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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/09/2017 TO 26/09/2017

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
2017/09/26	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	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
2017/09/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2025	02/11/2017			Bond Future	130.1826	130.1826	130.4364	130.4364	0.195	0.0000	0.0000	914
2017/09/26	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2025	02/11/2017	132.96	Put	Bond Future	2,777.4000	2.7774	2,523.5900	2.5236	(9.138)	0	0	0
2017/09/26	2025	02/11/2017	132.98	Put	Bond Future	2,797.4000	2.7974	2,543.5900	2.5436	(9.073)	0	0	0
2017/09/26	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2025	02/11/2017	132.97	Put	Bond Future	2,787.4000	2.7874	2,533.5900	2.5336	(9.106)	0	0	0
2017/09/26	2025	01/02/2018	133.89	Put	Bond Future	2,605.7400	2.6057	2,348.0400	2.3480	(9.890)	0	0	0
2017/09/26	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2025	01/02/2018			Bond Future	131.2843	131.2843	131.5420	131.5420	0.196	0.0000	0.0000	0
2017/09/26	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2025	01/02/2018	133.88	Put	Bond Future	2,595.7400	2.5957	2,338.0400	2.3380	(9.928)	0	0	0
2017/09/26	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2025	01/02/2018	133.90	Put	Bond Future	2,615.7400	2.6157	2,358.0400	2.3580	(9.852)	0	0	0
2017/09/26	2025	03/05/2018	133.21	Call	Bond Future	568.6000	0.5686	831.1000	0.8311	46.166	0	0	0
2017/09/26	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2025	03/05/2018			Bond Future	133.7786	133.7786	134.0411	134.0411	0.196	0.0000	0.0000	0
2017/09/26	2025	03/05/2018	133.22	Call	Bond Future	558.6000	0.5586	821.1000	0.8211	46.992	0	0	0
2017/09/26	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2025	03/05/2018	133.20	Call	Bond Future	578.6000	0.5786	841.1000	0.8411	45.368	0	0	0
2017/09/26	2029	02/11/2017			Bond Future	100.1422	100.1422	100.1347	100.1347	(0.007)	0.0000	0.0000	1,370
2017/09/26	2029	01/02/2018			Bond Future	102.0187	102.0187	102.0103	102.0103	(0.008)	0.0000	0.0000	0
2017/09/26	2029	03/05/2018			Bond Future	102.9399	102.9399	102.9314	102.9314	(0.008)	0.0000	0.0000	0
2017/09/26	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2030	02/11/2017	9.34	Call	Bond Future	2,135.9400	2.1359	1,753.4400	1.7534	(17.908)	0	0	0
2017/09/26	2030	02/11/2017			Bond Future	9.0272	94.6160	9.0825	94.2335	0.612	0.0000	0.0000	58,592
2017/09/26	2030	02/11/2017	9.35	Call	Bond Future	2,203.1000	2.2031	1,820.6000	1.8206	(17.362)	0	0	0
2017/09/26	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2030	02/11/2017	9.36	Call	Bond Future	2,270.1800	2.2702	1,887.6800	1.8877	(16.849)	0	0	0
2017/09/26	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2030	01/02/2018			Bond Future	9.0783	92.3509	9.1356	91.9611	0.631	0.0000	0.0000	0
2017/09/26	2030	01/02/2018	9.38	Call	Bond Future	2,028.7200	2.0287	1,638.8500	1.6388	(19.218)	0	0	0
2017/09/26	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2030	01/02/2018	9.39	Call	Bond Future	2,094.9200	2.0949	1,705.0500	1.7050	(18.610)	0	0	0
2017/09/26	2030	01/02/2018	9.37	Call	Bond Future	1,962.4600	1.9625	1,572.5900	1.5726	(19.866)	0	0	0
2017/09/26	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2030	03/05/2018	9.51	Call	Bond Future	2,488.1900	2.4882	2,090.5900	2.0906	(15.979)	0	0	0
2017/09/26	2030	03/05/2018			Bond Future	9.1327	94.0691	9.1920	93.6715	0.650	0.0000	0.0000	0

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2017/09/26	2030	03/05/2018	9.49	Call	Bond Future	2,358.6200	2.3586	1,961.0200	1.9610	(16.857)	0	0	0
2017/09/26	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2030	03/05/2018	9.50	Call	Bond Future	2,423.4400	2.4234	2,025.8400	2.0258	(16.406)	0	0	0
2017/09/26	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2032	02/11/2017	9.49	Put	Bond Future	651.5900	0.6516	731.2400	0.7312	12.224	0	0	0
2017/09/26	2032	02/11/2017	9.48	Call	Bond Future	2,362.5200	2.3625	1,999.0600	1.9991	(15.384)	0	0	0
2017/09/26	2032	02/11/2017			Bond Future	9.2495	92.9798	9.3098	92.5338	0.652	0.0000	0.0000	32,988
2017/09/26	2032	02/11/2017	9.49	Call	Bond Future	2,412.7800	2.4128	2,046.4400	2.0464	(15.183)	0	0	0
2017/09/26	2032	02/11/2017	9.48	Put	Bond Future	673.6000	0.6736	756.1300	0.7561	12.252	0	0	0
2017/09/26	2032	02/11/2017	9.50	Call	Bond Future	2,463.5200	2.4635	2,094.3600	2.0944	(14.985)	0	0	0
2017/09/26	2032	02/11/2017	9.50	Put	Bond Future	630.1300	0.6301	706.9600	0.7070	12.193	0	0	0
2017/09/26	2032	01/02/2018	9.20	Call	Bond Future	1,988.7400	1.9887	1,751.6000	1.7516	(11.924)	0	0	7,500
2017/09/26	2032	01/02/2018	9.45	Put	Bond Future	1,890.9300	1.8909	2,051.7200	2.0517	8.503	0	0	0
2017/09/26	2032	01/02/2018	9.40	Put	Bond Future	2,046.7000	2.0467	2,218.2900	2.2183	8.384	0	0	0
2017/09/26	2032	01/02/2018	9.56	Call	Bond Future	3,412.9400	3.4129	3,096.6400	3.0966	(9.268)	0	0	0
2017/09/26	2032	01/02/2018	9.55	Put	Bond Future	1,607.5500	1.6075	1,747.7700	1.7478	8.723	0	0	0
2017/09/26	2032	01/02/2018			Bond Future	9.3062	94.6895	9.3685	94.2350	0.670	0.0000	0.0000	0
2017/09/26	2032	01/02/2018	9.30	Put	Bond Future	2,387.2800	2.3873	2,581.3400	2.5813	8.129	0	0	0
2017/09/26	2032	01/02/2018	9.30	Call	Bond Future	2,342.0200	2.3420	2,081.5300	2.0815	(11.122)	0	0	7,800
2017/09/26	2032	01/02/2018	9.57	Call	Bond Future	3,458.0500	3.4581	3,139.7900	3.1398	(9.203)	0	0	0
2017/09/26	2032	01/02/2018	9.57	Put	Bond Future	1,555.2200	1.5552	1,691.5100	1.6915	8.763	0	0	0
2017/09/26	2032	01/02/2018	9.20	Put	Bond Future	2,770.7700	2.7708	2,988.1800	2.9882	7.847	0	0	0
2017/09/26	2032	01/02/2018	9.45	Call	Bond Future	2,935.2800	2.9353	2,641.5200	2.6415	(10.008)	0	0	750
2017/09/26	2032	01/02/2018	9.40	Call	Bond Future	2,729.9000	2.7299	2,446.9400	2.4469	(10.365)	0	0	6,800
2017/09/26	2032	01/02/2018	9.56	Put	Bond Future	1,581.2100	1.5812	1,719.4600	1.7195	8.743	0	0	0
2017/09/26	2032	01/02/2018	9.55	Call	Bond Future	3,368.1000	3.3681	3,053.7700	3.0538	(9.333)	0	0	0
2017/09/26	2032	03/05/2018	9.70	Call	Bond Future	4,571.8700	4.5719	4,255.2500	4.2552	(6.925)	0	0	0
2017/09/26	2032	03/05/2018	9.71	Put	Bond Future	2,151.9400	2.1519	2,297.3300	2.2973	6.756	0	0	0
2017/09/26	2032	03/05/2018			Bond Future	9.3620	92.2944	9.4264	91.8309	0.688	0.0000	0.0000	0
2017/09/26	2032	03/05/2018	9.70	Put	Bond Future	2,177.7800	2.1778	2,324.6200	2.3246	6.743	0	0	0
2017/09/26	2032	03/05/2018	9.71	Call	Bond Future	4,615.4900	4.6155	4,297.4200	4.2974	(6.891)	0	0	0
2017/09/26	2032	03/05/2018	9.72	Call	Bond Future	4,659.5500	4.6595	4,340.0500	4.3400	(6.857)	0	0	0
2017/09/26	2032	03/05/2018	9.72	Put	Bond Future	2,126.6100	2.1266	2,270.5700	2.2706	6.769	0	0	0
2017/09/26	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2033	02/11/2017	110.07	Put	Bond Future	5,078.3700	5.0784	4,670.3200	4.6703	(8.035)	0	0	0
2017/09/26	2033	02/11/2017			Bond Future	104.9916	104.9916	105.3997	105.3997	0.389	0.0000	0.0000	5,234
2017/09/26	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2033	02/11/2017	110.09	Put	Bond Future	5,098.3700	5.0984	4,690.3200	4.6903	(8.004)	0	0	0
2017/09/26	2033	02/11/2017	110.08	Put	Bond Future	5,088.3700	5.0884	4,680.3200	4.6803	(8.019)	0	0	0
2017/09/26	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2033	01/02/2018			Bond Future	106.9590	106.9590	107.3739	107.3739	0.388	0.0000	0.0000	0
2017/09/26	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2033	01/02/2018	109.64	Put	Bond Future	2,681.0100	2.6810	2,266.1000	2.2661	(15.476)	0	0	0
2017/09/26	2033	01/02/2018	109.66	Put	Bond Future	2,701.0100	2.7010	2,286.1000	2.2861	(15.361)	0	0	0

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2017/09/26	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2033	01/02/2018	109.65	Put	Bond Future	2,691.0100	2.6910	2,276.1000	2.2761	(15.418)	0	0	0
2017/09/26	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2033	03/05/2018			Bond Future	107.9044	107.9044	108.3272	108.3272	0.392	0.0000	0.0000	0
2017/09/26	2033	03/05/2018	107.70	Call	Bond Future	204.4200	0.2044	627.2200	0.6272	206.829	0	0	0
2017/09/26	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2033	03/05/2018	107.71	Call	Bond Future	194.4200	0.1944	617.2200	0.6172	217.467	0	0	0
2017/09/26	2033	03/05/2018	107.69	Call	Bond Future	214.4200	0.2144	637.2200	0.6372	197.183	0	0	0
2017/09/26	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2037	02/11/2017	9.67	Put	Bond Future	1,207.5900	1.2076	1,388.4600	1.3885	14.978	0	0	0
2017/09/26	2037	02/11/2017			Bond Future	9.5549	93.0556	9.6303	92.4480	0.789	0.0000	0.0000	53,958
2017/09/26	2037	02/11/2017	9.66	Call	Bond Future	2,086.0000	2.0860	1,663.7500	1.6638	(20.242)	0	0	0
2017/09/26	2037	02/11/2017	9.66	Put	Bond Future	1,240.7200	1.2407	1,426.1600	1.4262	14.946	0	0	0
2017/09/26	2037	02/11/2017	9.67	Call	Bond Future	2,132.6700	2.1327	1,705.8500	1.7059	(20.013)	0	0	0
2017/09/26	2037	02/11/2017	9.65	Call	Bond Future	2,039.7600	2.0398	1,622.1300	1.6221	(20.474)	0	0	0
2017/09/26	2037	02/11/2017	9.65	Put	Bond Future	1,274.4000	1.2744	1,464.4600	1.4645	14.914	0	0	0
2017/09/26	2037	01/02/2018	9.82	Put	Bond Future	1,949.6900	1.9497	2,161.3500	2.1613	10.856	0	0	0
2017/09/26	2037	01/02/2018			Bond Future	9.6125	90.5115	9.6903	89.8924	0.809	0.0000	0.0000	160
2017/09/26	2037	01/02/2018	9.82	Call	Bond Future	3,587.2400	3.5872	3,179.7900	3.1798	(11.358)	0	0	0
2017/09/26	2037	01/02/2018	9.81	Put	Bond Future	1,980.5800	1.9806	2,194.9600	2.1950	10.824	0	0	0
2017/09/26	2037	01/02/2018	9.83	Call	Bond Future	3,634.4800	3.6345	3,224.3400	3.2243	(11.285)	0	0	0
2017/09/26	2037	01/02/2018	9.83	Put	Bond Future	1,919.1800	1.9192	2,128.1500	2.1281	10.889	0	0	0
2017/09/26	2037	01/02/2018	9.81	Call	Bond Future	3,540.2700	3.5403	3,135.5400	3.1355	(11.432)	0	0	0
2017/09/26	2037	03/05/2018	9.99	Call	Bond Future	5,011.4200	5.0114	4,593.0300	4.5930	(8.349)	0	0	0
2017/09/26	2037	03/05/2018	9.97	Put	Bond Future	2,613.0600	2.6131	2,829.8100	2.8298	8.295	0	0	0
2017/09/26	2037	03/05/2018			Bond Future	9.6726	92.1955	9.7529	91.5643	0.830	0.0000	0.0000	0
2017/09/26	2037	03/05/2018	9.99	Put	Bond Future	2,554.7300	2.5547	2,767.5500	2.7675	8.330	0	0	0
2017/09/26	2037	03/05/2018	9.97	Call	Bond Future	4,918.0200	4.9180	4,503.5600	4.5036	(8.427)	0	0	0
2017/09/26	2037	03/05/2018	9.98	Put	Bond Future	2,583.7600	2.5838	2,798.5300	2.7985	8.312	0	0	0
2017/09/26	2037	03/05/2018	9.98	Call	Bond Future	4,964.6400	4.9646	4,548.2000	4.5482	(8.388)	0	0	0
2017/09/26	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2038	02/11/2017			Bond Future	128.8802	128.8802	128.9741	128.9741	0.073	0.0000	0.0000	19,719
2017/09/26	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2038	02/11/2017	136.82	Put	Bond Future	7,939.8200	7.9398	7,845.8900	7.8459	(1.183)	0	0	0
2017/09/26	2038	02/11/2017	136.80	Put	Bond Future	7,919.8200	7.9198	7,825.8900	7.8259	(1.186)	0	0	0
2017/09/26	2038	02/11/2017	136.81	Put	Bond Future	7,929.8200	7.9298	7,835.8900	7.8359	(1.185)	0	0	0
2017/09/26	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2038	01/02/2018	136.95	Put	Bond Future	7,159.7200	7.1597	7,064.9600	7.0650	(1.324)	0	0	0
2017/09/26	2038	01/02/2018			Bond Future	129.7903	129.7903	129.8850	129.8850	0.073	0.0000	0.0000	0
2017/09/26	2038	01/02/2018	136.94	Put	Bond Future	7,149.7200	7.1497	7,054.9600	7.0550	(1.325)	0	0	0
2017/09/26	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2038	01/02/2018	136.93	Put	Bond Future	7,139.7200	7.1397	7,044.9600	7.0450	(1.327)	0	0	0
2017/09/26	2038	03/05/2018	132.28	Put	Bond Future	23.8600	0.0239	0.0000	0.0000	(100.000)	0	0	0
2017/09/26	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	82.7100	0.0827	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/26	2038	03/05/2018			Bond Future	132.2561		132.2561	132.3527	132.3527	0.073	0.0000	0.0000	0
2017/09/26	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	72.7100	0.0727	100.000	0	0	0
2017/09/26	2038	03/05/2018	132.27	Put	Bond Future	13.8600		0.0139	0.0000	0.0000	(100.000)	0	0	0
2017/09/26	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	62.7100	0.0627	100.000	0	0	0
2017/09/26	2038	03/05/2018	132.29	Put	Bond Future	33.8600		0.0339	0.0000	0.0000	(100.000)	0	0	0
2017/09/26	2040	02/11/2017	9.67	Put	Bond Future	1,791.2600		1.7913	2,043.0300	2.0430	14.055	0	0	0
2017/09/26	2040	02/11/2017			Bond Future	9.6756		96.2667	9.7510	95.6206	0.779	0.0000	0.0000	17,446
2017/09/26	2040	02/11/2017	9.66	Call	Bond Future	1,700.4800		1.7005	1,311.5200	1.3115	(22.874)	0	0	0
2017/09/26	2040	02/11/2017	9.66	Put	Bond Future	1,835.2900		1.8353	2,092.3700	2.0924	14.008	0	0	0
2017/09/26	2040	02/11/2017	9.67	Call	Bond Future	1,742.7900		1.7428	1,348.5200	1.3485	(22.623)	0	0	0
2017/09/26	2040	02/11/2017	9.65	Call	Bond Future	1,658.6500		1.6587	1,275.0400	1.2750	(23.128)	0	0	0
2017/09/26	2040	02/11/2017	9.65	Put	Bond Future	1,879.9300		1.8799	2,142.3600	2.1424	13.960	0	0	0
2017/09/26	2040	01/02/2018	9.89	Call	Bond Future	3,646.2700		3.6463	3,227.4600	3.2275	(11.486)	0	0	0
2017/09/26	2040	01/02/2018			Bond Future	9.7348		93.5313	9.8126	92.8730	0.798	0.0000	0.0000	0
2017/09/26	2040	01/02/2018	9.87	Call	Bond Future	3,550.5900		3.5506	3,137.5900	3.1376	(11.632)	0	0	0
2017/09/26	2040	01/02/2018	9.87	Put	Bond Future	2,410.6200		2.4106	2,655.9400	2.6559	10.177	0	0	0
2017/09/26	2040	01/02/2018	9.88	Put	Bond Future	2,374.8700		2.3749	2,617.2800	2.6173	10.207	0	0	0
2017/09/26	2040	01/02/2018	9.89	Put	Bond Future	2,339.5500		2.3396	2,579.0600	2.5791	10.237	0	0	0
2017/09/26	2040	01/02/2018	9.88	Call	Bond Future	3,598.2800		3.5983	3,182.3700	3.1824	(11.559)	0	0	0
2017/09/26	2040	03/05/2018	10.08	Put	Bond Future	2,940.1200		2.9401	3,173.2200	3.1732	7.928	0	0	0
2017/09/26	2040	03/05/2018			Bond Future	9.7965		95.2715	9.8767	94.6004	0.819	0.0000	0.0000	0
2017/09/26	2040	03/05/2018	10.07	Call	Bond Future	5,229.0500		5.2290	4,793.1200	4.7931	(8.337)	0	0	0
2017/09/26	2040	03/05/2018	10.07	Put	Bond Future	2,972.3300		2.9723	3,207.4800	3.2075	7.911	0	0	0
2017/09/26	2040	03/05/2018	10.08	Call	Bond Future	5,277.6700		5.2777	4,839.6900	4.8397	(8.299)	0	0	0
2017/09/26	2040	03/05/2018	10.06	Call	Bond Future	5,180.6100		5.1806	4,746.7500	4.7468	(8.375)	0	0	0
2017/09/26	2040	03/05/2018	10.06	Put	Bond Future	3,004.8300		3.0048	3,242.0500	3.2420	7.895	0	0	0
2017/09/26	2044	02/11/2017	9.68	Call	Bond Future	1,718.3800		1.7184	1,344.5800	1.3446	(21.753)	0	0	0
2017/09/26	2044	02/11/2017			Bond Future	9.6998		93.3525	9.7701	92.7422	0.725	0.0000	0.0000	26,425
2017/09/26	2044	02/11/2017	9.66	Call	Bond Future	1,634.8700		1.6349	1,271.1700	1.2712	(22.246)	0	0	0
2017/09/26	2044	02/11/2017	9.66	Put	Bond Future	1,983.5100		1.9835	2,230.1400	2.2301	12.434	0	0	0
2017/09/26	2044	02/11/2017	9.68	Put	Bond Future	1,891.5400		1.8915	2,128.0700	2.1281	12.505	0	0	0
2017/09/26	2044	02/11/2017	9.67	Call	Bond Future	1,676.3200		1.6763	1,307.5500	1.3075	(21.999)	0	0	0
2017/09/26	2044	02/11/2017	9.67	Put	Bond Future	1,937.1500		1.9372	2,178.7100	2.1787	12.470	0	0	0
2017/09/26	2044	01/02/2018	9.90	Put	Bond Future	2,431.1400		2.4311	2,656.3800	2.6564	9.265	0	0	0
2017/09/26	2044	01/02/2018	9.89	Call	Bond Future	3,602.9700		3.6030	3,209.1100	3.2091	(10.932)	0	0	0
2017/09/26	2044	01/02/2018			Bond Future	9.7571		90.6887	9.8295	90.0668	0.743	0.0000	0.0000	0
2017/09/26	2044	01/02/2018	9.90	Call	Bond Future	3,650.9700		3.6510	3,254.3800	3.2544	(10.863)	0	0	0
2017/09/26	2044	01/02/2018	9.89	Put	Bond Future	2,467.5800		2.4676	2,695.5500	2.6956	9.239	0	0	0
2017/09/26	2044	01/02/2018	9.91	Call	Bond Future	3,699.4700		3.6995	3,300.1700	3.3002	(10.793)	0	0	0
2017/09/26	2044	01/02/2018	9.91	Put	Bond Future	2,395.3500		2.3953	2,617.8800	2.6179	9.290	0	0	0
2017/09/26	2044	03/05/2018	10.10	Call	Bond Future	5,367.5200		5.3675	4,950.3200	4.9503	(7.773)	0	0	0
2017/09/26	2044	03/05/2018	10.09	Put	Bond Future	3,034.8100		3.0348	3,253.4300	3.2534	7.204	0	0	0
2017/09/26	2044	03/05/2018			Bond Future	9.8166		92.3759	9.8913	91.7420	0.761	0.0000	0.0000	0
2017/09/26	2044	03/05/2018	10.11	Call	Bond Future	5,416.5800		5.4166	4,997.4700	4.9975	(7.738)	0	0	0
2017/09/26	2044	03/05/2018	10.11	Put	Bond Future	2,969.5500		2.9695	3,184.3300	3.1843	7.233	0	0	0
2017/09/26	2044	03/05/2018	10.10	Put	Bond Future	3,002.0300		3.0020	3,218.7200	3.2187	7.218	0	0	0

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2017/09/26	2044	03/05/2018	10.09	Call	Bond Future	5,318.6400	5.3186	4,903.3700	4.9034	(7.808)	0	0	0
2017/09/26	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2046	02/11/2017	136.30	Put	Bond Future	12,173.9800	12.1740	12,183.2200	12.1832	0.076	0	0	0
2017/09/26	2046	02/11/2017			Bond Future	124.1260	124.1260	124.1168	124.1168	(0.007)	0.0000	0.0000	21,292
2017/09/26	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2046	02/11/2017	136.32	Put	Bond Future	12,193.9800	12.1940	12,203.2200	12.2032	0.076	0	0	0
2017/09/26	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2046	02/11/2017	136.31	Put	Bond Future	12,183.9800	12.1840	12,193.2200	12.1932	0.076	0	0	0
2017/09/26	2046	01/02/2018	132.92	Put	Bond Future	6,468.1200	6.4681	6,478.2000	6.4782	0.156	0	0	0
2017/09/26	2046	01/02/2018			Bond Future	126.4519	126.4519	126.4418	126.4418	(0.008)	0.0000	0.0000	0
2017/09/26	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2046	01/02/2018	132.91	Put	Bond Future	6,458.1200	6.4581	6,468.2000	6.4682	0.156	0	0	0
2017/09/26	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2046	01/02/2018	132.90	Put	Bond Future	6,448.1200	6.4481	6,458.2000	6.4582	0.156	0	0	0
2017/09/26	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2046	03/05/2018			Bond Future	127.2563	127.2563	127.2459	127.2459	(0.008)	0.0000	0.0000	0
2017/09/26	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2046	03/05/2018	127.93	Put	Bond Future	673.7500	0.6738	684.0500	0.6841	1.529	0	0	0
2017/09/26	2046	03/05/2018	127.95	Put	Bond Future	693.7500	0.6938	704.0500	0.7041	1.485	0	0	0
2017/09/26	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2046	03/05/2018	127.94	Put	Bond Future	683.7500	0.6838	694.0500	0.6941	1.506	0	0	0
2017/09/26	2050	02/11/2017	144.66	Put	Bond Future	11,863.1700	11.8632	11,872.8900	11.8729	0.082	0	0	0
2017/09/26	2050	02/11/2017	144.67	Put	Bond Future	11,873.1700	11.8732	11,882.8900	11.8829	0.082	0	0	0
2017/09/26	2050	02/11/2017			Bond Future	132.7968	132.7968	132.7871	132.7871	(0.007)	0.0000	0.0000	22,612
2017/09/26	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2050	02/11/2017	144.65	Put	Bond Future	11,853.1700	11.8532	11,862.8900	11.8629	0.082	0	0	0
2017/09/26	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2050	01/02/2018	140.23	Put	Bond Future	6,618.0200	6.6180	6,629.0200	6.6290	0.166	0	0	0
2017/09/26	2050	01/02/2018			Bond Future	133.6120	133.6120	133.6010	133.6010	(0.008)	0.0000	0.0000	0
2017/09/26	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2050	01/02/2018	140.25	Put	Bond Future	6,638.0200	6.6380	6,649.0200	6.6490	0.166	0	0	0
2017/09/26	2050	01/02/2018	140.24	Put	Bond Future	6,628.0200	6.6280	6,639.0200	6.6390	0.166	0	0	0
2017/09/26	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2050	03/05/2018	135.61	Call	Bond Future	540.4100	0.5404	529.2800	0.5293	(2.060)	0	0	0
2017/09/26	2050	03/05/2018			Bond Future	136.1504	136.1504	136.1393	136.1393	(0.008)	0.0000	0.0000	0
2017/09/26	2050	03/05/2018	135.62	Call	Bond Future	530.4100	0.5304	519.2800	0.5193	(2.098)	0	0	0
2017/09/26	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	2050	03/05/2018	135.63	Call	Bond Future	520.4100	0.5204	509.2800	0.5093	(2.139)	0	0	0
2017/09/26	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	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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2017/09/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	AL37	02/11/2017			Index Future	561.0510	561.0510	559.8010	559.8010	(0.223)	0.0000	0.0000	0
2017/09/26	AL37	01/02/2018			Index Future	571.3670	571.3670	570.0930	570.0930	(0.223)	0.0000	0.0000	0
2017/09/26	AL37	03/05/2018			Index Future	581.9990	581.9990	580.6990	580.6990	(0.223)	0.0000	0.0000	0
2017/09/26	AL7T	02/11/2017			Index Future	647.6490	647.6490	645.4380	645.4380	(0.341)	0.0000	0.0000	0
2017/09/26	AL7T	01/02/2018			Index Future	659.5580	659.5580	657.3040	657.3040	(0.342)	0.0000	0.0000	0
2017/09/26	AL7T	03/05/2018			Index Future	671.8310	671.8310	669.5330	669.5330	(0.342)	0.0000	0.0000	0
2017/09/26	ALBI	02/11/2017			Index Future	582.9520	582.9520	580.2590	580.2590	(0.462)	0.0000	0.0000	919
2017/09/26	ALBI	01/02/2018			Index Future	593.6710	593.6710	590.9280	590.9280	(0.462)	0.0000	0.0000	0
2017/09/26	ALBI	03/05/2018			Index Future	604.7180	604.7180	601.9220	601.9220	(0.462)	0.0000	0.0000	0
2017/09/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	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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2017/09/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	EL28	02/11/2017			Bond Future	127.5169	127.5169	127.6268	127.6268	0.086	0.0000	0.0000	0
2017/09/26	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	EL28	02/11/2017	133.87	Put	Bond Future	6,353.0700	6.3531	6,243.2100	6.2432	(1.729)	0	0	0
2017/09/26	EL28	02/11/2017	133.89	Put	Bond Future	6,373.0700	6.3731	6,263.2100	6.2632	(1.724)	0	0	0
2017/09/26	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	EL28	02/11/2017	133.88	Put	Bond Future	6,363.0700	6.3631	6,253.2100	6.2532	(1.727)	0	0	0
2017/09/26	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
2017/09/26	EL28	01/02/2018			Bond Future	129.9065		129.9065	130.0175	0.085	0.0000	0.0000	0
2017/09/26	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	EL28	01/02/2018	132.29	Put	Bond Future	2,383.5000		2.3835	2,272.4900	(4.657)	0	0	0
2017/09/26	EL28	01/02/2018	132.31	Put	Bond Future	2,403.5000		2.4035	2,292.4900	(4.619)	0	0	0
2017/09/26	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	EL28	01/02/2018	132.30	Put	Bond Future	2,393.5000		2.3935	2,282.4900	(4.638)	0	0	0
2017/09/26	EL28	03/05/2018	133.20	Put	Bond Future	825.3800		0.8254	712.2900	(13.702)	0	0	0
2017/09/26	EL28	03/05/2018			Bond Future	132.3746		132.3746	132.4877	0.085	0.0000	0.0000	0
2017/09/26	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	EL28	03/05/2018	133.19	Put	Bond Future	815.3800		0.8154	702.2900	(13.870)	0	0	0
2017/09/26	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	EL28	03/05/2018	133.18	Put	Bond Future	805.3800		0.8054	692.2900	(14.042)	0	0	0
2017/09/26	ES33	02/11/2017	10.67	Call	Bond Future	355.6700		0.3557	0.0000	(100.000)	0	0	0
2017/09/26	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	202.6800	100.000	0	0	0
2017/09/26	ES33	02/11/2017			Bond Future	10.6127		77.4413	10.6928	0.755	0.0000	0.0000	9,466
2017/09/26	ES33	02/11/2017	10.68	Call	Bond Future	417.4500		0.4174	0.0000	(100.000)	0	0	0
2017/09/26	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	79.0400	100.000	0	0	0
2017/09/26	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	140.8200	100.000	0	0	0
2017/09/26	ES33	02/11/2017	10.66	Call	Bond Future	293.8100		0.2938	0.0000	(100.000)	0	0	0
2017/09/26	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	ES33	01/02/2018	10.99	Call	Bond Future	1,671.7100		1.6717	1,165.8500	(30.260)	0	0	0
2017/09/26	ES33	01/02/2018			Bond Future	10.7126		78.8652	10.7955	0.775	0.0000	0.0000	0
2017/09/26	ES33	01/02/2018	11.00	Call	Bond Future	1,730.9400		1.7309	1,225.0800	(29.225)	0	0	0
2017/09/26	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	ES33	01/02/2018	11.01	Call	Bond Future	1,790.0900		1.7901	1,284.2300	(28.259)	0	0	0
2017/09/26	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	ES33	03/05/2018	11.22	Call	Bond Future	2,413.2200		2.4132	1,897.5400	(21.369)	0	0	0
2017/09/26	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	ES33	03/05/2018			Bond Future	10.8101		76.5412	10.8961	0.795	0.0000	0.0000	0
2017/09/26	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	ES33	03/05/2018	11.20	Call	Bond Future	2,298.1500		2.2981	1,782.4700	(22.439)	0	0	0
2017/09/26	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	ES33	03/05/2018	11.21	Call	Bond Future	2,355.7200		2.3557	1,840.0400	(21.891)	0	0	0
2017/09/26	ES42	02/11/2017			Bond Future	10.8927		79.9700	10.9678	0.689	0.0000	0.0000	7,957
2017/09/26	ES42	01/02/2018			Bond Future	10.9903		81.4404	11.0680	0.707	0.0000	0.0000	0
2017/09/26	ES42	03/05/2018			Bond Future	11.0905		78.6945	11.1711	0.726	0.0000	0.0000	0
2017/09/26	GOVI	02/11/2017	572.45	Call	GOVI	90,470.0000		9.0470	64,190.0000	(29.048)	0	0	0
2017/09/26	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	GOVI	02/11/2017			GOVI	581.4970		581.4970	578.8690	(0.452)	0.0000	0.0000	672
2017/09/26	GOVI	02/11/2017	572.46	Call	GOVI	90,370.0000		9.0370	64,090.0000	(29.080)	0	0	0
2017/09/26	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/26	GOVI	02/11/2017	572.44	Call	GOVI	90,570.0000		9.0570	64,290.0000	(29.016)	0	0	0
2017/09/26	GOVI	01/02/2018	581.04	Put	GOVI	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
2017/09/26	GOVI	01/02/2018			GOVI	592.1880	592.1880	589.5120	589.5120	(0.452)	0.0000	0.0000	0
2017/09/26	GOVI	01/02/2018	581.03	Call	GOVI	111,580.0000	11.1580	84,820.0000	8.4820	(23.983)	0	0	0
2017/09/26	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	GOVI	01/02/2018	581.04	Call	GOVI	111,480.0000	11.1480	84,720.0000	8.4720	(24.004)	0	0	0
2017/09/26	GOVI	01/02/2018	581.02	Call	GOVI	111,680.0000	11.1680	84,920.0000	8.4920	(23.961)	0	0	0
2017/09/26	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	GOVI	03/05/2018	590.27	Call	GOVI	129,380.0000	12.9380	102,100.0000	10.2100	(21.085)	0	0	0
2017/09/26	GOVI	03/05/2018	590.29	Call	GOVI	129,180.0000	12.9180	101,900.0000	10.1900	(21.118)	0	0	0
2017/09/26	GOVI	03/05/2018			GOVI	603.2080	603.2080	600.4800	600.4800	(0.452)	0.0000	0.0000	0
2017/09/26	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	GOVI	03/05/2018	590.28	Call	GOVI	129,280.0000	12.9280	102,000.0000	10.2000	(21.101)	0	0	0
2017/09/26	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/26	IGOV	02/11/2017			Index Future	250.8240	250.8240	250.8750	250.8750	0.020	0.0000	0.0000	1,166
2017/09/26	IGOV	01/02/2018			Index Future	255.5240	255.5240	255.5740	255.5740	0.020	0.0000	0.0000	0
2017/09/26	IGOV	03/05/2018			Index Future	260.3790	260.3790	260.4300	260.4300	0.020	0.0000	0.0000	0
2017/09/26	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/26	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0
2017/09/26	IS01	15/03/2018			Interest Rate Swap	99.6659	99.6659	99.6646	99.6646	(0.001)	0.0000	0.0000	0
2017/09/26	IS01	21/06/2018			Interest Rate Swap	99.7522	99.7522	99.7604	99.7604	0.008	0.0000	0.0000	0
2017/09/26	IS01	20/09/2018			Interest Rate Swap	99.8348	99.8348	99.8448	99.8448	0.010	0.0000	0.0000	0
2017/09/26	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/09/26	IS02	16/03/2018			Interest Rate Swap	98.9481	98.9481	98.9497	98.9497	0.002	0.0000	0.0000	0
2017/09/26	IS02	15/06/2018			Interest Rate Swap	98.4483	98.4483	98.4523	98.4523	0.004	0.0000	0.0000	0
2017/09/26	IS02	21/09/2018			Interest Rate Swap	98.3016	98.3016	98.3127	98.3127	0.011	0.0000	0.0000	0
2017/09/26	IS02	21/12/2018			Interest Rate Swap	98.6100	98.6100	98.6300	98.6300	0.020	0.0000	0.0000	0
2017/09/26	IS02	15/03/2019			Interest Rate Swap	98.9392	98.9392	98.9590	98.9590	0.020	0.0000	0.0000	0
2017/09/26	IS02	21/06/2019			Interest Rate Swap	99.2525	99.2525	99.2734	99.2734	0.021	0.0000	0.0000	0
2017/09/26	IS02	20/09/2019			Interest Rate Swap	99.5959	99.5959	99.6120	99.6120	0.016	0.0000	0.0000	0
2017/09/26	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	IS05	17/12/2020			Interest Rate Swap	95.5368	95.5368	95.5991	95.5991	0.065	0.0000	0.0000	0
2017/09/26	IS05	16/03/2021			Interest Rate Swap	94.7218	94.7218	94.7998	94.7998	0.082	0.0000	0.0000	0
2017/09/26	IS05	15/06/2021			Interest Rate Swap	93.8779	93.8779	93.9677	93.9677	0.096	0.0000	0.0000	0
2017/09/26	IS05	21/09/2021			Interest Rate Swap	94.0090	94.0090	94.1128	94.1128	0.110	0.0000	0.0000	0
2017/09/26	IS05	21/12/2021			Interest Rate Swap	96.1703	96.1703	96.2829	96.2829	0.117	0.0000	0.0000	51
2017/09/26	IS05	15/03/2022			Interest Rate Swap	96.2775	96.2775	96.3969	96.3969	0.124	0.0000	0.0000	0
2017/09/26	IS05	21/06/2022			Interest Rate Swap	97.4366	97.4366	97.5638	97.5638	0.131	0.0000	0.0000	0
2017/09/26	IS05	20/09/2022			Interest Rate Swap	99.6193	99.6193	99.7572	99.7572	0.138	0.0000	0.0000	0
2017/09/26	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
2017/09/26	IS10	17/12/2025			Interest Rate Swap	94.0193	94.0193	94.2721	94.2721	0.269	0.0000	0.0000	0
2017/09/26	IS10	16/03/2026			Interest Rate Swap	91.0057	91.0057	91.2689	91.2689	0.289	0.0000	0.0000	0
2017/09/26	IS10	15/06/2026			Interest Rate Swap	89.7394	89.7394	90.0049	90.0049	0.296	0.0000	0.0000	0
2017/09/26	IS10	21/09/2026			Interest Rate Swap	91.8963	91.8963	92.1653	92.1653	0.293	0.0000	0.0000	0
2017/09/26	IS10	21/12/2026			Interest Rate Swap	95.6866	95.6866	95.9601	95.9601	0.286	0.0000	0.0000	0
2017/09/26	IS10	15/03/2027			Interest Rate Swap	94.2456	94.2456	94.5311	94.5311	0.303	0.0000	0.0000	0
2017/09/26	IS10	21/06/2027			Interest Rate Swap	96.3137	96.3137	96.6077	96.6077	0.305	0.0000	0.0000	0
2017/09/26	IS10	20/09/2027			Interest Rate Swap	100.0520	100.0520	100.3500	100.3500	0.298	0.0000	0.0000	0
2017/09/26	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/26	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/09/26	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/09/26	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/26	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/09/26	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/09/26	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/09/26	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/09/26	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/26	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/26	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/09/26	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/09/26	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/09/26	R023	02/11/2017	8.56	Call	Bond Future	3,253.0900	3.2531	2,992.1700	2.9922	(8.021)	0	0	0
2017/09/26	R023	02/11/2017			Bond Future	7.7864	101.2827	7.8476	101.0208	0.787	0.0000	0.0000	57,147
2017/09/26	R023	02/11/2017	8.56	Put	Bond Future	6.8500	0.0069	7.8900	0.0079	15.182	0	0	0
2017/09/26	R023	02/11/2017	8.58	Put	Bond Future	5.8600	0.0059	6.7100	0.0067	14.505	0	0	0
2017/09/26	R023	02/11/2017	8.57	Call	Bond Future	3,293.6800	3.2937	3,032.6700	3.0327	(7.925)	0	0	0
2017/09/26	R023	02/11/2017	8.57	Put	Bond Future	6.3400	0.0063	7.2900	0.0073	14.984	0	0	0
2017/09/26	R023	02/11/2017	8.58	Call	Bond Future	3,334.2900	3.3343	3,073.1800	3.0732	(7.831)	0	0	0
2017/09/26	R023	01/02/2018	8.33	Put	Bond Future	349.1700	0.3492	397.8700	0.3979	13.947	0	0	0
2017/09/26	R023	01/02/2018			Bond Future	7.8110	103.1451	7.8761	102.8779	0.834	0.0000	0.0000	0
2017/09/26	R023	01/02/2018	8.32	Call	Bond Future	2,422.9000	2.4229	2,205.4900	2.2055	(8.973)	0	0	0
2017/09/26	R023	01/02/2018	8.32	Put	Bond Future	357.5500	0.3576	407.2900	0.4073	13.911	0	0	0
2017/09/26	R023	01/02/2018	8.33	Call	Bond Future	2,454.5700	2.4546	2,236.1200	2.2361	(8.900)	0	0	0
2017/09/26	R023	01/02/2018	8.31	Call	Bond Future	2,391.5700	2.3916	2,175.2200	2.1752	(9.046)	0	0	0
2017/09/26	R023	01/02/2018	8.31	Put	Bond Future	366.2900	0.3663	417.0900	0.4171	13.869	0	0	0
2017/09/26	R023	03/05/2018	8.27	Call	Bond Future	2,423.1500	2.4231	2,225.6000	2.2256	(8.153)	0	0	0
2017/09/26	R023	03/05/2018			Bond Future	7.8263	101.1345	7.8956	100.8619	0.885	0.0000	0.0000	0
2017/09/26	R023	03/05/2018	8.27	Put	Bond Future	692.8300	0.6928	767.9100	0.7679	10.837	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
2017/09/26	R023	03/05/2018	8.28	Call	Bond Future	2,450.1600	2.4502	2,251.6000	2.2516	(8.104)	0	0	0
2017/09/26	R023	03/05/2018	8.29	Put	Bond Future	670.1400	0.6701	743.2100	0.7432	10.904	0	0	0
2017/09/26	R023	03/05/2018	8.28	Put	Bond Future	681.2700	0.6813	755.3400	0.7553	10.872	0	0	0
2017/09/26	R023	03/05/2018	8.29	Call	Bond Future	2,477.5800	2.4776	2,278.0200	2.2780	(8.055)	0	0	0
2017/09/26	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R035	02/11/2017			Bond Future	9.4363	96.9004	9.5167	96.2481	0.853	0.0000	0.0000	37,174
2017/09/26	R035	02/11/2017	9.60	Call	Bond Future	1,320.1000	1.3201	667.8200	0.6678	(49.411)	0	0	0
2017/09/26	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R035	02/11/2017	9.61	Call	Bond Future	1,399.8400	1.3998	747.5600	0.7476	(46.597)	0	0	0
2017/09/26	R035	02/11/2017	9.59	Call	Bond Future	1,240.2600	1.2403	587.9800	0.5880	(52.592)	0	0	0
2017/09/26	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R035	01/02/2018	9.75	Call	Bond Future	2,001.0200	2.0010	1,336.3900	1.3364	(33.215)	0	0	0
2017/09/26	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R035	01/02/2018			Bond Future	9.4971	98.6821	9.5802	98.0175	0.875	0.0000	0.0000	0
2017/09/26	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R035	01/02/2018	9.73	Call	Bond Future	1,845.1200	1.8451	1,180.4900	1.1805	(36.021)	0	0	0
2017/09/26	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R035	01/02/2018	9.74	Call	Bond Future	1,923.1200	1.9231	1,258.4900	1.2585	(34.560)	0	0	0
2017/09/26	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R035	03/05/2018			Bond Future	9.5533	96.0181	9.6391	95.3406	0.898	0.0000	0.0000	0
2017/09/26	R035	03/05/2018	9.90	Call	Bond Future	2,693.0200	2.6930	2,015.5400	2.0155	(25.157)	0	0	0
2017/09/26	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R035	03/05/2018	9.91	Call	Bond Future	2,768.9800	2.7690	2,091.5000	2.0915	(24.467)	0	0	0
2017/09/26	R035	03/05/2018	9.89	Call	Bond Future	2,616.9700	2.6170	1,939.4900	1.9395	(25.888)	0	0	0
2017/09/26	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R186	02/11/2017	8.89	Put	Bond Future	262.2700	0.2623	296.0300	0.2960	12.872	0	0	0
2017/09/26	R186	02/11/2017	8.88	Call	Bond Future	3,052.7500	3.0527	2,677.2300	2.6772	(12.301)	0	0	0
2017/09/26	R186	02/11/2017	8.75	Put	Bond Future	450.7000	0.4507	512.8900	0.5129	13.799	0	0	0
2017/09/26	R186	02/11/2017			Bond Future	8.4638	116.7300	8.5244	116.3191	0.717	0.0000	0.0000	136,126
2017/09/26	R186	02/11/2017	8.75	Call	Bond Future	2,372.0200	2.3720	2,023.2900	2.0233	(14.702)	0	0	0
2017/09/26	R186	02/11/2017	8.89	Call	Bond Future	3,107.5100	3.1075	2,730.3500	2.7304	(12.137)	0	0	0
2017/09/26	R186	02/11/2017	8.88	Put	Bond Future	273.1600	0.2732	308.5600	0.3086	12.959	0	0	0
2017/09/26	R186	02/11/2017	8.90	Call	Bond Future	3,162.6900	3.1627	2,783.9400	2.7839	(11.976)	0	0	0
2017/09/26	R186	02/11/2017	8.90	Put	Bond Future	251.8500	0.2518	284.0200	0.2840	12.773	0	0	0
2017/09/26	R186	02/11/2017	8.60	Call	Bond Future	1,678.1400	1.6781	1,373.8000	1.3738	(18.136)	0	0	0
2017/09/26	R186	02/11/2017	8.60	Put	Bond Future	758.2300	0.7582	864.8100	0.8648	14.056	0	0	3,750
2017/09/26	R186	02/11/2017	9.00	Call	Bond Future	3,729.1400	3.7291	3,337.4400	3.3374	(10.504)	0	0	0
2017/09/26	R186	02/11/2017	9.00	Put	Bond Future	165.1300	0.1651	184.3500	0.1843	11.639	0	0	5,000
2017/09/26	R186	01/02/2018	9.00	Call	Bond Future	3,988.5100	3.9885	3,655.1900	3.6552	(8.357)	0	0	0
2017/09/26	R186	01/02/2018	9.25	Call	Bond Future	5,250.1400	5.2501	4,883.9400	4.8839	(6.975)	0	0	0
2017/09/26	R186	01/02/2018	8.50	Put	Bond Future	1,957.0300	1.9570	2,142.3200	2.1423	9.468	0	0	0
2017/09/26	R186	01/02/2018	8.96	Call	Bond Future	3,798.3200	3.7983	3,471.3700	3.4714	(8.608)	0	0	0
2017/09/26	R186	01/02/2018			Bond Future	8.5067	113.5764	8.5700	113.1575	0.745	0.0000	0.0000	198
2017/09/26	R186	01/02/2018	7.75	Put	Bond Future	5,504.9700	5.5050	5,853.5400	5.8535	6.332	0	0	0
2017/09/26	R186	01/02/2018	7.75	Call	Bond Future	336.5700	0.3366	266.2100	0.2662	(20.905)	0	0	1,460
2017/09/26	R186	01/02/2018	8.50	Call	Bond Future	1,912.8600	1.9129	1,679.2200	1.6792	(12.214)	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
2017/09/26	R186	01/02/2018	9.00	Put	Bond Future	779.5100	0.7795	865.1200	0.8651	10.983	0	0	6,200
2017/09/26	R186	01/02/2018	8.75	Put	Bond Future	1,265.0200	1.2650	1,395.3600	1.3954	10.303	0	0	820
2017/09/26	R186	01/02/2018	9.25	Put	Bond Future	461.3400	0.4613	514.0700	0.5141	11.430	0	0	820
2017/09/26	R186	01/02/2018	8.97	Call	Bond Future	3,845.4200	3.8454	3,516.8500	3.5169	(8.544)	0	0	0
2017/09/26	R186	01/02/2018	8.96	Put	Bond Future	844.9500	0.8450	936.9300	0.9369	10.886	0	0	0
2017/09/26	R186	01/02/2018	8.75	Call	Bond Future	2,863.2600	2.8633	2,574.6700	2.5747	(10.079)	0	0	0
2017/09/26	R186	01/02/2018	8.97	Put	Bond Future	828.0700	0.8281	918.4300	0.9184	10.912	0	0	0
2017/09/26	R186	01/02/2018	8.98	Call	Bond Future	3,892.9800	3.8930	3,562.8000	3.5628	(8.481)	0	0	0
2017/09/26	R186	01/02/2018	8.98	Put	Bond Future	811.6900	0.8117	900.4400	0.9004	10.934	0	0	0
2017/09/26	R186	03/05/2018	8.91	Put	Bond Future	1,653.0600	1.6531	1,786.3600	1.7864	8.064	0	0	0
2017/09/26	R186	03/05/2018	8.92	Call	Bond Future	3,995.7800	3.9958	3,700.3400	3.7003	(7.394)	0	0	0
2017/09/26	R186	03/05/2018			Bond Future	8.5494	115.6897	8.6156	115.2624	0.774	0.0000	0.0000	0
2017/09/26	R186	03/05/2018	8.93	Call	Bond Future	4,037.4000	4.0374	3,740.5300	3.7405	(7.353)	0	0	0
2017/09/26	R186	03/05/2018	8.93	Put	Bond Future	1,609.9700	1.6100	1,740.3800	1.7404	8.100	0	0	0
2017/09/26	R186	03/05/2018	8.91	Call	Bond Future	3,954.6700	3.9547	3,660.6900	3.6607	(7.434)	0	0	0
2017/09/26	R186	03/05/2018	8.92	Put	Bond Future	1,631.2400	1.6312	1,763.0800	1.7631	8.082	0	0	0
2017/09/26	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R197	02/11/2017	305.15	Put	Bond Future	3,524.3800	3.5244	3,548.2300	3.5482	0.677	0	0	0
2017/09/26	R197	02/11/2017			Bond Future	301.6256	301.6256	301.6018	301.6018	(0.008)	0.0000	0.0000	2,350
2017/09/26	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R197	02/11/2017	305.17	Put	Bond Future	3,544.3800	3.5444	3,568.2300	3.5682	0.673	0	0	0
2017/09/26	R197	02/11/2017	305.16	Put	Bond Future	3,534.3800	3.5344	3,558.2300	3.5582	0.675	0	0	0
2017/09/26	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R197	01/02/2018	301.68	Put	Bond Future	1,376.3100	1.3763	1,402.5400	1.4025	1.906	0	0	0
2017/09/26	R197	01/02/2018			Bond Future	300.3037	300.3037	300.2775	300.2775	(0.009)	0.0000	0.0000	0
2017/09/26	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R197	01/02/2018	301.67	Put	Bond Future	1,366.3100	1.3663	1,392.5400	1.3925	1.920	0	0	0
2017/09/26	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R197	01/02/2018	301.66	Put	Bond Future	1,356.3100	1.3563	1,382.5400	1.3825	1.934	0	0	0
2017/09/26	R197	03/05/2018	304.46	Call	Bond Future	1,549.2000	1.5492	1,522.4000	1.5224	(1.730)	0	0	0
2017/09/26	R197	03/05/2018			Bond Future	306.0092	306.0092	305.9824	305.9824	(0.009)	0.0000	0.0000	0
2017/09/26	R197	03/05/2018	304.44	Call	Bond Future	1,569.2000	1.5692	1,542.4000	1.5424	(1.708)	0	0	0
2017/09/26	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R197	03/05/2018	304.45	Call	Bond Future	1,559.2000	1.5592	1,532.4000	1.5324	(1.719)	0	0	0
2017/09/26	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R202	02/11/2017	253.89	Call	Bond Future	0.3100	0.0003	0.1400	0.0001	(54.839)	0	0	0
2017/09/26	R202	02/11/2017			Bond Future	241.3405	241.3405	241.3225	241.3225	(0.007)	0.0000	0.0000	28,647
2017/09/26	R202	02/11/2017	253.89	Put	Bond Future	12,549.8300	12.5498	12,567.6200	12.5676	0.142	0	0	0
2017/09/26	R202	02/11/2017	253.90	Call	Bond Future	0.3100	0.0003	0.1400	0.0001	(54.839)	0	0	0
2017/09/26	R202	02/11/2017	253.91	Put	Bond Future	12,569.8200	12.5698	12,587.6200	12.5876	0.142	0	0	0
2017/09/26	R202	02/11/2017	253.90	Put	Bond Future	12,559.8300	12.5598	12,577.6200	12.5776	0.142	0	0	0
2017/09/26	R202	02/11/2017	253.91	Call	Bond Future	0.3000	0.0003	0.1400	0.0001	(53.333)	0	0	0
2017/09/26	R202	01/02/2018	249.07	Call	Bond Future	551.1300	0.5511	523.5100	0.5235	(5.012)	0	0	0
2017/09/26	R202	01/02/2018	249.06	Put	Bond Future	7,453.9700	7.4540	7,446.0500	7.4461	(0.106)	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	
2017/09/26	R202	01/02/2018			Bond Future	242.1587		242.1587	242.1389	242.1389	(0.008)	0.0000	0.0000	0
2017/09/26	R202	01/02/2018	249.08	Call	Bond Future	549.6100	0.5496	522.0400	0.5220	(5.016)	0	0	0	
2017/09/26	R202	01/02/2018	249.08	Put	Bond Future	7,470.9300	7.4709	7,463.1100	7.4631	(0.105)	0	0	0	
2017/09/26	R202	01/02/2018	249.07	Put	Bond Future	7,462.4500	7.4625	7,454.5800	7.4546	(0.105)	0	0	0	
2017/09/26	R202	01/02/2018	249.06	Call	Bond Future	552.6500	0.5527	524.9800	0.5250	(5.007)	0	0	0	
2017/09/26	R202	03/05/2018	247.48	Put	Bond Future	3,908.7900	3.9088	3,887.6600	3.8877	(0.541)	0	0	0	
2017/09/26	R202	03/05/2018	247.47	Call	Bond Future	3,192.8000	3.1928	3,151.4600	3.1515	(1.295)	0	0	0	
2017/09/26	R202	03/05/2018			Bond Future	246.7594	246.7594	246.7392	246.7392	(0.008)	0.0000	0.0000	0	
2017/09/26	R202	03/05/2018	247.48	Call	Bond Future	3,188.2000	3.1882	3,146.8600	3.1469	(1.297)	0	0	0	
2017/09/26	R202	03/05/2018	247.47	Put	Bond Future	3,903.3900	3.9034	3,882.2600	3.8823	(0.541)	0	0	0	
2017/09/26	R202	03/05/2018	247.49	Call	Bond Future	3,183.5900	3.1836	3,142.2700	3.1423	(1.298)	0	0	0	
2017/09/26	R202	03/05/2018	247.49	Put	Bond Future	3,914.1800	3.9142	3,893.0700	3.8931	(0.539)	0	0	0	
2017/09/26	R204	02/11/2017	7.76	Put	Bond Future	1,482.9300	1.4829	1,410.9000	1.4109	(4.857)	0	0	0	
2017/09/26	R204	02/11/2017			Bond Future	6.8481	104.2481	6.8992	104.1933	0.747	0.0000	0.0000	43,883	
2017/09/26	R204	02/11/2017	7.75	Call	Bond Future	2,447.8500	2.4478	2,321.0100	2.3210	(5.182)	0	0	0	
2017/09/26	R204	02/11/2017	7.75	Put	Bond Future	1,487.4800	1.4875	1,415.4500	1.4154	(4.842)	0	0	0	
2017/09/26	R204	02/11/2017	7.76	Call	Bond Future	2,453.8700	2.4539	2,327.0300	2.3270	(5.169)	0	0	0	
2017/09/26	R204	02/11/2017	7.74	Call	Bond Future	2,441.8300	2.4418	2,314.9900	2.3150	(5.194)	0	0	0	
2017/09/26	R204	02/11/2017	7.74	Put	Bond Future	1,492.0400	1.4920	1,420.0100	1.4200	(4.828)	0	0	0	
2017/09/26	R204	01/02/2018	7.27	Call	Bond Future	3,446.1000	3.4461	3,367.2300	3.3672	(2.289)	0	0	0	
2017/09/26	R204	01/02/2018			Bond Future	6.6712	102.1269	6.7379	102.0707	1.001	0.0000	0.0000	0	
2017/09/26	R204	01/02/2018	7.25	Call	Bond Future	3,437.6000	3.4376	3,358.7600	3.3588	(2.293)	0	0	0	
2017/09/26	R204	01/02/2018	7.25	Put	Bond Future	2,952.1800	2.9522	2,929.5300	2.9295	(0.767)	0	0	0	
2017/09/26	R204	01/02/2018	7.27	Put	Bond Future	2,943.9700	2.9440	2,921.2900	2.9213	(0.770)	0	0	0	
2017/09/26	R204	01/02/2018	7.26	Call	Bond Future	3,441.8500	3.4419	3,363.0000	3.3630	(2.291)	0	0	0	
2017/09/26	R204	01/02/2018	7.26	Put	Bond Future	2,948.0700	2.9481	2,925.4100	2.9254	(0.769)	0	0	0	
2017/09/26	R204	03/05/2018	7.10	Put	Bond Future	4,288.2800	4.2883	4,274.3700	4.2744	(0.324)	0	0	0	
2017/09/26	R204	03/05/2018			Bond Future	6.3229	104.0271	6.4181	103.9694	1.506	0.0000	0.0000	0	
2017/09/26	R204	03/05/2018	7.09	Call	Bond Future	4,754.9200	4.7549	4,683.2700	4.6833	(1.507)	0	0	0	
2017/09/26	R204	03/05/2018	7.09	Put	Bond Future	4,291.3200	4.2913	4,277.4300	4.2774	(0.324)	0	0	0	
2017/09/26	R204	03/05/2018	7.10	Call	Bond Future	4,757.9000	4.7579	4,686.2300	4.6862	(1.506)	0	0	0	
2017/09/26	R204	03/05/2018	7.08	Call	Bond Future	4,751.9500	4.7519	4,680.3000	4.6803	(1.508)	0	0	0	
2017/09/26	R204	03/05/2018	7.08	Put	Bond Future	4,294.3700	4.2944	4,280.4800	4.2805	(0.323)	0	0	0	
2017/09/26	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/26	R207	02/11/2017	8.03	Call	Bond Future	1,801.3600	1.8014	1,663.5800	1.6636	(7.649)	0	0	0	
2017/09/26	R207	02/11/2017			Bond Future	7.1182	102.5135	7.1872	102.3757	0.969	0.0000	0.0000	41,067	
2017/09/26	R207	02/11/2017	8.04	Call	Bond Future	1,820.8900	1.8209	1,683.1000	1.6831	(7.567)	0	0	0	
2017/09/26	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0	
2017/09/26	R207	02/11/2017	8.05	Call	Bond Future	1,840.4100	1.8404	1,702.6200	1.7026	(7.487)	0	0	0	
2017/09/26	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/26	R207	01/02/2018	7.61	Put	Bond Future	69.1900	0.0692	88.5800	0.0886	28.024	0	0	0	
2017/09/26	R207	01/02/2018	7.60	Call	Bond Future	1,015.6600	1.0157	894.9200	0.8949	(11.888)	0	0	0	
2017/09/26	R207	01/02/2018			Bond Future	7.0686	100.7573	7.1474	100.6166	1.115	0.0000	0.0000	0	
2017/09/26	R207	01/02/2018	7.61	Call	Bond Future	1,030.9400	1.0309	909.6300	0.9096	(11.767)	0	0	0	
2017/09/26	R207	01/02/2018	7.60	Put	Bond Future	71.5600	0.0716	91.5200	0.0915	27.893	0	0	0	
2017/09/26	R207	01/02/2018	7.62	Call	Bond Future	1,046.1600	1.0462	924.2600	0.9243	(11.652)	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
2017/09/26	R207	01/02/2018	7.62	Put	Bond Future	66.7600	0.0668	85.5600	0.0856	28.161	0	0	0
2017/09/26	R207	03/05/2018	7.57	Call	Bond Future	1,013.1500	1.0131	898.9700	0.8990	(11.270)	0	0	0
2017/09/26	R207	03/05/2018	7.56	Put	Bond Future	133.2700	0.1333	163.5000	0.1635	22.683	0	0	0
2017/09/26	R207	03/05/2018			Bond Future	7.0051	102.6320	7.0967	102.4882	1.307	0.0000	0.0000	0
2017/09/26	R207	03/05/2018	7.58	Call	Bond Future	1,025.8900	1.0259	911.1600	0.9112	(11.183)	0	0	0
2017/09/26	R207	03/05/2018	7.58	Put	Bond Future	127.3800	0.1274	156.5000	0.1565	22.861	0	0	0
2017/09/26	R207	03/05/2018	7.57	Put	Bond Future	130.1800	0.1302	159.8500	0.1598	22.792	0	0	0
2017/09/26	R207	03/05/2018	7.56	Call	Bond Future	1,000.7000	1.0007	887.0800	0.8871	(11.354)	0	0	0
2017/09/26	R208	02/11/2017	8.19	Call	Bond Future	2,377.8800	2.3779	2,196.0700	2.1961	(7.646)	0	0	0
2017/09/26	R208	02/11/2017	8.18	Put	Bond Future	0.2900	0.0003	0.3700	0.0004	27.586	0	0	0
2017/09/26	R208	02/11/2017			Bond Future	7.3649	98.8765	7.4272	98.6946	0.845	0.0000	0.0000	31,771
2017/09/26	R208	02/11/2017	8.20	Call	Bond Future	2,406.2300	2.4062	2,224.4100	2.2244	(7.556)	0	0	0
2017/09/26	R208	02/11/2017	8.20	Put	Bond Future	0.2300	0.0002	0.2900	0.0003	26.087	0	0	0
2017/09/26	R208	02/11/2017	8.19	Put	Bond Future	0.2600	0.0003	0.3300	0.0003	26.923	0	0	0
2017/09/26	R208	02/11/2017	8.18	Call	Bond Future	2,349.5100	2.3495	2,167.7100	2.1677	(7.738)	0	0	0
2017/09/26	R208	01/02/2018	7.85	Put	Bond Future	170.1800	0.1702	202.2000	0.2022	18.815	0	0	0
2017/09/26	R208	01/02/2018			Bond Future	7.3598	100.6946	7.4277	100.5090	0.923	0.0000	0.0000	0
2017/09/26	R208	01/02/2018	7.84	Call	Bond Future	1,478.4600	1.4785	1,325.7000	1.3257	(10.332)	0	0	0
2017/09/26	R208	01/02/2018	7.84	Put	Bond Future	175.2600	0.1753	208.1000	0.2081	18.738	0	0	0
2017/09/26	R208	01/02/2018	7.85	Call	Bond Future	1,500.2900	1.5003	1,346.7100	1.3467	(10.237)	0	0	0
2017/09/26	R208	01/02/2018	7.83	Call	Bond Future	1,456.7400	1.4567	1,304.8100	1.3048	(10.429)	0	0	0
2017/09/26	R208	01/02/2018	7.83	Put	Bond Future	180.4600	0.1805	214.1300	0.2141	18.658	0	0	0
2017/09/26	R208	03/05/2018	7.77	Call	Bond Future	1,404.9900	1.4050	1,265.6200	1.2656	(9.920)	0	0	0
2017/09/26	R208	03/05/2018			Bond Future	7.3436	99.1671	7.4182	98.9775	1.016	0.0000	0.0000	0
2017/09/26	R208	03/05/2018	7.77	Put	Bond Future	327.6500	0.3277	377.8300	0.3778	15.315	0	0	0
2017/09/26	R208	03/05/2018	7.78	Call	Bond Future	1,423.5000	1.4235	1,283.3000	1.2833	(9.849)	0	0	0
2017/09/26	R208	03/05/2018	7.79	Put	Bond Future	314.8400	0.3148	363.4000	0.3634	15.424	0	0	0
2017/09/26	R208	03/05/2018	7.78	Put	Bond Future	321.0700	0.3211	370.4200	0.3704	15.370	0	0	0
2017/09/26	R208	03/05/2018	7.79	Call	Bond Future	1,442.3500	1.4424	1,301.3600	1.3014	(9.775)	0	0	0
2017/09/26	R209	02/11/2017	9.54	Call	Bond Future	1,876.3600	1.8764	1,482.2200	1.4822	(21.006)	0	0	0
2017/09/26	R209	02/11/2017	9.52	Put	Bond Future	891.0400	0.8910	1,054.8100	1.0548	18.380	0	0	0
2017/09/26	R209	02/11/2017	9.00	Put	Bond Future	3,095.9600	3.0960	3,507.9000	3.5079	13.306	0	0	0
2017/09/26	R209	02/11/2017	10.60	Put	Bond Future	11.1000	0.0111	11.9700	0.0120	7.838	0	0	1,300
2017/09/26	R209	02/11/2017	9.75	Call	Bond Future	2,857.7000	2.8577	2,389.7200	2.3897	(16.376)	0	0	0
2017/09/26	R209	02/11/2017	8.30	Put	Bond Future	8,083.2000	8.0832	8,627.7500	8.6277	6.737	0	0	0
2017/09/26	R209	02/11/2017	9.88	Put	Bond Future	271.3500	0.2714	321.7600	0.3218	18.577	0	0	1,350
2017/09/26	R209	02/11/2017			Bond Future	9.3875	73.4005	9.4679	72.8511	0.857	0.0000	0.0000	125,421
2017/09/26	R209	02/11/2017	9.54	Put	Bond Future	840.1700	0.8402	995.4300	0.9954	18.480	0	0	0
2017/09/26	R209	02/11/2017	9.52	Call	Bond Future	1,792.6000	1.7926	1,406.9700	1.4070	(21.512)	0	0	0
2017/09/26	R209	02/11/2017	10.00	Call	Bond Future	4,202.9100	4.2029	3,684.1100	3.6841	(12.344)	0	0	0
2017/09/26	R209	02/11/2017	10.00	Put	Bond Future	171.8000	0.1718	202.4000	0.2024	17.811	0	0	1,138
2017/09/26	R209	02/11/2017	9.53	Put	Bond Future	865.3700	0.8654	1,024.8600	1.0249	18.430	0	0	0
2017/09/26	R209	02/11/2017	9.00	Call	Bond Future	360.5600	0.3606	223.1000	0.2231	(38.124)	0	0	2,248
2017/09/26	R209	02/11/2017	10.60	Call	Bond Future	7,672.3000	7.6723	7,123.7700	7.1238	(7.149)	0	0	0
2017/09/26	R209	02/11/2017	9.75	Put	Bond Future	430.3900	0.4304	511.8100	0.5118	18.918	0	0	6,500
2017/09/26	R209	02/11/2017	8.30	Call	Bond Future	7.3900	0.0074	2.5400	0.0025	(65.629)	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
2017/09/26	R209	02/11/2017	9.88	Call	Bond Future	3,539.6000	3.5396	3,040.6100	3.0406	(14.097)	0	0	0
2017/09/26	R209	02/11/2017	9.53	Call	Bond Future	1,834.2900	1.8343	1,444.3800	1.4444	(21.257)	0	0	0
2017/09/26	R209	02/11/2017	9.58	Call	Bond Future	2,049.3500	2.0494	1,638.9000	1.6389	(20.028)	0	0	0
2017/09/26	R209	02/11/2017	9.58	Put	Bond Future	745.0200	0.7450	883.9700	0.8840	18.651	0	0	1,350
2017/09/26	R209	02/11/2017	9.33	Put	Bond Future	1,500.3800	1.5004	1,753.9200	1.7539	16.898	0	0	0
2017/09/26	R209	02/11/2017	9.33	Call	Bond Future	1,103.8800	1.1039	808.0200	0.8080	(26.802)	0	0	1,350
2017/09/26	R209	01/02/2018	10.10	Call	Bond Future	5,014.7100	5.0147	4,554.1400	4.5541	(9.184)	0	0	0
2017/09/26	R209	01/02/2018	9.85	Call	Bond Future	3,845.3800	3.8454	3,432.0600	3.4321	(10.748)	0	0	0
2017/09/26	R209	01/02/2018	9.73	Call	Bond Future	3,324.6800	3.3247	2,938.5100	2.9385	(11.615)	0	0	0
2017/09/26	R209	01/02/2018	9.71	Put	Bond Future	1,434.5900	1.4346	1,612.9600	1.6130	12.434	0	0	0
2017/09/26	R209	01/02/2018	9.72	Call	Bond Future	3,282.7100	3.2827	2,898.9200	2.8989	(11.691)	0	0	0
2017/09/26	R209	01/02/2018			Bond Future	9.4393	74.7502	9.5221	74.1904	0.877	0.0000	0.0000	0
2017/09/26	R209	01/02/2018	9.73	Put	Bond Future	1,387.5400	1.3875	1,561.1200	1.5611	12.510	0	0	0
2017/09/26	R209	01/02/2018	9.71	Call	Bond Future	3,240.9600	3.2410	2,859.5800	2.8596	(11.768)	0	0	0
2017/09/26	R209	01/02/2018	10.10	Put	Bond Future	722.2800	0.7223	821.4600	0.8215	13.732	0	0	3,000
2017/09/26	R209	01/02/2018	9.85	Put	Bond Future	1,131.1500	1.1311	1,277.5800	1.2776	12.945	0	0	7,500
2017/09/26	R209	01/02/2018	9.72	Put	Bond Future	1,410.9100	1.4109	1,586.8700	1.5869	12.471	0	0	0
2017/09/26	R209	01/02/2018	10.00	Call	Bond Future	4,535.3300	4.5353	4,092.1300	4.0921	(9.772)	0	0	0
2017/09/26	R209	01/02/2018	10.00	Put	Bond Future	867.6700	0.8677	984.2200	0.9842	13.433	0	0	7,500
2017/09/26	R209	03/05/2018	9.85	Put	Bond Future	1,994.3700	1.9944	2,180.1400	2.1801	9.315	0	0	0
2017/09/26	R209	03/05/2018			Bond Future	9.4900	72.9918	9.5753	72.4212	0.899	0.0000	0.0000	0
2017/09/26	R209	03/05/2018	9.85	Call	Bond Future	4,358.0700	4.3581	3,973.2900	3.9733	(8.829)	0	0	0
2017/09/26	R209	03/05/2018	9.86	Call	Bond Future	4,398.6100	4.3986	4,012.0700	4.0121	(8.788)	0	0	0
2017/09/26	R209	03/05/2018	9.86	Put	Bond Future	1,970.9000	1.9709	2,154.9100	2.1549	9.336	0	0	0
2017/09/26	R209	03/05/2018	9.84	Call	Bond Future	4,317.6700	4.3177	3,934.6700	3.9347	(8.871)	0	0	0
2017/09/26	R209	03/05/2018	9.84	Put	Bond Future	2,018.0700	2.0181	2,205.6200	2.2056	9.294	0	0	0
2017/09/26	R210	02/11/2017	192.08	Put	Bond Future	6,711.2000	6.7112	6,555.4500	6.5554	(2.321)	0	0	0
2017/09/26	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R210	02/11/2017			Bond Future	185.3688	185.3688	185.5246	185.5246	0.084	0.0000	0.0000	2,179
2017/09/26	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R210	02/11/2017	192.07	Put	Bond Future	6,701.2000	6.7012	6,545.4500	6.5454	(2.324)	0	0	0
2017/09/26	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R210	02/11/2017	192.09	Put	Bond Future	6,721.2000	6.7212	6,565.4500	6.5654	(2.317)	0	0	0
2017/09/26	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R210	01/02/2018			Bond Future	188.8422	188.8422	188.9997	188.9997	0.083	0.0000	0.0000	0
2017/09/26	R210	01/02/2018	192.36	Put	Bond Future	3,517.7800	3.5178	3,360.3000	3.3603	(4.477)	0	0	0
2017/09/26	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R210	01/02/2018	192.38	Put	Bond Future	3,537.7800	3.5378	3,380.3000	3.3803	(4.451)	0	0	0
2017/09/26	R210	01/02/2018	192.37	Put	Bond Future	3,527.7800	3.5278	3,370.3000	3.3703	(4.464)	0	0	0
2017/09/26	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R210	03/05/2018	191.44	Put	Bond Future	1,432.5800	1.4326	1,272.1700	1.2722	(11.197)	0	0	0
2017/09/26	R210	03/05/2018			Bond Future	190.0074	190.0074	190.1678	190.1678	0.084	0.0000	0.0000	0
2017/09/26	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R210	03/05/2018	191.46	Put	Bond Future	1,452.5800	1.4526	1,292.1700	1.2922	(11.043)	0	0	0
2017/09/26	R210	03/05/2018	191.45	Put	Bond Future	1,442.5800	1.4426	1,282.1700	1.2822	(11.120)	0	0	0
2017/09/26	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
2017/09/26	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R212	02/11/2017			Bond Future	151.2454	151.2454	151.2333	151.2333	(0.008)	0.0000	0.0000	4,064
2017/09/26	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R212	02/11/2017	152.40	Put	Bond Future	1,154.5800	1.1546	1,166.6600	1.1667	1.046	0	0	0
2017/09/26	R212	02/11/2017	152.42	Put	Bond Future	1,174.5800	1.1746	1,186.6600	1.1867	1.028	0	0	0
2017/09/26	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R212	02/11/2017	152.41	Put	Bond Future	1,164.5800	1.1646	1,176.6600	1.1767	1.037	0	0	0
2017/09/26	R212	01/02/2018	154.71	Put	Bond Future	2,668.7700	2.6688	2,682.1000	2.6821	0.499	0	0	0
2017/09/26	R212	01/02/2018			Bond Future	152.0412	152.0412	152.0279	152.0279	(0.009)	0.0000	0.0000	0
2017/09/26	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R212	01/02/2018	154.70	Put	Bond Future	2,658.7700	2.6588	2,672.1000	2.6721	0.501	0	0	0
2017/09/26	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R212	01/02/2018	154.69	Put	Bond Future	2,648.7700	2.6488	2,662.1000	2.6621	0.503	0	0	0
2017/09/26	R212	03/05/2018	154.30	Call	Bond Future	629.8600	0.6299	616.2700	0.6163	(2.158)	0	0	0
2017/09/26	R212	03/05/2018			Bond Future	154.9299	154.9299	154.9163	154.9163	(0.009)	0.0000	0.0000	0
2017/09/26	R212	03/05/2018	154.28	Call	Bond Future	649.8600	0.6499	636.2700	0.6363	(2.091)	0	0	0
2017/09/26	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R212	03/05/2018	154.29	Call	Bond Future	639.8600	0.6399	626.2700	0.6263	(2.124)	0	0	0
2017/09/26	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/26	R213	02/11/2017	9.36	Put	Bond Future	569.8700	0.5699	629.7600	0.6298	10.509	0	0	0
2017/09/26	R213	02/11/2017			Bond Future	9.1136	85.1858	9.1688	84.8138	0.606	0.0000	0.0000	62,290
2017/09/26	R213	02/11/2017	9.35	Call	Bond Future	2,166.0600	2.1661	1,856.3100	1.8563	(14.300)	0	0	0
2017/09/26	R213	02/11/2017	9.35	Put	Bond Future	589.2800	0.5893	651.5100	0.6515	10.560	0	0	0
2017/09/26	R213	02/11/2017	9.36	Call	Bond Future	2,212.4500	2.2125	1,900.3600	1.9004	(14.106)	0	0	0
2017/09/26	R213	02/11/2017	9.34	Call	Bond Future	2,120.1200	2.1201	1,812.7500	1.8128	(14.498)	0	0	0
2017/09/26	R213	02/11/2017	9.34	Put	Bond Future	609.2100	0.6092	673.8200	0.6738	10.606	0	0	0
2017/09/26	R213	01/02/2018	9.42	Call	Bond Future	3,038.7500	3.0388	2,772.1200	2.7721	(8.774)	0	0	0
2017/09/26	R213	01/02/2018	9.41	Put	Bond Future	1,406.9900	1.4070	1,521.1400	1.5211	8.113	0	0	0
2017/09/26	R213	01/02/2018			Bond Future	9.1680	86.7521	9.2251	86.3730	0.623	0.0000	0.0000	0
2017/09/26	R213	01/02/2018	9.43	Call	Bond Future	3,080.0600	3.0801	2,811.7600	2.8118	(8.711)	0	0	0
2017/09/26	R213	01/02/2018	9.43	Put	Bond Future	1,359.5300	1.3595	1,470.3200	1.4703	8.149	0	0	0
2017/09/26	R213	01/02/2018	9.42	Put	Bond Future	1,383.0000	1.3830	1,495.4600	1.4955	8.132	0	0	0
2017/09/26	R213	01/02/2018	9.41	Call	Bond Future	2,997.8800	2.9979	2,732.9400	2.7329	(8.838)	0	0	0
2017/09/26	R213	03/05/2018	9.57	Put	Bond Future	1,876.2700	1.8763	1,994.3900	1.9944	6.295	0	0	0
2017/09/26	R213	03/05/2018	9.56	Call	Bond Future	4,107.5200	4.1075	3,840.2500	3.8402	(6.507)	0	0	0
2017/09/26	R213	03/05/2018			Bond Future	9.2178	84.8169	9.2769	84.4303	0.640	0.0000	0.0000	0
2017/09/26	R213	03/05/2018	9.57	Call	Bond Future	4,147.6200	4.1476	3,879.1200	3.8791	(6.474)	0	0	0
2017/09/26	R213	03/05/2018	9.56	Put	Bond Future	1,899.5000	1.8995	2,018.8500	2.0188	6.283	0	0	0
2017/09/26	R213	03/05/2018	9.58	Call	Bond Future	4,188.1300	4.1881	3,918.4100	3.9184	(6.440)	0	0	0
2017/09/26	R213	03/05/2018	9.58	Put	Bond Future	1,853.5300	1.8535	1,970.4300	1.9704	6.307	0	0	0
2017/09/26	R214	02/11/2017	9.60	Call	Bond Future	1,455.8700	1.4559	1,122.7100	1.1227	(22.884)	0	0	0
2017/09/26	R214	02/11/2017			Bond Future	9.5742	72.7233	9.6495	72.1917	0.787	0.0000	0.0000	43,355
2017/09/26	R214	02/11/2017	9.60	Put	Bond Future	1,272.8200	1.2728	1,471.2600	1.4713	15.591	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
2017/09/26	R214	02/11/2017	9.58	Call	Bond Future	1,383.3700	1.3834	1,059.3600	1.0594	(23.422)	0	0	0
2017/09/26	R214	02/11/2017	9.58	Put	Bond Future	1,341.9300	1.3419	1,549.5200	1.5495	15.470	0	0	0
2017/09/26	R214	02/11/2017	9.59	Put	Bond Future	1,307.0600	1.3071	1,510.0500	1.5100	15.530	0	0	0
2017/09/26	R214	02/11/2017	9.59	Call	Bond Future	1,419.3600	1.4194	1,090.7500	1.0908	(23.152)	0	0	0
2017/09/26	R214	01/02/2018	9.84	Call	Bond Future	3,124.4400	3.1244	2,766.7900	2.7668	(11.447)	0	0	0
2017/09/26	R214	01/02/2018			Bond Future	9.6298	74.0605	9.7074	73.5189	0.805	0.0000	0.0000	0
2017/09/26	R214	01/02/2018	9.82	Call	Bond Future	3,042.2900	3.0423	2,689.4500	2.6894	(11.598)	0	0	0
2017/09/26	R214	01/02/2018	9.82	Put	Bond Future	1,725.9700	1.7260	1,914.7400	1.9147	10.937	0	0	0
2017/09/26	R214	01/02/2018	9.84	Put	Bond Future	1,671.9900	1.6720	1,855.9500	1.8559	11.002	0	0	0
2017/09/26	R214	01/02/2018	9.83	Call	Bond Future	3,083.2500	3.0832	2,727.9900	2.7280	(11.522)	0	0	0
2017/09/26	R214	01/02/2018	9.83	Put	Bond Future	1,698.8100	1.6988	1,885.1600	1.8852	10.969	0	0	0
2017/09/26	R214	03/05/2018	9.99	Put	Bond Future	2,235.9200	2.2359	2,422.0800	2.4221	8.326	0	0	0
2017/09/26	R214	03/05/2018			Bond Future	9.6813	72.1427	9.7611	71.5905	0.824	0.0000	0.0000	0
2017/09/26	R214	03/05/2018	9.98	Call	Bond Future	4,293.2600	4.2933	3,929.0400	3.9290	(8.484)	0	0	0
2017/09/26	R214	03/05/2018	9.98	Put	Bond Future	2,261.8200	2.2618	2,449.7200	2.4497	8.307	0	0	0
2017/09/26	R214	03/05/2018	9.99	Call	Bond Future	4,333.7200	4.3337	3,967.7600	3.9678	(8.444)	0	0	0
2017/09/26	R214	03/05/2018	9.97	Call	Bond Future	4,252.9600	4.2530	3,890.4700	3.8905	(8.523)	0	0	0
2017/09/26	R214	03/05/2018	9.97	Put	Bond Future	2,287.9900	2.2880	2,477.6200	2.4776	8.288	0	0	0
2017/09/26	R248	02/11/2017	9.65	Call	Bond Future	1,703.4700	1.7035	1,322.0500	1.3221	(22.391)	0	0	0
2017/09/26	R248	02/11/2017	9.66	Put	Bond Future	1,795.2200	1.7952	2,036.3800	2.0364	13.433	0	0	0
2017/09/26	R248	02/11/2017			Bond Future	9.6653	92.6913	9.7356	92.0633	0.727	0.0000	0.0000	85,474
2017/09/26	R248	02/11/2017	9.65	Put	Bond Future	1,841.1100	1.8411	2,087.6500	2.0876	13.391	0	0	0
2017/09/26	R248	02/11/2017	9.66	Call	Bond Future	1,747.6400	1.7476	1,360.8400	1.3608	(22.133)	0	0	0
2017/09/26	R248	02/11/2017	9.64	Call	Bond Future	1,659.9500	1.6600	1,283.9500	1.2840	(22.651)	0	0	0
2017/09/26	R248	02/11/2017	9.64	Put	Bond Future	1,887.8100	1.8878	2,139.7700	2.1398	13.347	0	0	0
2017/09/26	R248	01/02/2018	9.90	Put	Bond Future	2,378.5800	2.3786	2,601.2300	2.6012	9.361	0	0	0
2017/09/26	R248	01/02/2018	9.89	Call	Bond Future	3,872.0100	3.8720	3,457.5800	3.4576	(10.703)	0	0	0
2017/09/26	R248	01/02/2018			Bond Future	9.7237	94.3957	9.7961	93.7558	0.745	0.0000	0.0000	170
2017/09/26	R248	01/02/2018	9.90	Call	Bond Future	3,922.3700	3.9224	3,505.1900	3.5052	(10.636)	0	0	0
2017/09/26	R248	01/02/2018	9.89	Put	Bond Future	2,414.5200	2.4145	2,639.9200	2.6399	9.335	0	0	0
2017/09/26	R248	01/02/2018	9.91	Call	Bond Future	3,973.0100	3.9730	3,553.1100	3.5531	(10.569)	0	0	0
2017/09/26	R248	01/02/2018	9.91	Put	Bond Future	2,343.0800	2.3431	2,563.0100	2.5630	9.386	0	0	0
2017/09/26	R248	03/05/2018	10.06	Call	Bond Future	5,513.4200	5.5134	5,083.8400	5.0838	(7.792)	0	0	0
2017/09/26	R248	03/05/2018	10.05	Put	Bond Future	3,123.3800	3.1234	3,348.0800	3.3481	7.194	0	0	0
2017/09/26	R248	03/05/2018			Bond Future	9.7778	91.7153	9.8524	91.0630	0.763	0.0000	0.0000	0
2017/09/26	R248	03/05/2018	10.07	Call	Bond Future	5,563.6300	5.5636	5,132.0900	5.1321	(7.756)	0	0	0
2017/09/26	R248	03/05/2018	10.07	Put	Bond Future	3,056.2400	3.0562	3,277.0100	3.2770	7.224	0	0	0
2017/09/26	R248	03/05/2018	10.06	Put	Bond Future	3,089.7900	3.0898	3,312.5200	3.3125	7.209	0	0	0
2017/09/26	R248	03/05/2018	10.05	Call	Bond Future	5,463.1100	5.4631	5,035.5000	5.0355	(7.827)	0	0	0

Total

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