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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/09/2017 TO 13/09/2017

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
2017/09/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	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
2017/09/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2025	02/11/2017			Bond Future	129.5985	129.5985	129.9235	129.9235	0.251	0.0000	0.0000	2,291
2017/09/13	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2025	02/11/2017	132.96	Put	Bond Future	3,361.4700	3.3615	3,036.5400	3.0365	(9.666)	0	0	0
2017/09/13	2025	02/11/2017	132.98	Put	Bond Future	3,381.4700	3.3815	3,056.5400	3.0565	(9.609)	0	0	0
2017/09/13	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2025	02/11/2017	132.97	Put	Bond Future	3,371.4700	3.3715	3,046.5400	3.0465	(9.638)	0	0	0
2017/09/13	2025	01/02/2018	133.89	Put	Bond Future	3,199.7800	3.1998	2,868.3900	2.8684	(10.357)	0	0	0
2017/09/13	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2025	01/02/2018			Bond Future	130.6902	130.6902	131.0216	131.0216	0.254	0.0000	0.0000	0
2017/09/13	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2025	01/02/2018	133.88	Put	Bond Future	3,189.7800	3.1898	2,858.3900	2.8584	(10.389)	0	0	0
2017/09/13	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2025	01/02/2018	133.90	Put	Bond Future	3,209.7800	3.2098	2,878.3900	2.8784	(10.324)	0	0	0
2017/09/13	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	304.4000	0.3044	100.000	0	0	0
2017/09/13	2025	03/05/2018	133.20	Put	Bond Future	21.4000	0.0214	0.0000	0.0000	(100.000)	0	0	0
2017/09/13	2025	03/05/2018			Bond Future	133.1786	133.1786	133.5144	133.5144	0.252	0.0000	0.0000	0
2017/09/13	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	294.4000	0.2944	100.000	0	0	0
2017/09/13	2025	03/05/2018	133.22	Put	Bond Future	41.4000	0.0414	0.0000	0.0000	(100.000)	0	0	0
2017/09/13	2025	03/05/2018	133.21	Put	Bond Future	31.4000	0.0314	0.0000	0.0000	(100.000)	0	0	0
2017/09/13	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	314.4000	0.3144	100.000	0	0	0
2017/09/13	2029	02/11/2017			Bond Future	100.1303	100.1303	100.1097	100.1097	(0.021)	0.0000	0.0000	1,370
2017/09/13	2029	01/02/2018			Bond Future	102.0073	102.0073	101.9867	101.9867	(0.020)	0.0000	0.0000	0
2017/09/13	2029	03/05/2018			Bond Future	102.9325	102.9325	102.9100	102.9100	(0.022)	0.0000	0.0000	0
2017/09/13	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2030	02/11/2017	9.34	Call	Bond Future	1,874.6100	1.8746	1,992.1300	1.9921	6.269	0	0	0
2017/09/13	2030	02/11/2017			Bond Future	9.0649	94.3547	9.0479	94.4722	(0.187)	0.0000	0.0000	59,104
2017/09/13	2030	02/11/2017	9.35	Call	Bond Future	1,941.7700	1.9418	2,059.2900	2.0593	6.052	0	0	0
2017/09/13	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2030	02/11/2017	9.36	Call	Bond Future	2,008.8500	2.0088	2,126.3700	2.1264	5.850	0	0	0
2017/09/13	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2030	01/02/2018			Bond Future	9.1174	92.0849	9.0997	92.2050	(0.193)	0.0000	0.0000	0
2017/09/13	2030	01/02/2018	9.38	Call	Bond Future	1,762.7100	1.7627	1,882.7800	1.8828	6.812	0	0	0
2017/09/13	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2030	01/02/2018	9.39	Call	Bond Future	1,828.9100	1.8289	1,948.9800	1.9490	6.565	0	0	0
2017/09/13	2030	01/02/2018	9.37	Call	Bond Future	1,696.4500	1.6965	1,816.5200	1.8165	7.078	0	0	0
2017/09/13	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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2017/09/13	2030	03/05/2018	9.51	Call	Bond Future	2,218.9400	2.2189	2,340.5600	2.3406	5.481	0	0	0
2017/09/13	2030	03/05/2018			Bond Future	9.1728	93.7999	9.1547	93.9215	(0.198)	0.0000	0.0000	0
2017/09/13	2030	03/05/2018	9.49	Call	Bond Future	2,089.3700	2.0894	2,210.9900	2.2110	5.821	0	0	0
2017/09/13	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2030	03/05/2018	9.50	Call	Bond Future	2,154.1900	2.1542	2,275.8100	2.2758	5.646	0	0	0
2017/09/13	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2032	02/11/2017	9.49	Put	Bond Future	922.6900	0.9227	852.4500	0.8525	(7.613)	0	0	0
2017/09/13	2032	02/11/2017	9.48	Call	Bond Future	2,238.3100	2.2383	2,331.4200	2.3314	4.160	0	0	0
2017/09/13	2032	02/11/2017			Bond Future	9.3035	92.5804	9.2812	92.7450	(0.239)	0.0000	0.0000	35,203
2017/09/13	2032	02/11/2017	9.49	Call	Bond Future	2,284.4400	2.2844	2,378.8300	2.3788	4.132	0	0	0
2017/09/13	2032	02/11/2017	9.48	Put	Bond Future	948.8300	0.9488	877.3100	0.8773	(7.538)	0	0	0
2017/09/13	2032	02/11/2017	9.50	Call	Bond Future	2,331.0500	2.3310	2,426.6900	2.4267	4.103	0	0	0
2017/09/13	2032	02/11/2017	9.50	Put	Bond Future	897.1000	0.8971	828.1100	0.8281	(7.690)	0	0	0
2017/09/13	2032	01/02/2018	9.20	Call	Bond Future	1,893.1300	1.8931	1,958.7900	1.9588	3.468	0	0	7,500
2017/09/13	2032	01/02/2018	9.45	Put	Bond Future	2,154.0800	2.1541	2,071.4200	2.0714	(3.837)	0	0	0
2017/09/13	2032	01/02/2018	9.40	Put	Bond Future	2,319.8300	2.3198	2,233.2400	2.2332	(3.733)	0	0	0
2017/09/13	2032	01/02/2018	9.56	Call	Bond Future	3,247.0200	3.2470	3,340.9800	3.3410	2.894	0	0	0
2017/09/13	2032	01/02/2018	9.55	Put	Bond Future	1,850.4400	1.8504	1,775.5100	1.7755	(4.049)	0	0	0
2017/09/13	2032	01/02/2018			Bond Future	9.3619	94.2827	9.3388	94.4509	(0.247)	0.0000	0.0000	0
2017/09/13	2032	01/02/2018	9.30	Put	Bond Future	2,679.8600	2.6799	2,585.3300	2.5853	(3.527)	0	0	0
2017/09/13	2032	01/02/2018	9.30	Call	Bond Future	2,227.8300	2.2278	2,301.4200	2.3014	3.303	0	0	7,800
2017/09/13	2032	01/02/2018	9.57	Call	Bond Future	3,290.1000	3.2901	3,384.8100	3.3848	2.879	0	0	0
2017/09/13	2032	01/02/2018	9.57	Put	Bond Future	1,794.0400	1.7940	1,720.6300	1.7206	(4.092)	0	0	0
2017/09/13	2032	01/02/2018	9.20	Put	Bond Future	3,081.9300	3.0819	2,979.4700	2.9795	(3.325)	0	0	0
2017/09/13	2032	01/02/2018	9.45	Call	Bond Future	2,791.6600	2.7917	2,877.1200	2.8771	3.061	0	0	750
2017/09/13	2032	01/02/2018	9.40	Call	Bond Future	2,596.2600	2.5963	2,677.7900	2.6778	3.140	0	0	6,800
2017/09/13	2032	01/02/2018	9.56	Put	Bond Future	1,822.0600	1.8221	1,747.9000	1.7479	(4.070)	0	0	0
2017/09/13	2032	01/02/2018	9.55	Call	Bond Future	3,204.2200	3.2042	3,297.4100	3.2974	2.908	0	0	0
2017/09/13	2032	03/05/2018	9.70	Call	Bond Future	4,384.0300	4.3840	4,482.2900	4.4823	2.241	0	0	0
2017/09/13	2032	03/05/2018	9.71	Put	Bond Future	2,375.3400	2.3753	2,303.5500	2.3035	(3.022)	0	0	0
2017/09/13	2032	03/05/2018			Bond Future	9.4193	91.8817	9.3956	92.0523	(0.252)	0.0000	0.0000	0
2017/09/13	2032	03/05/2018	9.70	Put	Bond Future	2,402.6500	2.4026	2,330.3000	2.3303	(3.011)	0	0	0
2017/09/13	2032	03/05/2018	9.71	Call	Bond Future	4,426.1800	4.4262	4,525.0000	4.5250	2.233	0	0	0
2017/09/13	2032	03/05/2018	9.72	Call	Bond Future	4,468.7900	4.4688	4,568.1600	4.5682	2.224	0	0	0
2017/09/13	2032	03/05/2018	9.72	Put	Bond Future	2,348.5600	2.3486	2,277.3200	2.2773	(3.033)	0	0	0
2017/09/13	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2033	02/11/2017	110.07	Put	Bond Future	5,814.1000	5.8141	5,834.6500	5.8347	0.353	0	0	0
2017/09/13	2033	02/11/2017			Bond Future	104.2559	104.2559	104.2353	104.2353	(0.020)	0.0000	0.0000	5,174
2017/09/13	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2033	02/11/2017	110.09	Put	Bond Future	5,834.1000	5.8341	5,854.6500	5.8547	0.352	0	0	0
2017/09/13	2033	02/11/2017	110.08	Put	Bond Future	5,824.1000	5.8241	5,844.6500	5.8447	0.353	0	0	0
2017/09/13	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2033	01/02/2018			Bond Future	106.2103	106.2103	106.1897	106.1897	(0.019)	0.0000	0.0000	0
2017/09/13	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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2017/09/13	2033	01/02/2018	109.64	Put	Bond Future	3,429.6600	3.4297	3,450.3500	3.4504	0.603	0	0	0
2017/09/13	2033	01/02/2018	109.66	Put	Bond Future	3,449.6600	3.4497	3,470.3500	3.4704	0.600	0	0	0
2017/09/13	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2033	01/02/2018	109.65	Put	Bond Future	3,439.6600	3.4397	3,460.3500	3.4604	0.602	0	0	0
2017/09/13	2033	03/05/2018	107.71	Put	Bond Future	564.1600	0.5642	586.8000	0.5868	4.013	0	0	0
2017/09/13	2033	03/05/2018			Bond Future	107.1458	107.1458	107.1232	107.1232	(0.021)	0.0000	0.0000	0
2017/09/13	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2033	03/05/2018	107.70	Put	Bond Future	554.1600	0.5542	576.8000	0.5768	4.085	0	0	0
2017/09/13	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2033	03/05/2018	107.69	Put	Bond Future	544.1600	0.5442	566.8000	0.5668	4.161	0	0	0
2017/09/13	2037	02/11/2017	9.67	Put	Bond Future	1,806.4800	1.8065	1,664.4100	1.6644	(7.864)	0	0	0
2017/09/13	2037	02/11/2017			Bond Future	9.6698	92.1320	9.6373	92.3916	(0.336)	0.0000	0.0000	54,475
2017/09/13	2037	02/11/2017	9.66	Call	Bond Future	1,768.3700	1.7684	1,884.0900	1.8841	6.544	0	0	0
2017/09/13	2037	02/11/2017	9.66	Put	Bond Future	1,846.7400	1.8467	1,702.8400	1.7028	(7.792)	0	0	0
2017/09/13	2037	02/11/2017	9.67	Call	Bond Future	1,807.9100	1.8079	1,925.4600	1.9255	6.502	0	0	0
2017/09/13	2037	02/11/2017	9.65	Call	Bond Future	1,729.2000	1.7292	1,843.0800	1.8431	6.586	0	0	0
2017/09/13	2037	02/11/2017	9.65	Put	Bond Future	1,887.4900	1.8875	1,741.7500	1.7418	(7.721)	0	0	0
2017/09/13	2037	01/02/2018	9.82	Put	Bond Future	2,440.2900	2.4403	2,314.8000	2.3148	(5.142)	0	0	0
2017/09/13	2037	01/02/2018			Bond Future	9.7310	89.5710	9.6974	89.8359	(0.345)	0.0000	0.0000	160
2017/09/13	2037	01/02/2018	9.82	Call	Bond Future	3,137.3700	3.1374	3,276.7200	3.2767	4.442	0	0	0
2017/09/13	2037	01/02/2018	9.81	Put	Bond Future	2,475.5100	2.4755	2,348.8400	2.3488	(5.117)	0	0	0
2017/09/13	2037	01/02/2018	9.83	Call	Bond Future	3,180.3000	3.1803	3,320.8300	3.3208	4.419	0	0	0
2017/09/13	2037	01/02/2018	9.83	Put	Bond Future	2,405.4700	2.4055	2,281.1600	2.2812	(5.168)	0	0	0
2017/09/13	2037	01/02/2018	9.81	Call	Bond Future	3,094.7300	3.0947	3,232.9000	3.2329	4.465	0	0	0
2017/09/13	2037	03/05/2018	9.99	Call	Bond Future	4,512.0500	4.5120	4,662.9000	4.6629	3.343	0	0	0
2017/09/13	2037	03/05/2018	9.97	Put	Bond Future	3,076.3900	3.0764	2,956.4300	2.9564	(3.899)	0	0	0
2017/09/13	2037	03/05/2018			Bond Future	9.7946	91.2391	9.7601	91.5082	(0.352)	0.0000	0.0000	0
2017/09/13	2037	03/05/2018	9.99	Put	Bond Future	3,011.7900	3.0118	2,893.5600	2.8936	(3.926)	0	0	0
2017/09/13	2037	03/05/2018	9.97	Call	Bond Future	4,424.9200	4.4249	4,574.0400	4.5740	3.370	0	0	0
2017/09/13	2037	03/05/2018	9.98	Put	Bond Future	3,043.9500	3.0439	2,924.8500	2.9249	(3.913)	0	0	0
2017/09/13	2037	03/05/2018	9.98	Call	Bond Future	4,468.4000	4.4684	4,618.3800	4.6184	3.356	0	0	0
2017/09/13	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2038	02/11/2017			Bond Future	128.4788	128.4788	128.4525	128.4525	(0.020)	0.0000	0.0000	19,544
2017/09/13	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2038	02/11/2017	136.82	Put	Bond Future	8,341.1900	8.3412	8,367.4500	8.3675	0.315	0	0	0
2017/09/13	2038	02/11/2017	136.80	Put	Bond Future	8,321.1900	8.3212	8,347.4500	8.3475	0.316	0	0	0
2017/09/13	2038	02/11/2017	136.81	Put	Bond Future	8,331.1900	8.3312	8,357.4500	8.3575	0.315	0	0	0
2017/09/13	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2038	01/02/2018	136.95	Put	Bond Future	7,567.8100	7.5678	7,594.1800	7.5942	0.348	0	0	0
2017/09/13	2038	01/02/2018			Bond Future	129.3822	129.3822	129.3558	129.3558	(0.020)	0.0000	0.0000	0
2017/09/13	2038	01/02/2018	136.94	Put	Bond Future	7,557.8100	7.5578	7,584.1800	7.5842	0.349	0	0	0
2017/09/13	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2038	01/02/2018	136.93	Put	Bond Future	7,547.8100	7.5478	7,574.1800	7.5742	0.349	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
2017/09/13	2038	03/05/2018	132.28	Put	Bond Future	434.2900	0.4343	463.0800	0.4631	6.629	0	0	0
2017/09/13	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2038	03/05/2018			Bond Future	131.8457	131.8457	131.8169	131.8169	(0.022)	0.0000	0.0000	0
2017/09/13	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2038	03/05/2018	132.27	Put	Bond Future	424.2900	0.4243	453.0800	0.4531	6.785	0	0	0
2017/09/13	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2038	03/05/2018	132.29	Put	Bond Future	444.2900	0.4443	473.0800	0.4731	6.480	0	0	0
2017/09/13	2040	02/11/2017	9.67	Put	Bond Future	2,544.5900	2.5446	2,417.6100	2.4176	(4.990)	0	0	0
2017/09/13	2040	02/11/2017			Bond Future	9.7958	95.2396	9.7735	95.4294	(0.228)	0.0000	0.0000	16,379
2017/09/13	2040	02/11/2017	9.66	Call	Bond Future	1,433.8600	1.4339	1,495.3800	1.4954	4.291	0	0	0
2017/09/13	2040	02/11/2017	9.66	Put	Bond Future	2,595.6900	2.5957	2,467.4700	2.4675	(4.940)	0	0	0
2017/09/13	2040	02/11/2017	9.67	Call	Bond Future	1,469.1000	1.4691	1,531.8600	1.5319	4.272	0	0	0
2017/09/13	2040	02/11/2017	9.65	Call	Bond Future	1,399.0300	1.3990	1,459.3100	1.4593	4.309	0	0	0
2017/09/13	2040	02/11/2017	9.65	Put	Bond Future	2,647.3300	2.6473	2,517.8700	2.5179	(4.890)	0	0	0
2017/09/13	2040	01/02/2018	9.89	Call	Bond Future	3,171.5000	3.1715	3,264.4400	3.2644	2.930	0	0	0
2017/09/13	2040	01/02/2018			Bond Future	9.8587	92.4855	9.8356	92.6792	(0.235)	0.0000	0.0000	0
2017/09/13	2040	01/02/2018	9.87	Call	Bond Future	3,085.1900	3.0852	3,176.4300	3.1764	2.957	0	0	0
2017/09/13	2040	01/02/2018	9.87	Put	Bond Future	2,991.1000	2.9911	2,888.6400	2.8886	(3.425)	0	0	0
2017/09/13	2040	01/02/2018	9.88	Put	Bond Future	2,950.6600	2.9507	2,849.0600	2.8491	(3.443)	0	0	0
2017/09/13	2040	01/02/2018	9.89	Put	Bond Future	2,910.6600	2.9107	2,809.9000	2.8099	(3.462)	0	0	0
2017/09/13	2040	01/02/2018	9.88	Call	Bond Future	3,128.1900	3.1282	3,220.2900	3.2203	2.944	0	0	0
2017/09/13	2040	03/05/2018	10.08	Put	Bond Future	3,461.1300	3.4611	3,368.9300	3.3689	(2.664)	0	0	0
2017/09/13	2040	03/05/2018			Bond Future	9.9241	94.2078	9.9003	94.4044	(0.239)	0.0000	0.0000	0
2017/09/13	2040	03/05/2018	10.07	Call	Bond Future	4,689.8100	4.6898	4,793.5600	4.7936	2.212	0	0	0
2017/09/13	2040	03/05/2018	10.07	Put	Bond Future	3,496.7500	3.4968	3,403.9300	3.4039	(2.654)	0	0	0
2017/09/13	2040	03/05/2018	10.08	Call	Bond Future	4,735.0200	4.7350	4,839.3900	4.8394	2.204	0	0	0
2017/09/13	2040	03/05/2018	10.06	Call	Bond Future	4,644.7800	4.6448	4,747.9100	4.7479	2.220	0	0	0
2017/09/13	2040	03/05/2018	10.06	Put	Bond Future	3,532.6600	3.5327	3,439.2200	3.4392	(2.645)	0	0	0
2017/09/13	2044	02/11/2017	9.68	Call	Bond Future	1,471.4900	1.4715	1,533.7100	1.5337	4.228	0	0	0
2017/09/13	2044	02/11/2017			Bond Future	9.8146	92.3592	9.7923	92.5507	(0.227)	0.0000	0.0000	26,125
2017/09/13	2044	02/11/2017	9.66	Call	Bond Future	1,401.2900	1.4013	1,461.0300	1.4610	4.263	0	0	0
2017/09/13	2044	02/11/2017	9.66	Put	Bond Future	2,743.1900	2.7432	2,611.4700	2.6115	(4.802)	0	0	0
2017/09/13	2044	02/11/2017	9.68	Put	Bond Future	2,637.9100	2.6379	2,508.6700	2.5087	(4.899)	0	0	0
2017/09/13	2044	02/11/2017	9.67	Call	Bond Future	1,436.1200	1.4361	1,497.1000	1.4971	4.246	0	0	0
2017/09/13	2044	02/11/2017	9.67	Put	Bond Future	2,690.2100	2.6902	2,559.7300	2.5597	(4.850)	0	0	0
2017/09/13	2044	01/02/2018	9.90	Put	Bond Future	2,992.7200	2.9927	2,890.5700	2.8906	(3.413)	0	0	0
2017/09/13	2044	01/02/2018	9.89	Call	Bond Future	3,157.7000	3.1577	3,250.0500	3.2500	2.925	0	0	0
2017/09/13	2044	01/02/2018			Bond Future	9.8753	89.6773	9.8523	89.8727	(0.233)	0.0000	0.0000	0
2017/09/13	2044	01/02/2018	9.90	Call	Bond Future	3,201.1800	3.2012	3,294.3800	3.2944	2.911	0	0	0
2017/09/13	2044	01/02/2018	9.89	Put	Bond Future	3,033.6800	3.0337	2,930.6800	2.9307	(3.395)	0	0	0
2017/09/13	2044	01/02/2018	9.91	Call	Bond Future	3,245.1800	3.2452	3,339.2300	3.3392	2.898	0	0	0
2017/09/13	2044	01/02/2018	9.91	Put	Bond Future	2,952.4300	2.9524	2,851.1300	2.8511	(3.431)	0	0	0
2017/09/13	2044	03/05/2018	10.10	Call	Bond Future	4,845.7200	4.8457	4,951.4300	4.9514	2.182	0	0	0
2017/09/13	2044	03/05/2018	10.09	Put	Bond Future	3,544.8400	3.5448	3,451.6300	3.4516	(2.629)	0	0	0
2017/09/13	2044	03/05/2018			Bond Future	9.9383	91.3474	9.9146	91.5457	(0.238)	0.0000	0.0000	0
2017/09/13	2044	03/05/2018	10.11	Call	Bond Future	4,891.5000	4.8915	4,997.8400	4.9978	2.174	0	0	0

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2017/09/13	2044	03/05/2018	10.11	Put	Bond Future	3,473.0300	3.4730	3,381.0600	3.3811	(2.648)	0	0	0
2017/09/13	2044	03/05/2018	10.10	Put	Bond Future	3,508.7900	3.5088	3,416.1900	3.4162	(2.639)	0	0	0
2017/09/13	2044	03/05/2018	10.09	Call	Bond Future	4,800.1100	4.8001	4,905.2100	4.9052	2.190	0	0	0
2017/09/13	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2046	02/11/2017	136.30	Put	Bond Future	12,315.3200	12.3153	12,340.0200	12.3400	0.201	0	0	0
2017/09/13	2046	02/11/2017			Bond Future	123.9847	123.9847	123.9600	123.9600	(0.020)	0.0000	0.0000	21,292
2017/09/13	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2046	02/11/2017	136.32	Put	Bond Future	12,335.3200	12.3353	12,360.0200	12.3600	0.200	0	0	0
2017/09/13	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2046	02/11/2017	136.31	Put	Bond Future	12,325.3200	12.3253	12,350.0200	12.3500	0.200	0	0	0
2017/09/13	2046	01/02/2018	132.92	Put	Bond Future	6,611.0900	6.6111	6,635.9800	6.6360	0.376	0	0	0
2017/09/13	2046	01/02/2018			Bond Future	126.3089	126.3089	126.2840	126.2840	(0.020)	0.0000	0.0000	0
2017/09/13	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2046	01/02/2018	132.91	Put	Bond Future	6,601.0900	6.6011	6,625.9800	6.6260	0.377	0	0	0
2017/09/13	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2046	01/02/2018	132.90	Put	Bond Future	6,591.0900	6.5911	6,615.9800	6.6160	0.378	0	0	0
2017/09/13	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2046	03/05/2018			Bond Future	127.1158	127.1158	127.0884	127.0884	(0.022)	0.0000	0.0000	0
2017/09/13	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2046	03/05/2018	127.93	Put	Bond Future	814.2200	0.8142	841.5600	0.8416	3.358	0	0	0
2017/09/13	2046	03/05/2018	127.95	Put	Bond Future	834.2200	0.8342	861.5600	0.8616	3.277	0	0	0
2017/09/13	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2046	03/05/2018	127.94	Put	Bond Future	824.2200	0.8242	851.5600	0.8516	3.317	0	0	0
2017/09/13	2050	02/11/2017	144.66	Put	Bond Future	12,778.5400	12.7785	12,657.8400	12.6578	(0.945)	0	0	0
2017/09/13	2050	02/11/2017	144.67	Put	Bond Future	12,788.5400	12.7885	12,667.8400	12.6678	(0.944)	0	0	0
2017/09/13	2050	02/11/2017			Bond Future	131.8815	131.8815	132.0022	132.0022	0.092	0.0000	0.0000	22,382
2017/09/13	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2050	02/11/2017	144.65	Put	Bond Future	12,768.5400	12.7685	12,647.8400	12.6478	(0.945)	0	0	0
2017/09/13	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2050	01/02/2018	140.23	Put	Bond Future	7,549.4200	7.5494	7,426.1100	7.4261	(1.633)	0	0	0
2017/09/13	2050	01/02/2018			Bond Future	132.6806	132.6806	132.8039	132.8039	0.093	0.0000	0.0000	0
2017/09/13	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2050	01/02/2018	140.25	Put	Bond Future	7,569.4200	7.5694	7,446.1100	7.4461	(1.629)	0	0	0
2017/09/13	2050	01/02/2018	140.24	Put	Bond Future	7,559.4200	7.5594	7,436.1100	7.4361	(1.631)	0	0	0
2017/09/13	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2050	03/05/2018	135.62	Put	Bond Future	413.1700	0.4132	289.5400	0.2895	(29.922)	0	0	0
2017/09/13	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2050	03/05/2018			Bond Future	135.2068	135.2068	135.3305	135.3305	0.091	0.0000	0.0000	0
2017/09/13	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2050	03/05/2018	135.61	Put	Bond Future	403.1700	0.4032	279.5400	0.2795	(30.664)	0	0	0
2017/09/13	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	2050	03/05/2018	135.63	Put	Bond Future	423.1700	0.4232	299.5400	0.2995	(29.215)	0	0	0

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2017/09/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	AL37	02/11/2017			Index Future	561.3510	561.3510	561.6810	561.6810	0.059	0.0000	0.0000	0
2017/09/13	AL37	01/02/2018			Index Future	571.6750	571.6750	572.0120	572.0120	0.059	0.0000	0.0000	0
2017/09/13	AL37	03/05/2018			Index Future	582.3240	582.3240	582.6630	582.6630	0.058	0.0000	0.0000	0
2017/09/13	AL7T	02/11/2017			Index Future	647.4570	647.4570	648.0540	648.0540	0.092	0.0000	0.0000	0
2017/09/13	AL7T	01/02/2018			Index Future	659.3640	659.3640	659.9740	659.9740	0.093	0.0000	0.0000	0
2017/09/13	AL7T	03/05/2018			Index Future	671.6470	671.6470	672.2630	672.2630	0.092	0.0000	0.0000	0
2017/09/13	ALBI	02/11/2017			Index Future	579.8260	579.8260	580.6890	580.6890	0.149	0.0000	0.0000	791
2017/09/13	ALBI	01/02/2018			Index Future	590.4890	590.4890	591.3690	591.3690	0.149	0.0000	0.0000	0
2017/09/13	ALBI	03/05/2018			Index Future	601.4890	601.4890	602.3810	602.3810	0.148	0.0000	0.0000	0
2017/09/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	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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2017/09/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	EL28	02/11/2017			Bond Future	127.4844	127.4844	127.4653	127.4653	(0.015)	0.0000	0.0000	0
2017/09/13	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
2017/09/13	EL28	02/11/2017	133.87	Put	Bond Future	6,385.5800	6.3856	6,404.6600	6.4047	0.299	0	0	0
2017/09/13	EL28	02/11/2017	133.89	Put	Bond Future	6,405.5800	6.4056	6,424.6600	6.4247	0.298	0	0	0
2017/09/13	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	EL28	02/11/2017	133.88	Put	Bond Future	6,395.5800	6.3956	6,414.6600	6.4147	0.298	0	0	0
2017/09/13	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	EL28	01/02/2018			Bond Future	129.8743	129.8743	129.8551	129.8551	(0.015)	0.0000	0.0000	0
2017/09/13	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	EL28	01/02/2018	132.29	Put	Bond Future	2,415.7300	2.4157	2,434.8900	2.4349	0.793	0	0	0
2017/09/13	EL28	01/02/2018	132.31	Put	Bond Future	2,435.7300	2.4357	2,454.8900	2.4549	0.787	0	0	0
2017/09/13	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	EL28	01/02/2018	132.30	Put	Bond Future	2,425.7300	2.4257	2,444.8900	2.4449	0.790	0	0	0
2017/09/13	EL28	03/05/2018	133.20	Put	Bond Future	852.8800	0.8529	874.2700	0.8743	2.508	0	0	0
2017/09/13	EL28	03/05/2018			Bond Future	132.3471	132.3471	132.3257	132.3257	(0.016)	0.0000	0.0000	0
2017/09/13	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	EL28	03/05/2018	133.19	Put	Bond Future	842.8800	0.8429	864.2700	0.8643	2.538	0	0	0
2017/09/13	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	EL28	03/05/2018	133.18	Put	Bond Future	832.8800	0.8329	854.2700	0.8543	2.568	0	0	0
2017/09/13	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	ES33	02/11/2017	10.66	Put	Bond Future	609.4900	0.6095	401.6700	0.4017	(34.097)	0	0	0
2017/09/13	ES33	02/11/2017			Bond Future	10.7591	76.5380	10.7252	76.7458	(0.315)	0.0000	0.0000	9,466
2017/09/13	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	ES33	02/11/2017	10.68	Put	Bond Future	485.8500	0.4859	278.0300	0.2780	(42.775)	0	0	0
2017/09/13	ES33	02/11/2017	10.67	Put	Bond Future	547.6300	0.5476	339.8100	0.3398	(37.949)	0	0	0
2017/09/13	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	ES33	01/02/2018	10.99	Call	Bond Future	751.9000	0.7519	963.9800	0.9640	28.206	0	0	0
2017/09/13	ES33	01/02/2018			Bond Future	10.8641	77.9454	10.8289	78.1575	(0.324)	0.0000	0.0000	0
2017/09/13	ES33	01/02/2018	11.00	Call	Bond Future	811.1300	0.8111	1,023.2100	1.0232	26.146	0	0	0
2017/09/13	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	ES33	01/02/2018	11.01	Call	Bond Future	870.2800	0.8703	1,082.3600	1.0824	24.369	0	0	0
2017/09/13	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	ES33	03/05/2018	11.22	Call	Bond Future	1,477.6300	1.4776	1,693.0600	1.6931	14.579	0	0	0
2017/09/13	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	ES33	03/05/2018			Bond Future	10.9667	75.6056	10.9304	75.8211	(0.331)	0.0000	0.0000	0
2017/09/13	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	ES33	03/05/2018	11.20	Call	Bond Future	1,362.5600	1.3626	1,577.9900	1.5780	15.811	0	0	0
2017/09/13	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	ES33	03/05/2018	11.21	Call	Bond Future	1,420.1300	1.4201	1,635.5600	1.6356	15.170	0	0	0
2017/09/13	ES42	02/11/2017			Bond Future	11.0190	79.0934	10.9952	79.2572	(0.216)	0.0000	0.0000	7,957
2017/09/13	ES42	01/02/2018			Bond Future	11.1209	80.5476	11.0963	80.7148	(0.222)	0.0000	0.0000	0
2017/09/13	ES42	03/05/2018			Bond Future	11.2256	77.7865	11.2001	77.9563	(0.227)	0.0000	0.0000	0
2017/09/13	GOVI	02/11/2017	572.45	Call	GOVI	61,780.0000	6.1780	70,270.0000	7.0270	13.742	0	0	0
2017/09/13	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	GOVI	02/11/2017			GOVI	578.6280	578.6280	579.4770	579.4770	0.147	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
2017/09/13	GOVI	02/11/2017	572.46	Call	GOVI	61,680.0000		6.1680	70,170.0000	7.0170	13.765	0	0	0
2017/09/13	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	GOVI	02/11/2017	572.44	Call	GOVI	61,880.0000		6.1880	70,370.0000	7.0370	13.720	0	0	0
2017/09/13	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	GOVI	01/02/2018			GOVI	589.2690		589.2690	590.1350	590.1350	0.147	0.0000	0.0000	0
2017/09/13	GOVI	01/02/2018	581.03	Call	GOVI	82,390.0000		8.2390	91,050.0000	9.1050	10.511	0	0	0
2017/09/13	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	GOVI	01/02/2018	581.04	Call	GOVI	82,290.0000		8.2290	90,950.0000	9.0950	10.524	0	0	0
2017/09/13	GOVI	01/02/2018	581.02	Call	GOVI	82,490.0000		8.2490	91,150.0000	9.1150	10.498	0	0	0
2017/09/13	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	GOVI	03/05/2018	590.27	Call	GOVI	99,760.0000		9.9760	108,530.0000	10.8530	8.791	0	0	0
2017/09/13	GOVI	03/05/2018	590.29	Call	GOVI	99,560.0000		9.9560	108,330.0000	10.8330	8.809	0	0	0
2017/09/13	GOVI	03/05/2018			GOVI	600.2460		600.2460	601.1230	601.1230	0.146	0.0000	0.0000	0
2017/09/13	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	GOVI	03/05/2018	590.28	Call	GOVI	99,660.0000		9.9660	108,430.0000	10.8430	8.800	0	0	0
2017/09/13	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/13	IGOV	02/11/2017			Index Future	250.1520		250.1520	250.2370	250.2370	0.034	0.0000	0.0000	1,163
2017/09/13	IGOV	01/02/2018			Index Future	254.8410		254.8410	254.9290	254.9290	0.035	0.0000	0.0000	0
2017/09/13	IGOV	03/05/2018			Index Future	259.6940		259.6940	259.7790	259.7790	0.033	0.0000	0.0000	0
2017/09/13	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/13	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/09/13	IS01	21/12/2017			Interest Rate Swap	99.7639		99.7639	99.7632	99.7632	(0.001)	0.0000	0.0000	0
2017/09/13	IS01	15/03/2018			Interest Rate Swap	99.6189		99.6189	99.6183	99.6183	(0.001)	0.0000	0.0000	0
2017/09/13	IS01	21/06/2018			Interest Rate Swap	99.6665		99.6665	99.6663	99.6663	0.000	0.0000	0.0000	0
2017/09/13	IS01	20/09/2018			Interest Rate Swap	99.7145		99.7145	99.7145	99.7145	0.000	0.0000	0.0000	0
2017/09/13	IS01	20/12/2018			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	IS02	18/12/2017			Interest Rate Swap	99.7941		99.7941	99.7932	99.7932	(0.001)	0.0000	0.0000	0
2017/09/13	IS02	16/03/2018			Interest Rate Swap	98.8991		98.8991	98.8986	98.8986	(0.001)	0.0000	0.0000	0
2017/09/13	IS02	15/06/2018			Interest Rate Swap	98.3595		98.3595	98.3591	98.3591	0.000	0.0000	0.0000	0
2017/09/13	IS02	21/09/2018			Interest Rate Swap	98.1789		98.1789	98.1789	98.1789	0.000	0.0000	0.0000	0
2017/09/13	IS02	21/12/2018			Interest Rate Swap	98.4400		98.4400	98.4400	98.4400	0.000	0.0000	0.0000	0
2017/09/13	IS02	15/03/2019			Interest Rate Swap	98.7253		98.7253	98.7252	98.7252	0.000	0.0000	0.0000	0
2017/09/13	IS02	21/06/2019			Interest Rate Swap	99.0159		99.0159	99.0161	99.0161	0.000	0.0000	0.0000	0
2017/09/13	IS02	20/09/2019			Interest Rate Swap	99.3329		99.3329	99.3330	99.3330	0.000	0.0000	0.0000	0
2017/09/13	IS02	20/12/2019			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	IS05	17/12/2020			Interest Rate Swap	95.1149		95.1149	95.1146	95.1146	0.000	0.0000	0.0000	0
2017/09/13	IS05	16/03/2021			Interest Rate Swap	94.2814		94.2814	94.2810	94.2810	0.000	0.0000	0.0000	0
2017/09/13	IS05	15/06/2021			Interest Rate Swap	93.4210		93.4210	93.4204	93.4204	(0.001)	0.0000	0.0000	0
2017/09/13	IS05	21/09/2021			Interest Rate Swap	93.5472		93.5472	93.5467	93.5467	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
2017/09/13	IS05	21/12/2021			Interest Rate Swap	95.6921	95.6921	95.6915	95.6915	(0.001)	0.0000	0.0000	51
2017/09/13	IS05	15/03/2022			Interest Rate Swap	95.7642	95.7642	95.7634	95.7634	(0.001)	0.0000	0.0000	0
2017/09/13	IS05	21/06/2022			Interest Rate Swap	96.9177	96.9177	96.9170	96.9170	(0.001)	0.0000	0.0000	0
2017/09/13	IS05	20/09/2022			Interest Rate Swap	99.0916	99.0916	99.0908	99.0908	(0.001)	0.0000	0.0000	0
2017/09/13	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	IS10	17/12/2025			Interest Rate Swap	93.4404	93.4404	93.4386	93.4386	(0.002)	0.0000	0.0000	0
2017/09/13	IS10	16/03/2026			Interest Rate Swap	90.4207	90.4207	90.4188	90.4188	(0.002)	0.0000	0.0000	0
2017/09/13	IS10	15/06/2026			Interest Rate Swap	89.1544	89.1544	89.1524	89.1524	(0.002)	0.0000	0.0000	0
2017/09/13	IS10	21/09/2026			Interest Rate Swap	91.3338	91.3338	91.3319	91.3319	(0.002)	0.0000	0.0000	0
2017/09/13	IS10	21/12/2026			Interest Rate Swap	95.1345	95.1345	95.1325	95.1325	(0.002)	0.0000	0.0000	0
2017/09/13	IS10	15/03/2027			Interest Rate Swap	93.6647	93.6647	93.6625	93.6625	(0.002)	0.0000	0.0000	0
2017/09/13	IS10	21/06/2027			Interest Rate Swap	95.7437	95.7437	95.7417	95.7417	(0.002)	0.0000	0.0000	0
2017/09/13	IS10	20/09/2027			Interest Rate Swap	99.4877	99.4877	99.4857	99.4857	(0.002)	0.0000	0.0000	0
2017/09/13	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/09/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/13	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/09/13	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/13	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/09/13	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/09/13	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/09/13	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/13	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/09/13	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/09/13	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/09/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/13	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/09/13	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/09/13	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/09/13	R023	02/11/2017	8.56	Call	Bond Future	3,288.8400	3.2888	3,356.5600	3.3566	2.059	0	0	0
2017/09/13	R023	02/11/2017			Bond Future	7.7796	101.3116	7.7633	101.3816	(0.210)	0.0000	0.0000	57,230
2017/09/13	R023	02/11/2017	8.56	Put	Bond Future	13.7300	0.0137	11.4800	0.0115	(16.387)	0	0	0
2017/09/13	R023	02/11/2017	8.58	Put	Bond Future	12.0400	0.0120	10.0300	0.0100	(16.694)	0	0	0
2017/09/13	R023	02/11/2017	8.57	Call	Bond Future	3,329.0800	3.3291	3,396.9300	3.3969	2.038	0	0	0
2017/09/13	R023	02/11/2017	8.57	Put	Bond Future	12.8700	0.0129	10.7500	0.0107	(16.472)	0	0	0
2017/09/13	R023	02/11/2017	8.58	Call	Bond Future	3,369.3400	3.3693	3,437.3000	3.4373	2.017	0	0	0
2017/09/13	R023	01/02/2018	8.33	Put	Bond Future	373.2000	0.3732	354.5500	0.3545	(4.997)	0	0	0
2017/09/13	R023	01/02/2018			Bond Future	7.8038	103.1746	7.7864	103.2463	(0.223)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/13	R023	01/02/2018	8.32	Call	Bond Future	2,476.6600	2.4767	2,529.3900	2.5294	2.129	0	0	0
2017/09/13	R023	01/02/2018	8.32	Put	Bond Future	381.7500	0.3817	362.7900	0.3628	(4.967)	0	0	0
2017/09/13	R023	01/02/2018	8.33	Call	Bond Future	2,508.1600	2.5082	2,561.2000	2.5612	2.115	0	0	0
2017/09/13	R023	01/02/2018	8.31	Call	Bond Future	2,445.5100	2.4455	2,497.9100	2.4979	2.143	0	0	0
2017/09/13	R023	01/02/2018	8.31	Put	Bond Future	390.6700	0.3907	371.3800	0.3714	(4.938)	0	0	0
2017/09/13	R023	03/05/2018	8.27	Call	Bond Future	2,472.6400	2.4726	2,520.5400	2.5205	1.937	0	0	0
2017/09/13	R023	03/05/2018			Bond Future	7.8182	101.1665	7.7999	101.2388	(0.234)	0.0000	0.0000	0
2017/09/13	R023	03/05/2018	8.27	Put	Bond Future	710.3800	0.7104	685.9700	0.6860	(3.436)	0	0	0
2017/09/13	R023	03/05/2018	8.28	Call	Bond Future	2,499.6400	2.4996	2,547.8100	2.5478	1.927	0	0	0
2017/09/13	R023	03/05/2018	8.29	Put	Bond Future	687.6600	0.6877	663.8000	0.6638	(3.470)	0	0	0
2017/09/13	R023	03/05/2018	8.28	Put	Bond Future	698.8100	0.6988	674.6700	0.6747	(3.454)	0	0	0
2017/09/13	R023	03/05/2018	8.29	Call	Bond Future	2,527.0400	2.5270	2,575.4900	2.5755	1.917	0	0	0
2017/09/13	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R035	02/11/2017			Bond Future	9.5619	95.8851	9.5344	96.1063	(0.288)	0.0000	0.0000	22,815
2017/09/13	R035	02/11/2017	9.60	Call	Bond Future	304.8200	0.3048	525.9600	0.5260	72.548	0	0	0
2017/09/13	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R035	02/11/2017	9.61	Call	Bond Future	384.5600	0.3846	605.7000	0.6057	57.505	0	0	0
2017/09/13	R035	02/11/2017	9.59	Call	Bond Future	224.9800	0.2250	446.1200	0.4461	98.293	0	0	0
2017/09/13	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R035	01/02/2018	9.75	Call	Bond Future	967.2000	0.9672	1,192.9000	1.1929	23.335	0	0	0
2017/09/13	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R035	01/02/2018			Bond Future	9.6267	97.6483	9.5982	97.8740	(0.296)	0.0000	0.0000	0
2017/09/13	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R035	01/02/2018	9.73	Call	Bond Future	811.3000	0.8113	1,037.0000	1.0370	27.820	0	0	0
2017/09/13	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R035	01/02/2018	9.74	Call	Bond Future	889.3000	0.8893	1,115.0000	1.1150	25.380	0	0	0
2017/09/13	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R035	03/05/2018			Bond Future	9.6869	94.9668	9.6576	95.1959	(0.302)	0.0000	0.0000	0
2017/09/13	R035	03/05/2018	9.90	Call	Bond Future	1,641.6600	1.6417	1,870.8100	1.8708	13.958	0	0	0
2017/09/13	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R035	03/05/2018	9.91	Call	Bond Future	1,717.6200	1.7176	1,946.7700	1.9468	13.341	0	0	0
2017/09/13	R035	03/05/2018	9.89	Call	Bond Future	1,565.6100	1.5656	1,794.7600	1.7948	14.636	0	0	0
2017/09/13	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R186	02/11/2017	8.89	Put	Bond Future	363.0100	0.3630	332.7300	0.3327	(8.341)	0	0	0
2017/09/13	R186	02/11/2017	8.88	Call	Bond Future	3,114.4900	3.1145	3,197.3200	3.1973	2.660	0	0	0
2017/09/13	R186	02/11/2017	8.75	Put	Bond Future	577.4800	0.5775	535.7300	0.5357	(7.230)	0	0	0
2017/09/13	R186	02/11/2017			Bond Future	8.4698	116.6890	8.4530	116.8029	(0.198)	0.0000	0.0000	158,012
2017/09/13	R186	02/11/2017	8.75	Call	Bond Future	2,457.8700	2.4579	2,529.9900	2.5300	2.934	0	0	0
2017/09/13	R186	02/11/2017	8.89	Call	Bond Future	3,167.3200	3.1673	3,250.9100	3.2509	2.639	0	0	0
2017/09/13	R186	02/11/2017	8.88	Put	Bond Future	375.8300	0.3758	344.7900	0.3448	(8.259)	0	0	0
2017/09/13	R186	02/11/2017	8.90	Call	Bond Future	3,220.5800	3.2206	3,304.9100	3.3049	2.618	0	0	0
2017/09/13	R186	02/11/2017	8.90	Put	Bond Future	350.6700	0.3507	321.1300	0.3211	(8.424)	0	0	0
2017/09/13	R186	02/11/2017	8.60	Call	Bond Future	1,785.9500	1.7859	1,844.1400	1.8441	3.258	0	0	0
2017/09/13	R186	02/11/2017	8.60	Put	Bond Future	906.9700	0.9070	851.2900	0.8513	(6.139)	0	0	3,750
2017/09/13	R186	02/11/2017	9.00	Call	Bond Future	3,768.0600	3.7681	3,859.2100	3.8592	2.419	0	0	0
2017/09/13	R186	02/11/2017	9.00	Put	Bond Future	244.9800	0.2450	222.2600	0.2223	(9.274)	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
2017/09/13	R186	01/02/2018	9.00	Call	Bond Future	4,025.0600	4.0251	4,105.4000	4.1054	1.996	0	0	0
2017/09/13	R186	01/02/2018	9.25	Call	Bond Future	5,267.8300	5.2678	5,359.3400	5.3593	1.737	0	0	0
2017/09/13	R186	01/02/2018	8.50	Put	Bond Future	2,058.1000	2.0581	1,990.7000	1.9907	(3.275)	0	0	0
2017/09/13	R186	01/02/2018	8.96	Call	Bond Future	3,836.9900	3.8370	3,915.3300	3.9153	2.042	0	0	0
2017/09/13	R186	01/02/2018			Bond Future	8.5129	113.5348	8.4954	113.6513	(0.206)	0.0000	0.0000	198
2017/09/13	R186	01/02/2018	7.75	Put	Bond Future	5,583.6600	5.5837	5,481.0100	5.4810	(1.838)	0	0	0
2017/09/13	R186	01/02/2018	7.75	Call	Bond Future	373.6300	0.3736	387.5000	0.3875	3.712	0	0	1,460
2017/09/13	R186	01/02/2018	8.50	Call	Bond Future	1,972.3000	1.9723	2,021.4200	2.0214	2.490	0	0	1,460
2017/09/13	R186	01/02/2018	9.00	Put	Bond Future	857.6900	0.8577	821.5100	0.8215	(4.218)	0	0	6,200
2017/09/13	R186	01/02/2018	8.75	Put	Bond Future	1,355.0800	1.3551	1,305.4400	1.3054	(3.663)	0	0	820
2017/09/13	R186	01/02/2018	9.25	Put	Bond Future	520.6600	0.5207	495.6500	0.4956	(4.804)	0	0	820
2017/09/13	R186	01/02/2018	8.97	Call	Bond Future	3,883.6800	3.8837	3,962.5300	3.9625	2.030	0	0	0
2017/09/13	R186	01/02/2018	8.96	Put	Bond Future	925.2500	0.9253	887.0700	0.8871	(4.126)	0	0	0
2017/09/13	R186	01/02/2018	8.75	Call	Bond Future	2,911.6900	2.9117	2,978.5700	2.9786	2.297	0	0	0
2017/09/13	R186	01/02/2018	8.97	Put	Bond Future	907.9600	0.9080	870.2900	0.8703	(4.149)	0	0	0
2017/09/13	R186	01/02/2018	8.98	Call	Bond Future	3,930.6000	3.9306	4,009.9500	4.0100	2.019	0	0	0
2017/09/13	R186	01/02/2018	8.98	Put	Bond Future	890.9400	0.8909	853.7700	0.8538	(4.172)	0	0	0
2017/09/13	R186	03/05/2018	8.91	Put	Bond Future	1,733.1200	1.7331	1,682.3300	1.6823	(2.931)	0	0	0
2017/09/13	R186	03/05/2018	8.92	Call	Bond Future	4,035.2000	4.0352	4,102.6300	4.1026	1.671	0	0	0
2017/09/13	R186	03/05/2018			Bond Future	8.5556	115.6494	8.5374	115.7672	(0.213)	0.0000	0.0000	0
2017/09/13	R186	03/05/2018	8.93	Call	Bond Future	4,076.5100	4.0765	4,144.3600	4.1444	1.664	0	0	0
2017/09/13	R186	03/05/2018	8.93	Put	Bond Future	1,689.3800	1.6894	1,639.4400	1.6394	(2.956)	0	0	0
2017/09/13	R186	03/05/2018	8.91	Call	Bond Future	3,994.4300	3.9944	4,061.4300	4.0614	1.677	0	0	0
2017/09/13	R186	03/05/2018	8.92	Put	Bond Future	1,710.9600	1.7110	1,660.6000	1.6606	(2.943)	0	0	0
2017/09/13	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R197	02/11/2017	305.15	Put	Bond Future	3,637.5500	3.6375	3,622.2700	3.6223	(0.420)	0	0	0
2017/09/13	R197	02/11/2017			Bond Future	301.5124	301.5124	301.5277	301.5277	0.005	0.0000	0.0000	2,350
2017/09/13	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R197	02/11/2017	305.17	Put	Bond Future	3,657.5500	3.6575	3,642.2700	3.6423	(0.418)	0	0	0
2017/09/13	R197	02/11/2017	305.16	Put	Bond Future	3,647.5500	3.6475	3,632.2700	3.6323	(0.419)	0	0	0
2017/09/13	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R197	01/02/2018	301.68	Put	Bond Future	1,489.2200	1.4892	1,473.0100	1.4730	(1.088)	0	0	0
2017/09/13	R197	01/02/2018			Bond Future	300.1908	300.1908	300.2070	300.2070	0.005	0.0000	0.0000	0
2017/09/13	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R197	01/02/2018	301.67	Put	Bond Future	1,479.2200	1.4792	1,463.0100	1.4630	(1.096)	0	0	0
2017/09/13	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R197	01/02/2018	301.66	Put	Bond Future	1,469.2200	1.4692	1,453.0100	1.4530	(1.103)	0	0	0
2017/09/13	R197	03/05/2018	304.46	Call	Bond Future	1,446.4500	1.4465	1,458.5700	1.4586	0.838	0	0	0
2017/09/13	R197	03/05/2018			Bond Future	305.9065	305.9065	305.9186	305.9186	0.004	0.0000	0.0000	0
2017/09/13	R197	03/05/2018	304.44	Call	Bond Future	1,466.4500	1.4665	1,478.5700	1.4786	0.826	0	0	0
2017/09/13	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R197	03/05/2018	304.45	Call	Bond Future	1,456.4500	1.4565	1,468.5700	1.4686	0.832	0	0	0
2017/09/13	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.5100	0.0005	100.000	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
2017/09/13	R202	02/11/2017			Bond Future	240.4976	240.4976	240.4499	240.4499	(0.020)	0.0000	0.0000	28,647
2017/09/13	R202	02/11/2017	253.89	Put	Bond Future	13,392.4500	13.3924	13,440.6300	13.4406	0.360	0	0	0
2017/09/13	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.5100	0.0005	100.000	0	0	0
2017/09/13	R202	02/11/2017	253.91	Put	Bond Future	13,412.4500	13.4124	13,460.6200	13.4606	0.359	0	0	0
2017/09/13	R202	02/11/2017	253.90	Put	Bond Future	13,402.4500	13.4024	13,450.6300	13.4506	0.359	0	0	0
2017/09/13	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.5000	0.0005	100.000	0	0	0
2017/09/13	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	473.1200	0.4731	100.000	0	0	0
2017/09/13	R202	01/02/2018	249.06	Put	Bond Future	7,758.0300	7.7580	8,280.7200	8.2807	6.737	0	0	0
2017/09/13	R202	01/02/2018			Bond Future	241.3020	241.3020	241.2537	241.2537	(0.020)	0.0000	0.0000	0
2017/09/13	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	471.8200	0.4718	100.000	0	0	0
2017/09/13	R202	01/02/2018	249.08	Put	Bond Future	7,778.0300	7.7780	8,298.1100	8.2981	6.687	0	0	0
2017/09/13	R202	01/02/2018	249.07	Put	Bond Future	7,768.0300	7.7680	8,289.4100	8.2894	6.712	0	0	0
2017/09/13	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	474.4300	0.4744	100.000	0	0	0
2017/09/13	R202	03/05/2018	247.48	Put	Bond Future	1,583.6500	1.5837	4,493.3200	4.4933	183.732	0	0	0
2017/09/13	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	2,861.3200	2.8613	100.000	0	0	0
2017/09/13	R202	03/05/2018			Bond Future	245.8963	245.8963	245.8438	245.8438	(0.021)	0.0000	0.0000	0
2017/09/13	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	2,857.1100	2.8571	100.000	0	0	0
2017/09/13	R202	03/05/2018	247.47	Put	Bond Future	1,573.6500	1.5737	4,487.5300	4.4875	185.167	0	0	0
2017/09/13	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	2,852.9000	2.8529	100.000	0	0	0
2017/09/13	R202	03/05/2018	247.49	Put	Bond Future	1,593.6500	1.5937	4,499.1100	4.4991	182.315	0	0	0
2017/09/13	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	1,650.4200	1.6504	100.000	0	0	0
2017/09/13	R204	02/11/2017			Bond Future	6.7910	104.3093	6.7838	104.3170	(0.106)	0.0000	0.0000	46,398
2017/09/13	R204	02/11/2017	7.75	Call	Bond Future	1,021.5700	1.0216	2,684.2900	2.6843	162.761	0	0	0
2017/09/13	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	1,655.0000	1.6550	100.000	0	0	0
2017/09/13	R204	02/11/2017	7.76	Call	Bond Future	1,032.1400	1.0321	2,690.2800	2.6903	160.651	0	0	0
2017/09/13	R204	02/11/2017	7.74	Call	Bond Future	1,010.9900	1.0110	2,678.3000	2.6783	164.919	0	0	0
2017/09/13	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	1,659.5900	1.6596	100.000	0	0	0
2017/09/13	R204	01/02/2018	7.27	Call	Bond Future	583.1100	0.5831	3,581.0400	3.5810	514.128	0	0	0
2017/09/13	R204	01/02/2018			Bond Future	6.5971	102.1893	6.5871	102.1977	(0.150)	0.0000	0.0000	0
2017/09/13	R204	01/02/2018	7.25	Call	Bond Future	567.7900	0.5678	3,572.4900	3.5725	529.192	0	0	0
2017/09/13	R204	01/02/2018	7.25	Put	Bond Future	19.9600	0.0200	3,016.3100	3.0163	15011.774	0	0	0
2017/09/13	R204	01/02/2018	7.27	Put	Bond Future	18.5700	0.0186	3,008.1500	3.0081	16098.977	0	0	0
2017/09/13	R204	01/02/2018	7.26	Call	Bond Future	575.4400	0.5754	3,576.7700	3.5768	521.571	0	0	0
2017/09/13	R204	01/02/2018	7.26	Put	Bond Future	19.2500	0.0193	3,012.2300	3.0122	15547.948	0	0	0
2017/09/13	R204	03/05/2018	7.10	Put	Bond Future	19.0000	0.0190	4,334.8300	4.3348	22714.895	0	0	0
2017/09/13	R204	03/05/2018			Bond Future	6.2151	104.0926	6.2024	104.1003	(0.205)	0.0000	0.0000	0
2017/09/13	R204	03/05/2018	7.09	Call	Bond Future	548.4900	0.5485	4,874.6400	4.8746	788.738	0	0	0
2017/09/13	R204	03/05/2018	7.09	Put	Bond Future	19.4500	0.0195	4,337.8600	4.3379	22202.622	0	0	0
2017/09/13	R204	03/05/2018	7.10	Call	Bond Future	554.0600	0.5541	4,877.6300	4.8776	780.343	0	0	0
2017/09/13	R204	03/05/2018	7.08	Call	Bond Future	542.9300	0.5429	4,871.6500	4.8717	797.289	0	0	0
2017/09/13	R204	03/05/2018	7.08	Put	Bond Future	19.9100	0.0199	4,340.8900	4.3409	21702.562	0	0	0
2017/09/13	R207	02/11/2017	8.04	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017/09/13	R207	02/11/2017	8.03	Call	Bond Future	1,834.1600	1.8342	1,842.2800	1.8423	0.443	0	0	0
2017/09/13	R207	02/11/2017			Bond Future	7.1018	102.5463	7.0977	102.5544	(0.057)	0.0000	0.0000	41,067
2017/09/13	R207	02/11/2017	8.04	Call	Bond Future	1,853.6900	1.8537	1,861.8000	1.8618	0.438	0	0	0
2017/09/13	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/13	R207	02/11/2017	8.05	Call	Bond Future	1,873.2000		1.8732	1,881.3200	1.8813	0.433	0	0	0
2017/09/13	R207	02/11/2017	8.05	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2017/09/13	R207	01/02/2018	7.61	Put	Bond Future	73.5800		0.0736	72.0900	0.0721	(2.025)	0	0	0
2017/09/13	R207	01/02/2018	7.60	Call	Bond Future	1,053.5600		1.0536	1,060.8000	1.0608	0.687	0	0	0
2017/09/13	R207	01/02/2018			Bond Future	7.0499		100.7908	7.0450	100.7996	(0.070)	0.0000	0.0000	0
2017/09/13	R207	01/02/2018	7.61	Call	Bond Future	1,068.8200		1.0688	1,076.1000	1.0761	0.681	0	0	0
2017/09/13	R207	01/02/2018	7.60	Put	Bond Future	75.9700		0.0760	74.4400	0.0744	(2.014)	0	0	0
2017/09/13	R207	01/02/2018	7.62	Call	Bond Future	1,084.0000		1.0840	1,091.4600	1.0915	0.688	0	0	0
2017/09/13	R207	01/02/2018	7.62	Put	Bond Future	71.1100		0.0711	69.8000	0.0698	(1.842)	0	0	0
2017/09/13	R207	03/05/2018	7.57	Call	Bond Future	1,050.9700		1.0510	1,056.7900	1.0568	0.554	0	0	0
2017/09/13	R207	03/05/2018	7.56	Put	Bond Future	135.1000		0.1351	132.6900	0.1327	(1.784)	0	0	0
2017/09/13	R207	03/05/2018			Bond Future	6.9822		102.6680	6.9770	102.6762	(0.074)	0.0000	0.0000	0
2017/09/13	R207	03/05/2018	7.58	Call	Bond Future	1,063.7600		1.0638	1,069.6100	1.0696	0.550	0	0	0
2017/09/13	R207	03/05/2018	7.58	Put	Bond Future	129.3000		0.1293	126.9700	0.1270	(1.802)	0	0	0
2017/09/13	R207	03/05/2018	7.57	Put	Bond Future	132.0500		0.1321	129.6900	0.1297	(1.787)	0	0	0
2017/09/13	R207	03/05/2018	7.56	Call	Bond Future	1,038.4800		1.0385	1,044.2500	1.0442	0.556	0	0	0
2017/09/13	R208	02/11/2017	8.19	Call	Bond Future	2,487.4200		2.4874	2,532.6700	2.5327	1.819	0	0	0
2017/09/13	R208	02/11/2017	8.18	Put	Bond Future	0.6500		0.0007	0.5100	0.0005	(21.538)	0	0	0
2017/09/13	R208	02/11/2017			Bond Future	7.3276		98.9857	7.3121	99.0311	(0.211)	0.0000	0.0000	32,186
2017/09/13	R208	02/11/2017	8.20	Call	Bond Future	2,515.7400		2.5157	2,561.0100	2.5610	1.799	0	0	0
2017/09/13	R208	02/11/2017	8.20	Put	Bond Future	0.5300		0.0005	0.4200	0.0004	(20.755)	0	0	0
2017/09/13	R208	02/11/2017	8.19	Put	Bond Future	0.5900		0.0006	0.4600	0.0005	(22.034)	0	0	0
2017/09/13	R208	02/11/2017	8.18	Call	Bond Future	2,459.0800		2.4591	2,504.3200	2.5043	1.840	0	0	0
2017/09/13	R208	01/02/2018	7.85	Put	Bond Future	164.9200		0.1649	155.6600	0.1557	(5.615)	0	0	0
2017/09/13	R208	01/02/2018			Bond Future	7.3192		100.8059	7.3021	100.8526	(0.233)	0.0000	0.0000	0
2017/09/13	R208	01/02/2018	7.84	Call	Bond Future	1,584.1800		1.5842	1,621.4100	1.6214	2.350	0	0	0
2017/09/13	R208	01/02/2018	7.84	Put	Bond Future	169.7100		0.1697	160.2400	0.1602	(5.580)	0	0	0
2017/09/13	R208	01/02/2018	7.85	Call	Bond Future	1,606.3000		1.6063	1,643.7400	1.6437	2.331	0	0	0
2017/09/13	R208	01/02/2018	7.83	Call	Bond Future	1,562.1700		1.5622	1,599.0200	1.5990	2.359	0	0	0
2017/09/13	R208	01/02/2018	7.83	Put	Bond Future	174.6200		0.1746	164.7700	0.1648	(5.641)	0	0	0
2017/09/13	R208	03/05/2018	7.77	Call	Bond Future	1,505.0800		1.5051	1,538.4000	1.5384	2.214	0	0	0
2017/09/13	R208	03/05/2018			Bond Future	7.2984		99.2822	7.2800	99.3291	(0.252)	0.0000	0.0000	0
2017/09/13	R208	03/05/2018	7.77	Put	Bond Future	312.5900		0.3126	299.0700	0.2991	(4.325)	0	0	0
2017/09/13	R208	03/05/2018	7.78	Call	Bond Future	1,523.9600		1.5240	1,557.4800	1.5575	2.200	0	0	0
2017/09/13	R208	03/05/2018	7.79	Put	Bond Future	300.2600		0.3003	287.1500	0.2871	(4.366)	0	0	0
2017/09/13	R208	03/05/2018	7.78	Put	Bond Future	306.3800		0.3064	293.0600	0.2931	(4.348)	0	0	0
2017/09/13	R208	03/05/2018	7.79	Call	Bond Future	1,542.9200		1.5429	1,576.6500	1.5766	2.186	0	0	0
2017/09/13	R209	02/11/2017	9.54	Call	Bond Future	1,465.0600		1.4651	1,567.9600	1.5680	7.024	0	0	0
2017/09/13	R209	02/11/2017	9.52	Put	Bond Future	1,445.3900		1.4454	1,326.8600	1.3269	(8.201)	0	0	0
2017/09/13	R209	02/11/2017	9.00	Put	Bond Future	3,964.5800		3.9646	3,773.5000	3.7735	(4.820)	0	0	0
2017/09/13	R209	02/11/2017	10.60	Put	Bond Future	45.2200		0.0452	36.9600	0.0370	(18.266)	0	0	1,300
2017/09/13	R209	02/11/2017	9.75	Call	Bond Future	2,280.5400		2.2805	2,416.5900	2.4166	5.966	0	0	0
2017/09/13	R209	02/11/2017	8.30	Put	Bond Future	9,033.2800		9.0333	8,816.0600	8.8161	(2.405)	0	0	0
2017/09/13	R209	02/11/2017	9.88	Put	Bond Future	555.6300		0.5556	492.6200	0.4926	(11.340)	0	0	1,350
2017/09/13	R209	02/11/2017			Bond Future	9.5271		72.4510	9.4948	72.6693	(0.339)	0.0000	0.0000	116,598
2017/09/13	R209	02/11/2017	9.54	Put	Bond Future	1,378.3400		1.3783	1,263.0200	1.2630	(8.367)	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
2017/09/13	R209	02/11/2017	9.52	Call	Bond Future	1,397.4800	1.3975	1,497.1700	1.4972	7.134	0	0	0
2017/09/13	R209	02/11/2017	10.00	Call	Bond Future	3,467.7700	3.4678	3,638.2200	3.6382	4.915	0	0	0
2017/09/13	R209	02/11/2017	10.00	Put	Bond Future	386.1300	0.3861	338.3600	0.3384	(12.371)	0	0	1,138
2017/09/13	R209	02/11/2017	9.53	Put	Bond Future	1,411.5900	1.4116	1,294.7200	1.2947	(8.279)	0	0	0
2017/09/13	R209	02/11/2017	9.00	Call	Bond Future	279.7100	0.2797	306.8500	0.3068	9.703	0	0	2,248
2017/09/13	R209	02/11/2017	10.60	Call	Bond Future	6,756.9500	6.7570	6,966.9100	6.9669	3.107	0	0	0
2017/09/13	R209	02/11/2017	9.75	Put	Bond Future	802.7000	0.8027	720.5300	0.7205	(10.237)	0	0	6,500
2017/09/13	R209	02/11/2017	8.30	Call	Bond Future	8.0000	0.0080	9.0000	0.0090	12.500	0	0	2,800
2017/09/13	R209	02/11/2017	9.88	Call	Bond Future	2,874.4100	2.8744	3,029.6200	3.0296	5.400	0	0	0
2017/09/13	R209	02/11/2017	9.53	Call	Bond Future	1,431.0400	1.4310	1,532.3900	1.5324	7.082	0	0	0
2017/09/13	R209	02/11/2017	9.58	Call	Bond Future	1,605.7000	1.6057	1,715.1200	1.7151	6.814	0	0	0
2017/09/13	R209	02/11/2017	9.58	Put	Bond Future	1,250.8400	1.2508	1,142.0400	1.1420	(8.698)	0	0	1,350
2017/09/13	R209	02/11/2017	9.33	Put	Bond Future	2,195.4800	2.1955	2,046.4800	2.0465	(6.787)	0	0	0
2017/09/13	R209	02/11/2017	9.33	Call	Bond Future	849.5100	0.8495	918.7300	0.9187	8.148	0	0	1,350
2017/09/13	R209	01/02/2018	10.10	Call	Bond Future	4,354.3400	4.3543	4,511.8500	4.5119	3.617	0	0	0
2017/09/13	R209	01/02/2018	9.73	Call	Bond Future	2,817.3200	2.8173	2,942.3900	2.9424	4.439	0	0	0
2017/09/13	R209	01/02/2018	9.71	Put	Bond Future	1,902.8600	1.9029	1,803.4000	1.8034	(5.227)	0	0	0
2017/09/13	R209	01/02/2018	9.72	Call	Bond Future	2,779.8200	2.7798	2,903.9100	2.9039	4.464	0	0	0
2017/09/13	R209	01/02/2018			Bond Future	9.5829	73.7833	9.5496	74.0059	(0.348)	0.0000	0.0000	0
2017/09/13	R209	01/02/2018	9.73	Put	Bond Future	1,847.0300	1.8470	1,749.5400	1.7495	(5.278)	0	0	0
2017/09/13	R209	01/02/2018	9.71	Call	Bond Future	2,742.3800	2.7424	2,865.4800	2.8655	4.489	0	0	0
2017/09/13	R209	01/02/2018	10.10	Put	Bond Future	1,028.7600	1.0288	963.7100	0.9637	(6.323)	0	0	3,000
2017/09/13	R209	01/02/2018	9.72	Put	Bond Future	1,874.8700	1.8749	1,776.4000	1.7764	(5.252)	0	0	0
2017/09/13	R209	01/02/2018	10.00	Call	Bond Future	3,913.4800	3.9135	4,062.0100	4.0620	3.795	0	0	0
2017/09/13	R209	01/02/2018	10.00	Put	Bond Future	1,212.6700	1.2127	1,138.6400	1.1386	(6.105)	0	0	7,500
2017/09/13	R209	03/05/2018	9.85	Put	Bond Future	2,449.2400	2.4492	2,352.6000	2.3526	(3.946)	0	0	0
2017/09/13	R209	03/05/2018			Bond Future	9.6377	72.0083	9.6035	72.2344	(0.355)	0.0000	0.0000	0
2017/09/13	R209	03/05/2018	9.85	Call	Bond Future	3,829.4200	3.8294	3,958.9300	3.9589	3.382	0	0	0
2017/09/13	R209	03/05/2018	9.86	Call	Bond Future	3,866.6900	3.8667	3,997.1500	3.9971	3.374	0	0	0
2017/09/13	R209	03/05/2018	9.86	Put	Bond Future	2,422.5000	2.4225	2,326.8100	2.3268	(3.950)	0	0	0
2017/09/13	R209	03/05/2018	9.84	Call	Bond Future	3,792.3100	3.7923	3,921.0900	3.9211	3.396	0	0	0
2017/09/13	R209	03/05/2018	9.84	Put	Bond Future	2,476.2300	2.4762	2,378.8600	2.3789	(3.932)	0	0	0
2017/09/13	R210	02/11/2017	192.08	Put	Bond Future	6,711.7100	6.7117	6,750.2800	6.7503	0.575	0	0	0
2017/09/13	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R210	02/11/2017			Bond Future	185.3683	185.3683	185.3297	185.3297	(0.021)	0.0000	0.0000	2,179
2017/09/13	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R210	02/11/2017	192.07	Put	Bond Future	6,701.7100	6.7017	6,740.2800	6.7403	0.576	0	0	0
2017/09/13	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R210	02/11/2017	192.09	Put	Bond Future	6,721.7100	6.7217	6,760.2800	6.7603	0.574	0	0	0
2017/09/13	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R210	01/02/2018			Bond Future	188.8432	188.8432	188.8044	188.8044	(0.021)	0.0000	0.0000	0
2017/09/13	R210	01/02/2018	192.36	Put	Bond Future	3,516.7800	3.5168	3,555.5500	3.5556	1.102	0	0	0
2017/09/13	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R210	01/02/2018	192.38	Put	Bond Future	3,536.7800	3.5368	3,575.5500	3.5756	1.096	0	0	0
2017/09/13	R210	01/02/2018	192.37	Put	Bond Future	3,526.7800	3.5268	3,565.5500	3.5656	1.099	0	0	0
2017/09/13	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	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
2017/09/13	R210	03/05/2018	191.44	Put	Bond Future	1,423.9300	1.4239	1,466.0700	1.4661	2.959	0	0	0
2017/09/13	R210	03/05/2018			Bond Future	190.0161	190.0161	189.9739	189.9739	(0.022)	0.0000	0.0000	0
2017/09/13	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R210	03/05/2018	191.46	Put	Bond Future	1,443.9300	1.4439	1,486.0700	1.4861	2.918	0	0	0
2017/09/13	R210	03/05/2018	191.45	Put	Bond Future	1,433.9300	1.4339	1,476.0700	1.4761	2.939	0	0	0
2017/09/13	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R212	02/11/2017			Bond Future	151.2055	151.2055	151.1727	151.1727	(0.022)	0.0000	0.0000	4,057
2017/09/13	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R212	02/11/2017	152.40	Put	Bond Future	1,194.5100	1.1945	1,227.3200	1.2273	2.747	0	0	0
2017/09/13	R212	02/11/2017	152.42	Put	Bond Future	1,214.5100	1.2145	1,247.3200	1.2473	2.702	0	0	0
2017/09/13	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R212	02/11/2017	152.41	Put	Bond Future	1,204.5100	1.2045	1,237.3200	1.2373	2.724	0	0	0
2017/09/13	R212	01/02/2018	154.71	Put	Bond Future	2,708.3000	2.7083	2,741.2900	2.7413	1.218	0	0	0
2017/09/13	R212	01/02/2018			Bond Future	152.0017	152.0017	151.9687	151.9687	(0.022)	0.0000	0.0000	0
2017/09/13	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R212	01/02/2018	154.70	Put	Bond Future	2,698.3000	2.6983	2,731.2900	2.7313	1.223	0	0	0
2017/09/13	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R212	01/02/2018	154.69	Put	Bond Future	2,688.3000	2.6883	2,721.2900	2.7213	1.227	0	0	0
2017/09/13	R212	03/05/2018	154.30	Call	Bond Future	595.8500	0.5959	559.9700	0.5600	(6.022)	0	0	0
2017/09/13	R212	03/05/2018			Bond Future	154.8958	154.8958	154.8600	154.8600	(0.023)	0.0000	0.0000	0
2017/09/13	R212	03/05/2018	154.28	Call	Bond Future	615.8500	0.6159	579.9700	0.5800	(5.826)	0	0	0
2017/09/13	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R212	03/05/2018	154.29	Call	Bond Future	605.8500	0.6059	569.9700	0.5700	(5.922)	0	0	0
2017/09/13	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/13	R213	02/11/2017	9.36	Put	Bond Future	815.0700	0.8151	752.3500	0.7523	(7.695)	0	0	0
2017/09/13	R213	02/11/2017			Bond Future	9.1671	84.8255	9.1449	84.9747	(0.242)	0.0000	0.0000	63,283
2017/09/13	R213	02/11/2017	9.35	Call	Bond Future	2,054.6800	2.0547	2,140.0200	2.1400	4.153	0	0	0
2017/09/13	R213	02/11/2017	9.35	Put	Bond Future	838.1300	0.8381	774.2700	0.7743	(7.619)	0	0	0
2017/09/13	R213	02/11/2017	9.36	Call	Bond Future	2,097.4200	2.0974	2,183.9000	2.1839	4.123	0	0	0
2017/09/13	R213	02/11/2017	9.34	Call	Bond Future	2,012.3600	2.0124	2,096.5500	2.0966	4.184	0	0	0
2017/09/13	R213	02/11/2017	9.34	Put	Bond Future	861.6800	0.8617	796.6700	0.7967	(7.545)	0	0	0
2017/09/13	R213	01/02/2018	9.42	Call	Bond Future	2,892.9800	2.8930	2,978.5500	2.9786	2.958	0	0	0
2017/09/13	R213	01/02/2018	9.41	Put	Bond Future	1,629.9200	1.6299	1,562.4100	1.5624	(4.142)	0	0	0
2017/09/13	R213	01/02/2018			Bond Future	9.2233	86.3853	9.2003	86.5377	(0.249)	0.0000	0.0000	0
2017/09/13	R213	01/02/2018	9.43	Call	Bond Future	2,932.3800	2.9324	3,018.6600	3.0187	2.942	0	0	0
2017/09/13	R213	01/02/2018	9.43	Put	Bond Future	1,578.6300	1.5786	1,512.5400	1.5125	(4.187)	0	0	0
2017/09/13	R213	01/02/2018	9.42	Put	Bond Future	1,604.0100	1.6040	1,537.2100	1.5372	(4.165)	0	0	0
2017/09/13	R213	01/02/2018	9.41	Call	Bond Future	2,854.0300	2.8540	2,938.8900	2.9389	2.973	0	0	0
2017/09/13	R213	03/05/2018	9.57	Put	Bond Future	2,083.6000	2.0836	2,020.9700	2.0210	(3.006)	0	0	0
2017/09/13	R213	03/05/2018	9.56	Call	Bond Future	3,943.8500	3.9438	4,035.6000	4.0356	2.326	0	0	0
2017/09/13	R213	03/05/2018			Bond Future	9.2746	84.4448	9.2510	84.5994	(0.255)	0.0000	0.0000	0
2017/09/13	R213	03/05/2018	9.57	Call	Bond Future	3,982.8300	3.9828	4,074.8300	4.0748	2.310	0	0	0
2017/09/13	R213	03/05/2018	9.56	Put	Bond Future	2,107.9500	2.1079	2,045.0700	2.0451	(2.983)	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
2017/09/13	R213	03/05/2018	9.58	Call	Bond Future	4,021.9700	4.0220	4,114.4800	4.1145	2.300	0	0	0
2017/09/13	R213	03/05/2018	9.58	Put	Bond Future	2,059.4900	2.0595	1,997.3700	1.9974	(3.016)	0	0	0
2017/09/13	R214	02/11/2017	9.60	Call	Bond Future	1,206.4600	1.2065	1,262.4900	1.2625	4.644	0	0	0
2017/09/13	R214	02/11/2017			Bond Future	9.6938	71.8822	9.6715	72.0373	(0.229)	0.0000	0.0000	44,034
2017/09/13	R214	02/11/2017	9.60	Put	Bond Future	1,864.5400	1.8645	1,765.4200	1.7654	(5.316)	0	0	0
2017/09/13	R214	02/11/2017	9.58	Call	Bond Future	1,146.6300	1.1466	1,200.4500	1.2005	4.694	0	0	0
2017/09/13	R214	02/11/2017	9.58	Put	Bond Future	1,946.3200	1.9463	1,844.9900	1.8450	(5.206)	0	0	0
2017/09/13	R214	02/11/2017	9.59	Put	Bond Future	1,905.1400	1.9051	1,804.9100	1.8049	(5.261)	0	0	0
2017/09/13	R214	02/11/2017	9.59	Call	Bond Future	1,176.3100	1.1763	1,231.2300	1.2312	4.669	0	0	0
2017/09/13	R214	01/02/2018	9.84	Call	Bond Future	2,711.5200	2.7115	2,793.7300	2.7937	3.032	0	0	0
2017/09/13	R214	01/02/2018			Bond Future	9.7529	73.2040	9.7300	73.3624	(0.235)	0.0000	0.0000	0
2017/09/13	R214	01/02/2018	9.82	Call	Bond Future	2,637.6900	2.6377	2,718.4700	2.7185	3.063	0	0	0
2017/09/13	R214	01/02/2018	9.82	Put	Bond Future	2,177.8300	2.1778	2,100.2600	2.1003	(3.562)	0	0	0
2017/09/13	R214	01/02/2018	9.84	Put	Bond Future	2,115.5300	2.1155	2,039.3900	2.0394	(3.599)	0	0	0
2017/09/13	R214	01/02/2018	9.83	Call	Bond Future	2,674.4800	2.6745	2,755.9800	2.7560	3.047	0	0	0
2017/09/13	R214	01/02/2018	9.83	Put	Bond Future	2,146.5000	2.1465	2,069.6500	2.0697	(3.580)	0	0	0
2017/09/13	R214	03/05/2018	9.99	Put	Bond Future	2,656.1500	2.6562	2,582.8100	2.5828	(2.761)	0	0	0
2017/09/13	R214	03/05/2018			Bond Future	9.8077	71.2715	9.7841	71.4323	(0.240)	0.0000	0.0000	0
2017/09/13	R214	03/05/2018	9.98	Call	Bond Future	3,845.0100	3.8450	3,931.9500	3.9319	2.261	0	0	0
2017/09/13	R214	03/05/2018	9.98	Put	Bond Future	2,684.7300	2.6847	2,610.8700	2.6109	(2.751)	0	0	0
2017/09/13	R214	03/05/2018	9.99	Call	Bond Future	3,882.7900	3.8828	3,970.2500	3.9702	2.253	0	0	0
2017/09/13	R214	03/05/2018	9.97	Call	Bond Future	3,807.6100	3.8076	3,894.0200	3.8940	2.269	0	0	0
2017/09/13	R214	03/05/2018	9.97	Put	Bond Future	2,713.8000	2.7138	2,639.4100	2.6394	(2.741)	0	0	0
2017/09/13	R248	02/11/2017	9.65	Call	Bond Future	1,419.9200	1.4199	1,484.0200	1.4840	4.514	0	0	0
2017/09/13	R248	02/11/2017	9.66	Put	Bond Future	2,572.2400	2.5722	2,440.6100	2.4406	(5.117)	0	0	0
2017/09/13	R248	02/11/2017			Bond Future	9.7854	91.6231	9.7630	91.8201	(0.228)	0.0000	0.0000	85,554
2017/09/13	R248	02/11/2017	9.65	Put	Bond Future	2,625.7900	2.6258	2,492.8200	2.4928	(5.064)	0	0	0
2017/09/13	R248	02/11/2017	9.66	Call	Bond Future	1,456.4300	1.4564	1,521.8700	1.5219	4.493	0	0	0
2017/09/13	R248	02/11/2017	9.64	Call	Bond Future	1,383.9800	1.3840	1,446.7500	1.4468	4.535	0	0	0
2017/09/13	R248	02/11/2017	9.64	Put	Bond Future	2,680.0700	2.6801	2,545.7700	2.5458	(5.011)	0	0	0
2017/09/13	R248	01/02/2018	9.90	Put	Bond Future	2,962.7000	2.9627	2,859.9500	2.8600	(3.468)	0	0	0
2017/09/13	R248	01/02/2018	9.89	Call	Bond Future	3,373.2700	3.3733	3,470.7600	3.4708	2.890	0	0	0
2017/09/13	R248	01/02/2018			Bond Future	9.8473	93.3080	9.8243	93.5091	(0.234)	0.0000	0.0000	170
2017/09/13	R248	01/02/2018	9.90	Call	Bond Future	3,418.8000	3.4188	3,517.1600	3.5172	2.877	0	0	0
2017/09/13	R248	01/02/2018	9.89	Put	Bond Future	3,003.4700	3.0035	2,899.8500	2.8999	(3.450)	0	0	0
2017/09/13	R248	01/02/2018	9.91	Call	Bond Future	3,464.6200	3.4646	3,563.8500	3.5638	2.864	0	0	0
2017/09/13	R248	01/02/2018	9.91	Put	Bond Future	2,922.3800	2.9224	2,820.5000	2.8205	(3.486)	0	0	0
2017/09/13	R248	03/05/2018	10.06	Call	Bond Future	4,948.3800	4.9484	5,057.0000	5.0570	2.195	0	0	0
2017/09/13	R248	03/05/2018	10.05	Put	Bond Future	3,668.2400	3.6682	3,571.9900	3.5720	(2.624)	0	0	0
2017/09/13	R248	03/05/2018			Bond Future	9.9049	90.6089	9.8813	90.8131	(0.239)	0.0000	0.0000	0
2017/09/13	R248	03/05/2018	10.07	Call	Bond Future	4,995.0800	4.9951	5,104.3400	5.1043	2.187	0	0	0
2017/09/13	R248	03/05/2018	10.07	Put	Bond Future	3,594.0800	3.5941	3,499.1100	3.4991	(2.642)	0	0	0
2017/09/13	R248	03/05/2018	10.06	Put	Bond Future	3,631.1400	3.6311	3,535.5300	3.5355	(2.633)	0	0	0
2017/09/13	R248	03/05/2018	10.05	Call	Bond Future	4,901.5800	4.9016	5,009.5600	5.0096	2.203	0	0	0

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Total											1061770	