/05/2018			Bond Future	132.4125		132.4125	132.4061	132.4061	(0.005)	0.0000	0.0000	0
2017/08/31	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	EL28	03/05/2018	133.19	Put	Bond Future	777.4800		0.7775	783.9300	0.7839	0.830	0	0	0
2017/08/31	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	EL28	03/05/2018	133.18	Put	Bond Future	767.4800		0.7675	773.9300	0.7739	0.840	0	0	0
2017/08/31	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	ES33	02/11/2017	10.66	Put	Bond Future	1,273.9900		1.2740	1,171.0400	1.1710	(8.081)	0	0	0
2017/08/31	ES33	02/11/2017			Bond Future	10.8684		75.8735	10.8514	75.9764	(0.157)	0.0000	0.0000	9,466
2017/08/31	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	ES33	02/11/2017	10.68	Put	Bond Future	1,150.3500		1.1503	1,047.4000	1.0474	(8.949)	0	0	0
2017/08/31	ES33	02/11/2017	10.67	Put	Bond Future	1,212.1300		1.2121	1,109.1800	1.1092	(8.493)	0	0	0
2017/08/31	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	ES33	01/02/2018	10.99	Call	Bond Future	75.3200		0.0753	180.4800	0.1805	139.618	0	0	0
2017/08/31	ES33	01/02/2018			Bond Future	10.9773		77.2688	10.9596	77.3740	(0.161)	0.0000	0.0000	0
2017/08/31	ES33	01/02/2018	11.00	Call	Bond Future	134.5500		0.1346	239.7100	0.2397	78.157	0	0	0
2017/08/31	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	ES33	01/02/2018	11.01	Call	Bond Future	193.7000		0.1937	298.8600	0.2989	54.290	0	0	0
2017/08/31	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	ES33	03/05/2018	11.22	Call	Bond Future	791.7300		0.7917	898.8900	0.8989	13.535	0	0	0
2017/08/31	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	ES33	03/05/2018			Bond Future	11.0833		74.9198	11.0650	75.0269	(0.165)	0.0000	0.0000	0
2017/08/31	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	ES33	03/05/2018	11.20	Call	Bond Future	676.6600		0.6767	783.8200	0.7838	15.837	0	0	0
2017/08/31	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	ES33	03/05/2018	11.21	Call	Bond Future	734.2300		0.7342	841.3900	0.8414	14.595	0	0	0
2017/08/31	ES42	02/11/2017			Bond Future	11.1132		78.4499	11.0967	78.5620	(0.149)	0.0000	0.0000	7,957
2017/08/31	ES42	01/02/2018			Bond Future	11.2184		79.8924	11.2013	80.0069	(0.153)	0.0000	0.0000	0
2017/08/31	ES42	03/05/2018			Bond Future	11.3261		77.1226	11.3083	77.2392	(0.157)	0.0000	0.0000	0
2017/08/31	GOVI	02/11/2017	572.45	Call	GOVI	16,930.0000		1.6930	24,020.0000	2.4020	41.878	0	0	0
2017/08/31	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	GOVI	02/11/2017			GOVI	574.1430		574.1430	574.8520	574.8520	0.123	0.0000	0.0000	672

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/31	GOVI	02/11/2017	572.46	Call	GOVI	16,830.0000		1.6830	23,920.0000	2.3920	42.127	0	0	0
2017/08/31	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	GOVI	02/11/2017	572.44	Call	GOVI	17,030.0000		1.7030	24,120.0000	2.4120	41.632	0	0	0
2017/08/31	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	GOVI	01/02/2018			GOVI	584.7020		584.7020	585.4260	585.4260	0.124	0.0000	0.0000	0
2017/08/31	GOVI	01/02/2018	581.03	Call	GOVI	36,720.0000		3.6720	43,960.0000	4.3960	19.717	0	0	0
2017/08/31	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	GOVI	01/02/2018	581.04	Call	GOVI	36,620.0000		3.6620	43,860.0000	4.3860	19.771	0	0	0
2017/08/31	GOVI	01/02/2018	581.02	Call	GOVI	36,820.0000		3.6820	44,060.0000	4.4060	19.663	0	0	0
2017/08/31	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	GOVI	03/05/2018	590.27	Call	GOVI	53,480.0000		5.3480	60,870.0000	6.0870	13.818	0	0	0
2017/08/31	GOVI	03/05/2018	590.29	Call	GOVI	53,280.0000		5.3280	60,670.0000	6.0670	13.870	0	0	0
2017/08/31	GOVI	03/05/2018			GOVI	595.6180		595.6180	596.3570	596.3570	0.124	0.0000	0.0000	0
2017/08/31	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	GOVI	03/05/2018	590.28	Call	GOVI	53,380.0000		5.3380	60,770.0000	6.0770	13.844	0	0	0
2017/08/31	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/08/31	IGOV	02/11/2017			Index Future	250.1420		250.1420	249.7570	249.7570	(0.154)	0.0000	0.0000	1,163
2017/08/31	IGOV	01/02/2018			Index Future	254.8300		254.8300	254.4380	254.4380	(0.154)	0.0000	0.0000	0
2017/08/31	IGOV	03/05/2018			Index Future	259.6980		259.6980	259.2990	259.2990	(0.154)	0.0000	0.0000	0
2017/08/31	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/08/31	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/08/31	IS01	21/12/2017			Interest Rate Swap	99.7427		99.7427	99.7426	99.7426	0.000	0.0000	0.0000	0
2017/08/31	IS01	15/03/2018			Interest Rate Swap	99.6166		99.6166	99.6149	99.6149	(0.002)	0.0000	0.0000	0
2017/08/31	IS01	21/06/2018			Interest Rate Swap	99.6687		99.6687	99.6638	99.6638	(0.005)	0.0000	0.0000	0
2017/08/31	IS01	20/09/2018			Interest Rate Swap	99.7418		99.7418	99.7336	99.7336	(0.008)	0.0000	0.0000	0
2017/08/31	IS02	18/12/2017			Interest Rate Swap	99.7739		99.7739	99.7738	99.7738	0.000	0.0000	0.0000	0
2017/08/31	IS02	16/03/2018			Interest Rate Swap	98.8936		98.8936	98.8920	98.8920	(0.002)	0.0000	0.0000	0
2017/08/31	IS02	15/06/2018			Interest Rate Swap	98.3627		98.3627	98.3580	98.3580	(0.005)	0.0000	0.0000	0
2017/08/31	IS02	21/09/2018			Interest Rate Swap	98.2067		98.2067	98.1984	98.1984	(0.008)	0.0000	0.0000	0
2017/08/31	IS02	21/12/2018			Interest Rate Swap	98.4800		98.4800	98.4700	98.4700	(0.010)	0.0000	0.0000	0
2017/08/31	IS02	15/03/2019			Interest Rate Swap	98.7718		98.7718	98.7604	98.7604	(0.012)	0.0000	0.0000	0
2017/08/31	IS02	21/06/2019			Interest Rate Swap	99.0696		99.0696	99.0544	99.0544	(0.015)	0.0000	0.0000	0
2017/08/31	IS02	20/09/2019			Interest Rate Swap	99.3928		99.3928	99.3698	99.3698	(0.023)	0.0000	0.0000	0
2017/08/31	IS05	17/12/2020			Interest Rate Swap	95.2968		95.2968	95.2692	95.2692	(0.029)	0.0000	0.0000	0
2017/08/31	IS05	16/03/2021			Interest Rate Swap	94.4812		94.4812	94.4502	94.4502	(0.033)	0.0000	0.0000	0
2017/08/31	IS05	15/06/2021			Interest Rate Swap	93.6462		93.6462	93.6113	93.6113	(0.037)	0.0000	0.0000	0
2017/08/31	IS05	21/09/2021			Interest Rate Swap	93.8013		93.8013	93.7625	93.7625	(0.041)	0.0000	0.0000	0
2017/08/31	IS05	21/12/2021			Interest Rate Swap	95.9860		95.9860	95.9434	95.9434	(0.044)	0.0000	0.0000	51
2017/08/31	IS05	15/03/2022			Interest Rate Swap	96.1052		96.1052	96.0589	96.0589	(0.048)	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
2017/08/31	IS05	21/06/2022			Interest Rate Swap	97.3042	97.3042	97.2548	97.2548	(0.051)	0.0000	0.0000	0
2017/08/31	IS05	20/09/2022			Interest Rate Swap	99.5104	99.5104	99.4618	99.4618	(0.049)	0.0000	0.0000	0
2017/08/31	IS10	17/12/2025			Interest Rate Swap	94.1350	94.1350	94.1029	94.1029	(0.034)	0.0000	0.0000	0
2017/08/31	IS10	16/03/2026			Interest Rate Swap	91.1362	91.1362	91.0954	91.0954	(0.045)	0.0000	0.0000	0
2017/08/31	IS10	15/06/2026			Interest Rate Swap	89.8914	89.8914	89.8408	89.8408	(0.056)	0.0000	0.0000	0
2017/08/31	IS10	21/09/2026			Interest Rate Swap	92.0782	92.0782	92.0194	92.0194	(0.064)	0.0000	0.0000	0
2017/08/31	IS10	21/12/2026			Interest Rate Swap	95.8860	95.8860	95.8210	95.8210	(0.068)	0.0000	0.0000	0
2017/08/31	IS10	15/03/2027			Interest Rate Swap	94.4477	94.4477	94.3755	94.3755	(0.076)	0.0000	0.0000	0
2017/08/31	IS10	21/06/2027			Interest Rate Swap	96.5416	96.5416	96.4627	96.4627	(0.082)	0.0000	0.0000	0
2017/08/31	IS10	20/09/2027			Interest Rate Swap	100.2894	100.2894	100.2069	100.2069	(0.082)	0.0000	0.0000	0
2017/08/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/08/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/08/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/08/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/08/31	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/08/31	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/08/31	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/08/31	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/08/31	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/08/31	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/08/31	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/08/31	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/08/31	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/08/31	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/08/31	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/08/31	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/08/31	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/08/31	R023	02/11/2017	8.56	Call	Bond Future	2,839.7300	2.8397	2,924.7000	2.9247	2.992	0	0	0
2017/08/31	R023	02/11/2017			Bond Future	7.8916	100.8333	7.8705	100.9232	(0.267)	0.0000	0.0000	56,480
2017/08/31	R023	02/11/2017	8.56	Put	Bond Future	42.9000	0.0429	37.9700	0.0380	(11.492)	0	0	0
2017/08/31	R023	02/11/2017	8.58	Put	Bond Future	38.5800	0.0386	34.0900	0.0341	(11.638)	0	0	0
2017/08/31	R023	02/11/2017	8.57	Call	Bond Future	2,878.6400	2.8786	2,963.8300	2.9638	2.959	0	0	0
2017/08/31	R023	02/11/2017	8.57	Put	Bond Future	40.7100	0.0407	36.0000	0.0360	(11.570)	0	0	0
2017/08/31	R023	02/11/2017	8.58	Call	Bond Future	2,917.6000	2.9176	3,003.0100	3.0030	2.927	0	0	0
2017/08/31	R023	01/02/2018	8.33	Put	Bond Future	573.3000	0.5733	532.4700	0.5325	(7.122)	0	0	0
2017/08/31	R023	01/02/2018			Bond Future	7.9226	102.6876	7.9001	102.7796	(0.284)	0.0000	0.0000	0
2017/08/31	R023	01/02/2018	8.32	Call	Bond Future	2,192.4600	2.1925	2,243.0500	2.2431	2.307	0	0	0
2017/08/31	R023	01/02/2018	8.32	Put	Bond Future	584.5200	0.5845	543.1900	0.5432	(7.071)	0	0	0
2017/08/31	R023	01/02/2018	8.33	Call	Bond Future	2,221.2900	2.2213	2,272.3800	2.2724	2.300	0	0	0
2017/08/31	R023	01/02/2018	8.31	Call	Bond Future	2,164.0200	2.1640	2,214.1000	2.2141	2.314	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
2017/08/31	R023	01/02/2018	8.31	Put	Bond Future	596.1500	0.5962	554.3100	0.5543	(7.018)	0	0	0
2017/08/31	R023	03/05/2018	8.27	Call	Bond Future	2,210.1000	2.2101	2,252.4000	2.2524	1.914	0	0	0
2017/08/31	R023	03/05/2018			Bond Future	7.9433	100.6748	7.9194	100.7685	(0.301)	0.0000	0.0000	0
2017/08/31	R023	03/05/2018	8.27	Put	Bond Future	939.5100	0.9395	888.1100	0.8881	(5.471)	0	0	0
2017/08/31	R023	03/05/2018	8.28	Call	Bond Future	2,235.5500	2.2356	2,277.9800	2.2780	1.898	0	0	0
2017/08/31	R023	03/05/2018	8.29	Put	Bond Future	913.1300	0.9131	862.5700	0.8626	(5.537)	0	0	0
2017/08/31	R023	03/05/2018	8.28	Put	Bond Future	926.3900	0.9264	875.1200	0.8751	(5.534)	0	0	0
2017/08/31	R023	03/05/2018	8.29	Call	Bond Future	2,260.8400	2.2608	2,303.9800	2.3040	1.908	0	0	0
2017/08/31	R035	02/11/2017	9.61	Put	Bond Future	448.8500	0.4488	321.8300	0.3218	(28.299)	0	0	0
2017/08/31	R035	02/11/2017			Bond Future	9.6665	95.0517	9.6505	95.1787	(0.166)	0.0000	0.0000	20,633
2017/08/31	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R035	02/11/2017	9.60	Put	Bond Future	528.5900	0.5286	401.5700	0.4016	(24.030)	0	0	0
2017/08/31	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R035	02/11/2017	9.59	Put	Bond Future	608.4300	0.6084	481.4100	0.4814	(20.877)	0	0	0
2017/08/31	R035	01/02/2018	9.75	Call	Bond Future	118.6000	0.1186	248.3800	0.2484	109.427	0	0	0
2017/08/31	R035	01/02/2018	9.73	Put	Bond Future	37.3000	0.0373	0.0000	0.0000	(100.000)	0	0	0
2017/08/31	R035	01/02/2018			Bond Future	9.7348	96.7997	9.7182	96.9295	(0.171)	0.0000	0.0000	0
2017/08/31	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	92.4800	0.0925	100.000	0	0	0
2017/08/31	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R035	01/02/2018	9.74	Call	Bond Future	40.7000	0.0407	170.4800	0.1705	318.870	0	0	0
2017/08/31	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R035	03/05/2018			Bond Future	9.7979	94.1064	9.7807	94.2386	(0.175)	0.0000	0.0000	0
2017/08/31	R035	03/05/2018	9.90	Call	Bond Future	781.3000	0.7813	913.5500	0.9136	16.927	0	0	0
2017/08/31	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R035	03/05/2018	9.91	Call	Bond Future	857.2600	0.8573	989.5100	0.9895	15.427	0	0	0
2017/08/31	R035	03/05/2018	9.89	Call	Bond Future	705.2500	0.7053	837.5000	0.8375	18.752	0	0	0
2017/08/31	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R186	02/11/2017	8.89	Put	Bond Future	695.2000	0.6952	652.2000	0.6522	(6.185)	0	0	0
2017/08/31	R186	02/11/2017	8.88	Call	Bond Future	2,448.0000	2.4480	2,545.6500	2.5456	3.989	0	0	0
2017/08/31	R186	02/11/2017	8.75	Put	Bond Future	1,012.9600	1.0130	956.5400	0.9565	(5.570)	0	0	3,750
2017/08/31	R186	02/11/2017			Bond Future	8.6189	115.6834	8.5978	115.8249	(0.245)	0.0000	0.0000	162,111
2017/08/31	R186	02/11/2017	8.75	Call	Bond Future	1,887.6700	1.8877	1,972.7900	1.9728	4.509	0	0	0
2017/08/31	R186	02/11/2017	8.89	Call	Bond Future	2,493.8300	2.4938	2,592.3700	2.5924	3.951	0	0	0
2017/08/31	R186	02/11/2017	8.88	Put	Bond Future	715.0200	0.7150	671.1300	0.6711	(6.138)	0	0	0
2017/08/31	R186	02/11/2017	8.90	Call	Bond Future	2,540.2000	2.5402	2,639.6300	2.6396	3.914	0	0	0
2017/08/31	R186	02/11/2017	8.90	Put	Bond Future	675.9700	0.6760	633.8600	0.6339	(6.230)	0	0	0
2017/08/31	R186	02/11/2017	9.00	Call	Bond Future	3,022.8300	3.0228	3,130.6000	3.1306	3.565	0	0	0
2017/08/31	R186	02/11/2017	9.00	Put	Bond Future	505.4300	0.5054	471.6600	0.4717	(6.681)	0	0	5,000
2017/08/31	R186	01/02/2018	9.00	Call	Bond Future	3,456.0000	3.4560	3,516.1900	3.5162	1.742	0	0	0
2017/08/31	R186	01/02/2018	9.25	Call	Bond Future	4,581.6800	4.5817	4,660.6900	4.6607	1.724	0	0	0
2017/08/31	R186	01/02/2018	8.50	Put	Bond Future	2,766.1300	2.7661	2,662.9500	2.6630	(3.730)	0	0	0
2017/08/31	R186	01/02/2018	8.96	Call	Bond Future	3,287.9200	3.2879	3,345.3100	3.3453	1.745	0	0	0
2017/08/31	R186	01/02/2018			Bond Future	8.6684	112.5108	8.6463	112.6553	(0.254)	0.0000	0.0000	198
2017/08/31	R186	01/02/2018	8.50	Call	Bond Future	1,656.2900	1.6563	1,697.6700	1.6977	2.498	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/31	R186	01/02/2018	7.75	Put	Bond Future	6,554.3300		6.5543	6,418.6500	6.4187	(2.070)	0	0	0
2017/08/31	R186	01/02/2018	7.75	Call	Bond Future	320.2600		0.3203	329.1400	0.3291	2.773	0	0	1,460
2017/08/31	R186	01/02/2018	9.00	Put	Bond Future	1,312.6700		1.3127	1,228.3000	1.2283	(6.427)	0	0	6,200
2017/08/31	R186	01/02/2018	9.25	Put	Bond Future	858.5500		0.8586	793.0000	0.7930	(7.635)	0	0	820
2017/08/31	R186	01/02/2018	8.96	Put	Bond Future	1,400.2200		1.4002	1,313.0500	1.3131	(6.225)	0	0	0
2017/08/31	R186	01/02/2018	8.75	Put	Bond Future	1,938.1500		1.9381	1,837.6900	1.8377	(5.183)	0	0	820
2017/08/31	R186	01/02/2018	8.97	Call	Bond Future	3,329.5900		3.3296	3,387.7400	3.3877	1.746	0	0	0
2017/08/31	R186	01/02/2018	8.98	Call	Bond Future	3,371.4900		3.3715	3,430.4200	3.4304	1.748	0	0	0
2017/08/31	R186	01/02/2018	8.98	Put	Bond Future	1,355.8700		1.3559	1,270.2400	1.2702	(6.316)	0	0	0
2017/08/31	R186	01/02/2018	8.75	Call	Bond Future	2,470.7200		2.4707	2,514.8200	2.5148	1.785	0	0	0
2017/08/31	R186	01/02/2018	8.97	Put	Bond Future	1,377.9100		1.3779	1,291.5000	1.2915	(6.271)	0	0	0
2017/08/31	R186	03/05/2018	8.92	Call	Bond Future	3,483.3700		3.4834	3,528.1300	3.5281	1.285	0	0	0
2017/08/31	R186	03/05/2018	8.91	Put	Bond Future	2,223.3000		2.2233	2,120.0800	2.1201	(4.643)	0	0	0
2017/08/31	R186	03/05/2018			Bond Future	8.7172		114.6111	8.6941	114.7585	(0.264)	0.0000	0.0000	0
2017/08/31	R186	03/05/2018	8.93	Call	Bond Future	3,520.9400		3.5209	3,566.3000	3.5663	1.288	0	0	0
2017/08/31	R186	03/05/2018	8.93	Put	Bond Future	2,172.0700		2.1721	2,070.0400	2.0700	(4.697)	0	0	0
2017/08/31	R186	03/05/2018	8.92	Put	Bond Future	2,197.3900		2.1974	2,094.7600	2.0948	(4.671)	0	0	0
2017/08/31	R186	03/05/2018	8.91	Call	Bond Future	3,446.3500		3.4463	3,490.5200	3.4905	1.282	0	0	0
2017/08/31	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R197	02/11/2017	305.15	Put	Bond Future	4,114.1300		4.1141	4,135.5500	4.1356	0.521	0	0	0
2017/08/31	R197	02/11/2017			Bond Future	301.0359		301.0359	301.0144	301.0144	(0.007)	0.0000	0.0000	2,350
2017/08/31	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R197	02/11/2017	305.17	Put	Bond Future	4,134.1300		4.1341	4,155.5500	4.1556	0.518	0	0	0
2017/08/31	R197	02/11/2017	305.16	Put	Bond Future	4,124.1300		4.1241	4,145.5500	4.1456	0.519	0	0	0
2017/08/31	R197	02/11/2017	305.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R197	01/02/2018	301.68	Put	Bond Future	2,050.9200		2.0509	2,072.0400	2.0720	1.030	0	0	0
2017/08/31	R197	01/02/2018			Bond Future	299.6291		299.6291	299.6080	299.6080	(0.007)	0.0000	0.0000	0
2017/08/31	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R197	01/02/2018	301.67	Put	Bond Future	2,040.9200		2.0409	2,062.0400	2.0620	1.035	0	0	0
2017/08/31	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R197	01/02/2018	301.66	Put	Bond Future	2,030.9200		2.0309	2,052.0400	2.0520	1.040	0	0	0
2017/08/31	R197	03/05/2018	304.46	Call	Bond Future	893.2600		0.8933	871.6500	0.8717	(2.419)	0	0	0
2017/08/31	R197	03/05/2018			Bond Future	305.3533		305.3533	305.3317	305.3317	(0.007)	0.0000	0.0000	0
2017/08/31	R197	03/05/2018	304.44	Call	Bond Future	913.2600		0.9133	891.6500	0.8917	(2.366)	0	0	0
2017/08/31	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R197	03/05/2018	304.45	Call	Bond Future	903.2600		0.9033	881.6500	0.8817	(2.392)	0	0	0
2017/08/31	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R202	02/11/2017			Bond Future	240.6808		240.6808	240.6647	240.6647	(0.007)	0.0000	0.0000	28,758
2017/08/31	R202	02/11/2017	253.89	Put	Bond Future	13,209.2100		13.2092	13,225.2800	13.2253	0.122	0	0	0
2017/08/31	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R202	02/11/2017	253.91	Put	Bond Future	13,229.2100		13.2292	13,245.2800	13.2453	0.121	0	0	0
2017/08/31	R202	02/11/2017	253.90	Put	Bond Future	13,219.2100		13.2192	13,235.2800	13.2353	0.122	0	0	0
2017/08/31	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/31	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R202	01/02/2018	249.06	Put	Bond Future	7,612.1300	7.6121	7,628.2000	7.6282	0.211	0	0	0
2017/08/31	R202	01/02/2018			Bond Future	241.4479	241.4479	241.4318	241.4318	(0.007)	0.0000	0.0000	0
2017/08/31	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R202	01/02/2018	249.08	Put	Bond Future	7,632.1300	7.6321	7,648.2000	7.6482	0.211	0	0	0
2017/08/31	R202	01/02/2018	249.07	Put	Bond Future	7,622.1300	7.6221	7,638.2000	7.6382	0.211	0	0	0
2017/08/31	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R202	03/05/2018	247.48	Put	Bond Future	1,419.5800	1.4196	1,435.8400	1.4358	1.145	0	0	0
2017/08/31	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R202	03/05/2018			Bond Future	246.0604	246.0604	246.0442	246.0442	(0.007)	0.0000	0.0000	0
2017/08/31	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R202	03/05/2018	247.47	Put	Bond Future	1,409.5800	1.4096	1,425.8400	1.4258	1.154	0	0	0
2017/08/31	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R202	03/05/2018	247.49	Put	Bond Future	1,429.5800	1.4296	1,445.8400	1.4458	1.137	0	0	0
2017/08/31	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R204	02/11/2017			Bond Future	6.8908	104.2022	6.8979	104.1946	0.103	0.0000	0.0000	46,398
2017/08/31	R204	02/11/2017	7.75	Call	Bond Future	914.5100	0.9145	906.9000	0.9069	(0.832)	0	0	0
2017/08/31	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R204	02/11/2017	7.76	Call	Bond Future	925.0800	0.9251	917.4700	0.9175	(0.823)	0	0	0
2017/08/31	R204	02/11/2017	7.74	Call	Bond Future	903.9300	0.9039	896.3200	0.8963	(0.842)	0	0	0
2017/08/31	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R204	01/02/2018	7.27	Call	Bond Future	492.8500	0.4928	486.3000	0.4863	(1.329)	0	0	0
2017/08/31	R204	01/02/2018			Bond Future	6.7264	102.0804	6.7352	102.0730	0.130	0.0000	0.0000	0
2017/08/31	R204	01/02/2018	7.25	Call	Bond Future	478.5200	0.4785	472.0200	0.4720	(1.358)	0	0	0
2017/08/31	R204	01/02/2018	7.25	Put	Bond Future	39.6300	0.0396	40.4900	0.0405	2.170	0	0	0
2017/08/31	R204	01/02/2018	7.27	Put	Bond Future	37.2500	0.0373	38.0600	0.0381	2.174	0	0	0
2017/08/31	R204	01/02/2018	7.26	Call	Bond Future	485.6700	0.4857	479.1500	0.4791	(1.342)	0	0	0
2017/08/31	R204	01/02/2018	7.26	Put	Bond Future	38.4200	0.0384	39.2600	0.0393	2.186	0	0	0
2017/08/31	R204	03/05/2018	7.10	Put	Bond Future	37.9900	0.0380	39.0000	0.0390	2.659	0	0	0
2017/08/31	R204	03/05/2018			Bond Future	6.3906	103.9861	6.4028	103.9786	0.192	0.0000	0.0000	0
2017/08/31	R204	03/05/2018	7.09	Call	Bond Future	461.5200	0.4615	455.1100	0.4551	(1.389)	0	0	0
2017/08/31	R204	03/05/2018	7.09	Put	Bond Future	38.9900	0.0390	40.0200	0.0400	2.642	0	0	0
2017/08/31	R204	03/05/2018	7.10	Call	Bond Future	466.5400	0.4665	460.1100	0.4601	(1.378)	0	0	0
2017/08/31	R204	03/05/2018	7.08	Call	Bond Future	456.3000	0.4563	449.9100	0.4499	(1.400)	0	0	0
2017/08/31	R204	03/05/2018	7.08	Put	Bond Future	39.7900	0.0398	40.8400	0.0408	2.639	0	0	0
2017/08/31	R207	02/11/2017	8.04	Put	Bond Future	0.5000	0.0005	0.3800	0.0004	(24.000)	0	0	0
2017/08/31	R207	02/11/2017	8.03	Call	Bond Future	1,520.4900	1.5205	1,552.1700	1.5522	2.084	0	0	0
2017/08/31	R207	02/11/2017			Bond Future	7.2592	102.2321	7.2433	102.2639	(0.220)	0.0000	0.0000	41,067
2017/08/31	R207	02/11/2017	8.04	Call	Bond Future	1,539.9700	1.5400	1,571.6600	1.5717	2.058	0	0	0
2017/08/31	R207	02/11/2017	8.03	Put	Bond Future	0.5500	0.0006	0.4200	0.0004	(23.636)	0	0	0
2017/08/31	R207	02/11/2017	8.05	Call	Bond Future	1,559.4400	1.5594	1,591.1400	1.5911	2.033	0	0	0
2017/08/31	R207	02/11/2017	8.05	Put	Bond Future	0.4500	0.0005	0.3400	0.0003	(24.444)	0	0	0
2017/08/31	R207	01/02/2018	7.61	Put	Bond Future	156.3200	0.1563	147.1600	0.1472	(5.860)	0	0	0
2017/08/31	R207	01/02/2018	7.60	Call	Bond Future	818.2100	0.8182	841.6300	0.8416	2.862	0	0	0
2017/08/31	R207	01/02/2018			Bond Future	7.2291	100.4709	7.2107	100.5037	(0.254)	0.0000	0.0000	0
2017/08/31	R207	01/02/2018	7.61	Call	Bond Future	831.7100	0.8317	855.3100	0.8553	2.838	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
2017/08/31	R207	01/02/2018	7.60	Put	Bond Future	160.4700	0.1605	151.1300	0.1511	(5.820)	0	0	0
2017/08/31	R207	01/02/2018	7.62	Call	Bond Future	845.0900	0.8451	868.8800	0.8689	2.815	0	0	0
2017/08/31	R207	01/02/2018	7.62	Put	Bond Future	152.0500	0.1521	143.0800	0.1431	(5.899)	0	0	0
2017/08/31	R207	03/05/2018	7.57	Call	Bond Future	838.1700	0.8382	857.7000	0.8577	2.330	0	0	0
2017/08/31	R207	03/05/2018	7.56	Put	Bond Future	245.2700	0.2453	231.1900	0.2312	(5.741)	0	0	0
2017/08/31	R207	03/05/2018			Bond Future	7.1870	102.3466	7.1657	102.3800	(0.297)	0.0000	0.0000	0
2017/08/31	R207	03/05/2018	7.58	Call	Bond Future	849.4800	0.8495	869.1700	0.8692	2.318	0	0	0
2017/08/31	R207	03/05/2018	7.58	Put	Bond Future	236.4400	0.2364	222.7000	0.2227	(5.811)	0	0	0
2017/08/31	R207	03/05/2018	7.57	Put	Bond Future	240.6700	0.2407	226.7700	0.2268	(5.776)	0	0	0
2017/08/31	R207	03/05/2018	7.56	Call	Bond Future	827.2300	0.8272	846.5800	0.8466	2.339	0	0	0
2017/08/31	R208	02/11/2017	8.19	Call	Bond Future	2,108.3800	2.1084	2,169.1700	2.1692	2.883	0	0	0
2017/08/31	R208	02/11/2017	8.18	Put	Bond Future	4.8100	0.0048	3.9400	0.0039	(18.087)	0	0	0
2017/08/31	R208	02/11/2017			Bond Future	7.4587	98.6028	7.4375	98.6644	(0.283)	0.0000	0.0000	32,637
2017/08/31	R208	02/11/2017	8.20	Call	Bond Future	2,136.4100	2.1364	2,197.2600	2.1973	2.848	0	0	0
2017/08/31	R208	02/11/2017	8.20	Put	Bond Future	4.1100	0.0041	3.3400	0.0033	(18.735)	0	0	0
2017/08/31	R208	02/11/2017	8.19	Put	Bond Future	4.4600	0.0045	3.6300	0.0036	(18.610)	0	0	0
2017/08/31	R208	02/11/2017	8.18	Call	Bond Future	2,080.3300	2.0803	2,141.0800	2.1411	2.920	0	0	0
2017/08/31	R208	01/02/2018	7.85	Put	Bond Future	282.9900	0.2830	268.0700	0.2681	(5.272)	0	0	0
2017/08/31	R208	01/02/2018			Bond Future	7.4618	100.4160	7.4386	100.4792	(0.310)	0.0000	0.0000	0
2017/08/31	R208	01/02/2018	7.84	Call	Bond Future	1,314.5900	1.3146	1,362.5200	1.3625	3.646	0	0	0
2017/08/31	R208	01/02/2018	7.84	Put	Bond Future	289.9700	0.2900	274.7500	0.2748	(5.249)	0	0	0
2017/08/31	R208	01/02/2018	7.85	Call	Bond Future	1,334.5200	1.3345	1,382.7500	1.3828	3.614	0	0	0
2017/08/31	R208	01/02/2018	7.83	Call	Bond Future	1,294.5600	1.2946	1,342.4100	1.3424	3.696	0	0	0
2017/08/31	R208	01/02/2018	7.83	Put	Bond Future	296.8600	0.2969	281.5600	0.2816	(5.154)	0	0	0
2017/08/31	R208	03/05/2018	7.77	Call	Bond Future	1,269.7200	1.2697	1,316.8100	1.3168	3.709	0	0	0
2017/08/31	R208	03/05/2018			Bond Future	7.4530	98.8894	7.4276	98.9538	(0.341)	0.0000	0.0000	0
2017/08/31	R208	03/05/2018	7.77	Put	Bond Future	470.0500	0.4701	452.7500	0.4527	(3.680)	0	0	0
2017/08/31	R208	03/05/2018	7.78	Call	Bond Future	1,286.6800	1.2867	1,334.0200	1.3340	3.679	0	0	0
2017/08/31	R208	03/05/2018	7.79	Put	Bond Future	453.9000	0.4539	437.1000	0.4371	(3.701)	0	0	0
2017/08/31	R208	03/05/2018	7.78	Put	Bond Future	461.9200	0.4619	444.8700	0.4449	(3.691)	0	0	0
2017/08/31	R208	03/05/2018	7.79	Call	Bond Future	1,303.7400	1.3037	1,351.3300	1.3513	3.650	0	0	0
2017/08/31	R209	02/11/2017	9.54	Call	Bond Future	1,264.3900	1.2644	1,307.2800	1.3073	3.392	0	0	0
2017/08/31	R209	02/11/2017	9.52	Put	Bond Future	1,946.5600	1.9466	1,882.2900	1.8823	(3.302)	0	0	0
2017/08/31	R209	02/11/2017	9.00	Put	Bond Future	4,630.5400	4.6305	4,536.0800	4.5361	(2.040)	0	0	0
2017/08/31	R209	02/11/2017	10.60	Put	Bond Future	109.8300	0.1098	101.9300	0.1019	(7.193)	0	0	1,300
2017/08/31	R209	02/11/2017	9.75	Call	Bond Future	1,972.8100	1.9728	2,029.8400	2.0298	2.891	0	0	0
2017/08/31	R209	02/11/2017	8.30	Put	Bond Future	9,727.0500	9.7271	9,621.7200	9.6217	(1.083)	0	0	0
2017/08/31	R209	02/11/2017	9.88	Put	Bond Future	873.2900	0.8733	833.3600	0.8334	(4.572)	0	0	1,350
2017/08/31	R209	02/11/2017			Bond Future	9.6307	71.7587	9.6147	71.8646	(0.165)	0.0000	0.0000	115,573
2017/08/31	R209	02/11/2017	9.54	Put	Bond Future	1,869.9800	1.8700	1,807.0100	1.8070	(3.367)	0	0	0
2017/08/31	R209	02/11/2017	9.52	Call	Bond Future	1,206.3400	1.2063	1,247.9300	1.2479	3.448	0	0	0
2017/08/31	R209	02/11/2017	10.00	Call	Bond Future	3,034.5300	3.0345	3,108.0100	3.1080	2.421	0	0	0
2017/08/31	R209	02/11/2017	10.00	Put	Bond Future	645.2000	0.6452	612.8200	0.6128	(5.019)	0	0	1,138
2017/08/31	R209	02/11/2017	9.53	Put	Bond Future	1,908.0200	1.9080	1,844.4500	1.8444	(3.332)	0	0	0
2017/08/31	R209	02/11/2017	9.00	Call	Bond Future	253.3600	0.2534	264.7600	0.2648	4.500	0	0	2,248
2017/08/31	R209	02/11/2017	10.60	Call	Bond Future	6,129.2500	6.1292	6,227.2100	6.2272	1.598	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
2017/08/31	R209	02/11/2017	9.75	Put	Bond Future	1,187.2800	1.1873	1,138.4500	1.1384	(4.113)	0	0	6,500
2017/08/31	R209	02/11/2017	8.30	Call	Bond Future	9.4600	0.0095	9.9900	0.0100	5.603	0	0	2,800
2017/08/31	R209	02/11/2017	9.88	Call	Bond Future	2,499.7600	2.4998	2,565.6900	2.5657	2.637	0	0	0
2017/08/31	R209	02/11/2017	9.53	Call	Bond Future	1,235.1600	1.2352	1,277.4500	1.2775	3.424	0	0	0
2017/08/31	R209	02/11/2017	9.58	Call	Bond Future	1,385.5100	1.3855	1,431.1500	1.4312	3.294	0	0	0
2017/08/31	R209	02/11/2017	9.58	Put	Bond Future	1,722.9600	1.7230	1,662.7400	1.6627	(3.495)	0	0	1,350
2017/08/31	R209	02/11/2017	9.33	Put	Bond Future	2,777.0000	2.7770	2,699.3000	2.6993	(2.798)	0	0	0
2017/08/31	R209	02/11/2017	9.33	Call	Bond Future	738.7200	0.7387	766.8800	0.7669	3.812	0	0	1,350
2017/08/31	R209	01/02/2018	10.10	Call	Bond Future	4,011.6200	4.0116	4,045.9300	4.0459	0.855	0	0	0
2017/08/31	R209	01/02/2018	9.73	Call	Bond Future	2,596.1000	2.5961	2,613.5800	2.6136	0.673	0	0	0
2017/08/31	R209	01/02/2018	9.71	Put	Bond Future	2,393.0900	2.3931	2,303.0800	2.3031	(3.761)	0	0	0
2017/08/31	R209	01/02/2018	9.72	Call	Bond Future	2,561.8500	2.5619	2,579.4000	2.5794	0.685	0	0	0
2017/08/31	R209	01/02/2018			Bond Future	9.6895	73.0783	9.6730	73.1863	(0.170)	0.0000	0.0000	0
2017/08/31	R209	01/02/2018	9.73	Put	Bond Future	2,330.7800	2.3308	2,240.2500	2.2403	(3.884)	0	0	0
2017/08/31	R209	01/02/2018	9.71	Call	Bond Future	2,527.6400	2.5276	2,545.6400	2.5456	0.712	0	0	0
2017/08/31	R209	01/02/2018	10.10	Put	Bond Future	1,391.0100	1.3910	1,317.3100	1.3173	(5.298)	0	0	3,000
2017/08/31	R209	01/02/2018	9.72	Put	Bond Future	2,361.8700	2.3619	2,271.4100	2.2714	(3.830)	0	0	0
2017/08/31	R209	01/02/2018	10.00	Call	Bond Future	3,602.9800	3.6030	3,631.6700	3.6317	0.796	0	0	0
2017/08/31	R209	01/02/2018	10.00	Put	Bond Future	1,607.1400	1.6071	1,527.8200	1.5278	(4.935)	0	0	7,500
2017/08/31	R209	03/05/2018	9.85	Put	Bond Future	2,784.9300	2.7849	2,742.9400	2.7429	(1.508)	0	0	0
2017/08/31	R209	03/05/2018			Bond Future	9.7469	71.2932	9.7300	71.4033	(0.174)	0.0000	0.0000	0
2017/08/31	R209	03/05/2018	9.85	Call	Bond Future	3,450.0500	3.4500	3,518.1800	3.5182	1.975	0	0	0
2017/08/31	R209	03/05/2018	9.86	Call	Bond Future	3,485.0100	3.4850	3,553.4900	3.5535	1.965	0	0	0
2017/08/31	R209	03/05/2018	9.86	Put	Bond Future	2,755.8800	2.7559	2,714.2400	2.7142	(1.511)	0	0	0
2017/08/31	R209	03/05/2018	9.84	Call	Bond Future	3,415.2400	3.4152	3,483.0300	3.4830	1.985	0	0	0
2017/08/31	R209	03/05/2018	9.84	Put	Bond Future	2,814.2200	2.8142	2,771.8900	2.7719	(1.504)	0	0	0
2017/08/31	R210	02/11/2017	192.08	Put	Bond Future	6,564.9700	6.5650	6,577.8700	6.5779	0.196	0	0	0
2017/08/31	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R210	02/11/2017			Bond Future	185.5150	185.5150	185.5021	185.5021	(0.007)	0.0000	0.0000	2,179
2017/08/31	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R210	02/11/2017	192.07	Put	Bond Future	6,554.9700	6.5550	6,567.8700	6.5679	0.197	0	0	0
2017/08/31	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R210	02/11/2017	192.09	Put	Bond Future	6,574.9700	6.5750	6,587.8700	6.5879	0.196	0	0	0
2017/08/31	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R210	01/02/2018			Bond Future	188.9919	188.9919	188.9791	188.9791	(0.007)	0.0000	0.0000	0
2017/08/31	R210	01/02/2018	192.36	Put	Bond Future	3,368.0800	3.3681	3,380.8800	3.3809	0.380	0	0	0
2017/08/31	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R210	01/02/2018	192.38	Put	Bond Future	3,388.0800	3.3881	3,400.8800	3.4009	0.378	0	0	0
2017/08/31	R210	01/02/2018	192.37	Put	Bond Future	3,378.0800	3.3781	3,390.8800	3.3909	0.379	0	0	0
2017/08/31	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R210	03/05/2018	191.44	Put	Bond Future	1,286.1600	1.2862	1,299.2200	1.2992	1.015	0	0	0
2017/08/31	R210	03/05/2018			Bond Future	190.1538	190.1538	190.1408	190.1408	(0.007)	0.0000	0.0000	0
2017/08/31	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R210	03/05/2018	191.46	Put	Bond Future	1,306.1600	1.3062	1,319.2200	1.3192	1.000	0	0	0
2017/08/31	R210	03/05/2018	191.45	Put	Bond Future	1,296.1600	1.2962	1,309.2200	1.3092	1.008	0	0	0
2017/08/31	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
2017/08/31	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R212	02/11/2017			Bond Future	150.9570	150.9570	151.1328	151.1328	0.116	0.0000	0.0000	4,247
2017/08/31	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R212	02/11/2017	152.40	Put	Bond Future	1,443.0300	1.4430	1,267.1900	1.2672	(12.185)	0	0	0
2017/08/31	R212	02/11/2017	152.42	Put	Bond Future	1,463.0300	1.4630	1,287.1900	1.2872	(12.019)	0	0	0
2017/08/31	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R212	02/11/2017	152.41	Put	Bond Future	1,453.0300	1.4530	1,277.1900	1.2772	(12.102)	0	0	0
2017/08/31	R212	01/02/2018	154.71	Put	Bond Future	2,983.8300	2.9838	2,804.4300	2.8044	(6.012)	0	0	0
2017/08/31	R212	01/02/2018			Bond Future	151.7262	151.7262	151.9056	151.9056	0.118	0.0000	0.0000	0
2017/08/31	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R212	01/02/2018	154.70	Put	Bond Future	2,973.8300	2.9738	2,794.4300	2.7944	(6.033)	0	0	0
2017/08/31	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R212	01/02/2018	154.69	Put	Bond Future	2,963.8300	2.9638	2,784.4300	2.7844	(6.053)	0	0	0
2017/08/31	R212	03/05/2018	154.30	Call	Bond Future	324.7300	0.3247	507.5700	0.5076	56.305	0	0	0
2017/08/31	R212	03/05/2018			Bond Future	154.6247	154.6247	154.8076	154.8076	0.118	0.0000	0.0000	0
2017/08/31	R212	03/05/2018	154.28	Call	Bond Future	344.7300	0.3447	527.5700	0.5276	53.039	0	0	0
2017/08/31	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R212	03/05/2018	154.29	Call	Bond Future	334.7300	0.3347	517.5700	0.5176	54.623	0	0	0
2017/08/31	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/31	R213	02/11/2017	9.36	Put	Bond Future	1,270.5400	1.2705	1,184.2800	1.1843	(6.789)	0	0	0
2017/08/31	R213	02/11/2017			Bond Future	9.2912	83.9974	9.2701	84.1372	(0.227)	0.0000	0.0000	63,304
2017/08/31	R213	02/11/2017	9.35	Call	Bond Future	1,688.3300	1.6883	1,741.3000	1.7413	3.137	0	0	0
2017/08/31	R213	02/11/2017	9.35	Put	Bond Future	1,299.9500	1.3000	1,213.0600	1.2131	(6.684)	0	0	0
2017/08/31	R213	02/11/2017	9.36	Call	Bond Future	1,724.7200	1.7247	1,778.3200	1.7783	3.108	0	0	0
2017/08/31	R213	02/11/2017	9.34	Call	Bond Future	1,652.3500	1.6524	1,704.7100	1.7047	3.169	0	0	0
2017/08/31	R213	02/11/2017	9.34	Put	Bond Future	1,329.8400	1.3298	1,242.3400	1.2423	(6.580)	0	0	0
2017/08/31	R213	01/02/2018	9.42	Call	Bond Future	2,575.6300	2.5756	2,657.4000	2.6574	3.175	0	0	0
2017/08/31	R213	01/02/2018	9.41	Put	Bond Future	2,159.8600	2.1599	2,098.2900	2.0983	(2.851)	0	0	0
2017/08/31	R213	01/02/2018			Bond Future	9.3515	85.5421	9.3297	85.6848	(0.233)	0.0000	0.0000	0
2017/08/31	R213	01/02/2018	9.43	Call	Bond Future	2,611.0000	2.6110	2,693.3700	2.6934	3.155	0	0	0
2017/08/31	R213	01/02/2018	9.43	Put	Bond Future	2,100.4900	2.1005	2,040.1400	2.0401	(2.873)	0	0	0
2017/08/31	R213	01/02/2018	9.42	Put	Bond Future	2,129.9000	2.1299	2,068.9500	2.0690	(2.862)	0	0	0
2017/08/31	R213	01/02/2018	9.41	Call	Bond Future	2,540.7300	2.5407	2,621.8800	2.6219	3.194	0	0	0
2017/08/31	R213	03/05/2018	9.57	Put	Bond Future	2,516.3000	2.5163	2,464.8100	2.4648	(2.046)	0	0	0
2017/08/31	R213	03/05/2018	9.56	Call	Bond Future	3,524.2200	3.5242	3,617.6200	3.6176	2.650	0	0	0
2017/08/31	R213	03/05/2018			Bond Future	9.4065	83.5895	9.3839	83.7349	(0.240)	0.0000	0.0000	0
2017/08/31	R213	03/05/2018	9.57	Call	Bond Future	3,560.2800	3.5603	3,654.1400	3.6541	2.636	0	0	0
2017/08/31	R213	03/05/2018	9.56	Put	Bond Future	2,543.5700	2.5436	2,491.6200	2.4916	(2.042)	0	0	0
2017/08/31	R213	03/05/2018	9.58	Call	Bond Future	3,596.5100	3.5965	3,690.8100	3.6908	2.622	0	0	0
2017/08/31	R213	03/05/2018	9.58	Put	Bond Future	2,489.2800	2.4893	2,438.2300	2.4382	(2.051)	0	0	0
2017/08/31	R214	02/11/2017	9.60	Call	Bond Future	1,088.9000	1.0889	1,107.9200	1.1079	1.747	0	0	0
2017/08/31	R214	02/11/2017			Bond Future	9.7823	71.2702	9.7663	71.3799	(0.163)	0.0000	0.0000	44,733
2017/08/31	R214	02/11/2017	9.60	Put	Bond Future	2,358.9400	2.3589	2,268.3100	2.2683	(3.842)	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
2017/08/31	R214	02/11/2017	9.58	Call	Bond Future	1,036.2900	1.0363	1,054.2200	1.0542	1.730	0	0	0
2017/08/31	R214	02/11/2017	9.58	Put	Bond Future	2,447.9400	2.4479	2,356.2200	2.3562	(3.747)	0	0	0
2017/08/31	R214	02/11/2017	9.59	Put	Bond Future	2,403.1700	2.4032	2,311.9400	2.3119	(3.796)	0	0	0
2017/08/31	R214	02/11/2017	9.59	Call	Bond Future	1,062.3800	1.0624	1,080.8000	1.0808	1.734	0	0	0
2017/08/31	R214	01/02/2018	9.84	Call	Bond Future	2,554.7700	2.5548	2,612.1100	2.6121	2.244	0	0	0
2017/08/31	R214	01/02/2018			Bond Future	9.8440	72.5809	9.8275	72.6928	(0.167)	0.0000	0.0000	0
2017/08/31	R214	01/02/2018	9.82	Call	Bond Future	2,486.5200	2.4865	2,542.9200	2.5429	2.268	0	0	0
2017/08/31	R214	01/02/2018	9.82	Put	Bond Future	2,649.7600	2.6498	2,594.2900	2.5943	(2.093)	0	0	0
2017/08/31	R214	01/02/2018	9.84	Put	Bond Future	2,581.8800	2.5819	2,527.3500	2.5274	(2.112)	0	0	0
2017/08/31	R214	01/02/2018	9.83	Call	Bond Future	2,520.5300	2.5205	2,577.4000	2.5774	2.256	0	0	0
2017/08/31	R214	01/02/2018	9.83	Put	Bond Future	2,615.6500	2.6156	2,560.6500	2.5606	(2.103)	0	0	0
2017/08/31	R214	03/05/2018	9.99	Put	Bond Future	3,013.0100	3.0130	2,966.7600	2.9668	(1.535)	0	0	0
2017/08/31	R214	03/05/2018			Bond Future	9.9009	70.6399	9.8840	70.7539	(0.171)	0.0000	0.0000	0
2017/08/31	R214	03/05/2018	9.98	Call	Bond Future	3,572.3000	3.5723	3,639.7000	3.6397	1.887	0	0	0
2017/08/31	R214	03/05/2018	9.98	Put	Bond Future	3,043.6600	3.0437	2,997.0600	2.9971	(1.531)	0	0	0
2017/08/31	R214	03/05/2018	9.99	Call	Bond Future	3,608.0100	3.6080	3,675.7600	3.6758	1.878	0	0	0
2017/08/31	R214	03/05/2018	9.97	Call	Bond Future	3,536.9700	3.5370	3,603.7900	3.6038	1.889	0	0	0
2017/08/31	R214	03/05/2018	9.97	Put	Bond Future	3,074.8000	3.0748	3,027.6200	3.0276	(1.534)	0	0	0
2017/08/31	R248	02/11/2017	9.65	Call	Bond Future	1,321.4700	1.3215	1,358.1200	1.3581	2.773	0	0	0
2017/08/31	R248	02/11/2017	9.66	Put	Bond Future	3,158.1800	3.1582	3,056.5600	3.0566	(3.218)	0	0	0
2017/08/31	R248	02/11/2017			Bond Future	9.8640	90.9349	9.8481	91.0740	(0.162)	0.0000	0.0000	78,989
2017/08/31	R248	02/11/2017	9.65	Put	Bond Future	3,215.4900	3.2155	3,113.0600	3.1131	(3.186)	0	0	0
2017/08/31	R248	02/11/2017	9.66	Call	Bond Future	1,354.2200	1.3542	1,391.6800	1.3917	2.766	0	0	0
2017/08/31	R248	02/11/2017	9.64	Call	Bond Future	1,289.2300	1.2892	1,325.0800	1.3251	2.781	0	0	0
2017/08/31	R248	02/11/2017	9.64	Put	Bond Future	3,273.4700	3.2735	3,170.2400	3.1702	(3.154)	0	0	0
2017/08/31	R248	01/02/2018	9.90	Put	Bond Future	3,522.6000	3.5226	3,442.1000	3.4421	(2.285)	0	0	0
2017/08/31	R248	01/02/2018	9.89	Call	Bond Future	3,235.4200	3.2354	3,296.2900	3.2963	1.881	0	0	0
2017/08/31	R248	01/02/2018			Bond Future	9.9284	92.6073	9.9119	92.7492	(0.166)	0.0000	0.0000	170
2017/08/31	R248	01/02/2018	9.90	Call	Bond Future	3,277.9900	3.2780	3,339.4300	3.3394	1.874	0	0	0
2017/08/31	R248	01/02/2018	9.89	Put	Bond Future	3,566.3300	3.5663	3,485.2600	3.4853	(2.273)	0	0	0
2017/08/31	R248	01/02/2018	9.91	Call	Bond Future	3,321.0800	3.3211	3,383.0900	3.3831	1.867	0	0	0
2017/08/31	R248	01/02/2018	9.91	Put	Bond Future	3,479.5500	3.4795	3,399.6200	3.3996	(2.297)	0	0	0
2017/08/31	R248	03/05/2018	10.06	Call	Bond Future	4,582.8500	4.5829	4,655.6400	4.6556	1.588	0	0	0
2017/08/31	R248	03/05/2018	10.05	Put	Bond Future	4,014.6600	4.0147	3,942.6400	3.9426	(1.794)	0	0	0
2017/08/31	R248	03/05/2018			Bond Future	9.9880	89.8991	9.9710	90.0438	(0.170)	0.0000	0.0000	0
2017/08/31	R248	03/05/2018	10.07	Call	Bond Future	4,627.3800	4.6274	4,700.6200	4.7006	1.583	0	0	0
2017/08/31	R248	03/05/2018	10.07	Put	Bond Future	3,936.1700	3.9362	3,864.7600	3.8648	(1.814)	0	0	0
2017/08/31	R248	03/05/2018	10.06	Put	Bond Future	3,975.4000	3.9754	3,903.5400	3.9035	(1.808)	0	0	0
2017/08/31	R248	03/05/2018	10.05	Call	Bond Future	4,538.2100	4.5382	4,610.8400	4.6108	1.600	0	0	0

Total

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