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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/09/2017 TO 12/09/2017

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
2017/09/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	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
2017/09/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2025	02/11/2017			Bond Future	129.6079	129.6079	129.5985	129.5985	(0.007)	0.0000	0.0000	2,291
2017/09/12	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2025	02/11/2017	132.96	Put	Bond Future	3,352.0900	3.3521	3,361.4700	3.3615	0.280	0	0	0
2017/09/12	2025	02/11/2017	132.98	Put	Bond Future	3,372.0900	3.3721	3,381.4700	3.3815	0.278	0	0	0
2017/09/12	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2025	02/11/2017	132.97	Put	Bond Future	3,362.0900	3.3621	3,371.4700	3.3715	0.279	0	0	0
2017/09/12	2025	01/02/2018	133.89	Put	Bond Future	3,189.6400	3.1896	3,199.7800	3.1998	0.318	0	0	0
2017/09/12	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2025	01/02/2018			Bond Future	130.7004	130.7004	130.6902	130.6902	(0.008)	0.0000	0.0000	0
2017/09/12	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2025	01/02/2018	133.88	Put	Bond Future	3,179.6400	3.1796	3,189.7800	3.1898	0.319	0	0	0
2017/09/12	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2025	01/02/2018	133.90	Put	Bond Future	3,199.6400	3.1996	3,209.7800	3.2098	0.317	0	0	0
2017/09/12	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2025	03/05/2018	133.20	Put	Bond Future	12.3800	0.0124	21.4000	0.0214	72.859	0	0	0
2017/09/12	2025	03/05/2018			Bond Future	133.1876	133.1876	133.1786	133.1786	(0.007)	0.0000	0.0000	0
2017/09/12	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2025	03/05/2018	133.22	Put	Bond Future	32.3800	0.0324	41.4000	0.0414	27.857	0	0	0
2017/09/12	2025	03/05/2018	133.21	Put	Bond Future	22.3800	0.0224	31.4000	0.0314	40.304	0	0	0
2017/09/12	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2029	02/11/2017			Bond Future	100.1376	100.1376	100.1303	100.1303	(0.007)	0.0000	0.0000	1,370
2017/09/12	2029	01/02/2018			Bond Future	102.0153	102.0153	102.0073	102.0073	(0.008)	0.0000	0.0000	0
2017/09/12	2029	03/05/2018			Bond Future	102.9395	102.9395	102.9325	102.9325	(0.007)	0.0000	0.0000	0
2017/09/12	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2030	02/11/2017	9.34	Call	Bond Future	1,941.4800	1.9415	1,874.6100	1.8746	(3.444)	0	0	0
2017/09/12	2030	02/11/2017			Bond Future	9.0552	94.4216	9.0649	94.3547	0.107	0.0000	0.0000	59,104
2017/09/12	2030	02/11/2017	9.35	Call	Bond Future	2,008.6400	2.0086	1,941.7700	1.9418	(3.329)	0	0	0
2017/09/12	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2030	02/11/2017	9.36	Call	Bond Future	2,075.7200	2.0757	2,008.8500	2.0088	(3.222)	0	0	0
2017/09/12	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2030	01/02/2018			Bond Future	9.1073	92.1532	9.1174	92.0849	0.110	0.0000	0.0000	0
2017/09/12	2030	01/02/2018	9.38	Call	Bond Future	1,830.9500	1.8309	1,762.7100	1.7627	(3.727)	0	0	0
2017/09/12	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2030	01/02/2018	9.39	Call	Bond Future	1,897.1500	1.8972	1,828.9100	1.8289	(3.597)	0	0	0
2017/09/12	2030	01/02/2018	9.37	Call	Bond Future	1,764.6900	1.7647	1,696.4500	1.6965	(3.867)	0	0	0
2017/09/12	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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2017/09/12	2030	03/05/2018	9.51	Call	Bond Future	2,288.3600	2.2884	2,218.9400	2.2189	(3.034)	0	0	0
2017/09/12	2030	03/05/2018			Bond Future	9.1625	93.8693	9.1728	93.7999	0.113	0.0000	0.0000	0
2017/09/12	2030	03/05/2018	9.49	Call	Bond Future	2,158.7900	2.1588	2,089.3700	2.0894	(3.216)	0	0	0
2017/09/12	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2030	03/05/2018	9.50	Call	Bond Future	2,223.6100	2.2236	2,154.1900	2.1542	(3.122)	0	0	0
2017/09/12	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2032	02/11/2017	9.49	Put	Bond Future	911.7600	0.9118	922.6900	0.9227	1.199	0	0	0
2017/09/12	2032	02/11/2017	9.48	Call	Bond Future	2,297.7100	2.2977	2,238.3100	2.2383	(2.585)	0	0	0
2017/09/12	2032	02/11/2017			Bond Future	9.2939	92.6511	9.3035	92.5804	0.103	0.0000	0.0000	35,203
2017/09/12	2032	02/11/2017	9.49	Call	Bond Future	2,344.2500	2.3443	2,284.4400	2.2844	(2.551)	0	0	0
2017/09/12	2032	02/11/2017	9.48	Put	Bond Future	937.4900	0.9375	948.8300	0.9488	1.210	0	0	0
2017/09/12	2032	02/11/2017	9.50	Call	Bond Future	2,391.2500	2.3913	2,331.0500	2.3310	(2.518)	0	0	0
2017/09/12	2032	02/11/2017	9.50	Put	Bond Future	886.5600	0.8866	897.1000	0.8971	1.189	0	0	0
2017/09/12	2032	01/02/2018	9.20	Call	Bond Future	1,933.1900	1.9332	1,893.1300	1.8931	(2.072)	0	0	7,500
2017/09/12	2032	01/02/2018	9.45	Put	Bond Future	2,130.6400	2.1306	2,154.0800	2.1541	1.100	0	0	0
2017/09/12	2032	01/02/2018	9.40	Put	Bond Future	2,294.7500	2.2947	2,319.8300	2.3198	1.093	0	0	0
2017/09/12	2032	01/02/2018	9.56	Call	Bond Future	3,299.2100	3.2992	3,247.0200	3.2470	(1.582)	0	0	0
2017/09/12	2032	01/02/2018	9.55	Put	Bond Future	1,830.1300	1.8301	1,850.4400	1.8504	1.110	0	0	0
2017/09/12	2032	01/02/2018			Bond Future	9.3520	94.3550	9.3619	94.2827	0.106	0.0000	0.0000	0
2017/09/12	2032	01/02/2018	9.30	Put	Bond Future	2,651.3300	2.6513	2,679.8600	2.6799	1.076	0	0	0
2017/09/12	2032	01/02/2018	9.30	Call	Bond Future	2,271.5000	2.2715	2,227.8300	2.2278	(1.923)	0	0	7,800
2017/09/12	2032	01/02/2018	9.57	Call	Bond Future	3,342.5800	3.3426	3,290.1000	3.2901	(1.570)	0	0	0
2017/09/12	2032	01/02/2018	9.57	Put	Bond Future	1,774.3200	1.7743	1,794.0400	1.7940	1.111	0	0	0
2017/09/12	2032	01/02/2018	9.20	Put	Bond Future	3,049.7900	3.0498	3,081.9300	3.0819	1.054	0	0	0
2017/09/12	2032	01/02/2018	9.45	Call	Bond Future	2,840.4200	2.8404	2,791.6600	2.7917	(1.717)	0	0	750
2017/09/12	2032	01/02/2018	9.40	Call	Bond Future	2,643.3800	2.6434	2,596.2600	2.5963	(1.783)	0	0	6,800
2017/09/12	2032	01/02/2018	9.56	Put	Bond Future	1,802.0500	1.8021	1,822.0600	1.8221	1.110	0	0	0
2017/09/12	2032	01/02/2018	9.55	Call	Bond Future	3,256.1100	3.2561	3,204.2200	3.2042	(1.594)	0	0	0
2017/09/12	2032	03/05/2018	9.70	Call	Bond Future	4,435.9900	4.4360	4,384.0300	4.3840	(1.171)	0	0	0
2017/09/12	2032	03/05/2018	9.71	Put	Bond Future	2,354.0500	2.3541	2,375.3400	2.3753	0.904	0	0	0
2017/09/12	2032	03/05/2018			Bond Future	9.4091	91.9552	9.4193	91.8817	0.109	0.0000	0.0000	0
2017/09/12	2032	03/05/2018	9.70	Put	Bond Future	2,381.1400	2.3811	2,402.6500	2.4026	0.903	0	0	0
2017/09/12	2032	03/05/2018	9.71	Call	Bond Future	4,478.3600	4.4784	4,426.1800	4.4262	(1.165)	0	0	0
2017/09/12	2032	03/05/2018	9.72	Call	Bond Future	4,521.1900	4.5212	4,468.7900	4.4688	(1.159)	0	0	0
2017/09/12	2032	03/05/2018	9.72	Put	Bond Future	2,327.4900	2.3275	2,348.5600	2.3486	0.905	0	0	0
2017/09/12	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2033	02/11/2017	110.07	Put	Bond Future	5,806.7500	5.8067	5,814.1000	5.8141	0.127	0	0	0
2017/09/12	2033	02/11/2017			Bond Future	104.2633	104.2633	104.2559	104.2559	(0.007)	0.0000	0.0000	5,174
2017/09/12	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2033	02/11/2017	110.09	Put	Bond Future	5,826.7500	5.8267	5,834.1000	5.8341	0.126	0	0	0
2017/09/12	2033	02/11/2017	110.08	Put	Bond Future	5,816.7500	5.8167	5,824.1000	5.8241	0.126	0	0	0
2017/09/12	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2033	01/02/2018			Bond Future	106.2182	106.2182	106.2103	106.2103	(0.007)	0.0000	0.0000	0
2017/09/12	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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2017/09/12	2033	01/02/2018	109.64	Put	Bond Future	3,421.7600	3.4218	3,429.6600	3.4297	0.231	0	0	0
2017/09/12	2033	01/02/2018	109.66	Put	Bond Future	3,441.7600	3.4418	3,449.6600	3.4497	0.230	0	0	0
2017/09/12	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2033	01/02/2018	109.65	Put	Bond Future	3,431.7600	3.4318	3,439.6600	3.4397	0.230	0	0	0
2017/09/12	2033	03/05/2018	107.71	Put	Bond Future	557.1700	0.5572	564.1600	0.5642	1.255	0	0	0
2017/09/12	2033	03/05/2018			Bond Future	107.1528	107.1528	107.1458	107.1458	(0.007)	0.0000	0.0000	0
2017/09/12	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2033	03/05/2018	107.70	Put	Bond Future	547.1700	0.5472	554.1600	0.5542	1.277	0	0	0
2017/09/12	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2033	03/05/2018	107.69	Put	Bond Future	537.1700	0.5372	544.1600	0.5442	1.301	0	0	0
2017/09/12	2037	02/11/2017	9.67	Put	Bond Future	1,826.5700	1.8266	1,806.4800	1.8065	(1.100)	0	0	0
2017/09/12	2037	02/11/2017			Bond Future	9.6704	92.1270	9.6698	92.1320	(0.007)	0.0000	0.0000	54,475
2017/09/12	2037	02/11/2017	9.66	Call	Bond Future	1,783.4800	1.7835	1,768.3700	1.7684	(0.847)	0	0	0
2017/09/12	2037	02/11/2017	9.66	Put	Bond Future	1,866.8700	1.8669	1,846.7400	1.8467	(1.078)	0	0	0
2017/09/12	2037	02/11/2017	9.67	Call	Bond Future	1,822.9800	1.8230	1,807.9100	1.8079	(0.827)	0	0	0
2017/09/12	2037	02/11/2017	9.65	Call	Bond Future	1,744.3300	1.7443	1,729.2000	1.7292	(0.867)	0	0	0
2017/09/12	2037	02/11/2017	9.65	Put	Bond Future	1,907.6400	1.9076	1,887.4900	1.8875	(1.056)	0	0	0
2017/09/12	2037	01/02/2018	9.82	Put	Bond Future	2,452.2400	2.4522	2,440.2900	2.4403	(0.487)	0	0	0
2017/09/12	2037	01/02/2018			Bond Future	9.7316	89.5660	9.7310	89.5710	(0.007)	0.0000	0.0000	160
2017/09/12	2037	01/02/2018	9.82	Call	Bond Future	3,144.2800	3.1443	3,137.3700	3.1374	(0.220)	0	0	0
2017/09/12	2037	01/02/2018	9.81	Put	Bond Future	2,487.4800	2.4875	2,475.5100	2.4755	(0.481)	0	0	0
2017/09/12	2037	01/02/2018	9.83	Call	Bond Future	3,187.1700	3.1872	3,180.3000	3.1803	(0.216)	0	0	0
2017/09/12	2037	01/02/2018	9.83	Put	Bond Future	2,417.3800	2.4174	2,405.4700	2.4055	(0.493)	0	0	0
2017/09/12	2037	01/02/2018	9.81	Call	Bond Future	3,101.6600	3.1017	3,094.7300	3.0947	(0.223)	0	0	0
2017/09/12	2037	03/05/2018	9.99	Call	Bond Future	4,516.9100	4.5169	4,512.0500	4.5120	(0.108)	0	0	0
2017/09/12	2037	03/05/2018	9.97	Put	Bond Future	3,086.4300	3.0864	3,076.3900	3.0764	(0.325)	0	0	0
2017/09/12	2037	03/05/2018			Bond Future	9.7952	91.2340	9.7946	91.2391	(0.007)	0.0000	0.0000	0
2017/09/12	2037	03/05/2018	9.99	Put	Bond Future	3,021.7800	3.0218	3,011.7900	3.0118	(0.331)	0	0	0
2017/09/12	2037	03/05/2018	9.97	Call	Bond Future	4,429.8300	4.4298	4,424.9200	4.4249	(0.111)	0	0	0
2017/09/12	2037	03/05/2018	9.98	Put	Bond Future	3,053.9600	3.0540	3,043.9500	3.0439	(0.328)	0	0	0
2017/09/12	2037	03/05/2018	9.98	Call	Bond Future	4,473.2800	4.4733	4,468.4000	4.4684	(0.109)	0	0	0
2017/09/12	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2038	02/11/2017			Bond Future	128.4880	128.4880	128.4788	128.4788	(0.007)	0.0000	0.0000	19,544
2017/09/12	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2038	02/11/2017	136.82	Put	Bond Future	8,331.9600	8.3320	8,341.1900	8.3412	0.111	0	0	0
2017/09/12	2038	02/11/2017	136.80	Put	Bond Future	8,311.9600	8.3120	8,321.1900	8.3212	0.111	0	0	0
2017/09/12	2038	02/11/2017	136.81	Put	Bond Future	8,321.9600	8.3220	8,331.1900	8.3312	0.111	0	0	0
2017/09/12	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2038	01/02/2018	136.95	Put	Bond Future	7,557.7100	7.5577	7,567.8100	7.5678	0.134	0	0	0
2017/09/12	2038	01/02/2018			Bond Future	129.3923	129.3923	129.3822	129.3822	(0.008)	0.0000	0.0000	0
2017/09/12	2038	01/02/2018	136.94	Put	Bond Future	7,547.7100	7.5477	7,557.8100	7.5578	0.134	0	0	0
2017/09/12	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2038	01/02/2018	136.93	Put	Bond Future	7,537.7100	7.5377	7,547.8100	7.5478	0.134	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
2017/09/12	2038	03/05/2018	132.28	Put	Bond Future	425.3800	0.4254	434.2900	0.4343	2.095	0	0	0
2017/09/12	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2038	03/05/2018			Bond Future	131.8546	131.8546	131.8457	131.8457	(0.007)	0.0000	0.0000	0
2017/09/12	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2038	03/05/2018	132.27	Put	Bond Future	415.3800	0.4154	424.2900	0.4243	2.145	0	0	0
2017/09/12	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2038	03/05/2018	132.29	Put	Bond Future	435.3800	0.4354	444.2900	0.4443	2.046	0	0	0
2017/09/12	2040	02/11/2017	9.67	Put	Bond Future	2,591.3200	2.5913	2,544.5900	2.5446	(1.803)	0	0	0
2017/09/12	2040	02/11/2017			Bond Future	9.8016	95.1910	9.7958	95.2396	(0.059)	0.0000	0.0000	16,379
2017/09/12	2040	02/11/2017	9.66	Call	Bond Future	1,432.2700	1.4323	1,433.8600	1.4339	0.111	0	0	0
2017/09/12	2040	02/11/2017	9.66	Put	Bond Future	2,642.6900	2.6427	2,595.6900	2.5957	(1.778)	0	0	0
2017/09/12	2040	02/11/2017	9.67	Call	Bond Future	1,467.2400	1.4672	1,469.1000	1.4691	0.127	0	0	0
2017/09/12	2040	02/11/2017	9.65	Call	Bond Future	1,397.6800	1.3977	1,399.0300	1.3990	0.097	0	0	0
2017/09/12	2040	02/11/2017	9.65	Put	Bond Future	2,694.5700	2.6946	2,647.3300	2.6473	(1.753)	0	0	0
2017/09/12	2040	01/02/2018	9.89	Call	Bond Future	3,156.0900	3.1561	3,171.5000	3.1715	0.488	0	0	0
2017/09/12	2040	01/02/2018			Bond Future	9.8646	92.4361	9.8587	92.4855	(0.060)	0.0000	0.0000	0
2017/09/12	2040	01/02/2018	9.87	Call	Bond Future	3,070.2100	3.0702	3,085.1900	3.0852	0.488	0	0	0
2017/09/12	2040	01/02/2018	9.87	Put	Bond Future	3,025.4400	3.0254	2,991.1000	2.9911	(1.135)	0	0	0
2017/09/12	2040	01/02/2018	9.88	Put	Bond Future	2,984.7900	2.9848	2,950.6600	2.9507	(1.143)	0	0	0
2017/09/12	2040	01/02/2018	9.89	Put	Bond Future	2,944.5700	2.9446	2,910.6600	2.9107	(1.152)	0	0	0
2017/09/12	2040	01/02/2018	9.88	Call	Bond Future	3,113.0000	3.1130	3,128.1900	3.1282	0.488	0	0	0
2017/09/12	2040	03/05/2018	10.08	Put	Bond Future	3,491.3900	3.4914	3,461.1300	3.4611	(0.867)	0	0	0
2017/09/12	2040	03/05/2018			Bond Future	9.9301	94.1575	9.9241	94.2078	(0.061)	0.0000	0.0000	0
2017/09/12	2040	03/05/2018	10.07	Call	Bond Future	4,669.9400	4.6699	4,689.8100	4.6898	0.425	0	0	0
2017/09/12	2040	03/05/2018	10.07	Put	Bond Future	3,527.1700	3.5272	3,496.7500	3.4968	(0.862)	0	0	0
2017/09/12	2040	03/05/2018	10.08	Call	Bond Future	4,714.9900	4.7150	4,735.0200	4.7350	0.425	0	0	0
2017/09/12	2040	03/05/2018	10.06	Call	Bond Future	4,625.0700	4.6251	4,644.7800	4.6448	0.426	0	0	0
2017/09/12	2040	03/05/2018	10.06	Put	Bond Future	3,563.2400	3.5632	3,532.6600	3.5327	(0.858)	0	0	0
2017/09/12	2044	02/11/2017	9.68	Call	Bond Future	1,470.0600	1.4701	1,471.4900	1.4715	0.097	0	0	0
2017/09/12	2044	02/11/2017			Bond Future	9.8203	92.3103	9.8146	92.3592	(0.058)	0.0000	0.0000	26,125
2017/09/12	2044	02/11/2017	9.66	Call	Bond Future	1,400.3600	1.4004	1,401.2900	1.4013	0.066	0	0	0
2017/09/12	2044	02/11/2017	9.66	Put	Bond Future	2,791.1700	2.7912	2,743.1900	2.7432	(1.719)	0	0	0
2017/09/12	2044	02/11/2017	9.68	Put	Bond Future	2,685.3900	2.6854	2,637.9100	2.6379	(1.768)	0	0	0
2017/09/12	2044	02/11/2017	9.67	Call	Bond Future	1,434.9500	1.4350	1,436.1200	1.4361	0.082	0	0	0
2017/09/12	2044	02/11/2017	9.67	Put	Bond Future	2,737.9500	2.7380	2,690.2100	2.6902	(1.744)	0	0	0
2017/09/12	2044	01/02/2018	9.90	Put	Bond Future	3,027.1100	3.0271	2,992.7200	2.9927	(1.136)	0	0	0
2017/09/12	2044	01/02/2018	9.89	Call	Bond Future	3,142.6100	3.1426	3,157.7000	3.1577	0.480	0	0	0
2017/09/12	2044	01/02/2018			Bond Future	9.8812	89.6276	9.8753	89.6773	(0.059)	0.0000	0.0000	0
2017/09/12	2044	01/02/2018	9.90	Call	Bond Future	3,185.8800	3.1859	3,201.1800	3.2012	0.480	0	0	0
2017/09/12	2044	01/02/2018	9.89	Put	Bond Future	3,068.2800	3.0683	3,033.6800	3.0337	(1.128)	0	0	0
2017/09/12	2044	01/02/2018	9.91	Call	Bond Future	3,229.6600	3.2297	3,245.1800	3.2452	0.481	0	0	0
2017/09/12	2044	01/02/2018	9.91	Put	Bond Future	2,986.6000	2.9866	2,952.4300	2.9524	(1.144)	0	0	0
2017/09/12	2044	03/05/2018	10.10	Call	Bond Future	4,825.4600	4.8255	4,845.7200	4.8457	0.420	0	0	0
2017/09/12	2044	03/05/2018	10.09	Put	Bond Future	3,575.4700	3.5755	3,544.8400	3.5448	(0.857)	0	0	0
2017/09/12	2044	03/05/2018			Bond Future	9.9443	91.2966	9.9383	91.3474	(0.061)	0.0000	0.0000	0
2017/09/12	2044	03/05/2018	10.11	Call	Bond Future	4,871.0900	4.8711	4,891.5000	4.8915	0.419	0	0	0

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2017/09/12	2044	03/05/2018	10.11	Put	Bond Future	3,503.3400	3.5033	3,473.0300	3.4730	(0.865)	0	0	0
2017/09/12	2044	03/05/2018	10.10	Put	Bond Future	3,539.2500	3.5393	3,508.7900	3.5088	(0.861)	0	0	0
2017/09/12	2044	03/05/2018	10.09	Call	Bond Future	4,780.0200	4.7800	4,800.1100	4.8001	0.420	0	0	0
2017/09/12	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2046	02/11/2017	136.30	Put	Bond Future	12,306.3400	12.3063	12,315.3200	12.3153	0.073	0	0	0
2017/09/12	2046	02/11/2017			Bond Future	123.9937	123.9937	123.9847	123.9847	(0.007)	0.0000	0.0000	21,292
2017/09/12	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2046	02/11/2017	136.32	Put	Bond Future	12,326.3400	12.3263	12,335.3200	12.3353	0.073	0	0	0
2017/09/12	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2046	02/11/2017	136.31	Put	Bond Future	12,316.3400	12.3163	12,325.3200	12.3253	0.073	0	0	0
2017/09/12	2046	01/02/2018	132.92	Put	Bond Future	6,601.5300	6.6015	6,611.0900	6.6111	0.145	0	0	0
2017/09/12	2046	01/02/2018			Bond Future	126.3185	126.3185	126.3089	126.3089	(0.008)	0.0000	0.0000	0
2017/09/12	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2046	01/02/2018	132.91	Put	Bond Future	6,591.5300	6.5915	6,601.0900	6.6011	0.145	0	0	0
2017/09/12	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2046	01/02/2018	132.90	Put	Bond Future	6,581.5300	6.5815	6,591.0900	6.5911	0.145	0	0	0
2017/09/12	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2046	03/05/2018			Bond Future	127.1242	127.1242	127.1158	127.1158	(0.007)	0.0000	0.0000	0
2017/09/12	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2046	03/05/2018	127.93	Put	Bond Future	805.7700	0.8058	814.2200	0.8142	1.049	0	0	0
2017/09/12	2046	03/05/2018	127.95	Put	Bond Future	825.7700	0.8258	834.2200	0.8342	1.023	0	0	0
2017/09/12	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2046	03/05/2018	127.94	Put	Bond Future	815.7700	0.8158	824.2200	0.8242	1.036	0	0	0
2017/09/12	2050	02/11/2017	144.66	Put	Bond Future	12,768.9000	12.7689	12,778.5400	12.7785	0.075	0	0	0
2017/09/12	2050	02/11/2017	144.67	Put	Bond Future	12,778.9000	12.7789	12,788.5400	12.7885	0.075	0	0	0
2017/09/12	2050	02/11/2017			Bond Future	131.8911	131.8911	131.8815	131.8815	(0.007)	0.0000	0.0000	22,382
2017/09/12	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2050	02/11/2017	144.65	Put	Bond Future	12,758.9000	12.7589	12,768.5400	12.7685	0.076	0	0	0
2017/09/12	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2050	01/02/2018	140.23	Put	Bond Future	7,539.4000	7.5394	7,549.4200	7.5494	0.133	0	0	0
2017/09/12	2050	01/02/2018			Bond Future	132.6906	132.6906	132.6806	132.6806	(0.008)	0.0000	0.0000	0
2017/09/12	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2050	01/02/2018	140.25	Put	Bond Future	7,559.4000	7.5594	7,569.4200	7.5694	0.133	0	0	0
2017/09/12	2050	01/02/2018	140.24	Put	Bond Future	7,549.4000	7.5494	7,559.4200	7.5594	0.133	0	0	0
2017/09/12	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2050	03/05/2018	135.62	Put	Bond Future	404.2600	0.4043	413.1700	0.4132	2.204	0	0	0
2017/09/12	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2050	03/05/2018			Bond Future	135.2157	135.2157	135.2068	135.2068	(0.007)	0.0000	0.0000	0
2017/09/12	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2050	03/05/2018	135.61	Put	Bond Future	394.2600	0.3943	403.1700	0.4032	2.260	0	0	0
2017/09/12	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	2050	03/05/2018	135.63	Put	Bond Future	414.2600	0.4143	423.1700	0.4232	2.151	0	0	0

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2017/09/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	AL37	02/11/2017			Index Future	561.4870	561.4870	561.3510	561.3510	(0.024)	0.0000	0.0000	0
2017/09/12	AL37	01/02/2018			Index Future	571.8130	571.8130	571.6750	571.6750	(0.024)	0.0000	0.0000	0
2017/09/12	AL37	03/05/2018			Index Future	582.4650	582.4650	582.3240	582.3240	(0.024)	0.0000	0.0000	0
2017/09/12	AL7T	02/11/2017			Index Future	647.8250	647.8250	647.4570	647.4570	(0.057)	0.0000	0.0000	0
2017/09/12	AL7T	01/02/2018			Index Future	659.7400	659.7400	659.3640	659.3640	(0.057)	0.0000	0.0000	0
2017/09/12	AL7T	03/05/2018			Index Future	672.0290	672.0290	671.6470	671.6470	(0.057)	0.0000	0.0000	0
2017/09/12	ALBI	02/11/2017			Index Future	579.9160	579.9160	579.8260	579.8260	(0.016)	0.0000	0.0000	791
2017/09/12	ALBI	01/02/2018			Index Future	590.5820	590.5820	590.4890	590.4890	(0.016)	0.0000	0.0000	0
2017/09/12	ALBI	03/05/2018			Index Future	601.5840	601.5840	601.4890	601.4890	(0.016)	0.0000	0.0000	0
2017/09/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	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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2017/09/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	EL28	02/11/2017			Bond Future	127.4914	127.4914	127.4844	127.4844	(0.005)	0.0000	0.0000	0
2017/09/12	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
2017/09/12	EL28	02/11/2017	133.87	Put	Bond Future	6,378.6400	6.3786	6,385.5800	6.3856	0.109	0	0	0
2017/09/12	EL28	02/11/2017	133.89	Put	Bond Future	6,398.6400	6.3986	6,405.5800	6.4056	0.108	0	0	0
2017/09/12	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	EL28	02/11/2017	133.88	Put	Bond Future	6,388.6400	6.3886	6,395.5800	6.3956	0.109	0	0	0
2017/09/12	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	EL28	01/02/2018			Bond Future	129.8818	129.8818	129.8743	129.8743	(0.006)	0.0000	0.0000	0
2017/09/12	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	EL28	01/02/2018	132.29	Put	Bond Future	2,408.1600	2.4082	2,415.7300	2.4157	0.314	0	0	0
2017/09/12	EL28	01/02/2018	132.31	Put	Bond Future	2,428.1600	2.4282	2,435.7300	2.4357	0.312	0	0	0
2017/09/12	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	EL28	01/02/2018	132.30	Put	Bond Future	2,418.1600	2.4182	2,425.7300	2.4257	0.313	0	0	0
2017/09/12	EL28	03/05/2018	133.20	Put	Bond Future	846.4300	0.8464	852.8800	0.8529	0.762	0	0	0
2017/09/12	EL28	03/05/2018			Bond Future	132.3536	132.3536	132.3471	132.3471	(0.005)	0.0000	0.0000	0
2017/09/12	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	EL28	03/05/2018	133.19	Put	Bond Future	836.4300	0.8364	842.8800	0.8429	0.771	0	0	0
2017/09/12	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	EL28	03/05/2018	133.18	Put	Bond Future	826.4300	0.8264	832.8800	0.8329	0.780	0	0	0
2017/09/12	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	ES33	02/11/2017	10.66	Put	Bond Future	615.7900	0.6158	609.4900	0.6095	(1.023)	0	0	0
2017/09/12	ES33	02/11/2017			Bond Future	10.7601	76.5317	10.7591	76.5380	(0.010)	0.0000	0.0000	9,466
2017/09/12	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	ES33	02/11/2017	10.68	Put	Bond Future	492.1500	0.4922	485.8500	0.4859	(1.280)	0	0	0
2017/09/12	ES33	02/11/2017	10.67	Put	Bond Future	553.9300	0.5539	547.6300	0.5476	(1.137)	0	0	0
2017/09/12	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	ES33	01/02/2018	10.99	Call	Bond Future	745.6400	0.7456	751.9000	0.7519	0.840	0	0	0
2017/09/12	ES33	01/02/2018			Bond Future	10.8651	77.9391	10.8641	77.9454	(0.010)	0.0000	0.0000	0
2017/09/12	ES33	01/02/2018	11.00	Call	Bond Future	804.8700	0.8049	811.1300	0.8111	0.778	0	0	0
2017/09/12	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	ES33	01/02/2018	11.01	Call	Bond Future	864.0200	0.8640	870.2800	0.8703	0.725	0	0	0
2017/09/12	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	ES33	03/05/2018	11.22	Call	Bond Future	1,471.2400	1.4712	1,477.6300	1.4776	0.434	0	0	0
2017/09/12	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	ES33	03/05/2018			Bond Future	10.9678	75.5993	10.9667	75.6056	(0.010)	0.0000	0.0000	0
2017/09/12	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	ES33	03/05/2018	11.20	Call	Bond Future	1,356.1700	1.3562	1,362.5600	1.3626	0.471	0	0	0
2017/09/12	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	ES33	03/05/2018	11.21	Call	Bond Future	1,413.7400	1.4137	1,420.1300	1.4201	0.452	0	0	0
2017/09/12	ES42	02/11/2017			Bond Future	11.0252	79.0507	11.0190	79.0934	(0.056)	0.0000	0.0000	7,957
2017/09/12	ES42	01/02/2018			Bond Future	11.1273	80.5043	11.1209	80.5476	(0.058)	0.0000	0.0000	0
2017/09/12	ES42	03/05/2018			Bond Future	11.2322	77.7424	11.2256	77.7865	(0.059)	0.0000	0.0000	0
2017/09/12	GOVI	02/11/2017	572.45	Call	GOVI	63,100.0000	6.3100	61,780.0000	6.1780	(2.092)	0	0	0
2017/09/12	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	GOVI	02/11/2017			GOVI	578.7600	578.7600	578.6280	578.6280	(0.023)	0.0000	0.0000	669

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
2017/09/12	GOVI	02/11/2017	572.46	Call	GOVI	63,000.0000		6.3000	61,680.0000	6.1680	(2.095)	0	0	0
2017/09/12	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	GOVI	02/11/2017	572.44	Call	GOVI	63,200.0000		6.3200	61,880.0000	6.1880	(2.089)	0	0	0
2017/09/12	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	GOVI	01/02/2018			GOVI	589.4050		589.4050	589.2690	589.2690	(0.023)	0.0000	0.0000	0
2017/09/12	GOVI	01/02/2018	581.03	Call	GOVI	83,750.0000		8.3750	82,390.0000	8.2390	(1.624)	0	0	0
2017/09/12	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	GOVI	01/02/2018	581.04	Call	GOVI	83,650.0000		8.3650	82,290.0000	8.2290	(1.626)	0	0	0
2017/09/12	GOVI	01/02/2018	581.02	Call	GOVI	83,850.0000		8.3850	82,490.0000	8.2490	(1.622)	0	0	0
2017/09/12	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	GOVI	03/05/2018	590.27	Call	GOVI	101,140.0000		10.1140	99,760.0000	9.9760	(1.364)	0	0	0
2017/09/12	GOVI	03/05/2018	590.29	Call	GOVI	100,940.0000		10.0940	99,560.0000	9.9560	(1.367)	0	0	0
2017/09/12	GOVI	03/05/2018			GOVI	600.3840		600.3840	600.2460	600.2460	(0.023)	0.0000	0.0000	0
2017/09/12	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	GOVI	03/05/2018	590.28	Call	GOVI	101,040.0000		10.1040	99,660.0000	9.9660	(1.366)	0	0	0
2017/09/12	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/12	IGOV	02/11/2017			Index Future	250.1350		250.1350	250.1520	250.1520	0.007	0.0000	0.0000	1,163
2017/09/12	IGOV	01/02/2018			Index Future	254.8250		254.8250	254.8410	254.8410	0.006	0.0000	0.0000	0
2017/09/12	IGOV	03/05/2018			Index Future	259.6740		259.6740	259.6940	259.6940	0.008	0.0000	0.0000	0
2017/09/12	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/12	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/09/12	IS01	21/12/2017			Interest Rate Swap	99.7611		99.7611	99.7639	99.7639	0.003	0.0000	0.0000	0
2017/09/12	IS01	15/03/2018			Interest Rate Swap	99.6184		99.6184	99.6189	99.6189	0.001	0.0000	0.0000	0
2017/09/12	IS01	21/06/2018			Interest Rate Swap	99.6642		99.6642	99.6665	99.6665	0.002	0.0000	0.0000	0
2017/09/12	IS01	20/09/2018			Interest Rate Swap	99.7148		99.7148	99.7145	99.7145	0.000	0.0000	0.0000	0
2017/09/12	IS01	20/12/2018			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	IS02	18/12/2017			Interest Rate Swap	99.7921		99.7921	99.7941	99.7941	0.002	0.0000	0.0000	0
2017/09/12	IS02	16/03/2018			Interest Rate Swap	98.8977		98.8977	98.8991	98.8991	0.001	0.0000	0.0000	0
2017/09/12	IS02	15/06/2018			Interest Rate Swap	98.3589		98.3589	98.3595	98.3595	0.001	0.0000	0.0000	0
2017/09/12	IS02	21/09/2018			Interest Rate Swap	98.1790		98.1790	98.1789	98.1789	0.000	0.0000	0.0000	0
2017/09/12	IS02	21/12/2018			Interest Rate Swap	98.4400		98.4400	98.4400	98.4400	0.000	0.0000	0.0000	0
2017/09/12	IS02	15/03/2019			Interest Rate Swap	98.7235		98.7235	98.7253	98.7253	0.002	0.0000	0.0000	0
2017/09/12	IS02	21/06/2019			Interest Rate Swap	99.0121		99.0121	99.0159	99.0159	0.004	0.0000	0.0000	0
2017/09/12	IS02	20/09/2019			Interest Rate Swap	99.3229		99.3229	99.3329	99.3329	0.010	0.0000	0.0000	0
2017/09/12	IS02	20/12/2019			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	IS05	17/12/2020			Interest Rate Swap	95.1166		95.1166	95.1149	95.1149	(0.002)	0.0000	0.0000	0
2017/09/12	IS05	16/03/2021			Interest Rate Swap	94.2795		94.2795	94.2814	94.2814	0.002	0.0000	0.0000	0
2017/09/12	IS05	15/06/2021			Interest Rate Swap	93.4168		93.4168	93.4210	93.4210	0.004	0.0000	0.0000	0
2017/09/12	IS05	21/09/2021			Interest Rate Swap	93.5416		93.5416	93.5472	93.5472	0.006	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
2017/09/12	IS05	21/12/2021			Interest Rate Swap	95.6902	95.6902	95.6921	95.6921	0.002	0.0000	0.0000	51
2017/09/12	IS05	15/03/2022			Interest Rate Swap	95.7685	95.7685	95.7642	95.7642	(0.004)	0.0000	0.0000	0
2017/09/12	IS05	21/06/2022			Interest Rate Swap	96.9267	96.9267	96.9177	96.9177	(0.009)	0.0000	0.0000	0
2017/09/12	IS05	20/09/2022			Interest Rate Swap	99.1024	99.1024	99.0916	99.0916	(0.011)	0.0000	0.0000	0
2017/09/12	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	IS10	17/12/2025			Interest Rate Swap	93.4475	93.4475	93.4404	93.4404	(0.008)	0.0000	0.0000	0
2017/09/12	IS10	16/03/2026			Interest Rate Swap	90.4180	90.4180	90.4207	90.4207	0.003	0.0000	0.0000	0
2017/09/12	IS10	15/06/2026			Interest Rate Swap	89.1437	89.1437	89.1544	89.1544	0.012	0.0000	0.0000	0
2017/09/12	IS10	21/09/2026			Interest Rate Swap	91.3183	91.3183	91.3338	91.3338	0.017	0.0000	0.0000	0
2017/09/12	IS10	21/12/2026			Interest Rate Swap	95.1225	95.1225	95.1345	95.1345	0.013	0.0000	0.0000	0
2017/09/12	IS10	15/03/2027			Interest Rate Swap	93.6601	93.6601	93.6647	93.6647	0.005	0.0000	0.0000	0
2017/09/12	IS10	21/06/2027			Interest Rate Swap	95.7470	95.7470	95.7437	95.7437	(0.003)	0.0000	0.0000	0
2017/09/12	IS10	20/09/2027			Interest Rate Swap	99.4973	99.4973	99.4877	99.4877	(0.010)	0.0000	0.0000	0
2017/09/12	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/09/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/12	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/09/12	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/12	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/09/12	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/09/12	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/09/12	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/12	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/09/12	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/09/12	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/09/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/12	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/09/12	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/09/12	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/09/12	R023	02/11/2017	8.56	Call	Bond Future	3,332.1400	3.3321	3,288.8400	3.2888	(1.299)	0	0	0
2017/09/12	R023	02/11/2017			Bond Future	7.7695	101.3550	7.7796	101.3116	0.130	0.0000	0.0000	57,230
2017/09/12	R023	02/11/2017	8.56	Put	Bond Future	13.6300	0.0136	13.7300	0.0137	0.734	0	0	0
2017/09/12	R023	02/11/2017	8.58	Put	Bond Future	11.9700	0.0120	12.0400	0.0120	0.585	0	0	0
2017/09/12	R023	02/11/2017	8.57	Call	Bond Future	3,372.3900	3.3724	3,329.0800	3.3291	(1.284)	0	0	0
2017/09/12	R023	02/11/2017	8.57	Put	Bond Future	12.7800	0.0128	12.8700	0.0129	0.704	0	0	0
2017/09/12	R023	02/11/2017	8.58	Call	Bond Future	3,412.6700	3.4127	3,369.3400	3.3693	(1.270)	0	0	0
2017/09/12	R023	01/02/2018	8.33	Put	Bond Future	366.4300	0.3664	373.2000	0.3732	1.848	0	0	0
2017/09/12	R023	01/02/2018			Bond Future	7.7930	103.2189	7.8038	103.1746	0.138	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
2017/09/12	R023	01/02/2018	8.32	Call	Bond Future	2,514.0300	2.5140	2,476.6600	2.4767	(1.486)	0	0	0
2017/09/12	R023	01/02/2018	8.32	Put	Bond Future	374.8300	0.3748	381.7500	0.3817	1.846	0	0	0
2017/09/12	R023	01/02/2018	8.33	Call	Bond Future	2,545.6800	2.5457	2,508.1600	2.5082	(1.474)	0	0	0
2017/09/12	R023	01/02/2018	8.31	Call	Bond Future	2,482.7200	2.4827	2,445.5100	2.4455	(1.499)	0	0	0
2017/09/12	R023	01/02/2018	8.31	Put	Bond Future	383.5900	0.3836	390.6700	0.3907	1.846	0	0	0
2017/09/12	R023	03/05/2018	8.27	Call	Bond Future	2,506.7900	2.5068	2,472.6400	2.4726	(1.362)	0	0	0
2017/09/12	R023	03/05/2018			Bond Future	7.8068	101.2116	7.8182	101.1665	0.146	0.0000	0.0000	0
2017/09/12	R023	03/05/2018	8.27	Put	Bond Future	699.4500	0.6994	710.3800	0.7104	1.563	0	0	0
2017/09/12	R023	03/05/2018	8.28	Call	Bond Future	2,533.9400	2.5339	2,499.6400	2.4996	(1.354)	0	0	0
2017/09/12	R023	03/05/2018	8.29	Put	Bond Future	677.0300	0.6770	687.6600	0.6877	1.570	0	0	0
2017/09/12	R023	03/05/2018	8.28	Put	Bond Future	688.0300	0.6880	698.8100	0.6988	1.567	0	0	0
2017/09/12	R023	03/05/2018	8.29	Call	Bond Future	2,561.4900	2.5615	2,527.0400	2.5270	(1.345)	0	0	0
2017/09/12	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R035	02/11/2017			Bond Future	9.5626	95.8798	9.5619	95.8851	(0.007)	0.0000	0.0000	22,815
2017/09/12	R035	02/11/2017	9.60	Call	Bond Future	299.4500	0.2995	304.8200	0.3048	1.793	0	0	0
2017/09/12	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R035	02/11/2017	9.61	Call	Bond Future	379.1900	0.3792	384.5600	0.3846	1.416	0	0	0
2017/09/12	R035	02/11/2017	9.59	Call	Bond Future	219.6100	0.2196	224.9800	0.2250	2.445	0	0	0
2017/09/12	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R035	01/02/2018	9.75	Call	Bond Future	961.9000	0.9619	967.2000	0.9672	0.551	0	0	0
2017/09/12	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R035	01/02/2018			Bond Future	9.6274	97.6430	9.6267	97.6483	(0.007)	0.0000	0.0000	0
2017/09/12	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R035	01/02/2018	9.73	Call	Bond Future	806.0000	0.8060	811.3000	0.8113	0.658	0	0	0
2017/09/12	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R035	01/02/2018	9.74	Call	Bond Future	884.0000	0.8840	889.3000	0.8893	0.600	0	0	0
2017/09/12	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R035	03/05/2018			Bond Future	9.6876	94.9613	9.6869	94.9668	(0.007)	0.0000	0.0000	0
2017/09/12	R035	03/05/2018	9.90	Call	Bond Future	1,636.1900	1.6362	1,641.6600	1.6417	0.334	0	0	0
2017/09/12	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R035	03/05/2018	9.91	Call	Bond Future	1,712.1500	1.7122	1,717.6200	1.7176	0.319	0	0	0
2017/09/12	R035	03/05/2018	9.89	Call	Bond Future	1,560.1400	1.5601	1,565.6100	1.5656	0.351	0	0	0
2017/09/12	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R186	02/11/2017	8.89	Put	Bond Future	359.0900	0.3591	363.0100	0.3630	1.092	0	0	0
2017/09/12	R186	02/11/2017	8.88	Call	Bond Future	3,177.0900	3.1771	3,114.4900	3.1145	(1.970)	0	0	0
2017/09/12	R186	02/11/2017	8.75	Put	Bond Future	569.8500	0.5698	577.4800	0.5775	1.339	0	0	0
2017/09/12	R186	02/11/2017			Bond Future	8.4600	116.7558	8.4698	116.6890	0.116	0.0000	0.0000	167,512
2017/09/12	R186	02/11/2017	8.75	Call	Bond Future	2,516.9700	2.5170	2,457.8700	2.4579	(2.348)	0	0	0
2017/09/12	R186	02/11/2017	8.89	Call	Bond Future	3,230.1300	3.2301	3,167.3200	3.1673	(1.945)	0	0	0
2017/09/12	R186	02/11/2017	8.88	Put	Bond Future	371.7000	0.3717	375.8300	0.3758	1.111	0	0	0
2017/09/12	R186	02/11/2017	8.90	Call	Bond Future	3,283.6000	3.2836	3,220.5800	3.2206	(1.919)	0	0	0
2017/09/12	R186	02/11/2017	8.90	Put	Bond Future	346.9600	0.3470	350.6700	0.3507	1.069	0	0	0
2017/09/12	R186	02/11/2017	8.60	Call	Bond Future	1,839.1900	1.8392	1,785.9500	1.7859	(2.895)	0	0	0
2017/09/12	R186	02/11/2017	8.60	Put	Bond Future	893.4800	0.8935	906.9700	0.9070	1.510	0	0	3,750
2017/09/12	R186	02/11/2017	9.00	Call	Bond Future	3,832.7700	3.8328	3,768.0600	3.7681	(1.688)	0	0	0
2017/09/12	R186	02/11/2017	9.00	Put	Bond Future	242.9600	0.2430	244.9800	0.2450	0.831	0	0	5,000

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
2017/09/12	R186	01/02/2018	9.00	Call	Bond Future	4,081.3700	4.0814	4,025.0600	4.0251	(1.380)	0	0	0
2017/09/12	R186	01/02/2018	9.25	Call	Bond Future	5,328.8500	5.3288	5,267.8300	5.2678	(1.145)	0	0	0
2017/09/12	R186	01/02/2018	8.50	Put	Bond Future	2,031.4700	2.0315	2,058.1000	2.0581	1.311	0	0	0
2017/09/12	R186	01/02/2018	8.96	Call	Bond Future	3,892.3900	3.8924	3,836.9900	3.8370	(1.423)	0	0	0
2017/09/12	R186	01/02/2018			Bond Future	8.5027	113.6029	8.5129	113.5348	0.121	0.0000	0.0000	198
2017/09/12	R186	01/02/2018	7.75	Put	Bond Future	5,530.0500	5.5300	5,583.6600	5.5837	0.969	0	0	0
2017/09/12	R186	01/02/2018	7.75	Call	Bond Future	388.1100	0.3881	373.6300	0.3736	(3.731)	0	0	1,460
2017/09/12	R186	01/02/2018	8.50	Call	Bond Future	2,013.7600	2.0138	1,972.3000	1.9723	(2.059)	0	0	1,460
2017/09/12	R186	01/02/2018	9.00	Put	Bond Future	845.9100	0.8459	857.6900	0.8577	1.393	0	0	6,200
2017/09/12	R186	01/02/2018	8.75	Put	Bond Future	1,336.7600	1.3368	1,355.0800	1.3551	1.370	0	0	820
2017/09/12	R186	01/02/2018	9.25	Put	Bond Future	513.5900	0.5136	520.6600	0.5207	1.377	0	0	820
2017/09/12	R186	01/02/2018	8.97	Call	Bond Future	3,939.3100	3.9393	3,883.6800	3.8837	(1.412)	0	0	0
2017/09/12	R186	01/02/2018	8.96	Put	Bond Future	912.5600	0.9126	925.2500	0.9253	1.391	0	0	0
2017/09/12	R186	01/02/2018	8.75	Call	Bond Future	2,961.4600	2.9615	2,911.6900	2.9117	(1.681)	0	0	0
2017/09/12	R186	01/02/2018	8.97	Put	Bond Future	895.5000	0.8955	907.9600	0.9080	1.391	0	0	0
2017/09/12	R186	01/02/2018	8.98	Call	Bond Future	3,986.4600	3.9865	3,930.6000	3.9306	(1.401)	0	0	0
2017/09/12	R186	01/02/2018	8.98	Put	Bond Future	878.7100	0.8787	890.9400	0.8909	1.392	0	0	0
2017/09/12	R186	03/05/2018	8.91	Put	Bond Future	1,713.8800	1.7139	1,733.1200	1.7331	1.123	0	0	0
2017/09/12	R186	03/05/2018	8.92	Call	Bond Future	4,085.4800	4.0855	4,035.2000	4.0352	(1.231)	0	0	0
2017/09/12	R186	03/05/2018			Bond Future	8.5449	115.7186	8.5556	115.6494	0.125	0.0000	0.0000	0
2017/09/12	R186	03/05/2018	8.93	Call	Bond Future	4,127.0000	4.1270	4,076.5100	4.0765	(1.223)	0	0	0
2017/09/12	R186	03/05/2018	8.93	Put	Bond Future	1,670.5800	1.6706	1,689.3800	1.6894	1.125	0	0	0
2017/09/12	R186	03/05/2018	8.91	Call	Bond Future	4,044.4800	4.0445	3,994.4300	3.9944	(1.237)	0	0	0
2017/09/12	R186	03/05/2018	8.92	Put	Bond Future	1,691.9500	1.6919	1,710.9600	1.7110	1.124	0	0	0
2017/09/12	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R197	02/11/2017	305.15	Put	Bond Future	3,854.5500	3.8545	3,637.5500	3.6375	(5.630)	0	0	0
2017/09/12	R197	02/11/2017			Bond Future	301.2954	301.2954	301.5124	301.5124	0.072	0.0000	0.0000	2,350
2017/09/12	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R197	02/11/2017	305.17	Put	Bond Future	3,874.5500	3.8745	3,657.5500	3.6575	(5.601)	0	0	0
2017/09/12	R197	02/11/2017	305.16	Put	Bond Future	3,864.5500	3.8645	3,647.5500	3.6475	(5.615)	0	0	0
2017/09/12	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R197	01/02/2018	301.68	Put	Bond Future	1,709.2800	1.7093	1,489.2200	1.4892	(12.874)	0	0	0
2017/09/12	R197	01/02/2018			Bond Future	299.9707	299.9707	300.1908	300.1908	0.073	0.0000	0.0000	0
2017/09/12	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R197	01/02/2018	301.67	Put	Bond Future	1,699.2800	1.6993	1,479.2200	1.4792	(12.950)	0	0	0
2017/09/12	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R197	01/02/2018	301.66	Put	Bond Future	1,689.2800	1.6893	1,469.2200	1.4692	(13.027)	0	0	0
2017/09/12	R197	03/05/2018	304.46	Call	Bond Future	1,219.2200	1.2192	1,446.4500	1.4465	18.637	0	0	0
2017/09/12	R197	03/05/2018			Bond Future	305.6792	305.6792	305.9065	305.9065	0.074	0.0000	0.0000	0
2017/09/12	R197	03/05/2018	304.44	Call	Bond Future	1,239.2200	1.2392	1,466.4500	1.4665	18.337	0	0	0
2017/09/12	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R197	03/05/2018	304.45	Call	Bond Future	1,229.2200	1.2292	1,456.4500	1.4565	18.486	0	0	0
2017/09/12	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R202	02/11/2017	253.89	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
2017/09/12	R202	02/11/2017			Bond Future	240.5148	240.5148	240.4976	240.4976	(0.007)	0.0000	0.0000	28,647
2017/09/12	R202	02/11/2017	253.89	Put	Bond Future	13,375.1700	13.3752	13,392.4500	13.3924	0.129	0	0	0
2017/09/12	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R202	02/11/2017	253.91	Put	Bond Future	13,395.1700	13.3952	13,412.4500	13.4124	0.129	0	0	0
2017/09/12	R202	02/11/2017	253.90	Put	Bond Future	13,385.1700	13.3852	13,402.4500	13.4024	0.129	0	0	0
2017/09/12	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R202	01/02/2018	249.06	Put	Bond Future	7,739.8500	7.7399	7,758.0300	7.7580	0.235	0	0	0
2017/09/12	R202	01/02/2018			Bond Future	241.3201	241.3201	241.3020	241.3020	(0.008)	0.0000	0.0000	0
2017/09/12	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R202	01/02/2018	249.08	Put	Bond Future	7,759.8500	7.7599	7,778.0300	7.7780	0.234	0	0	0
2017/09/12	R202	01/02/2018	249.07	Put	Bond Future	7,749.8500	7.7499	7,768.0300	7.7680	0.235	0	0	0
2017/09/12	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R202	03/05/2018	247.48	Put	Bond Future	1,567.4000	1.5674	1,583.6500	1.5837	1.037	0	0	0
2017/09/12	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R202	03/05/2018			Bond Future	245.9126	245.9126	245.8963	245.8963	(0.007)	0.0000	0.0000	0
2017/09/12	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R202	03/05/2018	247.47	Put	Bond Future	1,557.4000	1.5574	1,573.6500	1.5737	1.043	0	0	0
2017/09/12	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R202	03/05/2018	247.49	Put	Bond Future	1,577.4000	1.5774	1,593.6500	1.5937	1.030	0	0	0
2017/09/12	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R204	02/11/2017			Bond Future	6.7950	104.3050	6.7910	104.3093	(0.059)	0.0000	0.0000	46,398
2017/09/12	R204	02/11/2017	7.75	Call	Bond Future	1,017.2400	1.0172	1,021.5700	1.0216	0.426	0	0	0
2017/09/12	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R204	02/11/2017	7.76	Call	Bond Future	1,027.8100	1.0278	1,032.1400	1.0321	0.421	0	0	0
2017/09/12	R204	02/11/2017	7.74	Call	Bond Future	1,006.6600	1.0067	1,010.9900	1.0110	0.430	0	0	0
2017/09/12	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R204	01/02/2018	7.27	Call	Bond Future	579.4800	0.5795	583.1100	0.5831	0.626	0	0	0
2017/09/12	R204	01/02/2018			Bond Future	6.6021	102.1850	6.5971	102.1893	(0.077)	0.0000	0.0000	0
2017/09/12	R204	01/02/2018	7.25	Call	Bond Future	564.2100	0.5642	567.7900	0.5678	0.635	0	0	0
2017/09/12	R204	01/02/2018	7.25	Put	Bond Future	20.6600	0.0207	19.9600	0.0200	(3.388)	0	0	0
2017/09/12	R204	01/02/2018	7.27	Put	Bond Future	19.2200	0.0192	18.5700	0.0186	(3.382)	0	0	0
2017/09/12	R204	01/02/2018	7.26	Call	Bond Future	571.8400	0.5718	575.4400	0.5754	0.630	0	0	0
2017/09/12	R204	01/02/2018	7.26	Put	Bond Future	19.9300	0.0199	19.2500	0.0193	(3.412)	0	0	0
2017/09/12	R204	03/05/2018	7.10	Put	Bond Future	19.5900	0.0196	19.0000	0.0190	(3.012)	0	0	0
2017/09/12	R204	03/05/2018			Bond Future	6.2224	104.0882	6.2151	104.0926	(0.116)	0.0000	0.0000	0
2017/09/12	R204	03/05/2018	7.09	Call	Bond Future	544.6900	0.5447	548.4900	0.5485	0.698	0	0	0
2017/09/12	R204	03/05/2018	7.09	Put	Bond Future	20.0500	0.0200	19.4500	0.0195	(2.993)	0	0	0
2017/09/12	R204	03/05/2018	7.10	Call	Bond Future	550.2500	0.5502	554.0600	0.5541	0.692	0	0	0
2017/09/12	R204	03/05/2018	7.08	Call	Bond Future	539.1400	0.5391	542.9300	0.5429	0.703	0	0	0
2017/09/12	R204	03/05/2018	7.08	Put	Bond Future	20.5200	0.0205	19.9100	0.0199	(2.973)	0	0	0
2017/09/12	R207	02/11/2017	8.04	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017/09/12	R207	02/11/2017	8.03	Call	Bond Future	1,846.0200	1.8460	1,834.1600	1.8342	(0.642)	0	0	0
2017/09/12	R207	02/11/2017			Bond Future	7.0959	102.5581	7.1018	102.5463	0.084	0.0000	0.0000	41,067
2017/09/12	R207	02/11/2017	8.04	Call	Bond Future	1,865.5500	1.8656	1,853.6900	1.8537	(0.636)	0	0	0
2017/09/12	R207	02/11/2017	8.03	Put	Bond Future	0.0200	0.0000	0.0200	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
2017/09/12	R207	02/11/2017	8.05	Call	Bond Future	1,885.0700	1.8851	1,873.2000	1.8732	(0.630)	0	0	0
2017/09/12	R207	02/11/2017	8.05	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017/09/12	R207	01/02/2018	7.61	Put	Bond Future	72.5700	0.0726	73.5800	0.0736	1.392	0	0	0
2017/09/12	R207	01/02/2018	7.60	Call	Bond Future	1,064.7100	1.0647	1,053.5600	1.0536	(1.047)	0	0	0
2017/09/12	R207	01/02/2018			Bond Future	7.0431	100.8030	7.0499	100.7908	0.097	0.0000	0.0000	0
2017/09/12	R207	01/02/2018	7.61	Call	Bond Future	1,080.0100	1.0800	1,068.8200	1.0688	(1.036)	0	0	0
2017/09/12	R207	01/02/2018	7.60	Put	Bond Future	74.9200	0.0749	75.9700	0.0760	1.401	0	0	0
2017/09/12	R207	01/02/2018	7.62	Call	Bond Future	1,095.2200	1.0952	1,084.0000	1.0840	(1.024)	0	0	0
2017/09/12	R207	01/02/2018	7.62	Put	Bond Future	70.1300	0.0701	71.1100	0.0711	1.397	0	0	0
2017/09/12	R207	03/05/2018	7.57	Call	Bond Future	1,061.5200	1.0615	1,050.9700	1.0510	(0.994)	0	0	0
2017/09/12	R207	03/05/2018	7.56	Put	Bond Future	133.2100	0.1332	135.1000	0.1351	1.419	0	0	0
2017/09/12	R207	03/05/2018			Bond Future	6.9744	102.6804	6.9822	102.6680	0.113	0.0000	0.0000	0
2017/09/12	R207	03/05/2018	7.58	Call	Bond Future	1,074.3400	1.0743	1,063.7600	1.0638	(0.985)	0	0	0
2017/09/12	R207	03/05/2018	7.58	Put	Bond Future	127.4900	0.1275	129.3000	0.1293	1.420	0	0	0
2017/09/12	R207	03/05/2018	7.57	Put	Bond Future	130.2100	0.1302	132.0500	0.1321	1.413	0	0	0
2017/09/12	R207	03/05/2018	7.56	Call	Bond Future	1,048.9800	1.0490	1,038.4800	1.0385	(1.001)	0	0	0
2017/09/12	R208	02/11/2017	8.19	Call	Bond Future	2,518.6100	2.5186	2,487.4200	2.4874	(1.238)	0	0	0
2017/09/12	R208	02/11/2017	8.18	Put	Bond Future	0.6400	0.0006	0.6500	0.0007	1.563	0	0	0
2017/09/12	R208	02/11/2017			Bond Future	7.3170	99.0169	7.3276	98.9857	0.146	0.0000	0.0000	32,186
2017/09/12	R208	02/11/2017	8.20	Call	Bond Future	2,546.9300	2.5469	2,515.7400	2.5157	(1.225)	0	0	0
2017/09/12	R208	02/11/2017	8.20	Put	Bond Future	0.5200	0.0005	0.5300	0.0005	1.923	0	0	0
2017/09/12	R208	02/11/2017	8.19	Put	Bond Future	0.5800	0.0006	0.5900	0.0006	1.724	0	0	0
2017/09/12	R208	02/11/2017	8.18	Call	Bond Future	2,490.2700	2.4903	2,459.0800	2.4591	(1.252)	0	0	0
2017/09/12	R208	01/02/2018	7.85	Put	Bond Future	160.6300	0.1606	164.9200	0.1649	2.671	0	0	0
2017/09/12	R208	01/02/2018			Bond Future	7.3075	100.8378	7.3192	100.8059	0.159	0.0000	0.0000	0
2017/09/12	R208	01/02/2018	7.84	Call	Bond Future	1,611.6800	1.6117	1,584.1800	1.5842	(1.706)	0	0	0
2017/09/12	R208	01/02/2018	7.84	Put	Bond Future	165.3100	0.1653	169.7100	0.1697	2.662	0	0	0
2017/09/12	R208	01/02/2018	7.85	Call	Bond Future	1,633.9100	1.6339	1,606.3000	1.6063	(1.690)	0	0	0
2017/09/12	R208	01/02/2018	7.83	Call	Bond Future	1,589.5500	1.5896	1,562.1700	1.5622	(1.723)	0	0	0
2017/09/12	R208	01/02/2018	7.83	Put	Bond Future	170.1000	0.1701	174.6200	0.1746	2.657	0	0	0
2017/09/12	R208	03/05/2018	7.77	Call	Bond Future	1,530.4000	1.5304	1,505.0800	1.5051	(1.654)	0	0	0
2017/09/12	R208	03/05/2018			Bond Future	7.2857	99.3147	7.2984	99.2822	0.175	0.0000	0.0000	0
2017/09/12	R208	03/05/2018	7.77	Put	Bond Future	305.4500	0.3055	312.5900	0.3126	2.338	0	0	0
2017/09/12	R208	03/05/2018	7.78	Call	Bond Future	1,549.4000	1.5494	1,523.9600	1.5240	(1.642)	0	0	0
2017/09/12	R208	03/05/2018	7.79	Put	Bond Future	293.3700	0.2934	300.2600	0.3003	2.349	0	0	0
2017/09/12	R208	03/05/2018	7.78	Put	Bond Future	299.3600	0.2994	306.3800	0.3064	2.345	0	0	0
2017/09/12	R208	03/05/2018	7.79	Call	Bond Future	1,568.4900	1.5685	1,542.9200	1.5429	(1.630)	0	0	0
2017/09/12	R209	02/11/2017	9.54	Call	Bond Future	1,476.8900	1.4769	1,465.0600	1.4651	(0.801)	0	0	0
2017/09/12	R209	02/11/2017	9.52	Put	Bond Future	1,461.1800	1.4612	1,445.3900	1.4454	(1.081)	0	0	0
2017/09/12	R209	02/11/2017	9.00	Put	Bond Future	3,976.0600	3.9761	3,964.5800	3.9646	(0.289)	0	0	0
2017/09/12	R209	02/11/2017	10.60	Put	Bond Future	47.9200	0.0479	45.2200	0.0452	(5.634)	0	0	1,300
2017/09/12	R209	02/11/2017	9.75	Call	Bond Future	2,290.6600	2.2907	2,280.5400	2.2805	(0.442)	0	0	0
2017/09/12	R209	02/11/2017	8.30	Put	Bond Future	9,037.8400	9.0378	9,033.2800	9.0333	(0.050)	0	0	0
2017/09/12	R209	02/11/2017	9.88	Put	Bond Future	567.9000	0.5679	555.6300	0.5556	(2.161)	0	0	1,350
2017/09/12	R209	02/11/2017			Bond Future	9.5277	72.4472	9.5271	72.4510	(0.006)	0.0000	0.0000	116,861
2017/09/12	R209	02/11/2017	9.54	Put	Bond Future	1,394.0700	1.3941	1,378.3400	1.3783	(1.128)	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
2017/09/12	R209	02/11/2017	9.52	Call	Bond Future	1,409.3700	1.4094	1,397.4800	1.3975	(0.844)	0	0	0
2017/09/12	R209	02/11/2017	10.00	Call	Bond Future	3,474.2600	3.4743	3,467.7700	3.4678	(0.187)	0	0	0
2017/09/12	R209	02/11/2017	10.00	Put	Bond Future	396.5200	0.3965	386.1300	0.3861	(2.620)	0	0	1,138
2017/09/12	R209	02/11/2017	9.53	Put	Bond Future	1,427.3600	1.4274	1,411.5900	1.4116	(1.105)	0	0	0
2017/09/12	R209	02/11/2017	9.00	Call	Bond Future	287.2900	0.2873	279.7100	0.2797	(2.638)	0	0	2,248
2017/09/12	R209	02/11/2017	10.60	Call	Bond Future	6,755.7500	6.7558	6,756.9500	6.7570	0.018	0	0	0
2017/09/12	R209	02/11/2017	9.75	Put	Bond Future	816.7200	0.8167	802.7000	0.8027	(1.717)	0	0	6,500
2017/09/12	R209	02/11/2017	8.30	Call	Bond Future	8.6600	0.0087	8.0000	0.0080	(7.621)	0	0	2,800
2017/09/12	R209	02/11/2017	9.88	Call	Bond Future	2,882.7800	2.8828	2,874.4100	2.8744	(0.290)	0	0	0
2017/09/12	R209	02/11/2017	9.53	Call	Bond Future	1,442.9100	1.4429	1,431.0400	1.4310	(0.823)	0	0	0
2017/09/12	R209	02/11/2017	9.58	Call	Bond Future	1,617.3500	1.6174	1,605.7000	1.6057	(0.720)	0	0	0
2017/09/12	R209	02/11/2017	9.58	Put	Bond Future	1,266.3900	1.2664	1,250.8400	1.2508	(1.228)	0	0	1,350
2017/09/12	R209	02/11/2017	9.33	Put	Bond Future	2,210.8900	2.2109	2,195.4800	2.1955	(0.697)	0	0	0
2017/09/12	R209	02/11/2017	9.33	Call	Bond Future	861.0200	0.8610	849.5100	0.8495	(1.337)	0	0	1,350
2017/09/12	R209	01/02/2018	10.10	Call	Bond Future	4,358.4100	4.3584	4,354.3400	4.3543	(0.093)	0	0	0
2017/09/12	R209	01/02/2018	9.73	Call	Bond Future	2,823.0000	2.8230	2,817.3200	2.8173	(0.201)	0	0	0.201
2017/09/12	R209	01/02/2018	9.71	Put	Bond Future	1,912.5300	1.9125	1,902.8600	1.9029	(0.506)	0	0	0
2017/09/12	R209	01/02/2018	9.72	Call	Bond Future	2,785.5300	2.7855	2,779.8200	2.7798	(0.205)	0	0	0
2017/09/12	R209	01/02/2018			Bond Future	9.5835	73.7794	9.5829	73.7833	(0.006)	0.0000	0.0000	0
2017/09/12	R209	01/02/2018	9.73	Put	Bond Future	1,856.6400	1.8566	1,847.0300	1.8470	(0.518)	0	0	0
2017/09/12	R209	01/02/2018	9.71	Call	Bond Future	2,748.1200	2.7481	2,742.3800	2.7424	(0.209)	0	0	0
2017/09/12	R209	01/02/2018	10.10	Put	Bond Future	1,036.7600	1.0368	1,028.7600	1.0288	(0.772)	0	0	3,000
2017/09/12	R209	01/02/2018	9.72	Put	Bond Future	1,884.5100	1.8845	1,874.8700	1.8749	(0.512)	0	0	0
2017/09/12	R209	01/02/2018	10.00	Call	Bond Future	3,918.0600	3.9181	3,913.4800	3.9135	(0.117)	0	0	0
2017/09/12	R209	01/02/2018	10.00	Put	Bond Future	1,221.1800	1.2212	1,212.6700	1.2127	(0.697)	0	0	7,500
2017/09/12	R209	03/05/2018	9.85	Put	Bond Future	2,457.4000	2.4574	2,449.2400	2.4492	(0.332)	0	0	0
2017/09/12	R209	03/05/2018			Bond Future	9.6383	72.0043	9.6377	72.0083	(0.006)	0.0000	0.0000	0
2017/09/12	R209	03/05/2018	9.85	Call	Bond Future	3,833.5600	3.8336	3,829.4200	3.8294	(0.108)	0	0	0
2017/09/12	R209	03/05/2018	9.86	Call	Bond Future	3,870.8100	3.8708	3,866.6900	3.8667	(0.106)	0	0	0
2017/09/12	R209	03/05/2018	9.86	Put	Bond Future	2,430.6400	2.4306	2,422.5000	2.4225	(0.335)	0	0	0
2017/09/12	R209	03/05/2018	9.84	Call	Bond Future	3,796.4700	3.7965	3,792.3100	3.7923	(0.110)	0	0	0
2017/09/12	R209	03/05/2018	9.84	Put	Bond Future	2,484.4100	2.4844	2,476.2300	2.4762	(0.329)	0	0	0
2017/09/12	R210	02/11/2017	192.08	Put	Bond Future	6,698.1200	6.6981	6,711.7100	6.7117	0.203	0	0	0
2017/09/12	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R210	02/11/2017			Bond Future	185.3819	185.3819	185.3683	185.3683	(0.007)	0.0000	0.0000	2,179
2017/09/12	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R210	02/11/2017	192.07	Put	Bond Future	6,688.1200	6.6881	6,701.7100	6.7017	0.203	0	0	0
2017/09/12	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R210	02/11/2017	192.09	Put	Bond Future	6,708.1200	6.7081	6,721.7100	6.7217	0.203	0	0	0
2017/09/12	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R210	01/02/2018			Bond Future	188.8579	188.8579	188.8432	188.8432	(0.008)	0.0000	0.0000	0
2017/09/12	R210	01/02/2018	192.36	Put	Bond Future	3,502.1400	3.5021	3,516.7800	3.5168	0.418	0	0	0
2017/09/12	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R210	01/02/2018	192.38	Put	Bond Future	3,522.1400	3.5221	3,536.7800	3.5368	0.416	0	0	0
2017/09/12	R210	01/02/2018	192.37	Put	Bond Future	3,512.1400	3.5121	3,526.7800	3.5268	0.417	0	0	0
2017/09/12	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R210	03/05/2018	191.45	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
2017/09/12	R210	03/05/2018	191.44	Put	Bond Future	1,410.8800	1.4109	1,423.9300	1.4239	0.925	0	0	0
2017/09/12	R210	03/05/2018			Bond Future	190.0291	190.0291	190.0161	190.0161	(0.007)	0.0000	0.0000	0
2017/09/12	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R210	03/05/2018	191.46	Put	Bond Future	1,430.8800	1.4309	1,443.9300	1.4439	0.912	0	0	0
2017/09/12	R210	03/05/2018	191.45	Put	Bond Future	1,420.8800	1.4209	1,433.9300	1.4339	0.918	0	0	0
2017/09/12	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R212	02/11/2017			Bond Future	151.2481	151.2481	151.2055	151.2055	(0.028)	0.0000	0.0000	4,057
2017/09/12	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R212	02/11/2017	152.40	Put	Bond Future	1,151.8900	1.1519	1,194.5100	1.1945	3.700	0	0	0
2017/09/12	R212	02/11/2017	152.42	Put	Bond Future	1,171.8900	1.1719	1,214.5100	1.2145	3.637	0	0	0
2017/09/12	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R212	02/11/2017	152.41	Put	Bond Future	1,161.8900	1.1619	1,204.5100	1.2045	3.668	0	0	0
2017/09/12	R212	01/02/2018	154.71	Put	Bond Future	2,664.2500	2.6643	2,708.3000	2.7083	1.653	0	0	0
2017/09/12	R212	01/02/2018			Bond Future	152.0458	152.0458	152.0017	152.0017	(0.029)	0.0000	0.0000	0
2017/09/12	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R212	01/02/2018	154.70	Put	Bond Future	2,654.2500	2.6543	2,698.3000	2.6983	1.660	0	0	0
2017/09/12	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R212	01/02/2018	154.69	Put	Bond Future	2,644.2500	2.6443	2,688.3000	2.6883	1.666	0	0	0
2017/09/12	R212	03/05/2018	154.30	Call	Bond Future	639.1700	0.6392	595.8500	0.5959	(6.778)	0	0	0
2017/09/12	R212	03/05/2018			Bond Future	154.9392	154.9392	154.8958	154.8958	(0.028)	0.0000	0.0000	0
2017/09/12	R212	03/05/2018	154.28	Call	Bond Future	659.1700	0.6592	615.8500	0.6159	(6.572)	0	0	0
2017/09/12	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R212	03/05/2018	154.29	Call	Bond Future	649.1700	0.6492	605.8500	0.6059	(6.673)	0	0	0
2017/09/12	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/12	R213	02/11/2017	9.36	Put	Bond Future	793.6200	0.7936	815.0700	0.8151	2.703	0	0	0
2017/09/12	R213	02/11/2017			Bond Future	9.1524	84.9244	9.1671	84.8255	0.161	0.0000	0.0000	63,283
2017/09/12	R213	02/11/2017	9.35	Call	Bond Future	2,131.5300	2.1315	2,054.6800	2.0547	(3.605)	0	0	0
2017/09/12	R213	02/11/2017	9.35	Put	Bond Future	816.0700	0.8161	838.1300	0.8381	2.703	0	0	0
2017/09/12	R213	02/11/2017	9.36	Call	Bond Future	2,174.8800	2.1749	2,097.4200	2.0974	(3.562)	0	0	0
2017/09/12	R213	02/11/2017	9.34	Call	Bond Future	2,088.5900	2.0886	2,012.3600	2.0124	(3.650)	0	0	0
2017/09/12	R213	02/11/2017	9.34	Put	Bond Future	839.0000	0.8390	861.6800	0.8617	2.703	0	0	0
2017/09/12	R213	01/02/2018	9.42	Call	Bond Future	2,961.8400	2.9618	2,892.9800	2.8930	(2.325)	0	0	0
2017/09/12	R213	01/02/2018	9.41	Put	Bond Future	1,597.4700	1.5975	1,629.9200	1.6299	2.031	0	0	0
2017/09/12	R213	01/02/2018			Bond Future	9.2080	86.4862	9.2233	86.3853	0.165	0.0000	0.0000	0
2017/09/12	R213	01/02/2018	9.43	Call	Bond Future	3,001.6800	3.0017	2,932.3800	2.9324	(2.309)	0	0	0
2017/09/12	R213	01/02/2018	9.43	Put	Bond Future	1,547.0600	1.5471	1,578.6300	1.5786	2.041	0	0	0
2017/09/12	R213	01/02/2018	9.42	Put	Bond Future	1,572.0000	1.5720	1,604.0100	1.6040	2.036	0	0	0
2017/09/12	R213	01/02/2018	9.41	Call	Bond Future	2,922.4500	2.9225	2,854.0300	2.8540	(2.341)	0	0	0
2017/09/12	R213	03/05/2018	9.57	Put	Bond Future	2,050.7700	2.0508	2,083.6000	2.0836	1.601	0	0	0
2017/09/12	R213	03/05/2018	9.56	Call	Bond Future	4,013.4200	4.0134	3,943.8500	3.9438	(1.733)	0	0	0
2017/09/12	R213	03/05/2018			Bond Future	9.2589	84.5475	9.2746	84.4448	0.170	0.0000	0.0000	0
2017/09/12	R213	03/05/2018	9.57	Call	Bond Future	4,052.7200	4.0527	3,982.8300	3.9828	(1.725)	0	0	0
2017/09/12	R213	03/05/2018	9.56	Put	Bond Future	2,074.8000	2.0748	2,107.9500	2.1079	1.598	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
2017/09/12	R213	03/05/2018	9.58	Call	Bond Future	4,092.1800	4.0922	4,021.9700	4.0220	(1.716)	0	0	0
2017/09/12	R213	03/05/2018	9.58	Put	Bond Future	2,026.9800	2.0270	2,059.4900	2.0595	1.604	0	0	0
2017/09/12	R214	02/11/2017	9.60	Call	Bond Future	1,203.5700	1.2036	1,206.4600	1.2065	0.240	0	0	0
2017/09/12	R214	02/11/2017			Bond Future	9.6995	71.8426	9.6938	71.8822	(0.059)	0.0000	0.0000	44,034
2017/09/12	R214	02/11/2017	9.60	Put	Bond Future	1,901.2500	1.9013	1,864.5400	1.8645	(1.931)	0	0	0
2017/09/12	R214	02/11/2017	9.58	Call	Bond Future	1,144.2100	1.1442	1,146.6300	1.1466	0.211	0	0	0
2017/09/12	R214	02/11/2017	9.58	Put	Bond Future	1,983.5000	1.9835	1,946.3200	1.9463	(1.874)	0	0	0
2017/09/12	R214	02/11/2017	9.59	Put	Bond Future	1,942.0900	1.9421	1,905.1400	1.9051	(1.903)	0	0	0
2017/09/12	R214	02/11/2017	9.59	Call	Bond Future	1,173.6600	1.1737	1,176.3100	1.1763	0.226	0	0	0
2017/09/12	R214	01/02/2018	9.84	Call	Bond Future	2,697.5900	2.6976	2,711.5200	2.7115	0.516	0	0	0
2017/09/12	R214	01/02/2018			Bond Future	9.7588	73.1638	9.7529	73.2040	(0.060)	0.0000	0.0000	0
2017/09/12	R214	01/02/2018	9.82	Call	Bond Future	2,624.1300	2.6241	2,637.6900	2.6377	0.517	0	0	0
2017/09/12	R214	01/02/2018	9.82	Put	Bond Future	2,204.5500	2.2046	2,177.8300	2.1778	(1.212)	0	0	0
2017/09/12	R214	01/02/2018	9.84	Put	Bond Future	2,141.8800	2.1419	2,115.5300	2.1155	(1.230)	0	0	0
2017/09/12	R214	01/02/2018	9.83	Call	Bond Future	2,660.7400	2.6607	2,674.4800	2.6745	0.516	0	0	0
2017/09/12	R214	01/02/2018	9.83	Put	Bond Future	2,173.0400	2.1730	2,146.5000	2.1465	(1.221)	0	0	0
2017/09/12	R214	03/05/2018	9.99	Put	Bond Future	2,680.1500	2.6801	2,656.1500	2.6562	(0.895)	0	0	0
2017/09/12	R214	03/05/2018			Bond Future	9.8137	71.2305	9.8077	71.2715	(0.061)	0.0000	0.0000	0
2017/09/12	R214	03/05/2018	9.98	Call	Bond Future	3,828.1500	3.8281	3,845.0100	3.8450	0.440	0	0	0
2017/09/12	R214	03/05/2018	9.98	Put	Bond Future	2,708.8700	2.7089	2,684.7300	2.6847	(0.891)	0	0	0
2017/09/12	R214	03/05/2018	9.99	Call	Bond Future	3,865.7900	3.8658	3,882.7900	3.8828	0.440	0	0	0
2017/09/12	R214	03/05/2018	9.97	Call	Bond Future	3,790.8800	3.7909	3,807.6100	3.8076	0.441	0	0	0
2017/09/12	R214	03/05/2018	9.97	Put	Bond Future	2,738.0700	2.7381	2,713.8000	2.7138	(0.886)	0	0	0
2017/09/12	R248	02/11/2017	9.65	Call	Bond Future	1,417.7100	1.4177	1,419.9200	1.4199	0.156	0	0	0
2017/09/12	R248	02/11/2017	9.66	Put	Bond Future	2,620.1800	2.6202	2,572.2400	2.5722	(1.830)	0	0	0
2017/09/12	R248	02/11/2017			Bond Future	9.7911	91.5726	9.7854	91.6231	(0.059)	0.0000	0.0000	81,327
2017/09/12	R248	02/11/2017	9.65	Put	Bond Future	2,674.0100	2.6740	2,625.7900	2.6258	(1.803)	0	0	0
2017/09/12	R248	02/11/2017	9.66	Call	Bond Future	1,453.9400	1.4539	1,456.4300	1.4564	0.171	0	0	0
2017/09/12	R248	02/11/2017	9.64	Call	Bond Future	1,382.0400	1.3820	1,383.9800	1.3840	0.140	0	0	0
2017/09/12	R248	02/11/2017	9.64	Put	Bond Future	2,728.5600	2.7286	2,680.0700	2.6801	(1.777)	0	0	0
2017/09/12	R248	01/02/2018	9.90	Put	Bond Future	2,997.5100	2.9975	2,962.7000	2.9627	(1.161)	0	0	0
2017/09/12	R248	01/02/2018	9.89	Call	Bond Future	3,357.0800	3.3571	3,373.2700	3.3733	0.482	0	0	0
2017/09/12	R248	01/02/2018			Bond Future	9.8532	93.2567	9.8473	93.3080	(0.060)	0.0000	0.0000	170
2017/09/12	R248	01/02/2018	9.90	Call	Bond Future	3,402.3900	3.4024	3,418.8000	3.4188	0.482	0	0	0
2017/09/12	R248	01/02/2018	9.89	Put	Bond Future	3,038.5000	3.0385	3,003.4700	3.0035	(1.153)	0	0	0
2017/09/12	R248	01/02/2018	9.91	Call	Bond Future	3,447.9900	3.4480	3,464.6200	3.4646	0.482	0	0	0
2017/09/12	R248	01/02/2018	9.91	Put	Bond Future	2,956.9700	2.9570	2,922.3800	2.9224	(1.170)	0	0	0
2017/09/12	R248	03/05/2018	10.06	Call	Bond Future	4,927.5800	4.9276	4,948.3800	4.9484	0.422	0	0	0
2017/09/12	R248	03/05/2018	10.05	Put	Bond Future	3,699.8300	3.6998	3,668.2400	3.6682	(0.854)	0	0	0
2017/09/12	R248	03/05/2018			Bond Future	9.9110	90.5567	9.9049	90.6089	(0.061)	0.0000	0.0000	0
2017/09/12	R248	03/05/2018	10.07	Call	Bond Future	4,974.1100	4.9741	4,995.0800	4.9951	0.422	0	0	0
2017/09/12	R248	03/05/2018	10.07	Put	Bond Future	3,625.3300	3.6253	3,594.0800	3.5941	(0.862)	0	0	0
2017/09/12	R248	03/05/2018	10.06	Put	Bond Future	3,662.5600	3.6626	3,631.1400	3.6311	(0.858)	0	0	0
2017/09/12	R248	03/05/2018	10.05	Call	Bond Future	4,880.9500	4.8810	4,901.5800	4.9016	0.423	0	0	0

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<b>Total</b>												<b>1067306</b>
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