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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/09/2017 TO 20/09/2017

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
2017-09-20	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	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
2017-09-20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2025	02/11/2017			Bond Future	130.0617	130.0617	130.1137	130.1137	0.040	0.0000	0.0000	914
2017-09-20	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2025	02/11/2017	132.96	Put	Bond Future	2,898.2700	2.8983	2,846.3300	2.8463	(1.792)	0	0	0
2017-09-20	2025	02/11/2017	132.98	Put	Bond Future	2,918.2700	2.9183	2,866.3300	2.8663	(1.780)	0	0	0
2017-09-20	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2025	02/11/2017	132.97	Put	Bond Future	2,908.2700	2.9083	2,856.3300	2.8563	(1.786)	0	0	0
2017-09-20	2025	01/02/2018	133.89	Put	Bond Future	2,727.9300	2.7279	2,675.5600	2.6756	(1.920)	0	0	0
2017-09-20	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2025	01/02/2018			Bond Future	131.1621	131.1621	131.2144	131.2144	0.040	0.0000	0.0000	0
2017-09-20	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2025	01/02/2018	133.88	Put	Bond Future	2,717.9300	2.7179	2,665.5600	2.6656	(1.927)	0	0	0
2017-09-20	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2025	01/02/2018	133.90	Put	Bond Future	2,737.9300	2.7379	2,685.5600	2.6856	(1.913)	0	0	0
2017-09-20	2025	03/05/2018	133.21	Call	Bond Future	446.0700	0.4461	498.0800	0.4981	11.660	0	0	0
2017-09-20	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2025	03/05/2018			Bond Future	133.6561	133.6561	133.7081	133.7081	0.039	0.0000	0.0000	0
2017-09-20	2025	03/05/2018	133.22	Call	Bond Future	436.0700	0.4361	488.0800	0.4881	11.927	0	0	0
2017-09-20	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2025	03/05/2018	133.20	Call	Bond Future	456.0700	0.4561	508.0800	0.5081	11.404	0	0	0
2017-09-20	2029	02/11/2017			Bond Future	100.1319	100.1319	100.0538	100.0538	(0.078)	0.0000	0.0000	1,370
2017-09-20	2029	01/02/2018			Bond Future	102.0089	102.0089	101.9289	101.9289	(0.078)	0.0000	0.0000	0
2017-09-20	2029	03/05/2018			Bond Future	102.9315	102.9315	102.8490	102.8490	(0.080)	0.0000	0.0000	0
2017-09-20	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2030	02/11/2017	9.34	Call	Bond Future	2,077.5500	2.0775	2,234.2400	2.2342	7.542	0	0	0
2017-09-20	2030	02/11/2017			Bond Future	9.0356	94.5576	9.0130	94.7143	(0.250)	0.0000	0.0000	58,574
2017-09-20	2030	02/11/2017	9.35	Call	Bond Future	2,144.7100	2.1447	2,301.4000	2.3014	7.306	0	0	0
2017-09-20	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2030	02/11/2017	9.36	Call	Bond Future	2,211.7900	2.2118	2,368.4800	2.3685	7.084	0	0	0
2017-09-20	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2030	01/02/2018			Bond Future	9.0870	92.2914	9.0637	92.4510	(0.257)	0.0000	0.0000	0
2017-09-20	2030	01/02/2018	9.38	Call	Bond Future	1,969.2100	1.9692	2,128.8100	2.1288	8.105	0	0	0
2017-09-20	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2030	01/02/2018	9.39	Call	Bond Future	2,035.4100	2.0354	2,195.0100	2.1950	7.841	0	0	0
2017-09-20	2030	01/02/2018	9.37	Call	Bond Future	1,902.9500	1.9029	2,062.5500	2.0625	8.387	0	0	0
2017-09-20	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2030	03/05/2018	9.51	Call	Bond Future	2,428.6300	2.4286	2,590.9200	2.5909	6.682	0	0	0
2017-09-20	2030	03/05/2018			Bond Future	9.1415	94.0096	9.1174	94.1719	(0.264)	0.0000	0.0000	0

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2017-09-20	2030	03/05/2018	9.49	Call	Bond Future	2,299.0600	2.2991	2,461.3500	2.4613	7.059	0	0	0
2017-09-20	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2030	03/05/2018	9.50	Call	Bond Future	2,363.8800	2.3639	2,526.1700	2.5262	6.865	0	0	0
2017-09-20	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2032	02/11/2017	9.49	Put	Bond Future	725.6000	0.7256	660.4200	0.6604	(8.983)	0	0	0
2017-09-20	2032	02/11/2017	9.48	Call	Bond Future	2,335.6300	2.3356	2,437.9000	2.4379	4.379	0	0	0
2017-09-20	2032	02/11/2017			Bond Future	9.2633	92.8777	9.2405	93.0466	(0.245)	0.0000	0.0000	35,203
2017-09-20	2032	02/11/2017	9.49	Call	Bond Future	2,384.7000	2.3847	2,488.3300	2.4883	4.346	0	0	0
2017-09-20	2032	02/11/2017	9.48	Put	Bond Future	748.8000	0.7488	682.2600	0.6823	(8.886)	0	0	0
2017-09-20	2032	02/11/2017	9.50	Call	Bond Future	2,434.2500	2.4343	2,539.2400	2.5392	4.313	0	0	0
2017-09-20	2032	02/11/2017	9.50	Put	Bond Future	702.9500	0.7030	639.1300	0.6391	(9.079)	0	0	0
2017-09-20	2032	01/02/2018	9.20	Call	Bond Future	1,967.6600	1.9677	2,037.7900	2.0378	3.564	0	0	7,500
2017-09-20	2032	01/02/2018	9.45	Put	Bond Future	1,961.2400	1.9612	1,880.3300	1.8803	(4.125)	0	0	0
2017-09-20	2032	01/02/2018	9.40	Put	Bond Future	2,119.6400	2.1196	2,034.6200	2.0346	(4.011)	0	0	0
2017-09-20	2032	01/02/2018	9.56	Call	Bond Future	3,373.4000	3.3734	3,473.1500	3.4731	2.957	0	0	0
2017-09-20	2032	01/02/2018	9.55	Put	Bond Future	1,672.4800	1.6725	1,599.6100	1.5996	(4.357)	0	0	0
2017-09-20	2032	01/02/2018			Bond Future	9.3204	94.5856	9.2969	94.7574	(0.252)	0.0000	0.0000	0
2017-09-20	2032	01/02/2018	9.30	Put	Bond Future	2,465.3200	2.4653	2,371.9700	2.3720	(3.787)	0	0	0
2017-09-20	2032	01/02/2018	9.30	Call	Bond Future	2,316.1200	2.3161	2,394.6100	2.3946	3.389	0	0	7,800
2017-09-20	2032	01/02/2018	9.57	Call	Bond Future	3,417.9600	3.4180	3,518.5000	3.5185	2.942	0	0	0
2017-09-20	2032	01/02/2018	9.57	Put	Bond Future	1,619.0700	1.6191	1,547.7700	1.5478	(4.404)	0	0	0
2017-09-20	2032	01/02/2018	9.20	Put	Bond Future	2,853.6300	2.8536	2,751.9200	2.7519	(3.564)	0	0	0
2017-09-20	2032	01/02/2018	9.45	Call	Bond Future	2,901.6500	2.9017	2,992.5800	2.9926	3.134	0	0	750
2017-09-20	2032	01/02/2018	9.40	Call	Bond Future	2,698.9000	2.6989	2,785.7200	2.7857	3.217	0	0	6,800
2017-09-20	2032	01/02/2018	9.56	Put	Bond Future	1,645.6100	1.6456	1,573.5200	1.5735	(4.381)	0	0	0
2017-09-20	2032	01/02/2018	9.55	Call	Bond Future	3,329.0900	3.3291	3,428.0600	3.4281	2.973	0	0	0
2017-09-20	2032	03/05/2018	9.70	Call	Bond Future	4,526.5800	4.5266	4,630.0900	4.6301	2.287	0	0	0
2017-09-20	2032	03/05/2018	9.71	Put	Bond Future	2,211.1100	2.2111	2,140.3800	2.1404	(3.199)	0	0	0
2017-09-20	2032	03/05/2018			Bond Future	9.3765	92.1896	9.3523	92.3644	(0.258)	0.0000	0.0000	0
2017-09-20	2032	03/05/2018	9.70	Put	Bond Future	2,237.3400	2.2373	2,166.0300	2.1660	(3.187)	0	0	0
2017-09-20	2032	03/05/2018	9.71	Call	Bond Future	4,569.8100	4.5698	4,673.9000	4.6739	2.278	0	0	0
2017-09-20	2032	03/05/2018	9.72	Call	Bond Future	4,613.5000	4.6135	4,718.1500	4.7181	2.268	0	0	0
2017-09-20	2032	03/05/2018	9.72	Put	Bond Future	2,185.4100	2.1854	2,115.2400	2.1152	(3.211)	0	0	0
2017-09-20	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2033	02/11/2017	110.07	Put	Bond Future	5,588.2500	5.5883	5,340.0900	5.3401	(4.441)	0	0	0
2017-09-20	2033	02/11/2017			Bond Future	104.4817	104.4817	104.7299	104.7299	0.238	0.0000	0.0000	5,174
2017-09-20	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2033	02/11/2017	110.09	Put	Bond Future	5,608.2500	5.6083	5,360.0900	5.3601	(4.425)	0	0	0
2017-09-20	2033	02/11/2017	110.08	Put	Bond Future	5,598.2500	5.5983	5,350.0900	5.3501	(4.433)	0	0	0
2017-09-20	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2033	01/02/2018			Bond Future	106.4403	106.4403	106.6927	106.6927	0.237	0.0000	0.0000	0
2017-09-20	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2033	01/02/2018	109.64	Put	Bond Future	3,199.6600	3.1997	2,947.3300	2.9473	(7.886)	0	0	0
2017-09-20	2033	01/02/2018	109.66	Put	Bond Future	3,219.6600	3.2197	2,967.3300	2.9673	(7.837)	0	0	0

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2017-09-20	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2033	01/02/2018	109.65	Put	Bond Future	3,209.6600	3.2097	2,957.3300	2.9573	(7.862)	0	0	0
2017-09-20	2033	03/05/2018	107.71	Put	Bond Future	332.5400	0.3325	76.4100	0.0764	(77.022)	0	0	0
2017-09-20	2033	03/05/2018			Bond Future	107.3775	107.3775	107.6336	107.6336	0.239	0.0000	0.0000	0
2017-09-20	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2033	03/05/2018	107.70	Put	Bond Future	322.5400	0.3225	66.4100	0.0664	(79.410)	0	0	0
2017-09-20	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2033	03/05/2018	107.69	Put	Bond Future	312.5400	0.3125	56.4100	0.0564	(81.951)	0	0	0
2017-09-20	2037	02/11/2017	9.67	Put	Bond Future	1,451.5900	1.4516	1,352.1600	1.3522	(6.850)	0	0	0
2017-09-20	2037	02/11/2017			Bond Future	9.6094	92.6156	9.5866	92.7998	(0.238)	0.0000	0.0000	53,958
2017-09-20	2037	02/11/2017	9.66	Call	Bond Future	1,893.4900	1.8935	1,976.8300	1.9768	4.401	0	0	0
2017-09-20	2037	02/11/2017	9.66	Put	Bond Future	1,488.2300	1.4882	1,387.3600	1.3874	(6.778)	0	0	0
2017-09-20	2037	02/11/2017	9.67	Call	Bond Future	1,936.6500	1.9366	2,021.4300	2.0214	4.378	0	0	0
2017-09-20	2037	02/11/2017	9.65	Call	Bond Future	1,850.7300	1.8507	1,932.6500	1.9326	4.426	0	0	0
2017-09-20	2037	02/11/2017	9.65	Put	Bond Future	1,525.3900	1.5254	1,423.1000	1.4231	(6.706)	0	0	0
2017-09-20	2037	01/02/2018	9.82	Put	Bond Future	2,159.7900	2.1598	2,072.9100	2.0729	(4.023)	0	0	0
2017-09-20	2037	01/02/2018			Bond Future	9.6687	90.0634	9.6451	90.2511	(0.244)	0.0000	0.0000	160
2017-09-20	2037	01/02/2018	9.82	Call	Bond Future	3,349.2300	3.3492	3,450.0200	3.4500	3.009	0	0	0
2017-09-20	2037	01/02/2018	9.81	Put	Bond Future	2,192.7300	2.1927	2,105.0000	2.1050	(4.001)	0	0	0
2017-09-20	2037	01/02/2018	9.83	Call	Bond Future	3,394.4300	3.3944	3,496.0700	3.4961	2.994	0	0	0
2017-09-20	2037	01/02/2018	9.83	Put	Bond Future	2,127.2400	2.1272	2,041.2100	2.0412	(4.044)	0	0	0
2017-09-20	2037	01/02/2018	9.81	Call	Bond Future	3,304.3100	3.3043	3,404.2500	3.4043	3.025	0	0	0
2017-09-20	2037	03/05/2018	9.99	Call	Bond Future	4,754.8600	4.7549	4,863.3100	4.8633	2.281	0	0	0
2017-09-20	2037	03/05/2018	9.97	Put	Bond Future	2,814.9200	2.8149	2,731.3100	2.7313	(2.970)	0	0	0
2017-09-20	2037	03/05/2018			Bond Future	9.7305	91.7401	9.7062	91.9309	(0.250)	0.0000	0.0000	0
2017-09-20	2037	03/05/2018	9.99	Put	Bond Future	2,753.6400	2.7536	2,671.2600	2.6713	(2.992)	0	0	0
2017-09-20	2037	03/05/2018	9.97	Call	Bond Future	4,664.4100	4.6644	4,771.6300	4.7716	2.299	0	0	0
2017-09-20	2037	03/05/2018	9.98	Put	Bond Future	2,784.1400	2.7841	2,701.1400	2.7011	(2.981)	0	0	0
2017-09-20	2037	03/05/2018	9.98	Call	Bond Future	4,709.5500	4.7095	4,817.3800	4.8174	2.290	0	0	0
2017-09-20	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2038	02/11/2017			Bond Future	128.8298	128.8298	128.7950	128.7950	(0.027)	0.0000	0.0000	19,634
2017-09-20	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2038	02/11/2017	136.82	Put	Bond Future	7,990.2500	7.9902	8,025.0200	8.0250	0.435	0	0	0
2017-09-20	2038	02/11/2017	136.80	Put	Bond Future	7,970.2500	7.9702	8,005.0200	8.0050	0.436	0	0	0
2017-09-20	2038	02/11/2017	136.81	Put	Bond Future	7,980.2500	7.9802	8,015.0200	8.0150	0.436	0	0	0
2017-09-20	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2038	01/02/2018	136.95	Put	Bond Future	7,210.1600	7.2102	7,246.3300	7.2463	0.502	0	0	0
2017-09-20	2038	01/02/2018			Bond Future	129.7398	129.7398	129.7037	129.7037	(0.028)	0.0000	0.0000	0
2017-09-20	2038	01/02/2018	136.94	Put	Bond Future	7,200.1600	7.2002	7,236.3300	7.2363	0.502	0	0	0
2017-09-20	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2038	01/02/2018	136.93	Put	Bond Future	7,190.1600	7.1902	7,226.3300	7.2263	0.503	0	0	0
2017-09-20	2038	03/05/2018	132.28	Put	Bond Future	73.2200	0.0732	111.3200	0.1113	52.035	0	0	0
2017-09-20	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-09-20	2038	03/05/2018			Bond Future	132.2068	132.2068	132.1687	132.1687	(0.029)	0.0000	0.0000	0
2017-09-20	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2038	03/05/2018	132.27	Put	Bond Future	63.2200	0.0632	101.3200	0.1013	60.266	0	0	0
2017-09-20	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2038	03/05/2018	132.29	Put	Bond Future	83.2200	0.0832	121.3200	0.1213	45.782	0	0	0
2017-09-20	2040	02/11/2017	9.67	Put	Bond Future	2,143.0400	2.1430	2,040.2200	2.0402	(4.798)	0	0	0
2017-09-20	2040	02/11/2017			Bond Future	9.7404	95.7110	9.7225	95.8640	(0.184)	0.0000	0.0000	16,396
2017-09-20	2040	02/11/2017	9.66	Call	Bond Future	1,500.8000	1.5008	1,549.8300	1.5498	3.267	0	0	0
2017-09-20	2040	02/11/2017	9.66	Put	Bond Future	2,191.2200	2.1912	2,087.3000	2.0873	(4.743)	0	0	0
2017-09-20	2040	02/11/2017	9.67	Call	Bond Future	1,538.9600	1.5390	1,589.0900	1.5891	3.257	0	0	0
2017-09-20	2040	02/11/2017	9.65	Call	Bond Future	1,463.0900	1.4631	1,511.0300	1.5110	3.277	0	0	0
2017-09-20	2040	02/11/2017	9.65	Put	Bond Future	2,239.9800	2.2400	2,134.9700	2.1350	(4.688)	0	0	0
2017-09-20	2040	01/02/2018	9.89	Call	Bond Future	3,356.2700	3.3563	3,432.4800	3.4325	2.271	0	0	0
2017-09-20	2040	01/02/2018			Bond Future	9.8016	92.9655	9.7832	93.1212	(0.188)	0.0000	0.0000	0
2017-09-20	2040	01/02/2018	9.87	Call	Bond Future	3,265.6700	3.2657	3,340.4800	3.3405	2.291	0	0	0
2017-09-20	2040	01/02/2018	9.87	Put	Bond Future	2,691.5700	2.6916	2,610.6400	2.6106	(3.007)	0	0	0
2017-09-20	2040	01/02/2018	9.88	Put	Bond Future	2,653.2800	2.6533	2,573.0500	2.5731	(3.024)	0	0	0
2017-09-20	2040	01/02/2018	9.89	Put	Bond Future	2,615.4200	2.6154	2,535.8900	2.5359	(3.041)	0	0	0
2017-09-20	2040	01/02/2018	9.88	Call	Bond Future	3,310.8200	3.3108	3,386.3300	3.3863	2.281	0	0	0
2017-09-20	2040	03/05/2018	10.08	Put	Bond Future	3,195.5800	3.1956	3,122.4600	3.1225	(2.288)	0	0	0
2017-09-20	2040	03/05/2018			Bond Future	9.8652	94.6961	9.8462	94.8545	(0.192)	0.0000	0.0000	0
2017-09-20	2040	03/05/2018	10.07	Call	Bond Future	4,910.9200	4.9109	4,995.6800	4.9957	1.726	0	0	0
2017-09-20	2040	03/05/2018	10.07	Put	Bond Future	3,229.6100	3.2296	3,155.9800	3.1560	(2.280)	0	0	0
2017-09-20	2040	03/05/2018	10.08	Call	Bond Future	4,957.7200	4.9577	5,042.9900	5.0430	1.720	0	0	0
2017-09-20	2040	03/05/2018	10.06	Call	Bond Future	4,864.3100	4.8643	4,948.5700	4.9486	1.732	0	0	0
2017-09-20	2040	03/05/2018	10.06	Put	Bond Future	3,263.9400	3.2639	3,189.8100	3.1898	(2.271)	0	0	0
2017-09-20	2044	02/11/2017	9.68	Call	Bond Future	1,558.1900	1.5582	1,608.1100	1.6081	3.204	0	0	0
2017-09-20	2044	02/11/2017			Bond Future	9.7543	92.8790	9.7365	93.0331	(0.182)	0.0000	0.0000	26,425
2017-09-20	2044	02/11/2017	9.66	Call	Bond Future	1,481.6100	1.4816	1,529.3300	1.5293	3.221	0	0	0
2017-09-20	2044	02/11/2017	9.66	Put	Bond Future	2,303.7600	2.3038	2,197.3800	2.1974	(4.618)	0	0	0
2017-09-20	2044	02/11/2017	9.68	Put	Bond Future	2,204.8600	2.2049	2,100.6800	2.1007	(4.725)	0	0	0
2017-09-20	2044	02/11/2017	9.67	Call	Bond Future	1,519.6000	1.5196	1,568.4200	1.5684	3.213	0	0	0
2017-09-20	2044	02/11/2017	9.67	Put	Bond Future	2,253.9400	2.2539	2,148.6600	2.1487	(4.671)	0	0	0
2017-09-20	2044	01/02/2018	9.90	Put	Bond Future	2,672.9800	2.6730	2,592.6800	2.5927	(3.004)	0	0	0
2017-09-20	2044	01/02/2018	9.89	Call	Bond Future	3,364.7600	3.3648	3,440.7200	3.4407	2.258	0	0	0
2017-09-20	2044	01/02/2018			Bond Future	9.8132	90.2065	9.7949	90.3634	(0.187)	0.0000	0.0000	0
2017-09-20	2044	01/02/2018	9.90	Call	Bond Future	3,410.5900	3.4106	3,487.2600	3.4873	2.248	0	0	0
2017-09-20	2044	01/02/2018	9.89	Put	Bond Future	2,711.5900	2.7116	2,630.5800	2.6306	(2.988)	0	0	0
2017-09-20	2044	01/02/2018	9.91	Call	Bond Future	3,456.9300	3.4569	3,534.3000	3.5343	2.238	0	0	0
2017-09-20	2044	01/02/2018	9.91	Put	Bond Future	2,635.0300	2.6350	2,555.4300	2.5554	(3.021)	0	0	0
2017-09-20	2044	03/05/2018	10.10	Call	Bond Future	5,098.2100	5.0982	5,184.6900	5.1847	1.696	0	0	0
2017-09-20	2044	03/05/2018	10.09	Put	Bond Future	3,257.2400	3.2572	3,183.6000	3.1836	(2.261)	0	0	0
2017-09-20	2044	03/05/2018			Bond Future	9.8743	91.8857	9.8554	92.0453	(0.191)	0.0000	0.0000	0
2017-09-20	2044	03/05/2018	10.11	Call	Bond Future	5,145.7300	5.1457	5,232.7100	5.2327	1.690	0	0	0
2017-09-20	2044	03/05/2018	10.11	Put	Bond Future	3,188.8900	3.1889	3,116.2600	3.1163	(2.278)	0	0	0
2017-09-20	2044	03/05/2018	10.10	Put	Bond Future	3,222.9100	3.2229	3,149.7800	3.1498	(2.269)	0	0	0

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2017-09-20	2044	03/05/2018	10.09	Call	Bond Future	5,050.8800	5.0509	5,136.8500	5.1368	1.702	0	0	0
2017-09-20	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2046	02/11/2017	136.30	Put	Bond Future	12,124.4800	12.1245	12,156.9800	12.1570	0.268	0	0	0
2017-09-20	2046	02/11/2017			Bond Future	124.1755	124.1755	124.1430	124.1430	(0.026)	0.0000	0.0000	21,292
2017-09-20	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2046	02/11/2017	136.32	Put	Bond Future	12,144.4800	12.1445	12,176.9800	12.1770	0.268	0	0	0
2017-09-20	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2046	02/11/2017	136.31	Put	Bond Future	12,134.4800	12.1345	12,166.9800	12.1670	0.268	0	0	0
2017-09-20	2046	01/02/2018	132.92	Put	Bond Future	6,416.7300	6.4167	6,450.4900	6.4505	0.526	0	0	0
2017-09-20	2046	01/02/2018			Bond Future	126.5033	126.5033	126.4695	126.4695	(0.027)	0.0000	0.0000	0
2017-09-20	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2046	01/02/2018	132.91	Put	Bond Future	6,406.7300	6.4067	6,440.4900	6.4405	0.527	0	0	0
2017-09-20	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2046	01/02/2018	132.90	Put	Bond Future	6,396.7300	6.3967	6,430.4900	6.4305	0.528	0	0	0
2017-09-20	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2046	03/05/2018			Bond Future	127.3105	127.3105	127.2750	127.2750	(0.028)	0.0000	0.0000	0
2017-09-20	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2046	03/05/2018	127.93	Put	Bond Future	619.4700	0.6195	655.0300	0.6550	5.740	0	0	0
2017-09-20	2046	03/05/2018	127.95	Put	Bond Future	639.4700	0.6395	675.0300	0.6750	5.561	0	0	0
2017-09-20	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2046	03/05/2018	127.94	Put	Bond Future	629.4700	0.6295	665.0300	0.6650	5.649	0	0	0
2017-09-20	2050	02/11/2017	144.66	Put	Bond Future	12,400.1800	12.4002	12,435.0600	12.4351	0.281	0	0	0
2017-09-20	2050	02/11/2017	144.67	Put	Bond Future	12,410.1800	12.4102	12,445.0600	12.4451	0.281	0	0	0
2017-09-20	2050	02/11/2017			Bond Future	132.2598	132.2598	132.2249	132.2249	(0.026)	0.0000	0.0000	22,507
2017-09-20	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2050	02/11/2017	144.65	Put	Bond Future	12,390.1800	12.3902	12,425.0600	12.4251	0.282	0	0	0
2017-09-20	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2050	01/02/2018	140.23	Put	Bond Future	7,164.2500	7.1642	7,200.3500	7.2003	0.504	0	0	0
2017-09-20	2050	01/02/2018			Bond Future	133.0658	133.0658	133.0297	133.0297	(0.027)	0.0000	0.0000	0
2017-09-20	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2050	01/02/2018	140.25	Put	Bond Future	7,184.2500	7.1842	7,220.3500	7.2203	0.502	0	0	0
2017-09-20	2050	01/02/2018	140.24	Put	Bond Future	7,174.2500	7.1742	7,210.3500	7.2103	0.503	0	0	0
2017-09-20	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2050	03/05/2018	135.62	Put	Bond Future	24.0900	0.0241	62.1700	0.0622	158.074	0	0	0
2017-09-20	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2050	03/05/2018			Bond Future	135.5959	135.5959	135.5578	135.5578	(0.028)	0.0000	0.0000	0
2017-09-20	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2050	03/05/2018	135.61	Put	Bond Future	14.0900	0.0141	52.1700	0.0522	270.263	0	0	0
2017-09-20	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	2050	03/05/2018	135.63	Put	Bond Future	34.0900	0.0341	72.1700	0.0722	111.704	0	0	0
2017-09-20	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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2017-09-20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	AL37	02/11/2017			Index Future	562.4980	562.4980	563.2270	563.2270	0.130	0.0000	0.0000	0
2017-09-20	AL37	01/02/2018			Index Future	572.8420	572.8420	573.5820	573.5820	0.129	0.0000	0.0000	0
2017-09-20	AL37	03/05/2018			Index Future	583.5090	583.5090	584.2610	584.2610	0.129	0.0000	0.0000	0
2017-09-20	AL7T	02/11/2017			Index Future	648.5520	648.5520	649.5330	649.5330	0.151	0.0000	0.0000	0
2017-09-20	AL7T	01/02/2018			Index Future	660.4780	660.4780	661.4760	661.4760	0.151	0.0000	0.0000	0
2017-09-20	AL7T	03/05/2018			Index Future	672.7770	672.7770	673.7900	673.7900	0.151	0.0000	0.0000	0
2017-09-20	ALBI	02/11/2017			Index Future	581.8990	581.8990	582.7820	582.7820	0.152	0.0000	0.0000	929
2017-09-20	ALBI	01/02/2018			Index Future	592.6000	592.6000	593.4970	593.4970	0.151	0.0000	0.0000	0
2017-09-20	ALBI	03/05/2018			Index Future	603.6340	603.6340	604.5460	604.5460	0.151	0.0000	0.0000	0
2017-09-20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	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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2017-09-20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-09-20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	EL28	02/11/2017			Bond Future	127.5556	127.5556	127.4133	127.4133	(0.112)	0.0000	0.0000	0
2017-09-20	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	EL28	02/11/2017	133.87	Put	Bond Future	6,314.4200	6.3144	6,456.6900	6.4567	2.253	0	0	0
2017-09-20	EL28	02/11/2017	133.89	Put	Bond Future	6,334.4200	6.3344	6,476.6900	6.4767	2.246	0	0	0
2017-09-20	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	EL28	02/11/2017	133.88	Put	Bond Future	6,324.4200	6.3244	6,466.6900	6.4667	2.250	0	0	0
2017-09-20	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
2017-09-20	EL28	01/02/2018			Bond Future	129.9467		129.9467	129.8012	(0.112)	0.0000	0.0000	0
2017-09-20	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	EL28	01/02/2018	132.29	Put	Bond Future	2,343.3300	2.3433	2,488.7800	2,4888	6.207	0	0	0
2017-09-20	EL28	01/02/2018	132.31	Put	Bond Future	2,363.3300	2.3633	2,508.7800	2,5088	6.154	0	0	0
2017-09-20	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	EL28	01/02/2018	132.30	Put	Bond Future	2,353.3300	2.3533	2,498.7800	2,4988	6.181	0	0	0
2017-09-20	EL28	03/05/2018	133.20	Put	Bond Future	782.3800	0.7824	931.9400	0.9319	19.116	0	0	0
2017-09-20	EL28	03/05/2018			Bond Future	132.4176	132.4176	132.2681	132.2681	(0.113)	0.0000	0.0000	0
2017-09-20	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	EL28	03/05/2018	133.19	Put	Bond Future	772.3800	0.7724	921.9400	0.9219	19.364	0	0	0
2017-09-20	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	EL28	03/05/2018	133.18	Put	Bond Future	762.3800	0.7624	911.9400	0.9119	19.618	0	0	0
2017-09-20	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	121.8200	0.1218	100.000	0	0	0
2017-09-20	ES33	02/11/2017	10.66	Put	Bond Future	92.9400	0.0929	0.0000	0.0000	(100.000)	0	0	0
2017-09-20	ES33	02/11/2017			Bond Future	10.6750	77.0545	10.6503	77.2074	(0.231)	0.0000	0.0000	9,466
2017-09-20	ES33	02/11/2017	10.68	Call	Bond Future	30.7000	0.0307	183.6000	0.1836	498.046	0	0	0
2017-09-20	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	ES33	02/11/2017	10.67	Put	Bond Future	31.0800	0.0311	0.0000	0.0000	(100.000)	0	0	0
2017-09-20	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	59.9600	0.0600	100.000	0	0	0
2017-09-20	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	ES33	01/02/2018	10.99	Call	Bond Future	1,277.9400	1.2779	1,433.5500	1.4335	12.177	0	0	0
2017-09-20	ES33	01/02/2018			Bond Future	10.7771	78.4714	10.7515	78.6270	(0.237)	0.0000	0.0000	0
2017-09-20	ES33	01/02/2018	11.00	Call	Bond Future	1,337.1700	1.3372	1,492.7800	1.4928	11.637	0	0	0
2017-09-20	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	ES33	01/02/2018	11.01	Call	Bond Future	1,396.3200	1.3963	1,551.9300	1.5519	11.144	0	0	0
2017-09-20	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	ES33	03/05/2018	11.22	Call	Bond Future	2,012.8900	2.0129	2,171.2300	2,1712	7.866	0	0	0
2017-09-20	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	ES33	03/05/2018			Bond Future	10.8767	76.1409	10.8503	76.2993	(0.243)	0.0000	0.0000	0
2017-09-20	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	ES33	03/05/2018	11.20	Call	Bond Future	1,897.8200	1.8978	2,056.1600	2,0562	8.343	0	0	0
2017-09-20	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	ES33	03/05/2018	11.21	Call	Bond Future	1,955.3900	1.9554	2,113.7300	2,1137	8.098	0	0	0
2017-09-20	ES42	02/11/2017			Bond Future	10.9603	79.4988	10.9406	79.6357	(0.180)	0.0000	0.0000	7,957
2017-09-20	ES42	01/02/2018			Bond Future	11.0602	80.9606	11.0398	81.0999	(0.184)	0.0000	0.0000	0
2017-09-20	ES42	03/05/2018			Bond Future	11.1628	78.2065	11.1417	78.3483	(0.189)	0.0000	0.0000	0
2017-09-20	GOVI	02/11/2017	572.45	Call	GOVI	81,890.0000	8.1890	91,020.0000	9.1020	11.149	0	0	0
2017-09-20	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	GOVI	02/11/2017			GOVI	580.6390	580.6390	581.5520	581.5520	0.157	0.0000	0.0000	670
2017-09-20	GOVI	02/11/2017	572.46	Call	GOVI	81,790.0000	8.1790	90,920.0000	9.0920	11.163	0	0	0
2017-09-20	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	GOVI	02/11/2017	572.44	Call	GOVI	81,990.0000	8.1990	91,120.0000	9.1120	11.136	0	0	0
2017-09-20	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
2017-09-20	GOVI	01/02/2018			GOVI	591.3160		591.3160	592.2440	0.157	0.0000	0.0000	0
2017-09-20	GOVI	01/02/2018	581.03	Call	GOVI	102,860.0000	10.2860	112,140.0000	11.2140	9.022	0	0	0
2017-09-20	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	GOVI	01/02/2018	581.04	Call	GOVI	102,760.0000	10.2760	112,040.0000	11.2040	9.031	0	0	0
2017-09-20	GOVI	01/02/2018	581.02	Call	GOVI	102,960.0000	10.2960	112,240.0000	11.2240	9.013	0	0	0
2017-09-20	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	GOVI	03/05/2018	590.27	Call	GOVI	120,570.0000	12.0570	130,000.0000	13.0000	7.821	0	0	0
2017-09-20	GOVI	03/05/2018	590.29	Call	GOVI	120,370.0000	12.0370	129,800.0000	12.9800	7.834	0	0	0
2017-09-20	GOVI	03/05/2018			GOVI	602.3270	602.3270	603.2700	603.2700	0.157	0.0000	0.0000	0
2017-09-20	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	GOVI	03/05/2018	590.28	Call	GOVI	120,470.0000	12.0470	129,900.0000	12.9900	7.828	0	0	0
2017-09-20	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-09-20	IGOV	02/11/2017			Index Future	250.6160	250.6160	250.6820	250.6820	0.026	0.0000	0.0000	1,166
2017-09-20	IGOV	01/02/2018			Index Future	255.3140	255.3140	255.3800	255.3800	0.026	0.0000	0.0000	0
2017-09-20	IGOV	03/05/2018			Index Future	260.1690	260.1690	260.2330	260.2330	0.025	0.0000	0.0000	0
2017-09-20	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-09-20	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-09-20	IS01	21/12/2017			Interest Rate Swap	99.7589	99.7589	99.7594	99.7594	0.000	0.0000	0.0000	0
2017-09-20	IS01	15/03/2018			Interest Rate Swap	99.6183	99.6183	99.6185	99.6185	0.000	0.0000	0.0000	0
2017-09-20	IS01	21/06/2018			Interest Rate Swap	99.6566	99.6566	99.6578	99.6578	0.001	0.0000	0.0000	0
2017-09-20	IS01	20/09/2018			Interest Rate Swap	99.6922	99.6922	99.6986	99.6986	0.006	0.0000	0.0000	0
2017-09-20	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-09-20	IS02	16/03/2018			Interest Rate Swap	98.9018	98.9018	98.9022	98.9022	0.000	0.0000	0.0000	0
2017-09-20	IS02	15/06/2018			Interest Rate Swap	98.3528	98.3528	98.3535	98.3535	0.001	0.0000	0.0000	0
2017-09-20	IS02	21/09/2018			Interest Rate Swap	98.1580	98.1580	98.1647	98.1647	0.007	0.0000	0.0000	0
2017-09-20	IS02	21/12/2018			Interest Rate Swap	98.4200	98.4200	98.4300	98.4300	0.010	0.0000	0.0000	0
2017-09-20	IS02	15/03/2019			Interest Rate Swap	98.7084	98.7084	98.7227	98.7227	0.015	0.0000	0.0000	0
2017-09-20	IS02	21/06/2019			Interest Rate Swap	98.9845	98.9845	99.0033	99.0033	0.019	0.0000	0.0000	0
2017-09-20	IS02	20/09/2019			Interest Rate Swap	99.2881	99.2881	99.3131	99.3131	0.025	0.0000	0.0000	0
2017-09-20	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	IS05	17/12/2020			Interest Rate Swap	95.1186	95.1186	95.1337	95.1337	0.016	0.0000	0.0000	0
2017-09-20	IS05	16/03/2021			Interest Rate Swap	94.2922	94.2922	94.2996	94.2996	0.008	0.0000	0.0000	0
2017-09-20	IS05	15/06/2021			Interest Rate Swap	93.4358	93.4358	93.4346	93.4346	(0.001)	0.0000	0.0000	0
2017-09-20	IS05	21/09/2021			Interest Rate Swap	93.5610	93.5610	93.5526	93.5526	(0.009)	0.0000	0.0000	0
2017-09-20	IS05	21/12/2021			Interest Rate Swap	95.7144	95.7144	95.7016	95.7016	(0.013)	0.0000	0.0000	51
2017-09-20	IS05	15/03/2022			Interest Rate Swap	95.8035	95.8035	95.7879	95.7879	(0.016)	0.0000	0.0000	0
2017-09-20	IS05	21/06/2022			Interest Rate Swap	96.9569	96.9569	96.9388	96.9388	(0.019)	0.0000	0.0000	0
2017-09-20	IS05	20/09/2022			Interest Rate Swap	99.1393	99.1393	99.1198	99.1198	(0.020)	0.0000	0.0000	0
2017-09-20	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
2017-09-20	IS10	17/12/2025			Interest Rate Swap	93.6350	93.6350	93.6027	93.6027	(0.034)	0.0000	0.0000	0
2017-09-20	IS10	16/03/2026			Interest Rate Swap	90.6183	90.6183	90.5874	90.5874	(0.034)	0.0000	0.0000	0
2017-09-20	IS10	15/06/2026			Interest Rate Swap	89.3520	89.3520	89.3218	89.3218	(0.034)	0.0000	0.0000	0
2017-09-20	IS10	21/09/2026			Interest Rate Swap	91.5283	91.5283	91.4988	91.4988	(0.032)	0.0000	0.0000	0
2017-09-20	IS10	21/12/2026			Interest Rate Swap	95.3397	95.3397	95.3106	95.3106	(0.031)	0.0000	0.0000	0
2017-09-20	IS10	15/03/2027			Interest Rate Swap	93.8962	93.8962	93.8665	93.8665	(0.032)	0.0000	0.0000	0
2017-09-20	IS10	21/06/2027			Interest Rate Swap	95.9840	95.9840	95.9536	95.9536	(0.032)	0.0000	0.0000	0
2017-09-20	IS10	20/09/2027			Interest Rate Swap	99.7407	99.7407	99.7097	99.7097	(0.031)	0.0000	0.0000	0
2017-09-20	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-09-20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-09-20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-09-20	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-09-20	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-09-20	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017-09-20	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-09-20	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017-09-20	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-09-20	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017-09-20	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017-09-20	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017-09-20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-09-20	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017-09-20	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017-09-20	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017-09-20	R023	02/11/2017	8.56	Call	Bond Future	3,509.0800	3.5091	3,666.3400	3.6663	4.482	0	0	0
2017-09-20	R023	02/11/2017			Bond Future	7.7263	101.5401	7.6893	101.6992	(0.479)	0.0000	0.0000	57,357
2017-09-20	R023	02/11/2017	8.56	Put	Bond Future	5.4800	0.0055	3.6700	0.0037	(33.029)	0	0	0
2017-09-20	R023	02/11/2017	8.58	Put	Bond Future	4.7000	0.0047	3.1200	0.0031	(33.617)	0	0	0
2017-09-20	R023	02/11/2017	8.57	Call	Bond Future	3,549.7800	3.5498	3,707.1600	3.7072	4.434	0	0	0
2017-09-20	R023	02/11/2017	8.57	Put	Bond Future	5.0800	0.0051	3.3900	0.0034	(33.268)	0	0	0
2017-09-20	R023	02/11/2017	8.58	Call	Bond Future	3,590.4900	3.5905	3,747.9800	3.7480	4.386	0	0	0
2017-09-20	R023	01/02/2018	8.33	Put	Bond Future	304.3000	0.3043	271.5400	0.2715	(10.766)	0	0	0
2017-09-20	R023	01/02/2018			Bond Future	7.7473	103.4072	7.7081	103.5691	(0.506)	0.0000	0.0000	0
2017-09-20	R023	01/02/2018	8.32	Call	Bond Future	2,639.2200	2.6392	2,767.7300	2.7677	4.869	0	0	0
2017-09-20	R023	01/02/2018	8.32	Put	Bond Future	311.7300	0.3117	278.3400	0.2783	(10.711)	0	0	0
2017-09-20	R023	01/02/2018	8.33	Call	Bond Future	2,671.8400	2.6718	2,800.9800	2.8010	4.833	0	0	0
2017-09-20	R023	01/02/2018	8.31	Call	Bond Future	2,606.9000	2.6069	2,734.7600	2.7348	4.905	0	0	0
2017-09-20	R023	01/02/2018	8.31	Put	Bond Future	319.4800	0.3195	285.4400	0.2854	(10.655)	0	0	0
2017-09-20	R023	03/05/2018	8.27	Call	Bond Future	2,621.3100	2.6213	2,738.7800	2.7388	4.481	0	0	0
2017-09-20	R023	03/05/2018			Bond Future	7.7584	101.4027	7.7168	101.5673	(0.536)	0.0000	0.0000	0
2017-09-20	R023	03/05/2018	8.27	Put	Bond Future	622.8700	0.6229	575.6600	0.5757	(7.579)	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
2017-09-20	R023	03/05/2018	8.28	Call	Bond Future	2,649.2700	2.6493	2,767.3500	2.7674	4.457	0	0	0
2017-09-20	R023	03/05/2018	8.29	Put	Bond Future	602.0700	0.6021	556.0600	0.5561	(7.642)	0	0	0
2017-09-20	R023	03/05/2018	8.28	Put	Bond Future	612.2600	0.6123	565.6600	0.5657	(7.611)	0	0	0
2017-09-20	R023	03/05/2018	8.29	Call	Bond Future	2,677.6300	2.6776	2,796.3000	2.7963	4.432	0	0	0
2017-09-20	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R035	02/11/2017			Bond Future	9.4961	96.4146	9.4731	96.6012	(0.243)	0.0000	0.0000	32,964
2017-09-20	R035	02/11/2017	9.60	Call	Bond Future	834.3400	0.8343	1,020.9300	1.0209	22.364	0	0	0
2017-09-20	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R035	02/11/2017	9.61	Call	Bond Future	914.0800	0.9141	1,100.6700	1.1007	20.413	0	0	0
2017-09-20	R035	02/11/2017	9.59	Call	Bond Future	754.5000	0.7545	941.0900	0.9411	24.730	0	0	0
2017-09-20	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R035	01/02/2018	9.75	Call	Bond Future	1,506.4600	1.5065	1,696.4200	1.6964	12.610	0	0	0
2017-09-20	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R035	01/02/2018			Bond Future	9.5588	98.1875	9.5350	98.3775	(0.249)	0.0000	0.0000	0
2017-09-20	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R035	01/02/2018	9.73	Call	Bond Future	1,350.5600	1.3506	1,540.5200	1.5405	14.065	0	0	0
2017-09-20	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R035	01/02/2018	9.74	Call	Bond Future	1,428.5600	1.4286	1,618.5200	1.6185	13.297	0	0	0
2017-09-20	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R035	03/05/2018			Bond Future	9.6169	95.5154	9.5924	95.7086	(0.255)	0.0000	0.0000	0
2017-09-20	R035	03/05/2018	9.90	Call	Bond Future	2,190.2900	2.1903	2,383.4600	2.3835	8.819	0	0	0
2017-09-20	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R035	03/05/2018	9.91	Call	Bond Future	2,266.2500	2.2663	2,459.4200	2.4594	8.524	0	0	0
2017-09-20	R035	03/05/2018	9.89	Call	Bond Future	2,114.2400	2.1142	2,307.4100	2.3074	9.137	0	0	0
2017-09-20	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R186	02/11/2017	8.89	Put	Bond Future	266.5900	0.2666	227.0900	0.2271	(14.817)	0	0	0
2017-09-20	R186	02/11/2017	8.88	Call	Bond Future	3,211.0300	3.2110	3,356.7900	3.3568	4.539	0	0	0
2017-09-20	R186	02/11/2017	8.75	Put	Bond Future	449.9300	0.4499	392.0900	0.3921	(12.855)	0	0	0
2017-09-20	R186	02/11/2017			Bond Future	8.4411	116.8842	8.4137	117.0706	(0.324)	0.0000	0.0000	137,841
2017-09-20	R186	02/11/2017	8.75	Call	Bond Future	2,525.4400	2.5254	2,654.0300	2.6540	5.092	0	0	0
2017-09-20	R186	02/11/2017	8.89	Call	Bond Future	3,266.0200	3.2660	3,412.9500	3.4130	4.499	0	0	0
2017-09-20	R186	02/11/2017	8.88	Put	Bond Future	277.2500	0.2773	236.5800	0.2366	(14.669)	0	0	0
2017-09-20	R186	02/11/2017	8.90	Call	Bond Future	3,321.4000	3.3214	3,469.4800	3.4695	4.458	0	0	0
2017-09-20	R186	02/11/2017	8.90	Put	Bond Future	256.3700	0.2564	218.0200	0.2180	(14.959)	0	0	0
2017-09-20	R186	02/11/2017	8.60	Call	Bond Future	1,820.2400	1.8202	1,925.2800	1.9253	5.771	0	0	0
2017-09-20	R186	02/11/2017	8.60	Put	Bond Future	746.1400	0.7461	664.7500	0.6647	(10.908)	0	0	3,750
2017-09-20	R186	02/11/2017	9.00	Call	Bond Future	3,888.9900	3.8890	4,047.3500	4.0474	4.072	0	0	0
2017-09-20	R186	02/11/2017	9.00	Put	Bond Future	170.7900	0.1708	142.7200	0.1427	(16.435)	0	0	5,000
2017-09-20	R186	01/02/2018	9.00	Call	Bond Future	4,131.1100	4.1311	4,263.2000	4.2632	3.197	0	0	0
2017-09-20	R186	01/02/2018	9.25	Call	Bond Future	5,399.2900	5.3993	5,551.5300	5.5515	2.820	0	0	0
2017-09-20	R186	01/02/2018	8.50	Put	Bond Future	1,907.6800	1.9077	1,804.8400	1.8048	(5.391)	0	0	0
2017-09-20	R186	01/02/2018	8.96	Call	Bond Future	3,938.7100	3.9387	4,067.8600	4.0679	3.279	0	0	0
2017-09-20	R186	01/02/2018			Bond Future	8.4830	113.7334	8.4545	113.9232	(0.336)	0.0000	0.0000	198
2017-09-20	R186	01/02/2018	7.75	Put	Bond Future	5,386.8200	5.3868	5,219.5900	5.2196	(3.104)	0	0	0
2017-09-20	R186	01/02/2018	7.75	Call	Bond Future	375.4400	0.3754	398.0000	0.3980	6.009	0	0	1,460
2017-09-20	R186	01/02/2018	8.50	Call	Bond Future	2,020.5300	2.0205	2,107.4800	2.1075	4.303	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-09-20	R186	01/02/2018	9.00	Put	Bond Future	765.0900	0.7651	707.3900	0.7074	(7.542)	0	0	6,200
2017-09-20	R186	01/02/2018	8.75	Put	Bond Future	1,234.7100	1.2347	1,156.9000	1.1569	(6.302)	0	0	820
2017-09-20	R186	01/02/2018	9.25	Put	Bond Future	453.4700	0.4535	415.9200	0.4159	(8.281)	0	0	820
2017-09-20	R186	01/02/2018	8.97	Call	Bond Future	3,986.4900	3.9865	4,116.2800	4.1163	3.256	0	0	0
2017-09-20	R186	01/02/2018	8.96	Put	Bond Future	828.3200	0.8283	767.6800	0.7677	(7.321)	0	0	0
2017-09-20	R186	01/02/2018	8.75	Call	Bond Future	2,989.9700	2.9900	3,101.9500	3.1019	3.745	0	0	0
2017-09-20	R186	01/02/2018	8.97	Put	Bond Future	812.1200	0.8121	752.1200	0.7521	(7.388)	0	0	0
2017-09-20	R186	01/02/2018	8.98	Call	Bond Future	4,034.4900	4.0345	4,165.1200	4.1651	3.238	0	0	0
2017-09-20	R186	01/02/2018	8.98	Put	Bond Future	796.1800	0.7962	737.0200	0.7370	(7.430)	0	0	0
2017-09-20	R186	03/05/2018	8.91	Put	Bond Future	1,620.0600	1.6201	1,542.2500	1.5422	(4.803)	0	0	0
2017-09-20	R186	03/05/2018	8.92	Call	Bond Future	4,124.5400	4.1245	4,240.3700	4.2404	2.808	0	0	0
2017-09-20	R186	03/05/2018			Bond Future	8.5245	115.8509	8.4948	116.0439	(0.349)	0.0000	0.0000	0
2017-09-20	R186	03/05/2018	8.93	Call	Bond Future	4,166.6500	4.1667	4,283.1700	4.2832	2.796	0	0	0
2017-09-20	R186	03/05/2018	8.93	Put	Bond Future	1,577.9400	1.5779	1,501.5100	1.5015	(4.844)	0	0	0
2017-09-20	R186	03/05/2018	8.91	Call	Bond Future	4,082.9500	4.0830	4,198.0900	4.1981	2.820	0	0	0
2017-09-20	R186	03/05/2018	8.92	Put	Bond Future	1,598.7200	1.5987	1,521.6000	1.5216	(4.824)	0	0	0
2017-09-20	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R197	02/11/2017	305.15	Put	Bond Future	3,712.3400	3.7123	3,479.3100	3.4793	(6.277)	0	0	0
2017-09-20	R197	02/11/2017			Bond Future	301.4377	301.4377	301.6707	301.6707	0.077	0.0000	0.0000	2,350
2017-09-20	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R197	02/11/2017	305.17	Put	Bond Future	3,732.3400	3.7323	3,499.3100	3.4993	(6.244)	0	0	0
2017-09-20	R197	02/11/2017	305.16	Put	Bond Future	3,722.3400	3.7223	3,489.3100	3.4893	(6.260)	0	0	0
2017-09-20	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R197	01/02/2018	301.68	Put	Bond Future	1,565.7300	1.5657	1,329.6200	1.3296	(15.080)	0	0	0
2017-09-20	R197	01/02/2018			Bond Future	300.1143	300.1143	300.3504	300.3504	0.079	0.0000	0.0000	0
2017-09-20	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R197	01/02/2018	301.67	Put	Bond Future	1,555.7300	1.5557	1,319.6200	1.3196	(15.177)	0	0	0
2017-09-20	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R197	01/02/2018	301.66	Put	Bond Future	1,545.7300	1.5457	1,309.6200	1.3096	(15.275)	0	0	0
2017-09-20	R197	03/05/2018	304.46	Call	Bond Future	1,360.9000	1.3609	1,598.3600	1.5984	17.449	0	0	0
2017-09-20	R197	03/05/2018			Bond Future	305.8209	305.8209	306.0584	306.0584	0.078	0.0000	0.0000	0
2017-09-20	R197	03/05/2018	304.44	Call	Bond Future	1,380.9000	1.3809	1,618.3600	1.6184	17.196	0	0	0
2017-09-20	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R197	03/05/2018	304.45	Call	Bond Future	1,370.9000	1.3709	1,608.3600	1.6084	17.321	0	0	0
2017-09-20	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R202	02/11/2017	253.89	Call	Bond Future	0.6700	0.0007	0.4500	0.0005	(32.836)	0	0	0
2017-09-20	R202	02/11/2017			Bond Future	241.5893	241.5893	241.3740	241.3740	(0.089)	0.0000	0.0000	28,647
2017-09-20	R202	02/11/2017	253.89	Put	Bond Future	12,301.3800	12.3014	12,516.4600	12.5165	1.748	0	0	0
2017-09-20	R202	02/11/2017	253.90	Call	Bond Future	0.6700	0.0007	0.4400	0.0004	(34.328)	0	0	0
2017-09-20	R202	02/11/2017	253.91	Put	Bond Future	12,321.3700	12.3214	12,536.4500	12.5364	1.746	0	0	0
2017-09-20	R202	02/11/2017	253.90	Put	Bond Future	12,311.3800	12.3114	12,526.4500	12.5264	1.747	0	0	0
2017-09-20	R202	02/11/2017	253.91	Call	Bond Future	0.6600	0.0007	0.4400	0.0004	(33.333)	0	0	0
2017-09-20	R202	01/02/2018	249.07	Call	Bond Future	615.6100	0.6156	569.0100	0.5690	(7.570)	0	0	0
2017-09-20	R202	01/02/2018	249.06	Put	Bond Future	7,263.4600	7.2635	7,437.1600	7.4372	2.391	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
2017-09-20	R202	01/02/2018			Bond Future	242.4138		242.4138	242.1934	242.1934	(0.091)	0.0000	0.0000	0
2017-09-20	R202	01/02/2018	249.08	Call	Bond Future	613.9700		0.6140	567.4600	0.5675	(7.575)	0	0	0
2017-09-20	R202	01/02/2018	249.08	Put	Bond Future	7,280.1800		7.2802	7,454.0700	7.4541	2.389	0	0	0
2017-09-20	R202	01/02/2018	249.07	Put	Bond Future	7,271.8200		7.2718	7,445.6200	7.4456	2.390	0	0	0
2017-09-20	R202	01/02/2018	249.06	Call	Bond Future	617.2500		0.6173	570.5500	0.5705	(7.566)	0	0	0
2017-09-20	R202	03/05/2018	247.48	Put	Bond Future	3,810.9600		3.8110	3,905.2400	3.9052	2.474	0	0	0
2017-09-20	R202	03/05/2018	247.47	Call	Bond Future	3,358.9500		3.3589	3,226.1200	3.2261	(3.955)	0	0	0
2017-09-20	R202	03/05/2018			Bond Future	247.0233		247.0233	246.7963	246.7963	(0.092)	0.0000	0.0000	0
2017-09-20	R202	03/05/2018	247.48	Call	Bond Future	3,354.2200		3.3542	3,221.5000	3.2215	(3.957)	0	0	0
2017-09-20	R202	03/05/2018	247.47	Put	Bond Future	3,805.6900		3.8057	3,899.8600	3.8999	2.474	0	0	0
2017-09-20	R202	03/05/2018	247.49	Call	Bond Future	3,349.5000		3.3495	3,216.8800	3.2169	(3.959)	0	0	0
2017-09-20	R202	03/05/2018	247.49	Put	Bond Future	3,816.2400		3.8162	3,910.6200	3.9106	2.473	0	0	0
2017-09-20	R204	02/11/2017	7.76	Put	Bond Future	1,506.8300		1.5068	1,488.3800	1.4884	(1.224)	0	0	0
2017-09-20	R204	02/11/2017			Bond Future	6.7509		104.3523	6.7566	104.3462	0.084	0.0000	0.0000	45,060
2017-09-20	R204	02/11/2017	7.75	Call	Bond Future	2,575.9100		2.5759	2,551.3500	2.5513	(0.953)	0	0	0
2017-09-20	R204	02/11/2017	7.75	Put	Bond Future	1,511.3300		1.5113	1,492.8700	1.4929	(1.221)	0	0	0
2017-09-20	R204	02/11/2017	7.76	Call	Bond Future	2,581.9800		2.5820	2,557.4300	2.5574	(0.951)	0	0	0
2017-09-20	R204	02/11/2017	7.74	Call	Bond Future	2,569.8300		2.5698	2,545.2700	2.5453	(0.956)	0	0	0
2017-09-20	R204	02/11/2017	7.74	Put	Bond Future	1,515.8300		1.5158	1,497.3700	1.4974	(1.218)	0	0	0
2017-09-20	R204	01/02/2018	7.27	Call	Bond Future	3,529.8400		3.5298	3,524.3400	3.5243	(0.156)	0	0	0
2017-09-20	R204	01/02/2018			Bond Future	6.5452		102.2330	6.5526	102.2268	0.113	0.0000	0.0000	0
2017-09-20	R204	01/02/2018	7.25	Call	Bond Future	3,521.2500		3.5213	3,515.7600	3.5158	(0.156)	0	0	0
2017-09-20	R204	01/02/2018	7.25	Put	Bond Future	2,929.6900		2.9297	2,930.4600	2.9305	0.026	0	0	0
2017-09-20	R204	01/02/2018	7.27	Put	Bond Future	2,921.5700		2.9216	2,922.3300	2.9223	0.026	0	0	0
2017-09-20	R204	01/02/2018	7.26	Call	Bond Future	3,525.5400		3.5255	3,520.0500	3.5200	(0.156)	0	0	0
2017-09-20	R204	01/02/2018	7.26	Put	Bond Future	2,925.6200		2.9256	2,926.3900	2.9264	0.026	0	0	0
2017-09-20	R204	03/05/2018	7.10	Put	Bond Future	4,258.5300		4.2585	4,261.2700	4.2613	0.064	0	0	0
2017-09-20	R204	03/05/2018			Bond Future	6.1430		104.1364	6.1540	104.1297	0.178	0.0000	0.0000	0
2017-09-20	R204	03/05/2018	7.09	Call	Bond Future	4,834.4000		4.8344	4,830.4900	4.8305	(0.081)	0	0	0
2017-09-20	R204	03/05/2018	7.09	Put	Bond Future	4,261.5500		4.2615	4,264.3000	4.2643	0.065	0	0	0
2017-09-20	R204	03/05/2018	7.10	Call	Bond Future	4,837.4000		4.8374	4,833.4800	4.8335	(0.081)	0	0	0
2017-09-20	R204	03/05/2018	7.08	Call	Bond Future	4,831.4000		4.8314	4,827.4900	4.8275	(0.081)	0	0	0
2017-09-20	R204	03/05/2018	7.08	Put	Bond Future	4,264.5700		4.2646	4,267.3200	4.2673	0.064	0	0	0
2017-09-20	R207	02/11/2017	8.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R207	02/11/2017	8.03	Call	Bond Future	1,965.5900		1.9656	2,035.8600	2.0359	3.575	0	0	0
2017-09-20	R207	02/11/2017			Bond Future	7.0361		102.6777	7.0010	102.7480	(0.498)	0.0000	0.0000	41,067
2017-09-20	R207	02/11/2017	8.04	Call	Bond Future	1,985.1200		1.9851	2,055.3900	2.0554	3.540	0	0	0
2017-09-20	R207	02/11/2017	8.03	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R207	02/11/2017	8.05	Call	Bond Future	2,004.6400		2.0046	2,074.9100	2.0749	3.505	0	0	0
2017-09-20	R207	02/11/2017	8.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R207	01/02/2018	7.61	Put	Bond Future	51.6600		0.0517	42.0300	0.0420	(18.641)	0	0	0
2017-09-20	R207	01/02/2018	7.60	Call	Bond Future	1,164.8600		1.1649	1,226.4600	1.2265	5.288	0	0	0
2017-09-20	R207	01/02/2018			Bond Future	6.9751		100.9246	6.9352	100.9961	(0.572)	0.0000	0.0000	0
2017-09-20	R207	01/02/2018	7.61	Call	Bond Future	1,180.7000		1.1807	1,242.5700	1.2426	5.240	0	0	0
2017-09-20	R207	01/02/2018	7.60	Put	Bond Future	53.4700		0.0535	43.5700	0.0436	(18.515)	0	0	0
2017-09-20	R207	01/02/2018	7.62	Call	Bond Future	1,196.5900		1.1966	1,258.6300	1.2586	5.185	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
2017-09-20	R207	01/02/2018	7.62	Put	Bond Future	49.9000	0.0499	40.4400	0.0404	(18.958)	0	0	0
2017-09-20	R207	03/05/2018	7.57	Call	Bond Future	1,156.4700	1.1565	1,214.7800	1.2148	5.042	0	0	0
2017-09-20	R207	03/05/2018	7.56	Put	Bond Future	104.4900	0.1045	89.9800	0.0900	(13.886)	0	0	0
2017-09-20	R207	03/05/2018			Bond Future	6.8961	102.8035	6.8501	102.8761	(0.667)	0.0000	0.0000	0
2017-09-20	R207	03/05/2018	7.58	Call	Bond Future	1,169.7600	1.1698	1,228.3200	1.2283	5.006	0	0	0
2017-09-20	R207	03/05/2018	7.58	Put	Bond Future	99.7300	0.0997	85.7400	0.0857	(14.028)	0	0	0
2017-09-20	R207	03/05/2018	7.57	Put	Bond Future	101.9800	0.1020	87.7400	0.0877	(13.964)	0	0	0
2017-09-20	R207	03/05/2018	7.56	Call	Bond Future	1,143.4400	1.1434	1,201.4800	1.2015	5.076	0	0	0
2017-09-20	R208	02/11/2017	8.19	Call	Bond Future	2,652.8200	2.6528	2,743.1400	2.7431	3.405	0	0	0
2017-09-20	R208	02/11/2017	8.18	Put	Bond Future	0.1500	0.0002	0.0700	0.0001	(53.333)	0	0	0
2017-09-20	R208	02/11/2017			Bond Future	7.2710	99.1516	7.2403	99.2420	(0.423)	0.0000	0.0000	32,186
2017-09-20	R208	02/11/2017	8.20	Call	Bond Future	2,681.1800	2.6812	2,771.5200	2.7715	3.369	0	0	0
2017-09-20	R208	02/11/2017	8.20	Put	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	0
2017-09-20	R208	02/11/2017	8.19	Put	Bond Future	0.1300	0.0001	0.0600	0.0001	(53.846)	0	0	0
2017-09-20	R208	02/11/2017	8.18	Call	Bond Future	2,624.4400	2.6244	2,714.7500	2.7148	3.441	0	0	0
2017-09-20	R208	01/02/2018	7.85	Put	Bond Future	126.9500	0.1270	111.7100	0.1117	(12.005)	0	0	0
2017-09-20	R208	01/02/2018			Bond Future	7.2576	100.9748	7.2241	101.0668	(0.461)	0.0000	0.0000	0
2017-09-20	R208	01/02/2018	7.84	Call	Bond Future	1,714.2800	1.7143	1,790.6700	1.7907	4.456	0	0	0
2017-09-20	R208	01/02/2018	7.84	Put	Bond Future	130.9100	0.1309	115.2900	0.1153	(11.932)	0	0	0
2017-09-20	R208	01/02/2018	7.85	Call	Bond Future	1,737.2300	1.7372	1,814.0000	1.8140	4.419	0	0	0
2017-09-20	R208	01/02/2018	7.83	Call	Bond Future	1,691.2700	1.6913	1,767.4300	1.7674	4.503	0	0	0
2017-09-20	R208	01/02/2018	7.83	Put	Bond Future	134.8200	0.1348	118.9700	0.1190	(11.756)	0	0	0
2017-09-20	R208	03/05/2018	7.77	Call	Bond Future	1,624.6600	1.6247	1,693.7400	1.6937	4.252	0	0	0
2017-09-20	R208	03/05/2018			Bond Future	7.2312	99.4536	7.1946	99.5470	(0.506)	0.0000	0.0000	0
2017-09-20	R208	03/05/2018	7.77	Put	Bond Future	260.8100	0.2608	236.4700	0.2365	(9.332)	0	0	0
2017-09-20	R208	03/05/2018	7.78	Call	Bond Future	1,644.2900	1.6443	1,713.7600	1.7138	4.225	0	0	0
2017-09-20	R208	03/05/2018	7.79	Put	Bond Future	249.9900	0.2500	226.6500	0.2266	(9.336)	0	0	0
2017-09-20	R208	03/05/2018	7.78	Put	Bond Future	255.3500	0.2554	231.4000	0.2314	(9.379)	0	0	0
2017-09-20	R208	03/05/2018	7.79	Call	Bond Future	1,664.0100	1.6640	1,734.0900	1.7341	4.212	0	0	0
2017-09-20	R209	02/11/2017	9.54	Call	Bond Future	1,665.8500	1.6659	1,751.6100	1.7516	5.148	0	0	0
2017-09-20	R209	02/11/2017	9.52	Put	Bond Future	1,092.1500	1.0922	1,020.7600	1.0208	(6.537)	0	0	0
2017-09-20	R209	02/11/2017	9.00	Put	Bond Future	3,448.1800	3.4482	3,318.0400	3.3180	(3.774)	0	0	0
2017-09-20	R209	02/11/2017	10.60	Put	Bond Future	19.1800	0.0192	16.3100	0.0163	(14.964)	0	0	1,300
2017-09-20	R209	02/11/2017	9.75	Call	Bond Future	2,575.0200	2.5750	2,690.7900	2.6908	4.496	0	0	0
2017-09-20	R209	02/11/2017	8.30	Put	Bond Future	8,487.0200	8.4870	8,333.1300	8.3331	(1.813)	0	0	0
2017-09-20	R209	02/11/2017	9.88	Put	Bond Future	359.9500	0.3599	332.5000	0.3325	(7.626)	0	0	1,350
2017-09-20	R209	02/11/2017			Bond Future	9.4466	72.9964	9.4240	73.1503	(0.239)	0.0000	0.0000	125,917
2017-09-20	R209	02/11/2017	9.54	Put	Bond Future	1,033.8000	1.0338	965.6600	0.9657	(6.591)	0	0	0
2017-09-20	R209	02/11/2017	9.52	Call	Bond Future	1,589.5700	1.5896	1,672.0800	1.6721	5.191	0	0	0
2017-09-20	R209	02/11/2017	10.00	Call	Bond Future	3,862.7000	3.8627	3,996.9500	3.9969	3.476	0	0	0
2017-09-20	R209	02/11/2017	10.00	Put	Bond Future	235.7300	0.2357	216.0800	0.2161	(8.336)	0	0	1,138
2017-09-20	R209	02/11/2017	9.53	Put	Bond Future	1,062.7400	1.0627	992.9800	0.9930	(6.564)	0	0	0
2017-09-20	R209	02/11/2017	9.00	Call	Bond Future	308.6400	0.3086	332.4000	0.3324	7.698	0	0	2,248
2017-09-20	R209	02/11/2017	10.60	Call	Bond Future	7,276.2400	7.2762	7,427.2700	7.4273	2.076	0	0	0
2017-09-20	R209	02/11/2017	9.75	Put	Bond Future	551.8500	0.5519	513.7200	0.5137	(6.909)	0	0	6,500
2017-09-20	R209	02/11/2017	8.30	Call	Bond Future	7.0700	0.0071	7.0800	0.0071	0.141	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
2017-09-20	R209	02/11/2017	9.88	Call	Bond Future	3,224.0600	3.2241	3,350.5100	3.3505	3.922	0	0	0
2017-09-20	R209	02/11/2017	9.53	Call	Bond Future	1,627.5200	1.6275	1,711.6600	1.7117	5.170	0	0	0
2017-09-20	R209	02/11/2017	9.58	Call	Bond Future	1,824.2200	1.8242	1,916.1800	1.9162	5.041	0	0	0
2017-09-20	R209	02/11/2017	9.58	Put	Bond Future	924.0300	0.9240	862.0900	0.8621	(6.703)	0	0	1,350
2017-09-20	R209	02/11/2017	9.33	Put	Bond Future	1,765.6700	1.7657	1,669.8300	1.6698	(5.428)	0	0	0
2017-09-20	R209	02/11/2017	9.33	Call	Bond Future	965.0300	0.9650	1,023.0900	1.0231	6.016	0	0	1,350
2017-09-20	R209	01/02/2018	10.10	Call	Bond Future	4,722.0100	4.7220	4,828.5200	4.8285	2.256	0	0	0
2017-09-20	R209	01/02/2018	9.85	Call	Bond Future	3,594.9200	3.5949	3,684.3400	3.6843	2.487	0	0	0
2017-09-20	R209	01/02/2018	9.73	Call	Bond Future	3,097.0600	3.0971	3,177.1900	3.1772	2.587	0	0	0
2017-09-20	R209	01/02/2018	9.71	Put	Bond Future	1,622.1700	1.6222	1,544.2500	1.5443	(4.803)	0	0	0
2017-09-20	R209	01/02/2018	9.72	Call	Bond Future	3,057.0000	3.0570	3,136.3800	3.1364	2.597	0	0	0
2017-09-20	R209	01/02/2018			Bond Future	9.5001	74.3386	9.4768	74.4953	(0.244)	0.0000	0.0000	0
2017-09-20	R209	01/02/2018	9.73	Put	Bond Future	1,571.4600	1.5715	1,494.8700	1.4949	(4.874)	0	0	0
2017-09-20	R209	01/02/2018	9.71	Call	Bond Future	3,017.0000	3.0170	3,095.8000	3.0958	2.612	0	0	0
2017-09-20	R209	01/02/2018	10.10	Put	Bond Future	841.1200	0.8411	790.9100	0.7909	(5.969)	0	0	3,000
2017-09-20	R209	01/02/2018	9.85	Put	Bond Future	1,292.2300	1.2922	1,224.9300	1.2249	(5.208)	0	0	7,500
2017-09-20	R209	01/02/2018	9.72	Put	Bond Future	1,596.7400	1.5967	1,519.4000	1.5194	(4.844)	0	0	0
2017-09-20	R209	01/02/2018	10.00	Call	Bond Future	4,257.9700	4.2580	4,358.6600	4.3587	2.365	0	0	0
2017-09-20	R209	01/02/2018	10.00	Put	Bond Future	1,001.8500	1.0019	945.8200	0.9458	(5.593)	0	0	7,500
2017-09-20	R209	03/05/2018	9.85	Put	Bond Future	2,181.8900	2.1819	2,101.7100	2.1017	(3.675)	0	0	0
2017-09-20	R209	03/05/2018			Bond Future	9.5525	72.5734	9.5286	72.7328	(0.250)	0.0000	0.0000	0
2017-09-20	R209	03/05/2018	9.85	Call	Bond Future	4,127.2100	4.1272	4,206.4400	4.2064	1.920	0	0	0
2017-09-20	R209	03/05/2018	9.86	Call	Bond Future	4,166.5700	4.1666	4,246.1400	4.2461	1.910	0	0	0
2017-09-20	R209	03/05/2018	9.86	Put	Bond Future	2,157.2400	2.1572	2,077.4000	2.0774	(3.701)	0	0	0
2017-09-20	R209	03/05/2018	9.84	Call	Bond Future	4,088.2100	4.0882	4,166.8900	4.1669	1.925	0	0	0
2017-09-20	R209	03/05/2018	9.84	Put	Bond Future	2,206.9900	2.2070	2,126.2600	2.1263	(3.658)	0	0	0
2017-09-20	R210	02/11/2017	192.08	Put	Bond Future	6,634.8600	6.6349	6,854.7400	6.8547	3.314	0	0	0
2017-09-20	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R210	02/11/2017			Bond Future	185.4451	185.4451	185.2253	185.2253	(0.119)	0.0000	0.0000	2,179
2017-09-20	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R210	02/11/2017	192.07	Put	Bond Future	6,624.8600	6.6249	6,844.7400	6.8447	3.319	0	0	0
2017-09-20	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R210	02/11/2017	192.09	Put	Bond Future	6,644.8600	6.6449	6,864.7400	6.8647	3.309	0	0	0
2017-09-20	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R210	01/02/2018			Bond Future	188.9214	188.9214	188.6965	188.6965	(0.119)	0.0000	0.0000	0
2017-09-20	R210	01/02/2018	192.36	Put	Bond Future	3,438.5600	3.4386	3,663.4700	3.6635	6.541	0	0	0
2017-09-20	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R210	01/02/2018	192.38	Put	Bond Future	3,458.5600	3.4586	3,683.4700	3.6835	6.503	0	0	0
2017-09-20	R210	01/02/2018	192.37	Put	Bond Future	3,448.5600	3.4486	3,673.4700	3.6735	6.522	0	0	0
2017-09-20	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R210	03/05/2018	191.44	Put	Bond Future	1,349.0200	1.3490	1,580.0000	1.5800	17.122	0	0	0
2017-09-20	R210	03/05/2018			Bond Future	190.0910	190.0910	189.8600	189.8600	(0.122)	0.0000	0.0000	0
2017-09-20	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R210	03/05/2018	191.46	Put	Bond Future	1,369.0200	1.3690	1,600.0000	1.6000	16.872	0	0	0
2017-09-20	R210	03/05/2018	191.45	Put	Bond Future	1,359.0200	1.3590	1,590.0000	1.5900	16.996	0	0	0
2017-09-20	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
2017-09-20	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R212	02/11/2017			Bond Future	151.1888	151.1888	151.4528	151.4528	0.175	0.0000	0.0000	4,064
2017-09-20	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R212	02/11/2017	152.40	Put	Bond Future	1,211.2500	1.2113	947.1600	0.9472	(21.803)	0	0	0
2017-09-20	R212	02/11/2017	152.42	Put	Bond Future	1,231.2500	1.2313	967.1600	0.9672	(21.449)	0	0	0
2017-09-20	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R212	02/11/2017	152.41	Put	Bond Future	1,221.2500	1.2213	957.1600	0.9572	(21.625)	0	0	0
2017-09-20	R212	01/02/2018	154.71	Put	Bond Future	2,725.4500	2.7255	2,457.1200	2.4571	(9.845)	0	0	0
2017-09-20	R212	01/02/2018			Bond Future	151.9845	151.9845	152.2529	152.2529	0.177	0.0000	0.0000	0
2017-09-20	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R212	01/02/2018	154.70	Put	Bond Future	2,715.4500	2.7155	2,447.1200	2.4471	(9.882)	0	0	0
2017-09-20	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R212	01/02/2018	154.69	Put	Bond Future	2,705.4500	2.7055	2,437.1200	2.4371	(9.918)	0	0	0
2017-09-20	R212	03/05/2018	154.30	Call	Bond Future	574.4900	0.5745	846.3900	0.8464	47.329	0	0	0
2017-09-20	R212	03/05/2018			Bond Future	154.8745	154.8745	155.1464	155.1464	0.176	0.0000	0.0000	0
2017-09-20	R212	03/05/2018	154.28	Call	Bond Future	594.4900	0.5945	866.3900	0.8664	45.737	0	0	0
2017-09-20	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R212	03/05/2018	154.29	Call	Bond Future	584.4900	0.5845	856.3900	0.8564	46.519	0	0	0
2017-09-20	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-20	R213	02/11/2017	9.36	Put	Bond Future	639.4400	0.6394	577.7300	0.5777	(9.651)	0	0	0
2017-09-20	R213	02/11/2017			Bond Future	9.1273	85.0931	9.1046	85.2466	(0.249)	0.0000	0.0000	62,290
2017-09-20	R213	02/11/2017	9.35	Call	Bond Future	2,143.9900	2.1440	2,234.6100	2.2346	4.227	0	0	0
2017-09-20	R213	02/11/2017	9.35	Put	Bond Future	659.8700	0.6599	596.9800	0.5970	(9.531)	0	0	0
2017-09-20	R213	02/11/2017	9.36	Call	Bond Future	2,189.3600	2.1894	2,281.1600	2.2812	4.193	0	0	0
2017-09-20	R213	02/11/2017	9.34	Call	Bond Future	2,099.0500	2.0991	2,188.4900	2.1885	4.261	0	0	0
2017-09-20	R213	02/11/2017	9.34	Put	Bond Future	680.8000	0.6808	616.7300	0.6167	(9.411)	0	0	0
2017-09-20	R213	01/02/2018	9.42	Call	Bond Future	3,007.9800	3.0080	3,093.2700	3.0933	2.835	0	0	0
2017-09-20	R213	01/02/2018	9.41	Put	Bond Future	1,471.0800	1.4711	1,399.3700	1.3994	(4.875)	0	0	0
2017-09-20	R213	01/02/2018			Bond Future	9.1822	86.6578	9.1588	86.8140	(0.255)	0.0000	0.0000	0
2017-09-20	R213	01/02/2018	9.43	Call	Bond Future	3,048.7600	3.0488	3,134.8100	3.1348	2.822	0	0	0
2017-09-20	R213	01/02/2018	9.43	Put	Bond Future	1,422.5600	1.4226	1,352.3600	1.3524	(4.935)	0	0	0
2017-09-20	R213	01/02/2018	9.42	Put	Bond Future	1,446.5600	1.4466	1,375.6000	1.3756	(4.905)	0	0	0
2017-09-20	R213	01/02/2018	9.41	Call	Bond Future	2,967.6400	2.9676	3,052.1800	3.0522	2.849	0	0	0
2017-09-20	R213	03/05/2018	9.57	Put	Bond Future	1,939.1500	1.9391	1,865.6000	1.8656	(3.793)	0	0	0
2017-09-20	R213	03/05/2018	9.56	Call	Bond Future	4,075.6200	4.0756	4,160.4600	4.1605	2.082	0	0	0
2017-09-20	R213	03/05/2018			Bond Future	9.2323	84.7217	9.2082	84.8807	(0.262)	0.0000	0.0000	0
2017-09-20	R213	03/05/2018	9.57	Call	Bond Future	4,115.3400	4.1153	4,200.7400	4.2007	2.075	0	0	0
2017-09-20	R213	03/05/2018	9.56	Put	Bond Future	1,962.7600	1.9628	1,888.6500	1.8887	(3.776)	0	0	0
2017-09-20	R213	03/05/2018	9.58	Call	Bond Future	4,155.4600	4.1555	4,241.4200	4.2414	2.069	0	0	0
2017-09-20	R213	03/05/2018	9.58	Put	Bond Future	1,916.0200	1.9160	1,843.0300	1.8430	(3.809)	0	0	0
2017-09-20	R214	02/11/2017	9.60	Call	Bond Future	1,277.9100	1.2779	1,319.4200	1.3194	3.248	0	0	0
2017-09-20	R214	02/11/2017			Bond Future	9.6387	72.2679	9.6209	72.3926	(0.184)	0.0000	0.0000	43,682
2017-09-20	R214	02/11/2017	9.60	Put	Bond Future	1,550.3000	1.5503	1,467.1400	1.4671	(5.364)	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
2017-09-20	R214	02/11/2017	9.58	Call	Bond Future	1,212.7500	1.2128	1,252.3200	1.2523	3.263	0	0	0
2017-09-20	R214	02/11/2017	9.58	Put	Bond Future	1,626.7500	1.6268	1,541.6500	1.5416	(5.231)	0	0	0
2017-09-20	R214	02/11/2017	9.59	Put	Bond Future	1,588.2100	1.5882	1,504.0800	1.5041	(5.297)	0	0	0
2017-09-20	R214	02/11/2017	9.59	Call	Bond Future	1,245.0700	1.2451	1,285.6100	1.2856	3.256	0	0	0
2017-09-20	R214	01/02/2018	9.84	Call	Bond Future	2,877.2900	2.8773	2,938.6600	2.9387	2.133	0	0	0
2017-09-20	R214	01/02/2018			Bond Future	9.6962	73.5968	9.6779	73.7237	(0.188)	0.0000	0.0000	0
2017-09-20	R214	01/02/2018	9.82	Call	Bond Future	2,799.7800	2.7998	2,859.6100	2.8596	2.137	0	0	0
2017-09-20	R214	01/02/2018	9.82	Put	Bond Future	1,947.2100	1.9472	1,880.1100	1.8801	(3.446)	0	0	0
2017-09-20	R214	01/02/2018	9.84	Put	Bond Future	1,888.5900	1.8886	1,823.0300	1.8230	(3.471)	0	0	0
2017-09-20	R214	01/02/2018	9.83	Call	Bond Future	2,838.4100	2.8384	2,899.0200	2.8990	2.135	0	0	0
2017-09-20	R214	01/02/2018	9.83	Put	Bond Future	1,917.7200	1.9177	1,851.4000	1.8514	(3.458)	0	0	0
2017-09-20	R214	03/05/2018	9.99	Put	Bond Future	2,445.2000	2.4452	2,380.8600	2.3809	(2.631)	0	0	0
2017-09-20	R214	03/05/2018			Bond Future	9.7494	71.6710	9.7307	71.8001	(0.192)	0.0000	0.0000	0
2017-09-20	R214	03/05/2018	9.98	Call	Bond Future	4,032.1900	4.0322	4,096.7500	4.0968	1.601	0	0	0
2017-09-20	R214	03/05/2018	9.98	Put	Bond Future	2,472.4400	2.4724	2,407.8800	2.4079	(2.611)	0	0	0
2017-09-20	R214	03/05/2018	9.99	Call	Bond Future	4,071.3100	4.0713	4,136.0900	4.1361	1.591	0	0	0
2017-09-20	R214	03/05/2018	9.97	Call	Bond Future	3,993.4400	3.9934	4,057.5600	4.0576	1.606	0	0	0
2017-09-20	R214	03/05/2018	9.97	Put	Bond Future	2,500.1600	2.5002	2,435.1600	2.4352	(2.600)	0	0	0
2017-09-20	R248	02/11/2017	9.65	Call	Bond Future	1,493.6000	1.4936	1,566.0200	1.5660	4.849	0	0	0
2017-09-20	R248	02/11/2017	9.66	Put	Bond Future	2,159.2300	2.1592	2,029.0500	2.0291	(6.029)	0	0	0
2017-09-20	R248	02/11/2017			Bond Future	9.7300	92.1129	9.7071	92.3171	(0.236)	0.0000	0.0000	85,474
2017-09-20	R248	02/11/2017	9.65	Put	Bond Future	2,209.6200	2.2096	2,077.8900	2.0779	(5.962)	0	0	0
2017-09-20	R248	02/11/2017	9.66	Call	Bond Future	1,533.2700	1.5333	1,607.2400	1.6072	4.824	0	0	0
2017-09-20	R248	02/11/2017	9.64	Call	Bond Future	1,454.5600	1.4546	1,525.4300	1.5254	4.872	0	0	0
2017-09-20	R248	02/11/2017	9.64	Put	Bond Future	2,260.8000	2.2608	2,127.5200	2.1275	(5.895)	0	0	0
2017-09-20	R248	01/02/2018	9.90	Put	Bond Future	2,660.2100	2.6602	2,559.5100	2.5595	(3.785)	0	0	0
2017-09-20	R248	01/02/2018	9.89	Call	Bond Future	3,567.3600	3.5674	3,673.5100	3.6735	2.976	0	0	0
2017-09-20	R248	01/02/2018			Bond Future	9.7903	93.8068	9.7667	94.0145	(0.241)	0.0000	0.0000	170
2017-09-20	R248	01/02/2018	9.90	Call	Bond Future	3,615.1100	3.6151	3,722.1800	3.7222	2.962	0	0	0
2017-09-20	R248	01/02/2018	9.89	Put	Bond Future	2,698.7600	2.6988	2,597.1400	2.5971	(3.765)	0	0	0
2017-09-20	R248	01/02/2018	9.91	Call	Bond Future	3,663.1500	3.6631	3,771.1300	3.7711	2.948	0	0	0
2017-09-20	R248	01/02/2018	9.91	Put	Bond Future	2,622.1100	2.6221	2,522.3200	2.5223	(3.806)	0	0	0
2017-09-20	R248	03/05/2018	10.06	Call	Bond Future	5,179.9500	5.1800	5,296.6900	5.2967	2.254	0	0	0
2017-09-20	R248	03/05/2018	10.05	Put	Bond Future	3,390.7400	3.3907	3,295.3900	3.2954	(2.812)	0	0	0
2017-09-20	R248	03/05/2018			Bond Future	9.8463	91.1163	9.8220	91.3278	(0.246)	0.0000	0.0000	0
2017-09-20	R248	03/05/2018	10.07	Call	Bond Future	5,228.2800	5.2283	5,345.6900	5.3457	2.246	0	0	0
2017-09-20	R248	03/05/2018	10.07	Put	Bond Future	3,319.8500	3.3199	3,225.8200	3.2258	(2.832)	0	0	0
2017-09-20	R248	03/05/2018	10.06	Put	Bond Future	3,355.2800	3.3553	3,260.5800	3.2606	(2.822)	0	0	0
2017-09-20	R248	03/05/2018	10.05	Call	Bond Future	5,131.5100	5.1315	5,247.6000	5.2476	2.262	0	0	0

**Total**

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