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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/09/2017 TO 21/09/2017

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
2017-09-21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	0957 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
2017-09-21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2025	02/11/2017			Bond Future	130.1137	130.1137	130.1917	130.1917	0.060	0.0000	0.0000	914
2017-09-21	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2025	02/11/2017	132.96	Put	Bond Future	2,846.3300	2.8463	2,768.3200	2.7683	(2.741)	0	0	0
2017-09-21	2025	02/11/2017	132.98	Put	Bond Future	2,866.3300	2.8663	2,788.3200	2.7883	(2.722)	0	0	0
2017-09-21	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2025	02/11/2017	132.97	Put	Bond Future	2,856.3300	2.8563	2,778.3200	2.7783	(2.731)	0	0	0
2017-09-21	2025	01/02/2018	133.89	Put	Bond Future	2,675.5600	2.6756	2,596.4800	2.5965	(2.956)	0	0	0
2017-09-21	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2025	01/02/2018			Bond Future	131.2144	131.2144	131.2935	131.2935	0.060	0.0000	0.0000	0
2017-09-21	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2025	01/02/2018	133.88	Put	Bond Future	2,665.5600	2.6656	2,586.4800	2.5865	(2.967)	0	0	0
2017-09-21	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2025	01/02/2018	133.90	Put	Bond Future	2,685.5600	2.6856	2,606.4800	2.6065	(2.945)	0	0	0
2017-09-21	2025	03/05/2018	133.21	Call	Bond Future	498.0800	0.4981	579.9600	0.5800	16.439	0	0	0
2017-09-21	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2025	03/05/2018			Bond Future	133.7081	133.7081	133.7900	133.7900	0.061	0.0000	0.0000	0
2017-09-21	2025	03/05/2018	133.22	Call	Bond Future	488.0800	0.4881	569.9600	0.5700	16.776	0	0	0
2017-09-21	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2025	03/05/2018	133.20	Call	Bond Future	508.0800	0.5081	589.9600	0.5900	16.116	0	0	0
2017-09-21	2029	02/11/2017			Bond Future	100.0538	100.0538	100.0464	100.0464	(0.007)	0.0000	0.0000	1,370
2017-09-21	2029	01/02/2018			Bond Future	101.9289	101.9289	101.9212	101.9212	(0.008)	0.0000	0.0000	0
2017-09-21	2029	03/05/2018			Bond Future	102.8490	102.8490	102.8421	102.8421	(0.007)	0.0000	0.0000	0
2017-09-21	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2030	02/11/2017	9.34	Call	Bond Future	2,234.2400	2.2342	2,096.8200	2.0968	(6.151)	0	0	0
2017-09-21	2030	02/11/2017			Bond Future	9.0130	94.7143	9.0328	94.5769	0.220	0.0000	0.0000	58,574
2017-09-21	2030	02/11/2017	9.35	Call	Bond Future	2,301.4000	2.3014	2,163.9800	2.1640	(5.971)	0	0	0
2017-09-21	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2030	02/11/2017	9.36	Call	Bond Future	2,368.4800	2.3685	2,231.0600	2.2311	(5.802)	0	0	0
2017-09-21	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2030	01/02/2018			Bond Future	9.0637	92.4510	9.0842	92.3110	0.226	0.0000	0.0000	0
2017-09-21	2030	01/02/2018	9.38	Call	Bond Future	2,128.8100	2.1288	1,988.7900	1.9888	(6.577)	0	0	0
2017-09-21	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2030	01/02/2018	9.39	Call	Bond Future	2,195.0100	2.1950	2,054.9900	2.0550	(6.379)	0	0	0
2017-09-21	2030	01/02/2018	9.37	Call	Bond Future	2,062.5500	2.0625	1,922.5300	1.9225	(6.789)	0	0	0
2017-09-21	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2030	03/05/2018	9.51	Call	Bond Future	2,590.9200	2.5909	2,448.3700	2.4484	(5.502)	0	0	0
2017-09-21	2030	03/05/2018			Bond Future	9.1174	94.1719	9.1386	94.0293	0.233	0.0000	0.0000	0

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2017-09-21	2030	03/05/2018	9.49	Call	Bond Future	2,461.3500	2.4613	2,318.8000	2.3188	(5.792)	0	0	0
2017-09-21	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2030	03/05/2018	9.50	Call	Bond Future	2,526.1700	2.5262	2,383.6200	2.3836	(5.643)	0	0	0
2017-09-21	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2032	02/11/2017	9.49	Put	Bond Future	660.4200	0.6604	667.3000	0.6673	1.042	0	0	0
2017-09-21	2032	02/11/2017	9.48	Call	Bond Future	2,437.9000	2.4379	2,373.8900	2.3739	(2.626)	0	0	0
2017-09-21	2032	02/11/2017			Bond Future	9.2405	93.0466	9.2501	92.9753	0.104	0.0000	0.0000	33,466
2017-09-21	2032	02/11/2017	9.49	Call	Bond Future	2,488.3300	2.4883	2,423.9600	2.4240	(2.587)	0	0	0
2017-09-21	2032	02/11/2017	9.48	Put	Bond Future	682.2600	0.6823	689.5000	0.6895	1.061	0	0	0
2017-09-21	2032	02/11/2017	9.50	Call	Bond Future	2,539.2400	2.5392	2,474.5100	2.4745	(2.549)	0	0	0
2017-09-21	2032	02/11/2017	9.50	Put	Bond Future	639.1300	0.6391	645.6500	0.6456	1.020	0	0	0
2017-09-21	2032	01/02/2018	9.20	Call	Bond Future	2,037.7900	2.0378	1,995.4300	1.9954	(2.079)	0	0	7,500
2017-09-21	2032	01/02/2018	9.45	Put	Bond Future	1,880.3300	1.8803	1,901.7400	1.9017	1.139	0	0	0
2017-09-21	2032	01/02/2018	9.40	Put	Bond Future	2,034.6200	2.0346	2,057.6700	2.0577	1.133	0	0	0
2017-09-21	2032	01/02/2018	9.56	Call	Bond Future	3,473.1500	3.4731	3,418.5900	3.4186	(1.571)	0	0	0
2017-09-21	2032	01/02/2018	9.55	Put	Bond Future	1,599.6100	1.5996	1,617.9200	1.6179	1.145	0	0	0
2017-09-21	2032	01/02/2018			Bond Future	9.2969	94.7574	9.3068	94.6848	0.107	0.0000	0.0000	0
2017-09-21	2032	01/02/2018	9.30	Put	Bond Future	2,371.9700	2.3720	2,398.5100	2.3985	1.119	0	0	0
2017-09-21	2032	01/02/2018	9.30	Call	Bond Future	2,394.6100	2.3946	2,348.5700	2.3486	(1.923)	0	0	7,800
2017-09-21	2032	01/02/2018	9.57	Call	Bond Future	3,518.5000	3.5185	3,463.6500	3.4637	(1.559)	0	0	0
2017-09-21	2032	01/02/2018	9.57	Put	Bond Future	1,547.7700	1.5478	1,565.5000	1.5655	1.146	0	0	0
2017-09-21	2032	01/02/2018	9.20	Put	Bond Future	2,751.9200	2.7519	2,782.1400	2.7821	1.098	0	0	0
2017-09-21	2032	01/02/2018	9.45	Call	Bond Future	2,992.5800	2.9926	2,941.4100	2.9414	(1.710)	0	0	750
2017-09-21	2032	01/02/2018	9.40	Call	Bond Future	2,785.7200	2.7857	2,736.1900	2.7362	(1.778)	0	0	6,800
2017-09-21	2032	01/02/2018	9.56	Put	Bond Future	1,573.5200	1.5735	1,591.5400	1.5915	1.145	0	0	0
2017-09-21	2032	01/02/2018	9.55	Call	Bond Future	3,428.0600	3.4281	3,373.7900	3.3738	(1.583)	0	0	0
2017-09-21	2032	03/05/2018	9.70	Call	Bond Future	4,630.0900	4.6301	4,576.2900	4.5763	(1.162)	0	0	0
2017-09-21	2032	03/05/2018	9.71	Put	Bond Future	2,140.3800	2.1404	2,160.3000	2.1603	0.931	0	0	0
2017-09-21	2032	03/05/2018			Bond Future	9.3523	92.3644	9.3625	92.2904	0.109	0.0000	0.0000	0
2017-09-21	2032	03/05/2018	9.70	Put	Bond Future	2,166.0300	2.1660	2,186.1700	2.1862	0.930	0	0	0
2017-09-21	2032	03/05/2018	9.71	Call	Bond Future	4,673.9000	4.6739	4,619.8800	4.6199	(1.156)	0	0	0
2017-09-21	2032	03/05/2018	9.72	Call	Bond Future	4,718.1500	4.7181	4,663.9200	4.6639	(1.149)	0	0	0
2017-09-21	2032	03/05/2018	9.72	Put	Bond Future	2,115.2400	2.1152	2,134.9500	2.1350	0.932	0	0	0
2017-09-21	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2033	02/11/2017	110.07	Put	Bond Future	5,340.0900	5.3401	5,623.1800	5.6232	5.301	0	0	0
2017-09-21	2033	02/11/2017			Bond Future	104.7299	104.7299	104.4468	104.4468	(0.270)	0.0000	0.0000	5,234
2017-09-21	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2033	02/11/2017	110.09	Put	Bond Future	5,360.0900	5.3601	5,643.1800	5.6432	5.281	0	0	0
2017-09-21	2033	02/11/2017	110.08	Put	Bond Future	5,350.0900	5.3501	5,633.1800	5.6332	5.291	0	0	0
2017-09-21	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2033	01/02/2018			Bond Future	106.6927	106.6927	106.4040	106.4040	(0.271)	0.0000	0.0000	0
2017-09-21	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2033	01/02/2018	109.64	Put	Bond Future	2,947.3300	2.9473	3,235.9600	3.2360	9.793	0	0	0
2017-09-21	2033	01/02/2018	109.66	Put	Bond Future	2,967.3300	2.9673	3,255.9600	3.2560	9.727	0	0	0

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2017-09-21	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2033	01/02/2018	109.65	Put	Bond Future	2,957.3300	2.9573	3,245.9600	3.2460	9.760	0	0	0
2017-09-21	2033	03/05/2018	107.71	Put	Bond Future	76.4100	0.0764	369.5700	0.3696	383.667	0	0	0
2017-09-21	2033	03/05/2018			Bond Future	107.6336	107.6336	107.3404	107.3404	(0.272)	0.0000	0.0000	0
2017-09-21	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2033	03/05/2018	107.70	Put	Bond Future	66.4100	0.0664	359.5700	0.3596	441.440	0	0	0
2017-09-21	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2033	03/05/2018	107.69	Put	Bond Future	56.4100	0.0564	349.5700	0.3496	519.695	0	0	0
2017-09-21	2037	02/11/2017	9.67	Put	Bond Future	1,352.1600	1.3522	1,313.5000	1.3135	(2.859)	0	0	0
2017-09-21	2037	02/11/2017			Bond Future	9.5866	92.7998	9.5809	92.8456	(0.059)	0.0000	0.0000	53,958
2017-09-21	2037	02/11/2017	9.66	Call	Bond Future	1,976.8300	1.9768	1,983.5300	1.9835	0.339	0	0	0
2017-09-21	2037	02/11/2017	9.66	Put	Bond Future	1,387.3600	1.3874	1,348.3000	1.3483	(2.815)	0	0	0
2017-09-21	2037	02/11/2017	9.67	Call	Bond Future	2,021.4300	2.0214	2,028.5300	2.0285	0.351	0	0	0
2017-09-21	2037	02/11/2017	9.65	Call	Bond Future	1,932.6500	1.9326	1,938.9500	1.9390	0.326	0	0	0
2017-09-21	2037	02/11/2017	9.65	Put	Bond Future	1,423.1000	1.4231	1,383.6400	1.3836	(2.773)	0	0	0
2017-09-21	2037	01/02/2018	9.82	Put	Bond Future	2,072.9100	2.0729	2,044.2600	2.0443	(1.382)	0	0	0
2017-09-21	2037	01/02/2018			Bond Future	9.6451	90.2511	9.6393	90.2975	(0.060)	0.0000	0.0000	160
2017-09-21	2037	01/02/2018	9.82	Call	Bond Future	3,450.0200	3.4500	3,467.8500	3.4679	0.517	0	0	0
2017-09-21	2037	01/02/2018	9.81	Put	Bond Future	2,105.0000	2.1050	2,076.1200	2.0761	(1.372)	0	0	0
2017-09-21	2037	01/02/2018	9.83	Call	Bond Future	3,496.0700	3.4961	3,514.1300	3.5141	0.517	0	0	0
2017-09-21	2037	01/02/2018	9.83	Put	Bond Future	2,041.2100	2.0412	2,012.7900	2.0128	(1.392)	0	0	0
2017-09-21	2037	01/02/2018	9.81	Call	Bond Future	3,404.2500	3.4043	3,421.8500	3.4219	0.517	0	0	0
2017-09-21	2037	03/05/2018	9.99	Call	Bond Future	4,863.3100	4.8633	4,884.5500	4.8845	0.437	0	0	0
2017-09-21	2037	03/05/2018	9.97	Put	Bond Future	2,731.3100	2.7313	2,704.8100	2.7048	(0.970)	0	0	0
2017-09-21	2037	03/05/2018			Bond Future	9.7062	91.9309	9.7002	91.9783	(0.062)	0.0000	0.0000	0
2017-09-21	2037	03/05/2018	9.99	Put	Bond Future	2,671.2600	2.6713	2,645.0900	2.6451	(0.980)	0	0	0
2017-09-21	2037	03/05/2018	9.97	Call	Bond Future	4,771.6300	4.7716	4,792.5400	4.7925	0.438	0	0	0
2017-09-21	2037	03/05/2018	9.98	Put	Bond Future	2,701.1400	2.7011	2,674.8100	2.6748	(0.975)	0	0	0
2017-09-21	2037	03/05/2018	9.98	Call	Bond Future	4,817.3800	4.8174	4,838.4600	4.8385	0.438	0	0	0
2017-09-21	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2038	02/11/2017			Bond Future	128.7950	128.7950	128.7853	128.7853	(0.008)	0.0000	0.0000	19,634
2017-09-21	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2038	02/11/2017	136.82	Put	Bond Future	8,025.0200	8.0250	8,034.6900	8.0347	0.120	0	0	0
2017-09-21	2038	02/11/2017	136.80	Put	Bond Future	8,005.0200	8.0050	8,014.6900	8.0147	0.121	0	0	0
2017-09-21	2038	02/11/2017	136.81	Put	Bond Future	8,015.0200	8.0150	8,024.6900	8.0247	0.121	0	0	0
2017-09-21	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2038	01/02/2018	136.95	Put	Bond Future	7,246.3300	7.2463	7,256.4600	7.2565	0.140	0	0	0
2017-09-21	2038	01/02/2018			Bond Future	129.7037	129.7037	129.6935	129.6935	(0.008)	0.0000	0.0000	0
2017-09-21	2038	01/02/2018	136.94	Put	Bond Future	7,236.3300	7.2363	7,246.4600	7.2465	0.140	0	0	0
2017-09-21	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2038	01/02/2018	136.93	Put	Bond Future	7,226.3300	7.2263	7,236.4600	7.2365	0.140	0	0	0
2017-09-21	2038	03/05/2018	132.28	Put	Bond Future	111.3200	0.1113	120.3600	0.1204	8.121	0	0	0
2017-09-21	2038	03/05/2018	132.27	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
2017-09-21	2038	03/05/2018			Bond Future	132.1687	132.1687	132.1596	132.1596	(0.007)	0.0000	0.0000	0
2017-09-21	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2038	03/05/2018	132.27	Put	Bond Future	101.3200	0.1013	110.3600	0.1104	8.922	0	0	0
2017-09-21	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2038	03/05/2018	132.29	Put	Bond Future	121.3200	0.1213	130.3600	0.1304	7.451	0	0	0
2017-09-21	2040	02/11/2017	9.67	Put	Bond Future	2,040.2200	2.0402	1,993.4900	1.9935	(2.290)	0	0	0
2017-09-21	2040	02/11/2017			Bond Future	9.7225	95.8640	9.7168	95.9126	(0.058)	0.0000	0.0000	16,396
2017-09-21	2040	02/11/2017	9.66	Call	Bond Future	1,549.8300	1.5498	1,551.4100	1.5514	0.102	0	0	0
2017-09-21	2040	02/11/2017	9.66	Put	Bond Future	2,087.3000	2.0873	2,040.2300	2.0402	(2.255)	0	0	0
2017-09-21	2040	02/11/2017	9.67	Call	Bond Future	1,589.0900	1.5891	1,591.0100	1.5910	0.121	0	0	0
2017-09-21	2040	02/11/2017	9.65	Call	Bond Future	1,511.0300	1.5110	1,512.2900	1.5123	0.083	0	0	0
2017-09-21	2040	02/11/2017	9.65	Put	Bond Future	2,134.9700	2.1350	2,087.5800	2.0876	(2.220)	0	0	0
2017-09-21	2040	01/02/2018	9.89	Call	Bond Future	3,432.4800	3.4325	3,449.4700	3.4495	0.495	0	0	0
2017-09-21	2040	01/02/2018			Bond Future	9.7832	93.1212	9.7773	93.1707	(0.060)	0.0000	0.0000	0
2017-09-21	2040	01/02/2018	9.87	Call	Bond Future	3,340.4800	3.3405	3,357.0100	3.3570	0.495	0	0	0
2017-09-21	2040	01/02/2018	9.87	Put	Bond Future	2,610.6400	2.6106	2,577.6700	2.5777	(1.263)	0	0	0
2017-09-21	2040	01/02/2018	9.88	Put	Bond Future	2,573.0500	2.5731	2,540.3100	2.5403	(1.272)	0	0	0
2017-09-21	2040	01/02/2018	9.89	Put	Bond Future	2,535.8900	2.5359	2,503.3800	2.5034	(1.282)	0	0	0
2017-09-21	2040	01/02/2018	9.88	Call	Bond Future	3,386.3300	3.3863	3,403.0900	3.4031	0.495	0	0	0
2017-09-21	2040	03/05/2018	10.08	Put	Bond Future	3,122.4600	3.1225	3,093.3900	3.0934	(0.931)	0	0	0
2017-09-21	2040	03/05/2018			Bond Future	9.8462	94.8545	9.8402	94.9050	(0.061)	0.0000	0.0000	0
2017-09-21	2040	03/05/2018	10.07	Call	Bond Future	4,995.6800	4.9957	5,016.9500	5.0169	0.426	0	0	0
2017-09-21	2040	03/05/2018	10.07	Put	Bond Future	3,155.9800	3.1560	3,126.7500	3.1268	(0.926)	0	0	0
2017-09-21	2040	03/05/2018	10.08	Call	Bond Future	5,042.9900	5.0430	5,064.4200	5.0644	0.425	0	0	0
2017-09-21	2040	03/05/2018	10.06	Call	Bond Future	4,948.5700	4.9486	4,969.6600	4.9697	0.426	0	0	0
2017-09-21	2040	03/05/2018	10.06	Put	Bond Future	3,189.8100	3.1898	3,160.4000	3.1604	(0.922)	0	0	0
2017-09-21	2044	02/11/2017	9.68	Call	Bond Future	1,608.1100	1.6081	1,568.6300	1.5686	(2.455)	0	0	0
2017-09-21	2044	02/11/2017			Bond Future	9.7365	93.0331	9.7410	92.9943	0.046	0.0000	0.0000	26,425
2017-09-21	2044	02/11/2017	9.66	Call	Bond Future	1,529.3300	1.5293	1,490.5400	1.4905	(2.536)	0	0	0
2017-09-21	2044	02/11/2017	9.66	Put	Bond Future	2,197.3800	2.1974	2,197.3700	2.1974	0.000	0	0	0
2017-09-21	2044	02/11/2017	9.68	Put	Bond Future	2,100.6800	2.1007	2,099.9800	2.1000	(0.033)	0	0	0
2017-09-21	2044	02/11/2017	9.67	Call	Bond Future	1,568.4200	1.5684	1,529.2800	1.5293	(2.496)	0	0	0
2017-09-21	2044	02/11/2017	9.67	Put	Bond Future	2,148.6600	2.1487	2,148.3000	2.1483	(0.017)	0	0	0
2017-09-21	2044	01/02/2018	9.90	Put	Bond Future	2,592.6800	2.5927	2,598.7700	2.5988	0.235	0	0	0
2017-09-21	2044	01/02/2018	9.89	Call	Bond Future	3,440.7200	3.4407	3,407.4300	3.4074	(0.968)	0	0	0
2017-09-21	2044	01/02/2018			Bond Future	9.7949	90.3634	9.7995	90.3239	0.047	0.0000	0.0000	0
2017-09-21	2044	01/02/2018	9.90	Call	Bond Future	3,487.2600	3.4873	3,453.8000	3.4538	(0.959)	0	0	0
2017-09-21	2044	01/02/2018	9.89	Put	Bond Future	2,630.5800	2.6306	2,636.8400	2.6368	0.238	0	0	0
2017-09-21	2044	01/02/2018	9.91	Call	Bond Future	3,534.3000	3.5343	3,500.6800	3.5007	(0.951)	0	0	0
2017-09-21	2044	01/02/2018	9.91	Put	Bond Future	2,555.4300	2.5554	2,561.3600	2.5614	0.232	0	0	0
2017-09-21	2044	03/05/2018	10.10	Call	Bond Future	5,184.6900	5.1847	5,151.6700	5.1517	(0.637)	0	0	0
2017-09-21	2044	03/05/2018	10.09	Put	Bond Future	3,183.6000	3.1836	3,190.8900	3.1909	0.229	0	0	0
2017-09-21	2044	03/05/2018			Bond Future	9.8554	92.0453	9.8602	92.0051	0.048	0.0000	0.0000	0
2017-09-21	2044	03/05/2018	10.11	Call	Bond Future	5,232.7100	5.2327	5,199.5700	5.1996	(0.633)	0	0	0
2017-09-21	2044	03/05/2018	10.11	Put	Bond Future	3,116.2600	3.1163	3,123.3200	3.1233	0.227	0	0	0
2017-09-21	2044	03/05/2018	10.10	Put	Bond Future	3,149.7800	3.1498	3,156.9600	3.1570	0.228	0	0	0

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2017-09-21	2044	03/05/2018	10.09	Call	Bond Future	5,136.8500	5.1368	5,103.9400	5.1039	(0.641)	0	0	0
2017-09-21	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2046	02/11/2017	136.30	Put	Bond Future	12,156.9800	12.1570	12,165.9800	12.1660	0.074	0	0	0
2017-09-21	2046	02/11/2017			Bond Future	124.1430	124.1430	124.1340	124.1340	(0.007)	0.0000	0.0000	21,292
2017-09-21	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2046	02/11/2017	136.32	Put	Bond Future	12,176.9800	12.1770	12,185.9800	12.1860	0.074	0	0	0
2017-09-21	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2046	02/11/2017	136.31	Put	Bond Future	12,166.9800	12.1670	12,175.9800	12.1760	0.074	0	0	0
2017-09-21	2046	01/02/2018	132.92	Put	Bond Future	6,450.4900	6.4505	6,459.8100	6.4598	0.144	0	0	0
2017-09-21	2046	01/02/2018			Bond Future	126.4695	126.4695	126.4602	126.4602	(0.007)	0.0000	0.0000	0
2017-09-21	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2046	01/02/2018	132.91	Put	Bond Future	6,440.4900	6.4405	6,449.8100	6.4498	0.145	0	0	0
2017-09-21	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2046	01/02/2018	132.90	Put	Bond Future	6,430.4900	6.4305	6,439.8100	6.4398	0.145	0	0	0
2017-09-21	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2046	03/05/2018			Bond Future	127.2750	127.2750	127.2665	127.2665	(0.007)	0.0000	0.0000	0
2017-09-21	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2046	03/05/2018	127.93	Put	Bond Future	655.0300	0.6550	663.4600	0.6635	1.287	0	0	0
2017-09-21	2046	03/05/2018	127.95	Put	Bond Future	675.0300	0.6750	683.4600	0.6835	1.249	0	0	0
2017-09-21	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2046	03/05/2018	127.94	Put	Bond Future	665.0300	0.6650	673.4600	0.6735	1.268	0	0	0
2017-09-21	2050	02/11/2017	144.66	Put	Bond Future	12,435.0600	12.4351	12,444.7300	12.4447	0.078	0	0	0
2017-09-21	2050	02/11/2017	144.67	Put	Bond Future	12,445.0600	12.4451	12,454.7300	12.4547	0.078	0	0	0
2017-09-21	2050	02/11/2017			Bond Future	132.2249	132.2249	132.2153	132.2153	(0.007)	0.0000	0.0000	22,507
2017-09-21	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2050	02/11/2017	144.65	Put	Bond Future	12,425.0600	12.4251	12,434.7300	12.4347	0.078	0	0	0
2017-09-21	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2050	01/02/2018	140.23	Put	Bond Future	7,200.3500	7.2003	7,210.4100	7.2104	0.140	0	0	0
2017-09-21	2050	01/02/2018			Bond Future	133.0297	133.0297	133.0196	133.0196	(0.008)	0.0000	0.0000	0
2017-09-21	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2050	01/02/2018	140.25	Put	Bond Future	7,220.3500	7.2203	7,230.4100	7.2304	0.139	0	0	0
2017-09-21	2050	01/02/2018	140.24	Put	Bond Future	7,210.3500	7.2103	7,220.4100	7.2204	0.140	0	0	0
2017-09-21	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2050	03/05/2018	135.62	Put	Bond Future	62.1700	0.0622	71.2000	0.0712	14.525	0	0	0
2017-09-21	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2050	03/05/2018			Bond Future	135.5578	135.5578	135.5488	135.5488	(0.007)	0.0000	0.0000	0
2017-09-21	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2050	03/05/2018	135.61	Put	Bond Future	52.1700	0.0522	61.2000	0.0612	17.309	0	0	0
2017-09-21	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	2050	03/05/2018	135.63	Put	Bond Future	72.1700	0.0722	81.2000	0.0812	12.512	0	0	0
2017-09-21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-09-21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	AL37	02/11/2017			Index Future	563.2270	563.2270	561.5910	561.5910	(0.290)	0.0000	0.0000	0
2017-09-21	AL37	01/02/2018			Index Future	573.5820	573.5820	571.9170	571.9170	(0.290)	0.0000	0.0000	0
2017-09-21	AL37	03/05/2018			Index Future	584.2610	584.2610	582.5640	582.5640	(0.290)	0.0000	0.0000	0
2017-09-21	AL7T	02/11/2017			Index Future	649.5330	649.5330	647.8210	647.8210	(0.264)	0.0000	0.0000	0
2017-09-21	AL7T	01/02/2018			Index Future	661.4760	661.4760	659.7320	659.7320	(0.264)	0.0000	0.0000	0
2017-09-21	AL7T	03/05/2018			Index Future	673.7900	673.7900	672.0140	672.0140	(0.264)	0.0000	0.0000	0
2017-09-21	ALBI	02/11/2017			Index Future	582.7820	582.7820	582.2010	582.2010	(0.100)	0.0000	0.0000	929
2017-09-21	ALBI	01/02/2018			Index Future	593.4970	593.4970	592.9050	592.9050	(0.100)	0.0000	0.0000	0
2017-09-21	ALBI	03/05/2018			Index Future	604.5460	604.5460	603.9430	603.9430	(0.100)	0.0000	0.0000	0
2017-09-21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-09-21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-09-21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	EL28	02/11/2017			Bond Future	127.4133	127.4133	127.5232	127.5232	0.086	0.0000	0.0000	0
2017-09-21	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	EL28	02/11/2017	133.87	Put	Bond Future	6,456.6900	6.4567	6,346.8200	6.3468	(1.702)	0	0	0
2017-09-21	EL28	02/11/2017	133.89	Put	Bond Future	6,476.6900	6.4767	6,366.8200	6.3668	(1.696)	0	0	0
2017-09-21	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	EL28	02/11/2017	133.88	Put	Bond Future	6,466.6900	6.4667	6,356.8200	6.3568	(1.699)	0	0	0
2017-09-21	EL28	01/02/2018	132.31	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
2017-09-21	EL28	01/02/2018			Bond Future	129.8012		129.9129		0.086	0.0000	0.0000	0
2017-09-21	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	EL28	01/02/2018	132.29	Put	Bond Future	2,488.7800	2.4888	2,377.0700	2.3771	(4.489)	0	0	0
2017-09-21	EL28	01/02/2018	132.31	Put	Bond Future	2,508.7800	2.5088	2,397.0700	2.3971	(4.453)	0	0	0
2017-09-21	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	EL28	01/02/2018	132.30	Put	Bond Future	2,498.7800	2.4988	2,387.0700	2.3871	(4.471)	0	0	0
2017-09-21	EL28	03/05/2018	133.20	Put	Bond Future	931.9400	0.9319	816.9200	0.8169	(12.342)	0	0	0
2017-09-21	EL28	03/05/2018			Bond Future	132.2681	132.2681	132.3831	132.3831	0.087	0.0000	0.0000	0
2017-09-21	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	EL28	03/05/2018	133.19	Put	Bond Future	921.9400	0.9219	806.9200	0.8069	(12.476)	0	0	0
2017-09-21	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	EL28	03/05/2018	133.18	Put	Bond Future	911.9400	0.9119	796.9200	0.7969	(12.613)	0	0	0
2017-09-21	ES33	02/11/2017	10.67	Call	Bond Future	121.8200	0.1218	159.7600	0.1598	31.144	0	0	0
2017-09-21	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	ES33	02/11/2017			Bond Future	10.6503	77.2074	10.6442	77.2454	(0.057)	0.0000	0.0000	9,466
2017-09-21	ES33	02/11/2017	10.68	Call	Bond Future	183.6000	0.1836	221.5400	0.2215	20.664	0	0	0
2017-09-21	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	ES33	02/11/2017	10.66	Call	Bond Future	59.9600	0.0600	97.9000	0.0979	63.276	0	0	0
2017-09-21	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	ES33	01/02/2018	10.99	Call	Bond Future	1,433.5500	1.4335	1,472.1600	1.4722	2.693	0	0	0
2017-09-21	ES33	01/02/2018			Bond Future	10.7515	78.6270	10.7452	78.6656	(0.059)	0.0000	0.0000	0
2017-09-21	ES33	01/02/2018	11.00	Call	Bond Future	1,492.7800	1.4928	1,531.3900	1.5314	2.586	0	0	0
2017-09-21	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	ES33	01/02/2018	11.01	Call	Bond Future	1,551.9300	1.5519	1,590.5400	1.5905	2.488	0	0	0
2017-09-21	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	ES33	03/05/2018	11.22	Call	Bond Future	2,171.2300	2.1712	2,210.5600	2.2106	1.811	0	0	0
2017-09-21	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	ES33	03/05/2018			Bond Future	10.8503	76.2993	10.8438	76.3386	(0.060)	0.0000	0.0000	0
2017-09-21	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	ES33	03/05/2018	11.20	Call	Bond Future	2,056.1600	2.0562	2,095.4900	2.0955	1.913	0	0	0
2017-09-21	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	ES33	03/05/2018	11.21	Call	Bond Future	2,113.7300	2.1137	2,153.0600	2.1531	1.861	0	0	0
2017-09-21	ES42	02/11/2017			Bond Future	10.9406	79.6357	10.9344	79.6785	(0.056)	0.0000	0.0000	7,957
2017-09-21	ES42	01/02/2018			Bond Future	11.0398	81.0999	11.0335	81.1434	(0.058)	0.0000	0.0000	0
2017-09-21	ES42	03/05/2018			Bond Future	11.1417	78.3483	11.1351	78.3927	(0.059)	0.0000	0.0000	0
2017-09-21	GOVI	02/11/2017	572.45	Call	GOVI	91,020.0000	9.1020	83,750.0000	8.3750	(7.987)	0	0	0
2017-09-21	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	GOVI	02/11/2017			GOVI	581.5520	581.5520	580.8250	580.8250	(0.125)	0.0000	0.0000	671
2017-09-21	GOVI	02/11/2017	572.46	Call	GOVI	90,920.0000	9.0920	83,650.0000	8.3650	(7.996)	0	0	0
2017-09-21	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	GOVI	02/11/2017	572.44	Call	GOVI	91,120.0000	9.1120	83,850.0000	8.3850	(7.978)	0	0	0
2017-09-21	GOVI	01/02/2018	581.04	Put	GOVI	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
2017-09-21	GOVI	01/02/2018			GOVI	592.2440		591.5040		(0.125)	0.0000	0.0000	0
2017-09-21	GOVI	01/02/2018	581.03	Call	GOVI	112,140.0000	11.2140	104,740.0000	10.4740	(6.599)	0	0	0
2017-09-21	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	GOVI	01/02/2018	581.04	Call	GOVI	112,040.0000	11.2040	104,640.0000	10.4640	(6.605)	0	0	0
2017-09-21	GOVI	01/02/2018	581.02	Call	GOVI	112,240.0000	11.2240	104,840.0000	10.4840	(6.593)	0	0	0
2017-09-21	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	GOVI	03/05/2018	590.27	Call	GOVI	130,000.0000	13.0000	122,460.0000	12.2460	(5.800)	0	0	0
2017-09-21	GOVI	03/05/2018	590.29	Call	GOVI	129,800.0000	12.9800	122,260.0000	12.2260	(5.809)	0	0	0
2017-09-21	GOVI	03/05/2018			GOVI	603.2700	603.2700	602.5160	602.5160	(0.125)	0.0000	0.0000	0
2017-09-21	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	GOVI	03/05/2018	590.28	Call	GOVI	129,900.0000	12.9900	122,360.0000	12.2360	(5.804)	0	0	0
2017-09-21	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-09-21	IGOV	02/11/2017			Index Future	250.6820	250.6820	250.6510	250.6510	(0.012)	0.0000	0.0000	1,166
2017-09-21	IGOV	01/02/2018			Index Future	255.3800	255.3800	255.3480	255.3480	(0.013)	0.0000	0.0000	0
2017-09-21	IGOV	03/05/2018			Index Future	260.2330	260.2330	260.2040	260.2040	(0.011)	0.0000	0.0000	0
2017-09-21	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-09-21	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-09-21	IS01	21/12/2017			Interest Rate Swap	99.7594	99.7594	99.7596	99.7596	0.000	0.0000	0.0000	0
2017-09-21	IS01	15/03/2018			Interest Rate Swap	99.6185	99.6185	99.6646	99.6646	0.046	0.0000	0.0000	0
2017-09-21	IS01	21/06/2018			Interest Rate Swap	99.6578	99.6578	99.7423	99.7423	0.085	0.0000	0.0000	0
2017-09-21	IS01	20/09/2018			Interest Rate Swap	99.6986	99.6986	99.8230	99.8230	0.125	0.0000	0.0000	0
2017-09-21	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-09-21	IS02	16/03/2018			Interest Rate Swap	98.9022	98.9022	98.9460	98.9460	0.044	0.0000	0.0000	0
2017-09-21	IS02	15/06/2018			Interest Rate Swap	98.3535	98.3535	98.4398	98.4398	0.088	0.0000	0.0000	0
2017-09-21	IS02	21/09/2018			Interest Rate Swap	98.1647	98.1647	98.2894	98.2894	0.127	0.0000	0.0000	0
2017-09-21	IS02	21/12/2018			Interest Rate Swap	98.4300	98.4300	98.6000	98.6000	0.173	0.0000	0.0000	0
2017-09-21	IS02	15/03/2019			Interest Rate Swap	98.7227	98.7227	98.9281	98.9281	0.208	0.0000	0.0000	0
2017-09-21	IS02	21/06/2019			Interest Rate Swap	99.0033	99.0033	99.2436	99.2436	0.243	0.0000	0.0000	0
2017-09-21	IS02	20/09/2019			Interest Rate Swap	99.3131	99.3131	99.5882	99.5882	0.277	0.0000	0.0000	0
2017-09-21	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	IS05	17/12/2020			Interest Rate Swap	95.1337	95.1337	95.4853	95.4853	0.370	0.0000	0.0000	0
2017-09-21	IS05	16/03/2021			Interest Rate Swap	94.2996	94.2996	94.6470	94.6470	0.368	0.0000	0.0000	0
2017-09-21	IS05	15/06/2021			Interest Rate Swap	93.4346	93.4346	93.7799	93.7799	0.370	0.0000	0.0000	0
2017-09-21	IS05	21/09/2021			Interest Rate Swap	93.5526	93.5526	93.8894	93.8894	0.360	0.0000	0.0000	0
2017-09-21	IS05	21/12/2021			Interest Rate Swap	95.7016	95.7016	96.0363	96.0363	0.350	0.0000	0.0000	51
2017-09-21	IS05	15/03/2022			Interest Rate Swap	95.7879	95.7879	96.1318	96.1318	0.359	0.0000	0.0000	0
2017-09-21	IS05	21/06/2022			Interest Rate Swap	96.9388	96.9388	97.2800	97.2800	0.352	0.0000	0.0000	0
2017-09-21	IS05	20/09/2022			Interest Rate Swap	99.1198	99.1198	99.4558	99.4558	0.339	0.0000	0.0000	0
2017-09-21	IS05	20/12/2022			Interest Rate Swap	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
2017-09-21	IS10	17/12/2025			Interest Rate Swap	93.6027	93.6027	93.8831	93.8831	0.299	0.0000	0.0000	0
2017-09-21	IS10	16/03/2026			Interest Rate Swap	90.5874	90.5874	90.8805	90.8805	0.324	0.0000	0.0000	0
2017-09-21	IS10	15/06/2026			Interest Rate Swap	89.3218	89.3218	89.6272	89.6272	0.342	0.0000	0.0000	0
2017-09-21	IS10	21/09/2026			Interest Rate Swap	91.4988	91.4988	91.7960	91.7960	0.325	0.0000	0.0000	0
2017-09-21	IS10	21/12/2026			Interest Rate Swap	95.3106	95.3106	95.5931	95.5931	0.296	0.0000	0.0000	0
2017-09-21	IS10	15/03/2027			Interest Rate Swap	93.8665	93.8665	94.1497	94.1497	0.302	0.0000	0.0000	0
2017-09-21	IS10	21/06/2027			Interest Rate Swap	95.9536	95.9536	96.2176	96.2176	0.275	0.0000	0.0000	0
2017-09-21	IS10	20/09/2027			Interest Rate Swap	99.7097	99.7097	99.9598	99.9598	0.251	0.0000	0.0000	0
2017-09-21	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-09-21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-09-21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-09-21	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-09-21	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-09-21	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017-09-21	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-09-21	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017-09-21	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-09-21	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017-09-21	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017-09-21	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017-09-21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-09-21	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017-09-21	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017-09-21	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017-09-21	R023	02/11/2017	8.56	Call	Bond Future	3,666.3400	3.6663	3,339.1700	3.3392	(8.924)	0	0	0
2017-09-21	R023	02/11/2017			Bond Future	7.6893	101.6992	7.7662	101.3693	0.999	0.0000	0.0000	57,357
2017-09-21	R023	02/11/2017	8.56	Put	Bond Future	3.6700	0.0037	6.3500	0.0064	73.025	0	0	0
2017-09-21	R023	02/11/2017	8.58	Put	Bond Future	3.1200	0.0031	5.4300	0.0054	74.038	0	0	0
2017-09-21	R023	02/11/2017	8.57	Call	Bond Future	3,707.1600	3.7072	3,379.8000	3.3798	(8.830)	0	0	0
2017-09-21	R023	02/11/2017	8.57	Put	Bond Future	3.3900	0.0034	5.8800	0.0059	73.451	0	0	0
2017-09-21	R023	02/11/2017	8.58	Call	Bond Future	3,747.9800	3.7480	3,420.4400	3.4204	(8.739)	0	0	0
2017-09-21	R023	01/02/2018	8.33	Put	Bond Future	271.5400	0.2715	333.4300	0.3334	22.792	0	0	0
2017-09-21	R023	01/02/2018			Bond Future	7.7081	103.5691	7.7896	103.2332	1.057	0.0000	0.0000	0
2017-09-21	R023	01/02/2018	8.32	Call	Bond Future	2,767.7300	2.7677	2,494.9500	2.4950	(9.856)	0	0	0
2017-09-21	R023	01/02/2018	8.32	Put	Bond Future	278.3400	0.2783	341.4800	0.3415	22.684	0	0	0
2017-09-21	R023	01/02/2018	8.33	Call	Bond Future	2,800.9800	2.8010	2,526.9500	2.5269	(9.783)	0	0	0
2017-09-21	R023	01/02/2018	8.31	Call	Bond Future	2,734.7600	2.7348	2,463.2800	2.4633	(9.927)	0	0	0
2017-09-21	R023	01/02/2018	8.31	Put	Bond Future	285.4400	0.2854	349.8800	0.3499	22.576	0	0	0
2017-09-21	R023	03/05/2018	8.27	Call	Bond Future	2,738.7800	2.7388	2,489.3600	2.4894	(9.107)	0	0	0
2017-09-21	R023	03/05/2018			Bond Future	7.7168	101.5673	7.8033	101.2251	1.121	0.0000	0.0000	0
2017-09-21	R023	03/05/2018	8.27	Put	Bond Future	575.6600	0.5757	668.4500	0.6684	16.119	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
2017-09-21	R023	03/05/2018	8.28	Call	Bond Future	2,767.3500	2.7674	2,516.7000	2.5167	(9.057)	0	0	0
2017-09-21	R023	03/05/2018	8.29	Put	Bond Future	556.0600	0.5561	646.4100	0.6464	16.248	0	0	0
2017-09-21	R023	03/05/2018	8.28	Put	Bond Future	565.6600	0.5657	657.2200	0.6572	16.186	0	0	0
2017-09-21	R023	03/05/2018	8.29	Call	Bond Future	2,796.3000	2.7963	2,544.4400	2.5444	(9.007)	0	0	0
2017-09-21	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R035	02/11/2017			Bond Future	9.4731	96.6012	9.4674	96.6475	(0.060)	0.0000	0.0000	37,174
2017-09-21	R035	02/11/2017	9.60	Call	Bond Future	1,020.9300	1.0209	1,067.2500	1.0672	4.537	0	0	0
2017-09-21	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R035	02/11/2017	9.61	Call	Bond Future	1,100.6700	1.1007	1,146.9900	1.1470	4.208	0	0	0
2017-09-21	R035	02/11/2017	9.59	Call	Bond Future	941.0900	0.9411	987.4100	0.9874	4.922	0	0	0
2017-09-21	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R035	01/02/2018	9.75	Call	Bond Future	1,696.4200	1.6964	1,743.4800	1.7435	2.774	0	0	0
2017-09-21	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R035	01/02/2018			Bond Future	9.5350	98.3775	9.5292	98.4246	(0.062)	0.0000	0.0000	0
2017-09-21	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R035	01/02/2018	9.73	Call	Bond Future	1,540.5200	1.5405	1,587.5800	1.5876	3.055	0	0	0
2017-09-21	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R035	01/02/2018	9.74	Call	Bond Future	1,618.5200	1.6185	1,665.5800	1.6656	2.908	0	0	0
2017-09-21	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R035	03/05/2018			Bond Future	9.5924	95.7086	9.5863	95.7565	(0.063)	0.0000	0.0000	0
2017-09-21	R035	03/05/2018	9.90	Call	Bond Future	2,383.4600	2.3835	2,431.4300	2.4314	2.013	0	0	0
2017-09-21	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R035	03/05/2018	9.91	Call	Bond Future	2,459.4200	2.4594	2,507.3900	2.5074	1.950	0	0	0
2017-09-21	R035	03/05/2018	9.89	Call	Bond Future	2,307.4100	2.3074	2,355.3800	2.3554	2.079	0	0	0
2017-09-21	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R186	02/11/2017	8.89	Put	Bond Future	227.0900	0.2271	266.0900	0.2661	17.174	0	0	0
2017-09-21	R186	02/11/2017	8.88	Call	Bond Future	3,356.7900	3.3568	3,087.8700	3.0879	(8.011)	0	0	0
2017-09-21	R186	02/11/2017	8.75	Put	Bond Future	392.0900	0.3921	454.2400	0.4542	15.851	0	0	0
2017-09-21	R186	02/11/2017			Bond Future	8.4137	117.0706	8.4592	116.7613	0.540	0.0000	0.0000	135,556
2017-09-21	R186	02/11/2017	8.75	Call	Bond Future	2,654.0300	2.6540	2,406.8600	2.4069	(9.313)	0	0	0
2017-09-21	R186	02/11/2017	8.89	Call	Bond Future	3,412.9500	3.4130	3,142.6300	3.1426	(7.920)	0	0	0
2017-09-21	R186	02/11/2017	8.88	Put	Bond Future	236.5800	0.2366	276.9800	0.2770	17.077	0	0	0
2017-09-21	R186	02/11/2017	8.90	Call	Bond Future	3,469.4800	3.4695	3,197.7800	3.1978	(7.831)	0	0	0
2017-09-21	R186	02/11/2017	8.90	Put	Bond Future	218.0200	0.2180	255.6400	0.2556	17.255	0	0	0
2017-09-21	R186	02/11/2017	8.60	Call	Bond Future	1,925.2800	1.9253	1,711.2300	1.7112	(11.118)	0	0	0
2017-09-21	R186	02/11/2017	8.60	Put	Bond Future	664.7500	0.6647	760.0200	0.7600	14.332	0	0	3,750
2017-09-21	R186	02/11/2017	9.00	Call	Bond Future	4,047.3500	4.0474	3,763.8800	3.7639	(7.004)	0	0	0
2017-09-21	R186	02/11/2017	9.00	Put	Bond Future	142.7200	0.1427	168.5700	0.1686	18.112	0	0	5,000
2017-09-21	R186	01/02/2018	9.00	Call	Bond Future	4,263.2000	4.2632	4,018.3700	4.0184	(5.743)	0	0	0
2017-09-21	R186	01/02/2018	9.25	Call	Bond Future	5,551.5300	5.5515	5,281.5000	5.2815	(4.864)	0	0	0
2017-09-21	R186	01/02/2018	8.50	Put	Bond Future	1,804.8400	1.8048	1,948.6600	1.9487	7.969	0	0	0
2017-09-21	R186	01/02/2018	8.96	Call	Bond Future	4,067.8600	4.0679	3,827.8500	3.8279	(5.900)	0	0	0
2017-09-21	R186	01/02/2018			Bond Future	8.4545	113.9232	8.5019	113.6082	0.561	0.0000	0.0000	198
2017-09-21	R186	01/02/2018	7.75	Put	Bond Future	5,219.5900	5.2196	5,481.8100	5.4818	5.024	0	0	0
2017-09-21	R186	01/02/2018	7.75	Call	Bond Future	398.0000	0.3980	345.1800	0.3452	(13.271)	0	0	1,460
2017-09-21	R186	01/02/2018	8.50	Call	Bond Future	2,107.4800	2.1075	1,936.2600	1.9363	(8.124)	0	0	1,460

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
2017-09-21	R186	01/02/2018	9.00	Put	Bond Future	707.3900	0.7074	777.6000	0.7776	9.925	0	0	6,200
2017-09-21	R186	01/02/2018	8.75	Put	Bond Future	1,156.9000	1.1569	1,260.5100	1.2605	8.956	0	0	820
2017-09-21	R186	01/02/2018	9.25	Put	Bond Future	415.9200	0.4159	460.9300	0.4609	10.822	0	0	820
2017-09-21	R186	01/02/2018	8.97	Call	Bond Future	4,116.2800	4.1163	3,875.0300	3.8750	(5.861)	0	0	0
2017-09-21	R186	01/02/2018	8.96	Put	Bond Future	767.6800	0.7677	842.7100	0.8427	9.774	0	0	0
2017-09-21	R186	01/02/2018	8.75	Call	Bond Future	3,101.9500	3.1019	2,890.5200	2.8905	(6.816)	0	0	0
2017-09-21	R186	01/02/2018	8.97	Put	Bond Future	752.1200	0.7521	825.9100	0.8259	9.811	0	0	0
2017-09-21	R186	01/02/2018	8.98	Call	Bond Future	4,165.1200	4.1651	3,922.6700	3.9227	(5.821)	0	0	0
2017-09-21	R186	01/02/2018	8.98	Put	Bond Future	737.0200	0.7370	809.6100	0.8096	9.849	0	0	0
2017-09-21	R186	03/05/2018	8.91	Put	Bond Future	1,542.2500	1.5422	1,646.8800	1.6469	6.784	0	0	0
2017-09-21	R186	03/05/2018	8.92	Call	Bond Future	4,240.3700	4.2404	4,023.0200	4.0230	(5.126)	0	0	0
2017-09-21	R186	03/05/2018			Bond Future	8.4948	116.0439	8.5442	115.7230	0.582	0.0000	0.0000	0
2017-09-21	R186	03/05/2018	8.93	Call	Bond Future	4,283.1700	4.2832	4,064.7500	4.0648	(5.099)	0	0	0
2017-09-21	R186	03/05/2018	8.93	Put	Bond Future	1,501.5100	1.5015	1,603.9900	1.6040	6.825	0	0	0
2017-09-21	R186	03/05/2018	8.91	Call	Bond Future	4,198.0900	4.1981	3,981.8200	3.9818	(5.152)	0	0	0
2017-09-21	R186	03/05/2018	8.92	Put	Bond Future	1,521.6000	1.5216	1,625.1500	1.6251	6.805	0	0	0
2017-09-21	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R197	02/11/2017	305.15	Put	Bond Future	3,479.3100	3.4793	3,503.0200	3.5030	0.681	0	0	0
2017-09-21	R197	02/11/2017			Bond Future	301.6707	301.6707	301.6470	301.6470	(0.008)	0.0000	0.0000	2,350
2017-09-21	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R197	02/11/2017	305.17	Put	Bond Future	3,499.3100	3.4993	3,523.0200	3.5230	0.678	0	0	0
2017-09-21	R197	02/11/2017	305.16	Put	Bond Future	3,489.3100	3.4893	3,513.0200	3.5130	0.680	0	0	0
2017-09-21	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R197	01/02/2018	301.68	Put	Bond Future	1,329.6200	1.3296	1,354.3300	1.3543	1.858	0	0	0
2017-09-21	R197	01/02/2018			Bond Future	300.3504	300.3504	300.3257	300.3257	(0.008)	0.0000	0.0000	0
2017-09-21	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R197	01/02/2018	301.67	Put	Bond Future	1,319.6200	1.3196	1,344.3300	1.3443	1.873	0	0	0
2017-09-21	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R197	01/02/2018	301.66	Put	Bond Future	1,309.6200	1.3096	1,334.3300	1.3343	1.887	0	0	0
2017-09-21	R197	03/05/2018	304.46	Call	Bond Future	1,598.3600	1.5984	1,576.0300	1.5760	(1.397)	0	0	0
2017-09-21	R197	03/05/2018			Bond Future	306.0584	306.0584	306.0360	306.0360	(0.007)	0.0000	0.0000	0
2017-09-21	R197	03/05/2018	304.44	Call	Bond Future	1,618.3600	1.6184	1,596.0300	1.5960	(1.380)	0	0	0
2017-09-21	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R197	03/05/2018	304.45	Call	Bond Future	1,608.3600	1.6084	1,586.0300	1.5860	(1.388)	0	0	0
2017-09-21	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R202	02/11/2017	253.89	Call	Bond Future	0.4500	0.0005	0.3700	0.0004	(17.778)	0	0	0
2017-09-21	R202	02/11/2017			Bond Future	241.3740	241.3740	241.3563	241.3563	(0.007)	0.0000	0.0000	28,647
2017-09-21	R202	02/11/2017	253.89	Put	Bond Future	12,516.4600	12.5165	12,534.0300	12.5340	0.140	0	0	0
2017-09-21	R202	02/11/2017	253.90	Call	Bond Future	0.4400	0.0004	0.3700	0.0004	(15.909)	0	0	0
2017-09-21	R202	02/11/2017	253.91	Put	Bond Future	12,536.4500	12.5364	12,554.0300	12.5540	0.140	0	0	0
2017-09-21	R202	02/11/2017	253.90	Put	Bond Future	12,526.4500	12.5264	12,544.0300	12.5440	0.140	0	0	0
2017-09-21	R202	02/11/2017	253.91	Call	Bond Future	0.4400	0.0004	0.3700	0.0004	(15.909)	0	0	0
2017-09-21	R202	01/02/2018	249.07	Call	Bond Future	569.0100	0.5690	559.8500	0.5598	(1.610)	0	0	0
2017-09-21	R202	01/02/2018	249.06	Put	Bond Future	7,437.1600	7.4372	7,446.5500	7.4465	0.126	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	
2017-09-21	R202	01/02/2018			Bond Future	242.1934		242.1934	242.1748	242.1748	(0.008)	0.0000	0.0000	0
2017-09-21	R202	01/02/2018	249.08	Call	Bond Future	567.4600	0.5675	558.3200	0.5583	(1.611)	0	0	0	
2017-09-21	R202	01/02/2018	249.08	Put	Bond Future	7,454.0700	7.4541	7,463.4800	7.4635	0.126	0	0	0	
2017-09-21	R202	01/02/2018	249.07	Put	Bond Future	7,445.6200	7.4456	7,455.0100	7.4550	0.126	0	0	0	
2017-09-21	R202	01/02/2018	249.06	Call	Bond Future	570.5500	0.5705	561.3900	0.5614	(1.605)	0	0	0	
2017-09-21	R202	03/05/2018	247.48	Put	Bond Future	3,905.2400	3.9052	3,906.0600	3.9061	0.021	0	0	0	
2017-09-21	R202	03/05/2018	247.47	Call	Bond Future	3,226.1200	3.2261	3,210.3300	3.2103	(0.489)	0	0	0	
2017-09-21	R202	03/05/2018			Bond Future	246.7963		246.7797	246.7797	(0.007)	0.0000	0.0000	0	
2017-09-21	R202	03/05/2018	247.48	Call	Bond Future	3,221.5000	3.2215	3,205.7100	3.2057	(0.490)	0	0	0	
2017-09-21	R202	03/05/2018	247.47	Put	Bond Future	3,899.8600	3.8999	3,900.6800	3.9007	0.021	0	0	0	
2017-09-21	R202	03/05/2018	247.49	Call	Bond Future	3,216.8800	3.2169	3,201.1000	3.2011	(0.491)	0	0	0	
2017-09-21	R202	03/05/2018	247.49	Put	Bond Future	3,910.6200	3.9106	3,911.4500	3.9114	0.021	0	0	0	
2017-09-21	R204	02/11/2017	7.76	Put	Bond Future	1,488.3800	1.4884	1,483.4500	1.4834	(0.331)	0	0	0	
2017-09-21	R204	02/11/2017			Bond Future	6.7566	104.3462	6.7971	104.3027	0.599	0.0000	0.0000	45,060	
2017-09-21	R204	02/11/2017	7.75	Call	Bond Future	2,551.3500	2.5513	2,502.9900	2.5030	(1.895)	0	0	0	
2017-09-21	R204	02/11/2017	7.75	Put	Bond Future	1,492.8700	1.4929	1,487.9600	1.4880	(0.329)	0	0	0	
2017-09-21	R204	02/11/2017	7.76	Call	Bond Future	2,557.4300	2.5574	2,509.0500	2.5091	(1.892)	0	0	0	
2017-09-21	R204	02/11/2017	7.74	Call	Bond Future	2,545.2700	2.5453	2,496.9300	2.4969	(1.899)	0	0	0	
2017-09-21	R204	02/11/2017	7.74	Put	Bond Future	1,497.3700	1.4974	1,492.4800	1.4925	(0.327)	0	0	0	
2017-09-21	R204	01/02/2018	7.27	Call	Bond Future	3,524.3400	3.5243	3,488.2500	3.4882	(1.024)	0	0	0	
2017-09-21	R204	01/02/2018			Bond Future	6.5526	102.2268	6.6052	102.1825	0.802	0.0000	0.0000	0	
2017-09-21	R204	01/02/2018	7.25	Call	Bond Future	3,515.7600	3.5158	3,479.7000	3.4797	(1.026)	0	0	0	
2017-09-21	R204	01/02/2018	7.25	Put	Bond Future	2,930.4600	2.9305	2,938.7000	2.9387	0.281	0	0	0	
2017-09-21	R204	01/02/2018	7.27	Put	Bond Future	2,922.3300	2.9223	2,930.5400	2.9305	0.281	0	0	0	
2017-09-21	R204	01/02/2018	7.26	Call	Bond Future	3,520.0500	3.5200	3,483.9800	3.4840	(1.025)	0	0	0	
2017-09-21	R204	01/02/2018	7.26	Put	Bond Future	2,926.3900	2.9264	2,934.6200	2.9346	0.281	0	0	0	
2017-09-21	R204	03/05/2018	7.10	Put	Bond Future	4,261.2700	4.2613	4,271.9000	4.2719	0.249	0	0	0	
2017-09-21	R204	03/05/2018			Bond Future	6.1540	104.1297	6.2282	104.0846	1.206	0.0000	0.0000	0	
2017-09-21	R204	03/05/2018	7.09	Call	Bond Future	4,830.4900	4.8305	4,796.0100	4.7960	(0.714)	0	0	0	
2017-09-21	R204	03/05/2018	7.09	Put	Bond Future	4,264.3000	4.2643	4,274.9300	4.2749	0.249	0	0	0	
2017-09-21	R204	03/05/2018	7.10	Call	Bond Future	4,833.4800	4.8335	4,799.0000	4.7990	(0.713)	0	0	0	
2017-09-21	R204	03/05/2018	7.08	Call	Bond Future	4,827.4900	4.8275	4,793.0200	4.7930	(0.714)	0	0	0	
2017-09-21	R204	03/05/2018	7.08	Put	Bond Future	4,267.3200	4.2673	4,277.9600	4.2780	0.249	0	0	0	
2017-09-21	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-09-21	R207	02/11/2017	8.03	Call	Bond Future	2,035.8600	2.0359	1,886.4800	1.8865	(7.337)	0	0	0	
2017-09-21	R207	02/11/2017			Bond Future	7.0010	102.7480	7.0756	102.5986	1.065	0.0000	0.0000	41,067	
2017-09-21	R207	02/11/2017	8.04	Call	Bond Future	2,055.3900	2.0554	1,906.0100	1.9060	(7.268)	0	0	0	
2017-09-21	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-09-21	R207	02/11/2017	8.05	Call	Bond Future	2,074.9100	2.0749	1,925.5300	1.9255	(7.199)	0	0	0	
2017-09-21	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-09-21	R207	01/02/2018	7.61	Put	Bond Future	42.0300	0.0420	58.1900	0.0582	38.449	0	0	0	
2017-09-21	R207	01/02/2018	7.60	Call	Bond Future	1,226.4600	1.2265	1,090.9600	1.0910	(11.048)	0	0	0	
2017-09-21	R207	01/02/2018			Bond Future	6.9352	100.9961	7.0202	100.8439	1.225	0.0000	0.0000	0	
2017-09-21	R207	01/02/2018	7.61	Call	Bond Future	1,242.5700	1.2426	1,106.5700	1.1066	(10.945)	0	0	0	
2017-09-21	R207	01/02/2018	7.60	Put	Bond Future	43.5700	0.0436	60.2300	0.0602	38.237	0	0	0	
2017-09-21	R207	01/02/2018	7.62	Call	Bond Future	1,258.6300	1.2586	1,122.1200	1.1221	(10.846)	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
2017-09-21	R207	01/02/2018	7.62	Put	Bond Future	40.4400	0.0404	56.0900	0.0561	38.699	0	0	0
2017-09-21	R207	03/05/2018	7.57	Call	Bond Future	1,214.7800	1.2148	1,085.3300	1.0853	(10.656)	0	0	0
2017-09-21	R207	03/05/2018	7.56	Put	Bond Future	89.9800	0.0900	116.0400	0.1160	28.962	0	0	0
2017-09-21	R207	03/05/2018			Bond Future	6.8501	102.8761	6.9485	102.7211	1.436	0.0000	0.0000	0
2017-09-21	R207	03/05/2018	7.58	Call	Bond Future	1,228.3200	1.2283	1,098.3800	1.0984	(10.579)	0	0	0
2017-09-21	R207	03/05/2018	7.58	Put	Bond Future	85.7400	0.0857	110.7900	0.1108	29.216	0	0	0
2017-09-21	R207	03/05/2018	7.57	Put	Bond Future	87.7400	0.0877	113.2800	0.1133	29.109	0	0	0
2017-09-21	R207	03/05/2018	7.56	Call	Bond Future	1,201.4800	1.2015	1,072.5500	1.0725	(10.731)	0	0	0
2017-09-21	R208	02/11/2017	8.19	Call	Bond Future	2,743.1400	2.7431	2,499.1800	2.4992	(8.893)	0	0	0
2017-09-21	R208	02/11/2017	8.18	Put	Bond Future	0.0700	0.0001	0.1900	0.0002	171.429	0	0	0
2017-09-21	R208	02/11/2017			Bond Future	7.2403	99.2420	7.3235	98.9979	1.149	0.0000	0.0000	32,186
2017-09-21	R208	02/11/2017	8.20	Call	Bond Future	2,771.5200	2.7715	2,527.5400	2.5275	(8.803)	0	0	0
2017-09-21	R208	02/11/2017	8.20	Put	Bond Future	0.0600	0.0001	0.1500	0.0002	150.000	0	0	0
2017-09-21	R208	02/11/2017	8.19	Put	Bond Future	0.0600	0.0001	0.1700	0.0002	183.333	0	0	0
2017-09-21	R208	02/11/2017	8.18	Call	Bond Future	2,714.7500	2.7148	2,470.8000	2.4708	(8.986)	0	0	0
2017-09-21	R208	01/02/2018	7.85	Put	Bond Future	111.7100	0.1117	148.9800	0.1490	33.363	0	0	0
2017-09-21	R208	01/02/2018			Bond Future	7.2241	101.0668	7.3147	100.8182	1.254	0.0000	0.0000	0
2017-09-21	R208	01/02/2018	7.84	Call	Bond Future	1,790.6700	1.7907	1,580.3000	1.5803	(11.748)	0	0	0
2017-09-21	R208	01/02/2018	7.84	Put	Bond Future	115.2900	0.1153	153.5300	0.1535	33.169	0	0	0
2017-09-21	R208	01/02/2018	7.85	Call	Bond Future	1,814.0000	1.8140	1,602.6600	1.6027	(11.650)	0	0	0
2017-09-21	R208	01/02/2018	7.83	Call	Bond Future	1,767.4300	1.7674	1,558.0400	1.5580	(11.847)	0	0	0
2017-09-21	R208	01/02/2018	7.83	Put	Bond Future	118.9700	0.1190	158.1900	0.1582	32.966	0	0	0
2017-09-21	R208	03/05/2018	7.77	Call	Bond Future	1,693.7400	1.6937	1,499.1300	1.4991	(11.490)	0	0	0
2017-09-21	R208	03/05/2018			Bond Future	7.1946	99.5470	7.2939	99.2938	1.379	0.0000	0.0000	0
2017-09-21	R208	03/05/2018	7.77	Put	Bond Future	236.4700	0.2365	295.0700	0.2951	24.781	0	0	0
2017-09-21	R208	03/05/2018	7.78	Call	Bond Future	1,713.7600	1.7138	1,518.1600	1.5182	(11.414)	0	0	0
2017-09-21	R208	03/05/2018	7.79	Put	Bond Future	226.6500	0.2266	283.3000	0.2833	24.994	0	0	0
2017-09-21	R208	03/05/2018	7.78	Put	Bond Future	231.4000	0.2314	289.0100	0.2890	24.896	0	0	0
2017-09-21	R208	03/05/2018	7.79	Call	Bond Future	1,734.0900	1.7341	1,537.5300	1.5375	(11.335)	0	0	0
2017-09-21	R209	02/11/2017	9.54	Call	Bond Future	1,751.6100	1.7516	1,759.7400	1.7597	0.464	0	0	0
2017-09-21	R209	02/11/2017	9.52	Put	Bond Future	1,020.7600	1.0208	989.9400	0.9899	(3.019)	0	0	0
2017-09-21	R209	02/11/2017	9.00	Put	Bond Future	3,318.0400	3.3180	3,276.7800	3.2768	(1.244)	0	0	0
2017-09-21	R209	02/11/2017	10.60	Put	Bond Future	16.3100	0.0163	14.5100	0.0145	(11.036)	0	0	1,300
2017-09-21	R209	02/11/2017	9.75	Call	Bond Future	2,690.7900	2.6908	2,707.1300	2.7071	0.607	0	0	0
2017-09-21	R209	02/11/2017	8.30	Put	Bond Future	8,333.1300	8.3331	8,294.4800	8.2945	(0.464)	0	0	0
2017-09-21	R209	02/11/2017	9.88	Put	Bond Future	332.5000	0.3325	315.6100	0.3156	(5.080)	0	0	1,350
2017-09-21	R209	02/11/2017			Bond Future	9.4240	73.1503	9.4184	73.1885	(0.059)	0.0000	0.0000	125,454
2017-09-21	R209	02/11/2017	9.54	Put	Bond Future	965.6600	0.9657	935.5800	0.9356	(3.115)	0	0	0
2017-09-21	R209	02/11/2017	9.52	Call	Bond Future	1,672.0800	1.6721	1,679.4700	1.6795	0.442	0	0	0
2017-09-21	R209	02/11/2017	10.00	Call	Bond Future	3,996.9500	3.9969	4,022.3800	4.0224	0.636	0	0	0
2017-09-21	R209	02/11/2017	10.00	Put	Bond Future	216.0800	0.2161	203.3000	0.2033	(5.914)	0	0	1,138
2017-09-21	R209	02/11/2017	9.53	Put	Bond Future	992.9800	0.9930	962.5200	0.9625	(3.068)	0	0	0
2017-09-21	R209	02/11/2017	9.00	Call	Bond Future	332.4000	0.3324	329.3500	0.3294	(0.918)	0	0	2,248
2017-09-21	R209	02/11/2017	10.60	Call	Bond Future	7,427.2700	7.4273	7,463.6800	7.4637	0.490	0	0	0
2017-09-21	R209	02/11/2017	9.75	Put	Bond Future	513.7200	0.5137	491.8500	0.4919	(4.257)	0	0	6,500
2017-09-21	R209	02/11/2017	8.30	Call	Bond Future	7.0800	0.0071	6.6400	0.0066	(6.215)	0	0	2,800

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
2017-09-21	R209	02/11/2017	9.88	Call	Bond Future	3,350.5100	3.3505	3,371.8300	3.3718	0.636	0	0	0
2017-09-21	R209	02/11/2017	9.53	Call	Bond Future	1,711.6600	1.7117	1,719.4100	1.7194	0.453	0	0	0
2017-09-21	R209	02/11/2017	9.58	Call	Bond Future	1,916.1800	1.9162	1,925.8100	1.9258	0.503	0	0	0
2017-09-21	R209	02/11/2017	9.58	Put	Bond Future	862.0900	0.8621	833.5100	0.8335	(3.315)	0	0	1,350
2017-09-21	R209	02/11/2017	9.33	Put	Bond Future	1,669.8300	1.6698	1,633.0000	1.6330	(2.206)	0	0	0
2017-09-21	R209	02/11/2017	9.33	Call	Bond Future	1,023.0900	1.0231	1,024.4700	1.0245	0.135	0	0	1,350
2017-09-21	R209	01/02/2018	10.10	Call	Bond Future	4,828.5200	4.8285	4,852.1600	4.8522	0.490	0	0	0
2017-09-21	R209	01/02/2018	9.85	Call	Bond Future	3,684.3400	3.6843	3,703.3600	3.7034	0.516	0	0	0
2017-09-21	R209	01/02/2018	9.73	Call	Bond Future	3,177.1900	3.1772	3,193.8700	3.1939	0.525	0	0	0
2017-09-21	R209	01/02/2018	9.71	Put	Bond Future	1,544.2500	1.5443	1,521.6400	1.5216	(1.464)	0	0	0
2017-09-21	R209	01/02/2018	9.72	Call	Bond Future	3,136.3800	3.1364	3,152.8600	3.1529	0.525	0	0	0
2017-09-21	R209	01/02/2018			Bond Future	9.4768	74.4953	9.4711	74.5342	(0.061)	0.0000	0.0000	0
2017-09-21	R209	01/02/2018	9.73	Put	Bond Future	1,494.8700	1.4949	1,472.6500	1.4726	(1.486)	0	0	0
2017-09-21	R209	01/02/2018	9.71	Call	Bond Future	3,095.8000	3.0958	3,112.0900	3.1121	0.526	0	0	0
2017-09-21	R209	01/02/2018	10.10	Put	Bond Future	790.9100	0.7909	775.6500	0.7756	(1.929)	0	0	3,000
2017-09-21	R209	01/02/2018	9.85	Put	Bond Future	1,224.9300	1.2249	1,205.0500	1.2050	(1.623)	0	0	7,500
2017-09-21	R209	01/02/2018	9.72	Put	Bond Future	1,519.4000	1.5194	1,496.9800	1.4970	(1.476)	0	0	0
2017-09-21	R209	01/02/2018	10.00	Call	Bond Future	4,358.6600	4.3587	4,380.5000	4.3805	0.501	0	0	0
2017-09-21	R209	01/02/2018	10.00	Put	Bond Future	945.8200	0.9458	928.7600	0.9288	(1.804)	0	0	7,500
2017-09-21	R209	03/05/2018	9.85	Put	Bond Future	2,101.7100	2.1017	2,080.5700	2.0806	(1.006)	0	0	0
2017-09-21	R209	03/05/2018			Bond Future	9.5286	72.7328	9.5227	72.7724	(0.062)	0.0000	0.0000	0
2017-09-21	R209	03/05/2018	9.85	Call	Bond Future	4,206.4400	4.2064	4,224.8800	4.2249	0.438	0	0	0
2017-09-21	R209	03/05/2018	9.86	Call	Bond Future	4,246.1400	4.2461	4,264.7200	4.2647	0.438	0	0	0
2017-09-21	R209	03/05/2018	9.86	Put	Bond Future	2,077.4000	2.0774	2,056.4000	2.0564	(1.011)	0	0	0
2017-09-21	R209	03/05/2018	9.84	Call	Bond Future	4,166.8900	4.1669	4,185.2000	4.1852	0.439	0	0	0
2017-09-21	R209	03/05/2018	9.84	Put	Bond Future	2,126.2600	2.1263	2,104.9900	2.1050	(1.000)	0	0	0
2017-09-21	R210	02/11/2017	192.08	Put	Bond Future	6,854.7400	6.8547	6,698.7900	6.6988	(2.275)	0	0	0
2017-09-21	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R210	02/11/2017			Bond Future	185.2253	185.2253	185.3812	185.3812	0.084	0.0000	0.0000	2,179
2017-09-21	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R210	02/11/2017	192.07	Put	Bond Future	6,844.7400	6.8447	6,688.7900	6.6888	(2.278)	0	0	0
2017-09-21	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R210	02/11/2017	192.09	Put	Bond Future	6,864.7400	6.8647	6,708.7900	6.7088	(2.272)	0	0	0
2017-09-21	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R210	01/02/2018			Bond Future	188.6965	188.6965	188.8550	188.8550	0.084	0.0000	0.0000	0
2017-09-21	R210	01/02/2018	192.36	Put	Bond Future	3,663.4700	3.6635	3,504.9700	3.5050	(4.326)	0	0	0
2017-09-21	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R210	01/02/2018	192.38	Put	Bond Future	3,683.4700	3.6835	3,524.9700	3.5250	(4.303)	0	0	0
2017-09-21	R210	01/02/2018	192.37	Put	Bond Future	3,673.4700	3.6735	3,514.9700	3.5150	(4.315)	0	0	0
2017-09-21	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R210	03/05/2018	191.44	Put	Bond Future	1,580.0000	1.5800	1,416.7900	1.4168	(10.330)	0	0	0
2017-09-21	R210	03/05/2018			Bond Future	189.8600	189.8600	190.0232	190.0232	0.086	0.0000	0.0000	0
2017-09-21	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R210	03/05/2018	191.46	Put	Bond Future	1,600.0000	1.6000	1,436.7900	1.4368	(10.201)	0	0	0
2017-09-21	R210	03/05/2018	191.45	Put	Bond Future	1,590.0000	1.5900	1,426.7900	1.4268	(10.265)	0	0	0
2017-09-21	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-09-21	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R212	02/11/2017			Bond Future	151.4528	151.4528	151.2563	151.2563	(0.130)	0.0000	0.0000	4,064
2017-09-21	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R212	02/11/2017	152.40	Put	Bond Future	947.1600	0.9472	1,143.7000	1.1437	20.750	0	0	0
2017-09-21	R212	02/11/2017	152.42	Put	Bond Future	967.1600	0.9672	1,163.7000	1.1637	20.321	0	0	0
2017-09-21	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R212	02/11/2017	152.41	Put	Bond Future	957.1600	0.9572	1,153.7000	1.1537	20.534	0	0	0
2017-09-21	R212	01/02/2018	154.71	Put	Bond Future	2,457.1200	2.4571	2,657.6200	2.6576	8.160	0	0	0
2017-09-21	R212	01/02/2018			Bond Future	152.2529	152.2529	152.0524	152.0524	(0.132)	0.0000	0.0000	0
2017-09-21	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R212	01/02/2018	154.70	Put	Bond Future	2,447.1200	2.4471	2,647.6200	2.6476	8.193	0	0	0
2017-09-21	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R212	01/02/2018	154.69	Put	Bond Future	2,437.1200	2.4371	2,637.6200	2.6376	8.227	0	0	0
2017-09-21	R212	03/05/2018	154.30	Call	Bond Future	846.3900	0.8464	643.4800	0.6435	(23.974)	0	0	0
2017-09-21	R212	03/05/2018			Bond Future	155.1464	155.1464	154.9435	154.9435	(0.131)	0.0000	0.0000	0
2017-09-21	R212	03/05/2018	154.28	Call	Bond Future	866.3900	0.8664	663.4800	0.6635	(23.420)	0	0	0
2017-09-21	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R212	03/05/2018	154.29	Call	Bond Future	856.3900	0.8564	653.4800	0.6535	(23.694)	0	0	0
2017-09-21	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-21	R213	02/11/2017	9.36	Put	Bond Future	577.7300	0.5777	593.9200	0.5939	2.802	0	0	0
2017-09-21	R213	02/11/2017			Bond Future	9.1046	85.2466	9.1193	85.1475	0.161	0.0000	0.0000	62,290
2017-09-21	R213	02/11/2017	9.35	Call	Bond Future	2,234.6100	2.2346	2,152.2300	2.1522	(3.687)	0	0	0
2017-09-21	R213	02/11/2017	9.35	Put	Bond Future	596.9800	0.5970	613.7600	0.6138	2.811	0	0	0
2017-09-21	R213	02/11/2017	9.36	Call	Bond Future	2,281.1600	2.2812	2,198.1900	2.1982	(3.637)	0	0	0
2017-09-21	R213	02/11/2017	9.34	Call	Bond Future	2,188.4900	2.1885	2,106.7000	2.1067	(3.737)	0	0	0
2017-09-21	R213	02/11/2017	9.34	Put	Bond Future	616.7300	0.6167	634.1000	0.6341	2.816	0	0	0
2017-09-21	R213	01/02/2018	9.42	Call	Bond Future	3,093.2700	3.0933	3,021.5900	3.0216	(2.317)	0	0	0
2017-09-21	R213	01/02/2018	9.41	Put	Bond Future	1,399.3700	1.3994	1,429.1400	1.4291	2.127	0	0	0
2017-09-21	R213	01/02/2018			Bond Future	9.1588	86.8140	9.1739	86.7130	0.166	0.0000	0.0000	0
2017-09-21	R213	01/02/2018	9.43	Call	Bond Future	3,134.8100	3.1348	3,062.7000	3.0627	(2.300)	0	0	0
2017-09-21	R213	01/02/2018	9.43	Put	Bond Future	1,352.3600	1.3524	1,381.2700	1.3813	2.138	0	0	0
2017-09-21	R213	01/02/2018	9.42	Put	Bond Future	1,375.6000	1.3756	1,404.9400	1.4049	2.133	0	0	0
2017-09-21	R213	01/02/2018	9.41	Call	Bond Future	3,052.1800	3.0522	2,980.9300	2.9809	(2.334)	0	0	0
2017-09-21	R213	03/05/2018	9.57	Put	Bond Future	1,865.6000	1.8656	1,896.5300	1.8965	1.658	0	0	0
2017-09-21	R213	03/05/2018	9.56	Call	Bond Future	4,160.4600	4.1605	4,088.7600	4.0888	(1.723)	0	0	0
2017-09-21	R213	03/05/2018			Bond Future	9.2082	84.8807	9.2238	84.7777	0.170	0.0000	0.0000	0
2017-09-21	R213	03/05/2018	9.57	Call	Bond Future	4,200.7400	4.2007	4,128.7200	4.1287	(1.714)	0	0	0
2017-09-21	R213	03/05/2018	9.56	Put	Bond Future	1,888.6500	1.8887	1,919.9000	1.9199	1.655	0	0	0
2017-09-21	R213	03/05/2018	9.58	Call	Bond Future	4,241.4200	4.2414	4,169.0800	4.1691	(1.706)	0	0	0
2017-09-21	R213	03/05/2018	9.58	Put	Bond Future	1,843.0300	1.8430	1,873.6400	1.8736	1.661	0	0	0
2017-09-21	R214	02/11/2017	9.60	Call	Bond Future	1,319.4200	1.3194	1,322.8700	1.3229	0.261	0	0	0
2017-09-21	R214	02/11/2017			Bond Future	9.6209	72.3926	9.6153	72.4324	(0.059)	0.0000	0.0000	43,682
2017-09-21	R214	02/11/2017	9.60	Put	Bond Future	1,467.1400	1.4671	1,430.7600	1.4308	(2.480)	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
2017-09-21	R214	02/11/2017	9.58	Call	Bond Future	1,252.3200	1.2523	1,255.1500	1.2552	0.226	0	0	0
2017-09-21	R214	02/11/2017	9.58	Put	Bond Future	1,541.6500	1.5416	1,504.6500	1.5047	(2.400)	0	0	0
2017-09-21	R214	02/11/2017	9.59	Put	Bond Future	1,504.0800	1.5041	1,467.3800	1.4674	(2.440)	0	0	0
2017-09-21	R214	02/11/2017	9.59	Call	Bond Future	1,285.6100	1.2856	1,288.7400	1.2887	0.243	0	0	0
2017-09-21	R214	01/02/2018	9.84	Call	Bond Future	2,938.6600	2.9387	2,954.1000	2.9541	0.525	0	0	0
2017-09-21	R214	01/02/2018			Bond Future	9.6779	73.7237	9.6721	73.7642	(0.060)	0.0000	0.0000	0
2017-09-21	R214	01/02/2018	9.82	Call	Bond Future	2,859.6100	2.8596	2,874.6500	2.8746	0.526	0	0	0
2017-09-21	R214	01/02/2018	9.82	Put	Bond Future	1,880.1100	1.8801	1,854.6200	1.8546	(1.356)	0	0	0
2017-09-21	R214	01/02/2018	9.84	Put	Bond Future	1,823.0300	1.8230	1,797.9400	1.7979	(1.376)	0	0	0
2017-09-21	R214	01/02/2018	9.83	Call	Bond Future	2,899.0200	2.8990	2,914.2600	2.9143	0.526	0	0	0
2017-09-21	R214	01/02/2018	9.83	Put	Bond Future	1,851.4000	1.8514	1,826.1100	1.8261	(1.366)	0	0	0
2017-09-21	R214	03/05/2018	9.99	Put	Bond Future	2,380.8600	2.3809	2,357.8400	2.3578	(0.967)	0	0	0
2017-09-21	R214	03/05/2018			Bond Future	9.7307	71.8001	9.7247	71.8414	(0.061)	0.0000	0.0000	0
2017-09-21	R214	03/05/2018	9.98	Call	Bond Future	4,096.7500	4.0968	4,114.9200	4.1149	0.444	0	0	0
2017-09-21	R214	03/05/2018	9.98	Put	Bond Future	2,407.8800	2.4079	2,384.7200	2.3847	(0.962)	0	0	0
2017-09-21	R214	03/05/2018	9.99	Call	Bond Future	4,136.0900	4.1361	4,154.4000	4.1544	0.443	0	0	0
2017-09-21	R214	03/05/2018	9.97	Call	Bond Future	4,057.5600	4.0576	4,075.5800	4.0756	0.444	0	0	0
2017-09-21	R214	03/05/2018	9.97	Put	Bond Future	2,435.1600	2.4352	2,411.8500	2.4119	(0.957)	0	0	0
2017-09-21	R248	02/11/2017	9.65	Call	Bond Future	1,566.0200	1.5660	1,547.5100	1.5475	(1.182)	0	0	0
2017-09-21	R248	02/11/2017	9.66	Put	Bond Future	2,029.0500	2.0291	2,005.1100	2.0051	(1.180)	0	0	0
2017-09-21	R248	02/11/2017			Bond Future	9.7071	92.3171	9.7065	92.3225	(0.006)	0.0000	0.0000	85,474
2017-09-21	R248	02/11/2017	9.65	Put	Bond Future	2,077.8900	2.0779	2,053.9400	2.0539	(1.153)	0	0	0
2017-09-21	R248	02/11/2017	9.66	Call	Bond Future	1,607.2400	1.6072	1,588.7400	1.5887	(1.151)	0	0	0
2017-09-21	R248	02/11/2017	9.64	Call	Bond Future	1,525.4300	1.5254	1,506.9300	1.5069	(1.213)	0	0	0
2017-09-21	R248	02/11/2017	9.64	Put	Bond Future	2,127.5200	2.1275	2,103.5800	2.1036	(1.125)	0	0	0
2017-09-21	R248	01/02/2018	9.90	Put	Bond Future	2,559.5100	2.5595	2,545.7100	2.5457	(0.539)	0	0	0
2017-09-21	R248	01/02/2018	9.89	Call	Bond Future	3,673.5100	3.6735	3,665.1500	3.6651	(0.228)	0	0	0
2017-09-21	R248	01/02/2018			Bond Future	9.7667	94.0145	9.7661	94.0200	(0.006)	0.0000	0.0000	170
2017-09-21	R248	01/02/2018	9.90	Call	Bond Future	3,722.1800	3.7222	3,713.8500	3.7138	(0.224)	0	0	0
2017-09-21	R248	01/02/2018	9.89	Put	Bond Future	2,597.1400	2.5971	2,583.3100	2.5833	(0.533)	0	0	0
2017-09-21	R248	01/02/2018	9.91	Call	Bond Future	3,771.1300	3.7711	3,762.8500	3.7629	(0.220)	0	0	0
2017-09-21	R248	01/02/2018	9.91	Put	Bond Future	2,522.3200	2.5223	2,508.5700	2.5086	(0.545)	0	0	0
2017-09-21	R248	03/05/2018	10.06	Call	Bond Future	5,296.6900	5.2967	5,290.9400	5.2909	(0.109)	0	0	0
2017-09-21	R248	03/05/2018	10.05	Put	Bond Future	3,295.3900	3.2954	3,283.9200	3.2839	(0.348)	0	0	0
2017-09-21	R248	03/05/2018			Bond Future	9.8220	91.3278	9.8213	91.3334	(0.007)	0.0000	0.0000	0
2017-09-21	R248	03/05/2018	10.07	Call	Bond Future	5,345.6900	5.3457	5,339.9700	5.3400	(0.107)	0	0	0
2017-09-21	R248	03/05/2018	10.07	Put	Bond Future	3,225.8200	3.2258	3,214.4200	3.2144	(0.353)	0	0	0
2017-09-21	R248	03/05/2018	10.06	Put	Bond Future	3,260.5800	3.2606	3,249.1500	3.2492	(0.351)	0	0	0
2017-09-21	R248	03/05/2018	10.05	Call	Bond Future	5,247.6000	5.2476	5,241.8100	5.2418	(0.110)	0	0	0

Total

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