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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/09/2017 TO 04/09/2017

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
2017/09/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/09/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2025	02/11/2017			Bond Future	129.5938	129.5938	129.5838	129.5838	(0.008)	0.0000	0.0000	2,291
2017/09/04	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2025	02/11/2017	132.96	Put	Bond Future	3,366.2000	3.3662	3,376.1900	3.3762	0.297	0	0	0
2017/09/04	2025	02/11/2017	132.98	Put	Bond Future	3,386.2000	3.3862	3,396.1900	3.3962	0.295	0	0	0
2017/09/04	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2025	02/11/2017	132.97	Put	Bond Future	3,376.2000	3.3762	3,386.1900	3.3862	0.296	0	0	0
2017/09/04	2025	01/02/2018	133.89	Put	Bond Future	3,204.5100	3.2045	3,214.6600	3.2147	0.317	0	0	0
2017/09/04	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2025	01/02/2018			Bond Future	130.6855	130.6855	130.6753	130.6753	(0.008)	0.0000	0.0000	0
2017/09/04	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2025	01/02/2018	133.88	Put	Bond Future	3,194.5100	3.1945	3,204.6600	3.2047	0.318	0	0	0
2017/09/04	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2025	01/02/2018	133.90	Put	Bond Future	3,214.5100	3.2145	3,224.6600	3.2247	0.316	0	0	0
2017/09/04	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2025	03/05/2018	133.20	Put	Bond Future	19.1500	0.0192	33.2300	0.0332	73.525	0	0	0
2017/09/04	2025	03/05/2018			Bond Future	133.1808	133.1808	133.1668	133.1668	(0.011)	0.0000	0.0000	0
2017/09/04	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2025	03/05/2018	133.22	Put	Bond Future	39.1500	0.0392	53.2300	0.0532	35.964	0	0	0
2017/09/04	2025	03/05/2018	133.21	Put	Bond Future	29.1500	0.0292	43.2300	0.0432	48.302	0	0	0
2017/09/04	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2029	02/11/2017			Bond Future	99.9377	99.9377	99.9300	99.9300	(0.008)	0.0000	0.0000	1,370
2017/09/04	2029	01/02/2018			Bond Future	101.8112	101.8112	101.8033	101.8033	(0.008)	0.0000	0.0000	0
2017/09/04	2029	03/05/2018			Bond Future	102.7381	102.7381	102.7272	102.7272	(0.011)	0.0000	0.0000	0
2017/09/04	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2030	02/11/2017	9.34	Call	Bond Future	1,664.2300	1.6642	1,526.9300	1.5269	(8.250)	0	0	0
2017/09/04	2030	02/11/2017			Bond Future	9.0954	94.1443	9.1153	94.0070	0.219	0.0000	0.0000	58,368
2017/09/04	2030	02/11/2017	9.35	Call	Bond Future	1,731.3900	1.7314	1,594.0900	1.5941	(7.930)	0	0	0
2017/09/04	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2030	02/11/2017	9.36	Call	Bond Future	1,798.4700	1.7985	1,661.1700	1.6612	(7.634)	0	0	0
2017/09/04	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2030	01/02/2018			Bond Future	9.1489	91.8706	9.1695	91.7311	0.225	0.0000	0.0000	0
2017/09/04	2030	01/02/2018	9.38	Call	Bond Future	1,548.3600	1.5484	1,408.8600	1.4089	(9.010)	0	0	0
2017/09/04	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2030	01/02/2018	9.39	Call	Bond Future	1,614.5600	1.6146	1,475.0600	1.4751	(8.640)	0	0	0
2017/09/04	2030	01/02/2018	9.37	Call	Bond Future	1,482.1000	1.4821	1,342.6000	1.3426	(9.412)	0	0	0
2017/09/04	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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2017/09/04	2030	03/05/2018	9.51	Call	Bond Future	2,004.7600	2.0048	1,860.0400	1.8600	(7.219)	0	0	0
2017/09/04	2030	03/05/2018			Bond Future	9.2049	93.5857	9.2266	93.4410	0.236	0.0000	0.0000	0
2017/09/04	2030	03/05/2018	9.49	Call	Bond Future	1,875.1900	1.8752	1,730.4700	1.7305	(7.718)	0	0	0
2017/09/04	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2030	03/05/2018	9.50	Call	Bond Future	1,940.0100	1.9400	1,795.2900	1.7953	(7.460)	0	0	0
2017/09/04	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2032	02/11/2017	9.49	Put	Bond Future	1,128.0100	1.1280	1,160.8300	1.1608	2.910	0	0	0
2017/09/04	2032	02/11/2017	9.48	Call	Bond Future	2,216.2800	2.2163	2,066.9200	2.0669	(6.739)	0	0	0
2017/09/04	2032	02/11/2017			Bond Future	9.3347	92.3508	9.3596	92.1675	0.267	0.0000	0.0000	34,960
2017/09/04	2032	02/11/2017	9.49	Call	Bond Future	2,260.1500	2.2601	2,109.7000	2.1097	(6.657)	0	0	0
2017/09/04	2032	02/11/2017	9.48	Put	Bond Future	1,156.4100	1.1564	1,190.3200	1.1903	2.932	0	0	0
2017/09/04	2032	02/11/2017	9.50	Call	Bond Future	2,304.4700	2.3045	2,152.9500	2.1529	(6.575)	0	0	0
2017/09/04	2032	02/11/2017	9.50	Put	Bond Future	1,100.1300	1.1001	1,131.8800	1.1319	2.886	0	0	0
2017/09/04	2032	01/02/2018	9.20	Call	Bond Future	1,936.2400	1.9362	1,833.1600	1.8332	(5.324)	0	0	7,500
2017/09/04	2032	01/02/2018	9.45	Put	Bond Future	2,394.8500	2.3949	2,456.4300	2.4564	2.571	0	0	0
2017/09/04	2032	01/02/2018	9.40	Put	Bond Future	2,569.1700	2.5692	2,634.8800	2.6349	2.558	0	0	0
2017/09/04	2032	01/02/2018	9.56	Call	Bond Future	3,237.0100	3.2370	3,103.5400	3.1035	(4.123)	0	0	0
2017/09/04	2032	01/02/2018	9.55	Put	Bond Future	2,075.6000	2.0756	2,129.2700	2.1293	2.586	0	0	0
2017/09/04	2032	01/02/2018			Bond Future	9.3941	94.0489	9.4199	93.8625	0.274	0.0000	0.0000	0
2017/09/04	2032	01/02/2018	9.30	Put	Bond Future	2,945.1400	2.9451	3,019.4600	3.0195	2.523	0	0	0
2017/09/04	2032	01/02/2018	9.30	Call	Bond Future	2,259.2100	2.2592	2,147.1600	2.1472	(4.960)	0	0	7,800
2017/09/04	2032	01/02/2018	9.57	Call	Bond Future	3,278.5500	3.2786	3,144.3300	3.1443	(4.094)	0	0	0
2017/09/04	2032	01/02/2018	9.57	Put	Bond Future	2,016.3900	2.0164	2,068.5400	2.0685	2.586	0	0	0
2017/09/04	2032	01/02/2018	9.20	Put	Bond Future	3,358.9400	3.3589	3,442.2300	3.4422	2.480	0	0	0
2017/09/04	2032	01/02/2018	9.45	Call	Bond Future	2,798.5300	2.7985	2,673.7400	2.6737	(4.459)	0	0	750
2017/09/04	2032	01/02/2018	9.40	Call	Bond Future	2,611.7000	2.6117	2,491.0400	2.4910	(4.620)	0	0	6,800
2017/09/04	2032	01/02/2018	9.56	Put	Bond Future	2,045.9500	2.0459	2,098.8500	2.0988	2.586	0	0	0
2017/09/04	2032	01/02/2018	9.55	Call	Bond Future	3,195.4800	3.1955	3,062.7800	3.0628	(4.153)	0	0	0
2017/09/04	2032	03/05/2018	9.70	Call	Bond Future	4,279.4900	4.2795	4,144.6100	4.1446	(3.152)	0	0	0
2017/09/04	2032	03/05/2018	9.71	Put	Bond Future	2,504.4400	2.5044	2,561.3600	2.5614	2.273	0	0	0
2017/09/04	2032	03/05/2018			Bond Future	9.4521	91.6476	9.4790	91.4552	0.285	0.0000	0.0000	0
2017/09/04	2032	03/05/2018	9.70	Put	Bond Future	2,532.2400	2.5322	2,589.7600	2.5898	2.272	0	0	0
2017/09/04	2032	03/05/2018	9.71	Call	Bond Future	4,321.1500	4.3212	4,185.6700	4.1857	(3.135)	0	0	0
2017/09/04	2032	03/05/2018	9.72	Call	Bond Future	4,362.6900	4.3627	4,226.6300	4.2266	(3.119)	0	0	0
2017/09/04	2032	03/05/2018	9.72	Put	Bond Future	2,476.5900	2.4766	2,532.9300	2.5329	2.275	0	0	0
2017/09/04	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2033	02/11/2017	110.07	Put	Bond Future	5,955.8400	5.9558	6,032.3300	6.0323	1.284	0	0	0
2017/09/04	2033	02/11/2017			Bond Future	104.1142	104.1142	104.0377	104.0377	(0.073)	0.0000	0.0000	5,174
2017/09/04	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2033	02/11/2017	110.09	Put	Bond Future	5,975.8400	5.9758	6,052.3300	6.0523	1.280	0	0	0
2017/09/04	2033	02/11/2017	110.08	Put	Bond Future	5,965.8400	5.9658	6,042.3300	6.0423	1.282	0	0	0
2017/09/04	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2033	01/02/2018			Bond Future	106.0660	106.0660	105.9880	105.9880	(0.074)	0.0000	0.0000	0
2017/09/04	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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2017/09/04	2033	01/02/2018	109.64	Put	Bond Future	3,574.0200	3.5740	3,652.0300	3.6520	2.183	0	0	0
2017/09/04	2033	01/02/2018	109.66	Put	Bond Future	3,594.0200	3.5940	3,672.0300	3.6720	2.171	0	0	0
2017/09/04	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2033	01/02/2018	109.65	Put	Bond Future	3,584.0200	3.5840	3,662.0300	3.6620	2.177	0	0	0
2017/09/04	2033	03/05/2018	107.71	Put	Bond Future	705.6300	0.7056	788.0500	0.7881	11.680	0	0	0
2017/09/04	2033	03/05/2018			Bond Future	107.0044	107.0044	106.9219	106.9219	(0.077)	0.0000	0.0000	0
2017/09/04	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2033	03/05/2018	107.70	Put	Bond Future	695.6300	0.6956	778.0500	0.7781	11.848	0	0	0
2017/09/04	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2033	03/05/2018	107.69	Put	Bond Future	685.6300	0.6856	768.0500	0.7681	12.021	0	0	0
2017/09/04	2037	02/11/2017	9.67	Put	Bond Future	2,054.2300	2.0542	2,130.9000	2.1309	3.732	0	0	0
2017/09/04	2037	02/11/2017			Bond Future	9.7011	91.8828	9.7311	91.6451	0.309	0.0000	0.0000	54,288
2017/09/04	2037	02/11/2017	9.66	Call	Bond Future	1,768.5700	1.7686	1,609.1500	1.6091	(9.014)	0	0	0
2017/09/04	2037	02/11/2017	9.66	Put	Bond Future	2,096.1000	2.0961	2,174.4200	2.1744	3.736	0	0	0
2017/09/04	2037	02/11/2017	9.67	Call	Bond Future	1,806.5000	1.8065	1,645.4300	1.6454	(8.916)	0	0	0
2017/09/04	2037	02/11/2017	9.65	Call	Bond Future	1,730.9600	1.7310	1,573.2000	1.5732	(9.114)	0	0	0
2017/09/04	2037	02/11/2017	9.65	Put	Bond Future	2,138.4100	2.1384	2,218.3900	2.2184	3.740	0	0	0
2017/09/04	2037	01/02/2018	9.82	Put	Bond Future	2,747.2300	2.7472	2,830.8300	2.8308	3.043	0	0	0
2017/09/04	2037	01/02/2018			Bond Future	9.7632	89.3173	9.7941	89.0754	0.317	0.0000	0.0000	160
2017/09/04	2037	01/02/2018	9.82	Call	Bond Future	3,190.5700	3.1906	3,032.3100	3.0323	(4.960)	0	0	0
2017/09/04	2037	01/02/2018	9.81	Put	Bond Future	2,783.7000	2.7837	2,868.3100	2.8683	3.039	0	0	0
2017/09/04	2037	01/02/2018	9.83	Call	Bond Future	3,232.2200	3.2322	3,072.9600	3.0730	(4.927)	0	0	0
2017/09/04	2037	01/02/2018	9.83	Put	Bond Future	2,711.1300	2.7111	2,793.7300	2.7937	3.047	0	0	0
2017/09/04	2037	01/02/2018	9.81	Call	Bond Future	3,149.1800	3.1492	2,991.9300	2.9919	(4.993)	0	0	0
2017/09/04	2037	03/05/2018	9.99	Call	Bond Future	4,456.3100	4.4563	4,291.7600	4.2918	(3.693)	0	0	0
2017/09/04	2037	03/05/2018	9.97	Put	Bond Future	3,276.8400	3.2768	3,362.7400	3.3627	2.621	0	0	0
2017/09/04	2037	03/05/2018			Bond Future	9.8274	90.9847	9.8596	90.7358	0.328	0.0000	0.0000	0
2017/09/04	2037	03/05/2018	9.99	Put	Bond Future	3,210.4700	3.2105	3,294.8300	3.2948	2.628	0	0	0
2017/09/04	2037	03/05/2018	9.97	Call	Bond Future	4,370.9500	4.3710	4,207.9400	4.2079	(3.729)	0	0	0
2017/09/04	2037	03/05/2018	9.98	Put	Bond Future	3,243.5100	3.2435	3,328.6400	3.3286	2.625	0	0	0
2017/09/04	2037	03/05/2018	9.98	Call	Bond Future	4,413.5400	4.4135	4,249.7600	4.2498	(3.711)	0	0	0
2017/09/04	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2038	02/11/2017			Bond Future	128.3542	128.3542	128.3443	128.3443	(0.008)	0.0000	0.0000	19,544
2017/09/04	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2038	02/11/2017	136.82	Put	Bond Future	8,465.8400	8.4658	8,475.6800	8.4757	0.116	0	0	0
2017/09/04	2038	02/11/2017	136.80	Put	Bond Future	8,445.8400	8.4458	8,455.6800	8.4557	0.117	0	0	0
2017/09/04	2038	02/11/2017	136.81	Put	Bond Future	8,455.8400	8.4558	8,465.6800	8.4657	0.116	0	0	0
2017/09/04	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2038	01/02/2018	136.95	Put	Bond Future	7,694.6600	7.6947	7,704.7400	7.7047	0.131	0	0	0
2017/09/04	2038	01/02/2018			Bond Future	129.2553	129.2553	129.2453	129.2453	(0.008)	0.0000	0.0000	0
2017/09/04	2038	01/02/2018	136.94	Put	Bond Future	7,684.6600	7.6847	7,694.7400	7.6947	0.131	0	0	0
2017/09/04	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2038	01/02/2018	136.93	Put	Bond Future	7,674.6600	7.6747	7,684.7400	7.6847	0.131	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
2017/09/04	2038	03/05/2018	132.28	Put	Bond Future	556.6000	0.5566	570.5000	0.5705	2.497	0	0	0
2017/09/04	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2038	03/05/2018			Bond Future	131.7234	131.7234	131.7095	131.7095	(0.011)	0.0000	0.0000	0
2017/09/04	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2038	03/05/2018	132.27	Put	Bond Future	546.6000	0.5466	560.5000	0.5605	2.543	0	0	0
2017/09/04	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2038	03/05/2018	132.29	Put	Bond Future	566.6000	0.5666	580.5000	0.5805	2.453	0	0	0
2017/09/04	2040	02/11/2017	9.67	Put	Bond Future	2,772.0600	2.7721	2,897.1900	2.8972	4.514	0	0	0
2017/09/04	2040	02/11/2017			Bond Future	9.8120	95.1029	9.8471	94.8073	0.358	0.0000	0.0000	14,962
2017/09/04	2040	02/11/2017	9.66	Call	Bond Future	1,524.8900	1.5249	1,356.5400	1.3565	(11.040)	0	0	0
2017/09/04	2040	02/11/2017	9.66	Put	Bond Future	2,823.4900	2.8235	2,950.7200	2.9507	4.506	0	0	0
2017/09/04	2040	02/11/2017	9.67	Call	Bond Future	1,559.8000	1.5598	1,389.3500	1.3894	(10.928)	0	0	0
2017/09/04	2040	02/11/2017	9.65	Call	Bond Future	1,490.3100	1.4903	1,324.0900	1.3241	(11.153)	0	0	0
2017/09/04	2040	02/11/2017	9.65	Put	Bond Future	2,875.3800	2.8754	3,004.7400	3.0047	4.499	0	0	0
2017/09/04	2040	01/02/2018	9.89	Call	Bond Future	3,256.1700	3.2562	3,069.5900	3.0696	(5.730)	0	0	0
2017/09/04	2040	01/02/2018			Bond Future	9.8754	92.3462	9.9116	92.0454	0.366	0.0000	0.0000	0
2017/09/04	2040	01/02/2018	9.87	Call	Bond Future	3,172.7400	3.1727	2,988.6800	2.9887	(5.801)	0	0	0
2017/09/04	2040	01/02/2018	9.87	Put	Bond Future	3,217.9000	3.2179	3,334.6400	3.3346	3.628	0	0	0
2017/09/04	2040	01/02/2018	9.88	Put	Bond Future	3,176.1500	3.1762	3,291.6300	3.2916	3.636	0	0	0
2017/09/04	2040	01/02/2018	9.89	Put	Bond Future	3,134.5800	3.1346	3,248.8000	3.2488	3.644	0	0	0
2017/09/04	2040	01/02/2018	9.88	Call	Bond Future	3,214.4300	3.2144	3,029.1100	3.0291	(5.765)	0	0	0
2017/09/04	2040	03/05/2018	10.08	Put	Bond Future	3,544.7800	3.5448	3,655.7100	3.6557	3.129	0	0	0
2017/09/04	2040	03/05/2018			Bond Future	9.9408	94.0701	9.9783	93.7611	0.378	0.0000	0.0000	0
2017/09/04	2040	03/05/2018	10.07	Call	Bond Future	4,636.4200	4.6364	4,439.3400	4.4393	(4.251)	0	0	0
2017/09/04	2040	03/05/2018	10.07	Put	Bond Future	3,581.0900	3.5811	3,692.9800	3.6930	3.124	0	0	0
2017/09/04	2040	03/05/2018	10.08	Call	Bond Future	4,680.9400	4.6809	4,482.9000	4.4829	(4.231)	0	0	0
2017/09/04	2040	03/05/2018	10.06	Call	Bond Future	4,591.8000	4.5918	4,395.6700	4.3957	(4.271)	0	0	0
2017/09/04	2040	03/05/2018	10.06	Put	Bond Future	3,617.4100	3.6174	3,730.2500	3.7302	3.119	0	0	0
2017/09/04	2044	02/11/2017	9.68	Call	Bond Future	1,543.9200	1.5439	1,373.7300	1.3737	(11.023)	0	0	0
2017/09/04	2044	02/11/2017			Bond Future	9.8357	92.1791	9.8708	91.8802	0.357	0.0000	0.0000	26,135
2017/09/04	2044	02/11/2017	9.66	Call	Bond Future	1,474.7700	1.4748	1,308.8600	1.3089	(11.250)	0	0	0
2017/09/04	2044	02/11/2017	9.66	Put	Bond Future	2,996.8500	2.9969	3,129.7900	3.1298	4.436	0	0	0
2017/09/04	2044	02/11/2017	9.68	Put	Bond Future	2,890.5200	2.8905	3,019.1800	3.0192	4.451	0	0	0
2017/09/04	2044	02/11/2017	9.67	Call	Bond Future	1,509.1000	1.5091	1,341.0400	1.3410	(11.136)	0	0	0
2017/09/04	2044	02/11/2017	9.67	Put	Bond Future	2,943.3700	2.9434	3,074.1600	3.0742	4.444	0	0	0
2017/09/04	2044	01/02/2018	9.90	Put	Bond Future	3,236.9600	3.2370	3,353.4400	3.3534	3.598	0	0	0
2017/09/04	2044	01/02/2018	9.89	Call	Bond Future	3,219.8600	3.2199	3,033.5400	3.0335	(5.787)	0	0	0
2017/09/04	2044	01/02/2018			Bond Future	9.8971	89.4938	9.9332	89.1897	0.365	0.0000	0.0000	0
2017/09/04	2044	01/02/2018	9.90	Call	Bond Future	3,261.8600	3.2619	3,074.2700	3.0743	(5.751)	0	0	0
2017/09/04	2044	01/02/2018	9.89	Put	Bond Future	3,279.4000	3.2794	3,397.1500	3.3971	3.591	0	0	0
2017/09/04	2044	01/02/2018	9.91	Call	Bond Future	3,304.1300	3.3041	3,115.2800	3.1153	(5.716)	0	0	0
2017/09/04	2044	01/02/2018	9.91	Put	Bond Future	3,194.9400	3.1949	3,310.1600	3.3102	3.606	0	0	0
2017/09/04	2044	03/05/2018	10.10	Call	Bond Future	4,761.0100	4.7610	4,560.4000	4.5604	(4.214)	0	0	0
2017/09/04	2044	03/05/2018	10.09	Put	Bond Future	3,643.6400	3.6436	3,756.1900	3.7562	3.089	0	0	0
2017/09/04	2044	03/05/2018			Bond Future	9.9601	91.1644	9.9977	90.8522	0.377	0.0000	0.0000	0
2017/09/04	2044	03/05/2018	10.11	Call	Bond Future	4,806.2700	4.8063	4,604.7100	4.6047	(4.194)	0	0	0

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2017/09/04	2044	03/05/2018	10.11	Put	Bond Future	3,570.7700	3.5708	3,681.4100	3.6814	3.098	0	0	0
2017/09/04	2044	03/05/2018	10.10	Put	Bond Future	3,607.0500	3.6070	3,718.6400	3.7186	3.094	0	0	0
2017/09/04	2044	03/05/2018	10.09	Call	Bond Future	4,715.9400	4.7159	4,516.2900	4.5163	(4.234)	0	0	0
2017/09/04	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2046	02/11/2017	136.30	Put	Bond Future	12,738.9000	12.7389	12,748.0900	12.7481	0.072	0	0	0
2017/09/04	2046	02/11/2017			Bond Future	123.5611	123.5611	123.5519	123.5519	(0.007)	0.0000	0.0000	21,292
2017/09/04	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2046	02/11/2017	136.32	Put	Bond Future	12,758.9000	12.7589	12,768.0900	12.7681	0.072	0	0	0
2017/09/04	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2046	02/11/2017	136.31	Put	Bond Future	12,748.9000	12.7489	12,758.0900	12.7581	0.072	0	0	0
2017/09/04	2046	01/02/2018	132.92	Put	Bond Future	7,042.5200	7.0425	7,052.0300	7.0520	0.135	0	0	0
2017/09/04	2046	01/02/2018			Bond Future	125.8775	125.8775	125.8680	125.8680	(0.008)	0.0000	0.0000	0
2017/09/04	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2046	01/02/2018	132.91	Put	Bond Future	7,032.5200	7.0325	7,042.0300	7.0420	0.135	0	0	0
2017/09/04	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2046	01/02/2018	132.90	Put	Bond Future	7,022.5200	7.0225	7,032.0300	7.0320	0.135	0	0	0
2017/09/04	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2046	03/05/2018			Bond Future	126.6828	126.6828	126.6696	126.6696	(0.010)	0.0000	0.0000	0
2017/09/04	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2046	03/05/2018	127.93	Put	Bond Future	1,247.1600	1.2472	1,260.3900	1.2604	1.061	0	0	0
2017/09/04	2046	03/05/2018	127.95	Put	Bond Future	1,267.1600	1.2672	1,280.3900	1.2804	1.044	0	0	0
2017/09/04	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2046	03/05/2018	127.94	Put	Bond Future	1,257.1600	1.2572	1,270.3900	1.2704	1.052	0	0	0
2017/09/04	2050	02/11/2017	144.66	Put	Bond Future	12,842.7700	12.8428	12,852.6900	12.8527	0.077	0	0	0
2017/09/04	2050	02/11/2017	144.67	Put	Bond Future	12,852.7700	12.8528	12,862.6900	12.8627	0.077	0	0	0
2017/09/04	2050	02/11/2017			Bond Future	131.8172	131.8172	131.8073	131.8073	(0.008)	0.0000	0.0000	22,382
2017/09/04	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2050	02/11/2017	144.65	Put	Bond Future	12,832.7700	12.8328	12,842.6900	12.8427	0.077	0	0	0
2017/09/04	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2050	01/02/2018	140.23	Put	Bond Future	7,615.1500	7.6151	7,625.1700	7.6252	0.132	0	0	0
2017/09/04	2050	01/02/2018			Bond Future	132.6149	132.6149	132.6048	132.6048	(0.008)	0.0000	0.0000	0
2017/09/04	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2050	01/02/2018	140.25	Put	Bond Future	7,635.1500	7.6351	7,645.1700	7.6452	0.131	0	0	0
2017/09/04	2050	01/02/2018	140.24	Put	Bond Future	7,625.1500	7.6251	7,635.1700	7.6352	0.131	0	0	0
2017/09/04	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2050	03/05/2018	135.62	Put	Bond Future	472.7900	0.4728	486.8400	0.4868	2.972	0	0	0
2017/09/04	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2050	03/05/2018			Bond Future	135.1472	135.1472	135.1332	135.1332	(0.010)	0.0000	0.0000	0
2017/09/04	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2050	03/05/2018	135.61	Put	Bond Future	462.7900	0.4628	476.8400	0.4768	3.036	0	0	0
2017/09/04	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	2050	03/05/2018	135.63	Put	Bond Future	482.7900	0.4828	496.8400	0.4968	2.910	0	0	0

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2017/09/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	AL37	02/11/2017			Index Future	560.8710	560.8710	560.7820	560.7820	(0.016)	0.0000	0.0000	0
2017/09/04	AL37	01/02/2018			Index Future	571.1840	571.1840	571.0960	571.0960	(0.015)	0.0000	0.0000	0
2017/09/04	AL37	03/05/2018			Index Future	581.8490	581.8490	581.7450	581.7450	(0.018)	0.0000	0.0000	0
2017/09/04	AL7T	02/11/2017			Index Future	645.5110	645.5110	644.9940	644.9940	(0.080)	0.0000	0.0000	0
2017/09/04	AL7T	01/02/2018			Index Future	657.3810	657.3810	656.8580	656.8580	(0.080)	0.0000	0.0000	0
2017/09/04	AL7T	03/05/2018			Index Future	669.6560	669.6560	669.1050	669.1050	(0.082)	0.0000	0.0000	0
2017/09/04	ALBI	02/11/2017			Index Future	578.5780	578.5780	577.6740	577.6740	(0.156)	0.0000	0.0000	616
2017/09/04	ALBI	01/02/2018			Index Future	589.2170	589.2170	588.2990	588.2990	(0.156)	0.0000	0.0000	0
2017/09/04	ALBI	03/05/2018			Index Future	600.2190	600.2190	599.2680	599.2680	(0.158)	0.0000	0.0000	0
2017/09/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	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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2017/09/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/04	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	EL28	02/11/2017			Bond Future	127.3101	127.3101	127.3027	127.3027	(0.006)	0.0000	0.0000	0
2017/09/04	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
2017/09/04	EL28	02/11/2017	133.87	Put	Bond Future	6,559.8800	6.5599	6,567.2700	6.5673	0.113	0	0	0
2017/09/04	EL28	02/11/2017	133.89	Put	Bond Future	6,579.8800	6.5799	6,587.2700	6.5873	0.112	0	0	0
2017/09/04	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	EL28	02/11/2017	133.88	Put	Bond Future	6,569.8800	6.5699	6,577.2700	6.5773	0.112	0	0	0
2017/09/04	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	EL28	01/02/2018			Bond Future	129.6967	129.6967	129.6892	129.6892	(0.006)	0.0000	0.0000	0
2017/09/04	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	EL28	01/02/2018	132.29	Put	Bond Future	2,593.2800	2.5933	2,600.8300	2.6008	0.291	0	0	0
2017/09/04	EL28	01/02/2018	132.31	Put	Bond Future	2,613.2800	2.6133	2,620.8300	2.6208	0.289	0	0	0
2017/09/04	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	EL28	01/02/2018	132.30	Put	Bond Future	2,603.2800	2.6033	2,610.8300	2.6108	0.290	0	0	0
2017/09/04	EL28	03/05/2018	133.20	Put	Bond Future	1,026.7900	1.0268	1,038.1900	1.0382	1.110	0	0	0
2017/09/04	EL28	03/05/2018			Bond Future	132.1732	132.1732	132.1618	132.1618	(0.009)	0.0000	0.0000	0
2017/09/04	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	EL28	03/05/2018	133.19	Put	Bond Future	1,016.7900	1.0168	1,028.1900	1.0282	1.121	0	0	0
2017/09/04	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	EL28	03/05/2018	133.18	Put	Bond Future	1,006.7900	1.0068	1,018.1900	1.0182	1.132	0	0	0
2017/09/04	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	ES33	02/11/2017	10.66	Put	Bond Future	853.9700	0.8540	1,003.2300	1.0032	17.478	0	0	0
2017/09/04	ES33	02/11/2017			Bond Future	10.7991	76.2935	10.8237	76.1443	0.227	0.0000	0.0000	9,466
2017/09/04	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	ES33	02/11/2017	10.68	Put	Bond Future	730.3300	0.7303	879.5900	0.8796	20.437	0	0	0
2017/09/04	ES33	02/11/2017	10.67	Put	Bond Future	792.1100	0.7921	941.3700	0.9414	18.843	0	0	0
2017/09/04	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	ES33	01/02/2018	10.99	Call	Bond Future	502.9800	0.5030	351.1700	0.3512	(30.182)	0	0	0
2017/09/04	ES33	01/02/2018			Bond Future	10.9056	77.6965	10.9310	77.5447	0.233	0.0000	0.0000	0
2017/09/04	ES33	01/02/2018	11.00	Call	Bond Future	562.2100	0.5622	410.4000	0.4104	(27.002)	0	0	0
2017/09/04	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	ES33	01/02/2018	11.01	Call	Bond Future	621.3600	0.6214	469.5500	0.4695	(24.432)	0	0	0
2017/09/04	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	ES33	03/05/2018	11.22	Call	Bond Future	1,227.4600	1.2275	1,070.7100	1.0707	(12.770)	0	0	0
2017/09/04	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	ES33	03/05/2018			Bond Future	11.0090	75.3555	11.0357	75.1987	0.242	0.0000	0.0000	0
2017/09/04	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	ES33	03/05/2018	11.20	Call	Bond Future	1,112.3900	1.1124	955.6400	0.9556	(14.091)	0	0	0
2017/09/04	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	ES33	03/05/2018	11.21	Call	Bond Future	1,169.9600	1.1700	1,013.2100	1.0132	(13.398)	0	0	0
2017/09/04	ES42	02/11/2017			Bond Future	11.0443	78.9194	11.0739	78.7168	0.268	0.0000	0.0000	7,957
2017/09/04	ES42	01/02/2018			Bond Future	11.1471	80.3704	11.1778	80.1643	0.275	0.0000	0.0000	0
2017/09/04	ES42	03/05/2018			Bond Future	11.2522	77.6096	11.2843	77.3974	0.285	0.0000	0.0000	0
2017/09/04	GOVI	02/11/2017	572.45	Call	GOVI	49,230.0000	4.9230	40,650.0000	4.0650	(17.428)	0	0	0
2017/09/04	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	GOVI	02/11/2017			GOVI	577.3730	577.3730	576.5150	576.5150	(0.149)	0.0000	0.0000	671

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
2017/09/04	GOVI	02/11/2017	572.46	Call	GOVI	49,130.0000	4.9130	40,550.0000	4.0550	(17.464)	0	0	0
2017/09/04	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	GOVI	02/11/2017	572.44	Call	GOVI	49,330.0000	4.9330	40,750.0000	4.0750	(17.393)	0	0	0
2017/09/04	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	GOVI	01/02/2018			GOVI	587.9900	587.9900	587.1190	587.1190	(0.148)	0.0000	0.0000	0
2017/09/04	GOVI	01/02/2018	581.03	Call	GOVI	69,600.0000	6.9600	60,890.0000	6.0890	(12.514)	0	0	0
2017/09/04	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	GOVI	01/02/2018	581.04	Call	GOVI	69,500.0000	6.9500	60,790.0000	6.0790	(12.532)	0	0	0
2017/09/04	GOVI	01/02/2018	581.02	Call	GOVI	69,700.0000	6.9700	60,990.0000	6.0990	(12.496)	0	0	0
2017/09/04	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	GOVI	03/05/2018	590.27	Call	GOVI	86,990.0000	8.6990	77,960.0000	7.7960	(10.381)	0	0	0
2017/09/04	GOVI	03/05/2018	590.29	Call	GOVI	86,790.0000	8.6790	77,760.0000	7.7760	(10.404)	0	0	0
2017/09/04	GOVI	03/05/2018			GOVI	598.9690	598.9690	598.0660	598.0660	(0.151)	0.0000	0.0000	0
2017/09/04	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	GOVI	03/05/2018	590.28	Call	GOVI	86,890.0000	8.6890	77,860.0000	7.7860	(10.392)	0	0	0
2017/09/04	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/04	IGOV	02/11/2017			Index Future	249.9580	249.9580	249.9000	249.9000	(0.023)	0.0000	0.0000	1,163
2017/09/04	IGOV	01/02/2018			Index Future	254.6440	254.6440	254.5840	254.5840	(0.024)	0.0000	0.0000	0
2017/09/04	IGOV	03/05/2018			Index Future	259.5060	259.5060	259.4380	259.4380	(0.026)	0.0000	0.0000	0
2017/09/04	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/04	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/09/04	IS01	21/12/2017			Interest Rate Swap	99.7438	99.7438	99.7475	99.7475	0.004	0.0000	0.0000	0
2017/09/04	IS01	15/03/2018			Interest Rate Swap	99.6102	99.6102	99.6097	99.6097	0.000	0.0000	0.0000	0
2017/09/04	IS01	21/06/2018			Interest Rate Swap	99.6513	99.6513	99.6491	99.6491	(0.002)	0.0000	0.0000	0
2017/09/04	IS01	20/09/2018			Interest Rate Swap	99.7148	99.7148	99.7101	99.7101	(0.005)	0.0000	0.0000	0
2017/09/04	IS02	18/12/2017			Interest Rate Swap	99.7757	99.7757	99.7795	99.7795	0.004	0.0000	0.0000	0
2017/09/04	IS02	16/03/2018			Interest Rate Swap	98.8875	98.8875	98.8869	98.8869	(0.001)	0.0000	0.0000	0
2017/09/04	IS02	15/06/2018			Interest Rate Swap	98.3479	98.3479	98.3470	98.3470	(0.001)	0.0000	0.0000	0
2017/09/04	IS02	21/09/2018			Interest Rate Swap	98.1791	98.1791	98.1740	98.1740	(0.005)	0.0000	0.0000	0
2017/09/04	IS02	21/12/2018			Interest Rate Swap	98.4400	98.4400	98.4300	98.4300	(0.010)	0.0000	0.0000	0
2017/09/04	IS02	15/03/2019			Interest Rate Swap	98.7223	98.7223	98.7151	98.7151	(0.007)	0.0000	0.0000	0
2017/09/04	IS02	21/06/2019			Interest Rate Swap	99.0050	99.0050	98.9978	98.9978	(0.007)	0.0000	0.0000	0
2017/09/04	IS02	20/09/2019			Interest Rate Swap	99.3124	99.3124	99.3104	99.3104	(0.002)	0.0000	0.0000	0
2017/09/04	IS05	17/12/2020			Interest Rate Swap	95.1493	95.1493	95.1255	95.1255	(0.025)	0.0000	0.0000	0
2017/09/04	IS05	16/03/2021			Interest Rate Swap	94.3237	94.3237	94.2953	94.2953	(0.030)	0.0000	0.0000	0
2017/09/04	IS05	15/06/2021			Interest Rate Swap	93.4764	93.4764	93.4438	93.4438	(0.035)	0.0000	0.0000	0
2017/09/04	IS05	21/09/2021			Interest Rate Swap	93.6151	93.6151	93.5800	93.5800	(0.038)	0.0000	0.0000	0
2017/09/04	IS05	21/12/2021			Interest Rate Swap	95.7794	95.7794	95.7443	95.7443	(0.037)	0.0000	0.0000	51
2017/09/04	IS05	15/03/2022			Interest Rate Swap	95.8758	95.8758	95.8412	95.8412	(0.036)	0.0000	0.0000	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
2017/09/04	IS05	21/06/2022			Interest Rate Swap	97.0532		97.0532	97.0190	97.0190	(0.035)	0.0000	0.0000	0
2017/09/04	IS05	20/09/2022			Interest Rate Swap	99.2524		99.2524	99.2151	99.2151	(0.038)	0.0000	0.0000	0
2017/09/04	IS10	17/12/2025			Interest Rate Swap	93.8708		93.8708	93.7331	93.7331	(0.147)	0.0000	0.0000	0
2017/09/04	IS10	16/03/2026			Interest Rate Swap	90.8513		90.8513	90.7227	90.7227	(0.142)	0.0000	0.0000	0
2017/09/04	IS10	15/06/2026			Interest Rate Swap	89.5829		89.5829	89.4670	89.4670	(0.129)	0.0000	0.0000	0
2017/09/04	IS10	21/09/2026			Interest Rate Swap	91.7476		91.7476	91.6454	91.6454	(0.111)	0.0000	0.0000	0
2017/09/04	IS10	21/12/2026			Interest Rate Swap	95.5319		95.5319	95.4424	95.4424	(0.094)	0.0000	0.0000	0
2017/09/04	IS10	15/03/2027			Interest Rate Swap	94.0591		94.0591	93.9782	93.9782	(0.086)	0.0000	0.0000	0
2017/09/04	IS10	21/06/2027			Interest Rate Swap	96.1227		96.1227	96.0536	96.0536	(0.072)	0.0000	0.0000	0
2017/09/04	IS10	20/09/2027			Interest Rate Swap	99.8561		99.8561	99.7965	99.7965	(0.060)	0.0000	0.0000	0
2017/09/04	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/04	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/09/04	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/04	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/04	JBAF	20/09/2017			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/09/04	JBAF	18/10/2017			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/04	JBAF	15/11/2017			Jibar Tradeable Future	6.8800		93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/09/04	JBAF	20/12/2017			Jibar Tradeable Future	6.7600		93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/09/04	JBAF	17/01/2018			Jibar Tradeable Future	6.7500		93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/09/04	JBAF	21/02/2018			Jibar Tradeable Future	6.6700		93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/04	JBAF	20/03/2018			Jibar Tradeable Future	6.6600		93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/09/04	JBAF	20/06/2018			Jibar Tradeable Future	6.5600		93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/09/04	JBAF	19/09/2018			Jibar Tradeable Future	6.5500		93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/09/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/04	JBAF	19/12/2018			Jibar Tradeable Future	6.5800		93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/09/04	JBAF	20/03/2019			Jibar Tradeable Future	6.6400		93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/09/04	JBAF	19/06/2019			Jibar Tradeable Future	6.7100		93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/09/04	R023	02/11/2017	8.56	Call	Bond Future	3,244.2000		3.2442	3,220.2600	3.2203	(0.738)	0	0	0
2017/09/04	R023	02/11/2017			Bond Future	7.7922		101.2577	7.7972	101.2361	0.065	0.0000	0.0000	56,463
2017/09/04	R023	02/11/2017	8.56	Put	Bond Future	23.0000		0.0230	20.5900	0.0206	(10.478)	0	0	0
2017/09/04	R023	02/11/2017	8.58	Put	Bond Future	20.4900		0.0205	18.2600	0.0183	(10.883)	0	0	0
2017/09/04	R023	02/11/2017	8.57	Call	Bond Future	3,284.0300		3.2840	3,260.1800	3.2602	(0.726)	0	0	0
2017/09/04	R023	02/11/2017	8.57	Put	Bond Future	21.7300		0.0217	19.4100	0.0194	(10.676)	0	0	0
2017/09/04	R023	02/11/2017	8.58	Call	Bond Future	3,323.8800		3.3239	3,300.1200	3.3001	(0.715)	0	0	0
2017/09/04	R023	01/02/2018	8.33	Put	Bond Future	441.0700		0.4411	436.9000	0.4369	(0.945)	0	0	0
2017/09/04	R023	01/02/2018			Bond Future	7.8172		103.1197	7.8224	103.0981	0.067	0.0000	0.0000	0
2017/09/04	R023	01/02/2018	8.32	Call	Bond Future	2,490.3000		2.4903	2,464.5300	2.4645	(1.035)	0	0	0
2017/09/04	R023	01/02/2018	8.32	Put	Bond Future	450.3400		0.4503	446.1800	0.4462	(0.924)	0	0	0
2017/09/04	R023	01/02/2018	8.33	Call	Bond Future	2,521.0800		2.5211	2,495.3000	2.4953	(1.023)	0	0	0
2017/09/04	R023	01/02/2018	8.31	Call	Bond Future	2,459.8800		2.4599	2,434.1300	2.4341	(1.047)	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
2017/09/04	R023	01/02/2018	8.31	Put	Bond Future	459.9900	0.4600	455.8500	0.4559	(0.900)	0	0	0
2017/09/04	R023	03/05/2018	8.27	Call	Bond Future	2,481.2200	2.4812	2,456.0800	2.4561	(1.013)	0	0	0
2017/09/04	R023	03/05/2018			Bond Future	7.8313	101.1150	7.8376	101.0902	0.080	0.0000	0.0000	0
2017/09/04	R023	03/05/2018	8.27	Put	Bond Future	770.4500	0.7705	770.1300	0.7701	(0.042)	0	0	0
2017/09/04	R023	03/05/2018	8.28	Call	Bond Future	2,508.0900	2.5081	2,482.9000	2.4829	(1.004)	0	0	0
2017/09/04	R023	03/05/2018	8.29	Put	Bond Future	747.4900	0.7475	747.0600	0.7471	(0.058)	0	0	0
2017/09/04	R023	03/05/2018	8.28	Put	Bond Future	758.7500	0.7588	758.3800	0.7584	(0.049)	0	0	0
2017/09/04	R023	03/05/2018	8.29	Call	Bond Future	2,535.3800	2.5354	2,510.1300	2.5101	(0.996)	0	0	0
2017/09/04	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	107.8900	0.1079	100.000	0	0	0
2017/09/04	R035	02/11/2017			Bond Future	9.5936	95.6316	9.6236	95.3927	0.313	0.0000	0.0000	20,633
2017/09/04	R035	02/11/2017	9.60	Call	Bond Future	51.3200	0.0513	0.0000	0.0000	(100.000)	0	0	0
2017/09/04	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	187.6300	0.1876	100.000	0	0	0
2017/09/04	R035	02/11/2017	9.61	Call	Bond Future	131.0600	0.1311	0.0000	0.0000	(100.000)	0	0	0
2017/09/04	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R035	02/11/2017	9.59	Put	Bond Future	28.5200	0.0285	267.4700	0.2675	837.833	0	0	0
2017/09/04	R035	01/02/2018	9.75	Call	Bond Future	709.0700	0.7091	465.9800	0.4660	(34.283)	0	0	0
2017/09/04	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R035	01/02/2018			Bond Future	9.6594	97.3902	9.6904	97.1471	0.320	0.0000	0.0000	0
2017/09/04	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R035	01/02/2018	9.73	Call	Bond Future	553.1700	0.5532	310.0800	0.3101	(43.945)	0	0	0
2017/09/04	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R035	01/02/2018	9.74	Call	Bond Future	631.1700	0.6312	388.0800	0.3881	(38.514)	0	0	0
2017/09/04	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R035	03/05/2018			Bond Future	9.7201	94.7080	9.7524	94.4577	0.332	0.0000	0.0000	0
2017/09/04	R035	03/05/2018	9.90	Call	Bond Future	1,382.9400	1.3829	1,132.5800	1.1326	(18.103)	0	0	0
2017/09/04	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R035	03/05/2018	9.91	Call	Bond Future	1,458.9000	1.4589	1,208.5400	1.2085	(17.161)	0	0	0
2017/09/04	R035	03/05/2018	9.89	Call	Bond Future	1,306.8900	1.3069	1,056.5300	1.0565	(19.157)	0	0	0
2017/09/04	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R186	02/11/2017	8.89	Put	Bond Future	505.7100	0.5057	502.9000	0.5029	(0.556)	0	0	0
2017/09/04	R186	02/11/2017	8.88	Call	Bond Future	2,919.4600	2.9195	2,815.4500	2.8155	(3.563)	0	0	0
2017/09/04	R186	02/11/2017	8.75	Put	Bond Future	761.4700	0.7615	763.5500	0.7636	0.273	0	0	3,750
2017/09/04	R186	02/11/2017			Bond Future	8.5201	116.3484	8.5351	116.2470	0.176	0.0000	0.0000	165,099
2017/09/04	R186	02/11/2017	8.75	Call	Bond Future	2,301.2700	2.3013	2,201.8900	2.2019	(4.318)	0	0	0
2017/09/04	R186	02/11/2017	8.89	Call	Bond Future	2,969.4300	2.9694	2,865.1600	2.8652	(3.511)	0	0	0
2017/09/04	R186	02/11/2017	8.88	Put	Bond Future	521.3900	0.5214	518.8400	0.5188	(0.489)	0	0	0
2017/09/04	R186	02/11/2017	8.90	Call	Bond Future	3,019.8800	3.0199	2,915.3600	2.9154	(3.461)	0	0	0
2017/09/04	R186	02/11/2017	8.90	Put	Bond Future	490.5600	0.4906	487.5000	0.4875	(0.624)	0	0	0
2017/09/04	R186	02/11/2017	9.00	Call	Bond Future	3,540.4900	3.5405	3,434.2300	3.4342	(3.001)	0	0	0
2017/09/04	R186	02/11/2017	9.00	Put	Bond Future	358.0000	0.3580	353.2000	0.3532	(1.341)	0	0	5,000
2017/09/04	R186	01/02/2018	9.00	Call	Bond Future	3,876.3500	3.8763	3,785.0800	3.7851	(2.355)	0	0	0
2017/09/04	R186	01/02/2018	9.25	Call	Bond Future	5,070.5300	5.0705	4,973.0300	4.9730	(1.923)	0	0	0
2017/09/04	R186	01/02/2018	8.50	Put	Bond Future	2,367.2400	2.3672	2,400.4400	2.4004	1.402	0	0	0
2017/09/04	R186	01/02/2018	8.96	Call	Bond Future	3,696.5900	3.6966	3,606.6000	3.6066	(2.434)	0	0	0
2017/09/04	R186	01/02/2018			Bond Future	8.5654	113.1878	8.5810	113.0849	0.182	0.0000	0.0000	198
2017/09/04	R186	01/02/2018	8.50	Call	Bond Future	1,934.4900	1.9345	1,864.7300	1.8647	(3.606)	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/04	R186	01/02/2018	7.75	Put	Bond Future	5,957.3600	5.9574	6,033.2400	6.0332	1.274	0	0	0
2017/09/04	R186	01/02/2018	7.75	Call	Bond Future	400.3800	0.4004	373.3000	0.3733	(6.764)	0	0	1,460
2017/09/04	R186	01/02/2018	9.00	Put	Bond Future	1,055.9300	1.0559	1,067.6200	1.0676	1.107	0	0	6,200
2017/09/04	R186	01/02/2018	9.25	Put	Bond Future	670.3100	0.6703	675.7700	0.6758	0.815	0	0	820
2017/09/04	R186	01/02/2018	8.96	Put	Bond Future	1,131.8000	1.1318	1,144.7700	1.1448	1.146	0	0	0
2017/09/04	R186	01/02/2018	8.75	Put	Bond Future	1,606.3600	1.6064	1,627.3500	1.6274	1.307	0	0	820
2017/09/04	R186	01/02/2018	8.97	Call	Bond Future	3,741.2700	3.7413	3,650.9500	3.6510	(2.414)	0	0	0
2017/09/04	R186	01/02/2018	8.98	Call	Bond Future	3,786.1600	3.7862	3,695.5300	3.6955	(2.394)	0	0	0
2017/09/04	R186	01/02/2018	8.98	Put	Bond Future	1,093.4500	1.0934	1,105.7800	1.1058	1.128	0	0	0
2017/09/04	R186	01/02/2018	8.75	Call	Bond Future	2,816.0200	2.8160	2,734.0500	2.7340	(2.911)	0	0	0
2017/09/04	R186	01/02/2018	8.97	Put	Bond Future	1,112.5000	1.1125	1,125.1400	1.1251	1.136	0	0	0
2017/09/04	R186	03/05/2018	8.92	Call	Bond Future	3,853.1600	3.8532	3,769.6800	3.7697	(2.167)	0	0	0
2017/09/04	R186	03/05/2018	8.91	Put	Bond Future	1,900.7000	1.9007	1,925.6200	1.9256	1.311	0	0	0
2017/09/04	R186	03/05/2018			Bond Future	8.6096	115.3010	8.6264	115.1929	0.195	0.0000	0.0000	0
2017/09/04	R186	03/05/2018	8.93	Call	Bond Future	3,893.2200	3.8932	3,809.3900	3.8094	(2.153)	0	0	0
2017/09/04	R186	03/05/2018	8.93	Put	Bond Future	1,854.4400	1.8544	1,878.6800	1.8787	1.307	0	0	0
2017/09/04	R186	03/05/2018	8.92	Put	Bond Future	1,877.2700	1.8773	1,901.8600	1.9019	1.310	0	0	0
2017/09/04	R186	03/05/2018	8.91	Call	Bond Future	3,813.6600	3.8137	3,730.5100	3.7305	(2.180)	0	0	0
2017/09/04	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R197	02/11/2017	305.15	Put	Bond Future	4,157.2200	4.1572	4,181.1700	4.1812	0.576	0	0	0
2017/09/04	R197	02/11/2017			Bond Future	300.9928	300.9928	300.9688	300.9688	(0.008)	0.0000	0.0000	2,350
2017/09/04	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R197	02/11/2017	305.17	Put	Bond Future	4,177.2200	4.1772	4,201.1700	4.2012	0.573	0	0	0
2017/09/04	R197	02/11/2017	305.16	Put	Bond Future	4,167.2200	4.1672	4,191.1700	4.1912	0.575	0	0	0
2017/09/04	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R197	01/02/2018	301.68	Put	Bond Future	2,018.6800	2.0187	2,043.0200	2.0430	1.206	0	0	0
2017/09/04	R197	01/02/2018			Bond Future	299.6613	299.6613	299.6370	299.6370	(0.008)	0.0000	0.0000	0
2017/09/04	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R197	01/02/2018	301.67	Put	Bond Future	2,008.6800	2.0087	2,033.0200	2.0330	1.212	0	0	0
2017/09/04	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R197	01/02/2018	301.66	Put	Bond Future	1,998.6800	1.9987	2,023.0200	2.0230	1.218	0	0	0
2017/09/04	R197	03/05/2018	304.46	Call	Bond Future	923.0900	0.9231	889.7900	0.8898	(3.607)	0	0	0
2017/09/04	R197	03/05/2018			Bond Future	305.3831	305.3831	305.3498	305.3498	(0.011)	0.0000	0.0000	0
2017/09/04	R197	03/05/2018	304.44	Call	Bond Future	943.0900	0.9431	909.7900	0.9098	(3.531)	0	0	0
2017/09/04	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R197	03/05/2018	304.45	Call	Bond Future	933.0900	0.9331	899.7900	0.8998	(3.569)	0	0	0
2017/09/04	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R202	02/11/2017			Bond Future	240.6484	240.6484	240.6302	240.6302	(0.008)	0.0000	0.0000	28,758
2017/09/04	R202	02/11/2017	253.89	Put	Bond Future	13,241.6300	13.2416	13,259.8200	13.2598	0.137	0	0	0
2017/09/04	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R202	02/11/2017	253.91	Put	Bond Future	13,261.6300	13.2616	13,279.8200	13.2798	0.137	0	0	0
2017/09/04	R202	02/11/2017	253.90	Put	Bond Future	13,251.6300	13.2516	13,269.8200	13.2698	0.137	0	0	0
2017/09/04	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
2017/09/04	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R202	01/02/2018	249.06	Put	Bond Future	7,604.5100	7.6045	7,623.0000	7.6230	0.243	0	0	0
2017/09/04	R202	01/02/2018			Bond Future	241.4555	241.4555	241.4370	241.4370	(0.008)	0.0000	0.0000	0
2017/09/04	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R202	01/02/2018	249.08	Put	Bond Future	7,624.5100	7.6245	7,643.0000	7.6430	0.243	0	0	0
2017/09/04	R202	01/02/2018	249.07	Put	Bond Future	7,614.5100	7.6145	7,633.0000	7.6330	0.243	0	0	0
2017/09/04	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R202	03/05/2018	247.48	Put	Bond Future	1,414.1100	1.4141	1,439.7800	1.4398	1.815	0	0	0
2017/09/04	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R202	03/05/2018			Bond Future	246.0659	246.0659	246.0402	246.0402	(0.010)	0.0000	0.0000	0
2017/09/04	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R202	03/05/2018	247.47	Put	Bond Future	1,404.1100	1.4041	1,429.7800	1.4298	1.828	0	0	0
2017/09/04	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R202	03/05/2018	247.49	Put	Bond Future	1,424.1100	1.4241	1,449.7800	1.4498	1.803	0	0	0
2017/09/04	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R204	02/11/2017			Bond Future	6.8410	104.2556	6.8427	104.2538	0.025	0.0000	0.0000	46,398
2017/09/04	R204	02/11/2017	7.75	Call	Bond Future	967.9000	0.9679	966.0700	0.9661	(0.189)	0	0	0
2017/09/04	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R204	02/11/2017	7.76	Call	Bond Future	978.4700	0.9785	976.6400	0.9766	(0.187)	0	0	0
2017/09/04	R204	02/11/2017	7.74	Call	Bond Future	957.3200	0.9573	955.4900	0.9555	(0.191)	0	0	0
2017/09/04	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R204	01/02/2018	7.27	Call	Bond Future	538.7200	0.5387	536.4300	0.5364	(0.425)	0	0	0
2017/09/04	R204	01/02/2018			Bond Future	6.6620	102.1346	6.6639	102.1330	0.028	0.0000	0.0000	0
2017/09/04	R204	01/02/2018	7.25	Call	Bond Future	523.9400	0.5239	521.6300	0.5216	(0.441)	0	0	0
2017/09/04	R204	01/02/2018	7.25	Put	Bond Future	30.8200	0.0308	30.0700	0.0301	(2.433)	0	0	0
2017/09/04	R204	01/02/2018	7.27	Put	Bond Future	28.8900	0.0289	28.1600	0.0282	(2.527)	0	0	0
2017/09/04	R204	01/02/2018	7.26	Call	Bond Future	531.3200	0.5313	529.0200	0.5290	(0.433)	0	0	0
2017/09/04	R204	01/02/2018	7.26	Put	Bond Future	29.8400	0.0298	29.1000	0.0291	(2.480)	0	0	0
2017/09/04	R204	03/05/2018	7.10	Put	Bond Future	29.3900	0.0294	29.4000	0.0294	0.034	0	0	0
2017/09/04	R204	03/05/2018			Bond Future	6.2994	104.0414	6.3067	104.0369	0.117	0.0000	0.0000	0
2017/09/04	R204	03/05/2018	7.09	Call	Bond Future	508.0700	0.5081	503.6200	0.5036	(0.876)	0	0	0
2017/09/04	R204	03/05/2018	7.09	Put	Bond Future	30.2000	0.0302	30.2200	0.0302	0.066	0	0	0
2017/09/04	R204	03/05/2018	7.10	Call	Bond Future	513.2800	0.5133	508.8200	0.5088	(0.869)	0	0	0
2017/09/04	R204	03/05/2018	7.08	Call	Bond Future	502.7000	0.5027	498.2600	0.4983	(0.883)	0	0	0
2017/09/04	R204	03/05/2018	7.08	Put	Bond Future	30.8500	0.0308	30.8800	0.0309	0.097	0	0	0
2017/09/04	R207	02/11/2017	8.04	Put	Bond Future	0.1100	0.0001	0.0800	0.0001	(27.273)	0	0	0
2017/09/04	R207	02/11/2017	8.03	Call	Bond Future	1,735.1000	1.7351	1,723.0600	1.7231	(0.694)	0	0	0
2017/09/04	R207	02/11/2017			Bond Future	7.1514	102.4471	7.1574	102.4351	0.084	0.0000	0.0000	41,067
2017/09/04	R207	02/11/2017	8.04	Call	Bond Future	1,754.6200	1.7546	1,742.5700	1.7426	(0.687)	0	0	0
2017/09/04	R207	02/11/2017	8.03	Put	Bond Future	0.1200	0.0001	0.1000	0.0001	(16.667)	0	0	0
2017/09/04	R207	02/11/2017	8.05	Call	Bond Future	1,774.1200	1.7741	1,762.0800	1.7621	(0.679)	0	0	0
2017/09/04	R207	02/11/2017	8.05	Put	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2017/09/04	R207	01/02/2018	7.61	Put	Bond Future	106.2500	0.1063	105.7800	0.1058	(0.442)	0	0	0
2017/09/04	R207	01/02/2018	7.60	Call	Bond Future	985.8900	0.9859	973.4900	0.9735	(1.258)	0	0	0
2017/09/04	R207	01/02/2018			Bond Future	7.1064	100.6898	7.1131	100.6778	0.094	0.0000	0.0000	0
2017/09/04	R207	01/02/2018	7.61	Call	Bond Future	1,000.4800	1.0005	988.0600	0.9881	(1.241)	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
2017/09/04	R207	01/02/2018	7.60	Put	Bond Future	109.3100	0.1093	108.8600	0.1089	(0.412)	0	0	0
2017/09/04	R207	01/02/2018	7.62	Call	Bond Future	1,014.9700	1.0150	1,002.5400	1.0025	(1.225)	0	0	0
2017/09/04	R207	01/02/2018	7.62	Put	Bond Future	103.0900	0.1031	102.6100	0.1026	(0.466)	0	0	0
2017/09/04	R207	03/05/2018	7.57	Call	Bond Future	995.2500	0.9953	981.5900	0.9816	(1.373)	0	0	0
2017/09/04	R207	03/05/2018	7.56	Put	Bond Future	178.3400	0.1783	179.7400	0.1797	0.785	0	0	0
2017/09/04	R207	03/05/2018			Bond Future	7.0448	102.5696	7.0544	102.5546	0.136	0.0000	0.0000	0
2017/09/04	R207	03/05/2018	7.58	Call	Bond Future	1,007.4900	1.0075	993.7900	0.9938	(1.360)	0	0	0
2017/09/04	R207	03/05/2018	7.58	Put	Bond Future	171.4200	0.1714	172.7400	0.1727	0.770	0	0	0
2017/09/04	R207	03/05/2018	7.57	Put	Bond Future	174.7200	0.1747	176.0800	0.1761	0.778	0	0	0
2017/09/04	R207	03/05/2018	7.56	Call	Bond Future	983.3300	0.9833	969.7100	0.9697	(1.385)	0	0	0
2017/09/04	R208	02/11/2017	8.19	Call	Bond Future	2,398.7600	2.3988	2,382.4700	2.3825	(0.679)	0	0	0
2017/09/04	R208	02/11/2017	8.18	Put	Bond Future	1.7800	0.0018	1.5100	0.0015	(15.169)	0	0	0
2017/09/04	R208	02/11/2017			Bond Future	7.3583	98.8960	7.3637	98.8800	0.074	0.0000	0.0000	32,186
2017/09/04	R208	02/11/2017	8.20	Call	Bond Future	2,427.0000	2.4270	2,410.7300	2.4107	(0.670)	0	0	0
2017/09/04	R208	02/11/2017	8.20	Put	Bond Future	1.4900	0.0015	1.2500	0.0013	(16.107)	0	0	0
2017/09/04	R208	02/11/2017	8.19	Put	Bond Future	1.6300	0.0016	1.3700	0.0014	(15.951)	0	0	0
2017/09/04	R208	02/11/2017	8.18	Call	Bond Future	2,370.5100	2.3705	2,354.2100	2.3542	(0.688)	0	0	0
2017/09/04	R208	01/02/2018	7.85	Put	Bond Future	211.2500	0.2113	209.7200	0.2097	(0.724)	0	0	0
2017/09/04	R208	01/02/2018			Bond Future	7.3525	100.7145	7.3584	100.6985	0.080	0.0000	0.0000	0
2017/09/04	R208	01/02/2018	7.84	Call	Bond Future	1,539.8900	1.5399	1,522.3400	1.5223	(1.140)	0	0	0
2017/09/04	R208	01/02/2018	7.84	Put	Bond Future	216.8000	0.2168	215.2900	0.2153	(0.696)	0	0	0
2017/09/04	R208	01/02/2018	7.85	Call	Bond Future	1,561.2500	1.5613	1,543.6800	1.5437	(1.125)	0	0	0
2017/09/04	R208	01/02/2018	7.83	Call	Bond Future	1,518.6500	1.5187	1,501.1100	1.5011	(1.155)	0	0	0
2017/09/04	R208	01/02/2018	7.83	Put	Bond Future	222.4800	0.2225	220.9800	0.2210	(0.674)	0	0	0
2017/09/04	R208	03/05/2018	7.77	Call	Bond Future	1,480.5300	1.4805	1,462.6500	1.4626	(1.208)	0	0	0
2017/09/04	R208	03/05/2018			Bond Future	7.3332	99.1935	7.3407	99.1744	0.102	0.0000	0.0000	0
2017/09/04	R208	03/05/2018	7.77	Put	Bond Future	376.7300	0.3767	377.9600	0.3780	0.326	0	0	0
2017/09/04	R208	03/05/2018	7.78	Call	Bond Future	1,498.7600	1.4988	1,480.8300	1.4808	(1.196)	0	0	0
2017/09/04	R208	03/05/2018	7.79	Put	Bond Future	363.1200	0.3631	364.2500	0.3642	0.311	0	0	0
2017/09/04	R208	03/05/2018	7.78	Put	Bond Future	369.8700	0.3699	371.0500	0.3710	0.319	0	0	0
2017/09/04	R208	03/05/2018	7.79	Call	Bond Future	1,517.0900	1.5171	1,499.1100	1.4991	(1.185)	0	0	0
2017/09/04	R209	02/11/2017	9.54	Call	Bond Future	1,459.3900	1.4594	1,341.0000	1.3410	(8.112)	0	0	0
2017/09/04	R209	02/11/2017	9.52	Put	Bond Future	1,684.9700	1.6850	1,735.6400	1.7356	3.007	0	0	0
2017/09/04	R209	02/11/2017	9.00	Put	Bond Future	4,236.2500	4.2363	4,355.9700	4.3560	2.826	0	0	0
2017/09/04	R209	02/11/2017	10.60	Put	Bond Future	80.7000	0.0807	78.6700	0.0787	(2.515)	0	0	1,300
2017/09/04	R209	02/11/2017	9.75	Call	Bond Future	2,231.3300	2.2313	2,090.6100	2.0906	(6.307)	0	0	0
2017/09/04	R209	02/11/2017	8.30	Put	Bond Future	9,279.4400	9.2794	9,442.4400	9.4424	1.757	0	0	0
2017/09/04	R209	02/11/2017	9.88	Put	Bond Future	718.4100	0.7184	734.0700	0.7341	2.180	0	0	1,350
2017/09/04	R209	02/11/2017			Bond Future	9.5631	72.2093	9.5880	72.0427	0.260	0.0000	0.0000	115,845
2017/09/04	R209	02/11/2017	9.54	Put	Bond Future	1,614.4300	1.6144	1,662.6500	1.6626	2.987	0	0	0
2017/09/04	R209	02/11/2017	9.52	Call	Bond Future	1,395.3000	1.3953	1,279.3600	1.2794	(8.309)	0	0	0
2017/09/04	R209	02/11/2017	10.00	Call	Bond Future	3,361.1300	3.3611	3,203.2400	3.2032	(4.698)	0	0	0
2017/09/04	R209	02/11/2017	10.00	Put	Bond Future	521.2500	0.5213	529.9700	0.5300	1.673	0	0	1,138
2017/09/04	R209	02/11/2017	9.53	Put	Bond Future	1,649.5000	1.6495	1,698.9400	1.6989	2.997	0	0	0
2017/09/04	R209	02/11/2017	9.00	Call	Bond Future	309.6200	0.3096	262.7300	0.2627	(15.144)	0	0	2,248
2017/09/04	R209	02/11/2017	10.60	Call	Bond Future	6,550.6700	6.5507	6,382.0300	6.3820	(2.574)	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
2017/09/04	R209	02/11/2017	9.75	Put	Bond Future	995.2500	0.9953	1,021.1400	1.0211	2.601	0	0	6,500
2017/09/04	R209	02/11/2017	8.30	Call	Bond Future	12.4000	0.0124	8.7900	0.0088	(29.113)	0	0	2,800
2017/09/04	R209	02/11/2017	9.88	Call	Bond Future	2,795.4300	2.7954	2,644.4800	2.6445	(5.400)	0	0	0
2017/09/04	R209	02/11/2017	9.53	Call	Bond Future	1,427.1900	1.4272	1,310.0200	1.3100	(8.210)	0	0	0
2017/09/04	R209	02/11/2017	9.58	Call	Bond Future	1,592.7600	1.5928	1,469.6200	1.4696	(7.731)	0	0	0
2017/09/04	R209	02/11/2017	9.58	Put	Bond Future	1,479.6600	1.4797	1,523.1300	1.5231	2.938	0	0	1,350
2017/09/04	R209	02/11/2017	9.33	Put	Bond Future	2,458.6000	2.4586	2,534.5100	2.5345	3.088	0	0	0
2017/09/04	R209	02/11/2017	9.33	Call	Bond Future	870.8700	0.8709	780.1700	0.7802	(10.415)	0	0	1,350
2017/09/04	R209	01/02/2018	10.10	Call	Bond Future	4,283.4300	4.2834	4,142.9200	4.1429	(3.280)	0	0	0
2017/09/04	R209	01/02/2018	9.73	Call	Bond Future	2,799.5100	2.7995	2,681.1600	2.6812	(4.228)	0	0	0
2017/09/04	R209	01/02/2018	9.71	Put	Bond Future	2,135.2400	2.1352	2,187.8000	2.1878	2.462	0	0	0
2017/09/04	R209	01/02/2018	9.72	Call	Bond Future	2,763.8200	2.7638	2,646.1800	2.6462	(4.256)	0	0	0
2017/09/04	R209	01/02/2018			Bond Future	9.6200	73.5371	9.6456	73.3676	0.266	0.0000	0.0000	0
2017/09/04	R209	01/02/2018	9.73	Put	Bond Future	2,075.4200	2.0754	2,126.5700	2.1266	2.465	0	0	0
2017/09/04	R209	01/02/2018	9.71	Call	Bond Future	2,728.5600	2.7286	2,611.6200	2.6116	(4.286)	0	0	0
2017/09/04	R209	01/02/2018	10.10	Put	Bond Future	1,204.0500	1.2041	1,233.0400	1.2330	2.408	0	0	3,000
2017/09/04	R209	01/02/2018	9.72	Put	Bond Future	2,105.0700	2.1051	2,156.9300	2.1569	2.464	0	0	0
2017/09/04	R209	01/02/2018	10.00	Call	Bond Future	3,856.1600	3.8562	3,720.8600	3.7209	(3.509)	0	0	0
2017/09/04	R209	01/02/2018	10.00	Put	Bond Future	1,401.5500	1.4016	1,435.7500	1.4357	2.440	0	0	7,500
2017/09/04	R209	03/05/2018	9.85	Put	Bond Future	2,583.0800	2.5831	2,638.3100	2.6383	2.138	0	0	0
2017/09/04	R209	03/05/2018			Bond Future	9.6753	71.7606	9.7020	71.5860	0.276	0.0000	0.0000	0
2017/09/04	R209	03/05/2018	9.85	Call	Bond Future	3,715.6000	3.7156	3,596.1700	3.5962	(3.214)	0	0	0
2017/09/04	R209	03/05/2018	9.86	Call	Bond Future	3,752.0600	3.7521	3,632.0900	3.6321	(3.197)	0	0	0
2017/09/04	R209	03/05/2018	9.86	Put	Bond Future	2,555.5300	2.5555	2,610.2200	2.6102	2.140	0	0	0
2017/09/04	R209	03/05/2018	9.84	Call	Bond Future	3,679.2900	3.6793	3,560.4000	3.5604	(3.231)	0	0	0
2017/09/04	R209	03/05/2018	9.84	Put	Bond Future	2,610.8700	2.6109	2,666.6400	2.6666	2.136	0	0	0
2017/09/04	R210	02/11/2017	192.08	Put	Bond Future	6,932.4900	6.9325	6,946.7300	6.9467	0.205	0	0	0
2017/09/04	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R210	02/11/2017			Bond Future	185.1475	185.1475	185.1333	185.1333	(0.008)	0.0000	0.0000	2,179
2017/09/04	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R210	02/11/2017	192.07	Put	Bond Future	6,922.4900	6.9225	6,936.7300	6.9367	0.206	0	0	0
2017/09/04	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R210	02/11/2017	192.09	Put	Bond Future	6,942.4900	6.9425	6,956.7300	6.9567	0.205	0	0	0
2017/09/04	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R210	01/02/2018			Bond Future	188.6184	188.6184	188.6038	188.6038	(0.008)	0.0000	0.0000	0
2017/09/04	R210	01/02/2018	192.36	Put	Bond Future	3,741.5900	3.7416	3,756.2100	3.7562	0.391	0	0	0
2017/09/04	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R210	01/02/2018	192.38	Put	Bond Future	3,761.5900	3.7616	3,776.2100	3.7762	0.389	0	0	0
2017/09/04	R210	01/02/2018	192.37	Put	Bond Future	3,751.5900	3.7516	3,766.2100	3.7662	0.390	0	0	0
2017/09/04	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R210	03/05/2018	191.44	Put	Bond Future	1,642.8400	1.6428	1,663.0900	1.6631	1.233	0	0	0
2017/09/04	R210	03/05/2018			Bond Future	189.7972	189.7972	189.7769	189.7769	(0.011)	0.0000	0.0000	0
2017/09/04	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R210	03/05/2018	191.46	Put	Bond Future	1,662.8400	1.6628	1,683.0900	1.6831	1.218	0	0	0
2017/09/04	R210	03/05/2018	191.45	Put	Bond Future	1,652.8400	1.6528	1,673.0900	1.6731	1.225	0	0	0
2017/09/04	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
2017/09/04	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R212	02/11/2017			Bond Future	151.1217	151.1217	151.1095	151.1095	(0.008)	0.0000	0.0000	4,247
2017/09/04	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R212	02/11/2017	152.40	Put	Bond Future	1,278.2700	1.2783	1,290.4600	1.2905	0.954	0	0	0
2017/09/04	R212	02/11/2017	152.42	Put	Bond Future	1,298.2700	1.2983	1,310.4600	1.3105	0.939	0	0	0
2017/09/04	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R212	02/11/2017	152.41	Put	Bond Future	1,288.2700	1.2883	1,300.4600	1.3005	0.946	0	0	0
2017/09/04	R212	01/02/2018	154.71	Put	Bond Future	2,793.5900	2.7936	2,805.9900	2.8060	0.444	0	0	0
2017/09/04	R212	01/02/2018			Bond Future	151.9164	151.9164	151.9040	151.9040	(0.008)	0.0000	0.0000	0
2017/09/04	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R212	01/02/2018	154.70	Put	Bond Future	2,783.5900	2.7836	2,795.9900	2.7960	0.445	0	0	0
2017/09/04	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R212	01/02/2018	154.69	Put	Bond Future	2,773.5900	2.7736	2,785.9900	2.7860	0.447	0	0	0
2017/09/04	R212	03/05/2018	154.30	Call	Bond Future	517.1600	0.5172	500.1900	0.5002	(3.281)	0	0	0
2017/09/04	R212	03/05/2018			Bond Future	154.8172	154.8172	154.8002	154.8002	(0.011)	0.0000	0.0000	0
2017/09/04	R212	03/05/2018	154.28	Call	Bond Future	537.1600	0.5372	520.1900	0.5202	(3.159)	0	0	0
2017/09/04	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R212	03/05/2018	154.29	Call	Bond Future	527.1600	0.5272	510.1900	0.5102	(3.219)	0	0	0
2017/09/04	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/04	R213	02/11/2017	9.36	Put	Bond Future	992.6500	0.9927	996.2200	0.9962	0.360	0	0	0
2017/09/04	R213	02/11/2017			Bond Future	9.2030	84.5844	9.2178	84.4857	0.160	0.0000	0.0000	63,283
2017/09/04	R213	02/11/2017	9.35	Call	Bond Future	1,993.7100	1.9937	1,899.0500	1.8991	(4.748)	0	0	0
2017/09/04	R213	02/11/2017	9.35	Put	Bond Future	1,018.2700	1.0183	1,022.3600	1.0224	0.402	0	0	0
2017/09/04	R213	02/11/2017	9.36	Call	Bond Future	2,033.8900	2.0339	1,938.7100	1.9387	(4.680)	0	0	0
2017/09/04	R213	02/11/2017	9.34	Call	Bond Future	1,953.9300	1.9539	1,859.8200	1.8598	(4.816)	0	0	0
2017/09/04	R213	02/11/2017	9.34	Put	Bond Future	1,044.3600	1.0444	1,049.0000	1.0490	0.444	0	0	0
2017/09/04	R213	01/02/2018	9.42	Call	Bond Future	2,908.5000	2.9085	2,827.4600	2.8275	(2.786)	0	0	0
2017/09/04	R213	01/02/2018	9.41	Put	Bond Future	1,892.4800	1.8925	1,912.1200	1.9121	1.038	0	0	0
2017/09/04	R213	01/02/2018			Bond Future	9.2604	86.1398	9.2756	86.0395	0.164	0.0000	0.0000	0
2017/09/04	R213	01/02/2018	9.43	Call	Bond Future	2,946.4500	2.9464	2,865.0000	2.8650	(2.764)	0	0	0
2017/09/04	R213	01/02/2018	9.43	Put	Bond Future	1,838.2800	1.8383	1,857.1200	1.8571	1.025	0	0	0
2017/09/04	R213	01/02/2018	9.42	Put	Bond Future	1,865.1100	1.8651	1,884.3600	1.8844	1.032	0	0	0
2017/09/04	R213	01/02/2018	9.41	Call	Bond Future	2,871.0100	2.8710	2,790.3600	2.7904	(2.809)	0	0	0
2017/09/04	R213	03/05/2018	9.57	Put	Bond Future	2,269.6600	2.2697	2,293.1000	2.2931	1.033	0	0	0
2017/09/04	R213	03/05/2018	9.56	Call	Bond Future	3,884.5100	3.8845	3,803.7300	3.8037	(2.080)	0	0	0
2017/09/04	R213	03/05/2018			Bond Future	9.3124	84.1984	9.3285	84.0939	0.173	0.0000	0.0000	0
2017/09/04	R213	03/05/2018	9.57	Call	Bond Future	3,922.5300	3.9225	3,841.4400	3.8414	(2.067)	0	0	0
2017/09/04	R213	03/05/2018	9.56	Put	Bond Future	2,294.9700	2.2950	2,318.7200	2.3187	1.035	0	0	0
2017/09/04	R213	03/05/2018	9.58	Call	Bond Future	3,960.7100	3.9607	3,879.3100	3.8793	(2.055)	0	0	0
2017/09/04	R213	03/05/2018	9.58	Put	Bond Future	2,244.5900	2.2446	2,267.7200	2.2677	1.030	0	0	0
2017/09/04	R214	02/11/2017	9.60	Call	Bond Future	1,243.6000	1.2436	1,117.7700	1.1178	(10.118)	0	0	0
2017/09/04	R214	02/11/2017			Bond Future	9.7147	71.7368	9.7447	71.5292	0.309	0.0000	0.0000	44,034
2017/09/04	R214	02/11/2017	9.60	Put	Bond Future	2,047.0500	2.0471	2,128.8000	2.1288	3.994	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
2017/09/04	R214	02/11/2017	9.58	Call	Bond Future	1,185.1800	1.1852	1,062.5300	1.0625	(10.349)	0	0	0
2017/09/04	R214	02/11/2017	9.58	Put	Bond Future	2,130.2400	2.1302	2,215.1700	2.2152	3.987	0	0	0
2017/09/04	R214	02/11/2017	9.59	Put	Bond Future	2,088.3200	2.0883	2,171.6500	2.1716	3.990	0	0	0
2017/09/04	R214	02/11/2017	9.59	Call	Bond Future	1,214.1200	1.2141	1,089.8700	1.0899	(10.234)	0	0	0
2017/09/04	R214	01/02/2018	9.84	Call	Bond Future	2,797.7000	2.7977	2,658.7100	2.6587	(4.968)	0	0	0
2017/09/04	R214	01/02/2018			Bond Future	9.7744	73.0560	9.8053	72.8448	0.315	0.0000	0.0000	0
2017/09/04	R214	01/02/2018	9.82	Call	Bond Future	2,725.4600	2.7255	2,588.2300	2.5882	(5.035)	0	0	0
2017/09/04	R214	01/02/2018	9.82	Put	Bond Future	2,413.6900	2.4137	2,487.6300	2.4876	3.063	0	0	0
2017/09/04	R214	01/02/2018	9.84	Put	Bond Future	2,349.8000	2.3498	2,421.9800	2.4220	3.072	0	0	0
2017/09/04	R214	01/02/2018	9.83	Call	Bond Future	2,761.4700	2.7615	2,623.3500	2.6233	(5.002)	0	0	0
2017/09/04	R214	01/02/2018	9.83	Put	Bond Future	2,381.5800	2.3816	2,454.6300	2.4546	3.067	0	0	0
2017/09/04	R214	03/05/2018	9.99	Put	Bond Future	2,799.5100	2.7995	2,872.6800	2.8727	2.614	0	0	0
2017/09/04	R214	03/05/2018			Bond Future	9.8293	71.1239	9.8613	70.9067	0.326	0.0000	0.0000	0
2017/09/04	R214	03/05/2018	9.98	Call	Bond Future	3,841.2800	3.8413	3,697.9800	3.6980	(3.731)	0	0	0
2017/09/04	R214	03/05/2018	9.98	Put	Bond Future	2,828.6300	2.8286	2,902.4800	2.9025	2.611	0	0	0
2017/09/04	R214	03/05/2018	9.99	Call	Bond Future	3,878.5200	3.8785	3,734.5400	3.7345	(3.712)	0	0	0
2017/09/04	R214	03/05/2018	9.97	Call	Bond Future	3,804.1900	3.8042	3,661.5700	3.6616	(3.749)	0	0	0
2017/09/04	R214	03/05/2018	9.97	Put	Bond Future	2,858.0100	2.8580	2,932.5400	2.9325	2.608	0	0	0
2017/09/04	R248	02/11/2017	9.65	Call	Bond Future	1,521.8000	1.5218	1,366.3000	1.3663	(10.218)	0	0	0
2017/09/04	R248	02/11/2017	9.66	Put	Bond Future	2,770.7400	2.7707	2,876.0300	2.8760	3.800	0	0	0
2017/09/04	R248	02/11/2017			Bond Future	9.7963	91.5264	9.8263	91.2636	0.306	0.0000	0.0000	81,182
2017/09/04	R248	02/11/2017	9.65	Put	Bond Future	2,824.3400	2.8243	2,931.6200	2.9316	3.798	0	0	0
2017/09/04	R248	02/11/2017	9.66	Call	Bond Future	1,558.2600	1.5583	1,400.7700	1.4008	(10.107)	0	0	0
2017/09/04	R248	02/11/2017	9.64	Call	Bond Future	1,485.8800	1.4859	1,332.3700	1.3324	(10.331)	0	0	0
2017/09/04	R248	02/11/2017	9.64	Put	Bond Future	2,878.6400	2.8786	2,987.9100	2.9879	3.796	0	0	0
2017/09/04	R248	01/02/2018	9.90	Put	Bond Future	3,212.0700	3.2121	3,304.7700	3.3048	2.886	0	0	0
2017/09/04	R248	01/02/2018	9.89	Call	Bond Future	3,524.6800	3.5247	3,351.1100	3.3511	(4.924)	0	0	0
2017/09/04	R248	01/02/2018			Bond Future	9.8587	93.2095	9.8895	92.9421	0.313	0.0000	0.0000	170
2017/09/04	R248	01/02/2018	9.90	Call	Bond Future	3,569.6900	3.5697	3,395.0400	3.3950	(4.893)	0	0	0
2017/09/04	R248	01/02/2018	9.89	Put	Bond Future	3,253.3600	3.2534	3,347.1400	3.3471	2.883	0	0	0
2017/09/04	R248	01/02/2018	9.91	Call	Bond Future	3,615.2000	3.6152	3,439.4700	3.4395	(4.861)	0	0	0
2017/09/04	R248	01/02/2018	9.91	Put	Bond Future	3,171.4400	3.1714	3,263.0600	3.2631	2.889	0	0	0
2017/09/04	R248	03/05/2018	10.06	Call	Bond Future	4,909.6800	4.9097	4,728.5000	4.7285	(3.690)	0	0	0
2017/09/04	R248	03/05/2018	10.05	Put	Bond Future	3,726.3100	3.7263	3,820.8900	3.8209	2.538	0	0	0
2017/09/04	R248	03/05/2018			Bond Future	9.9161	90.5127	9.9482	90.2377	0.324	0.0000	0.0000	0
2017/09/04	R248	03/05/2018	10.07	Call	Bond Future	4,956.1200	4.9561	4,774.1000	4.7741	(3.673)	0	0	0
2017/09/04	R248	03/05/2018	10.07	Put	Bond Future	3,651.3400	3.6513	3,744.2500	3.7443	2.545	0	0	0
2017/09/04	R248	03/05/2018	10.06	Put	Bond Future	3,688.6600	3.6887	3,782.4100	3.7824	2.542	0	0	0
2017/09/04	R248	03/05/2018	10.05	Call	Bond Future	4,863.4300	4.8634	4,683.0800	4.6831	(3.708)	0	0	0

**Total**

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