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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/09/2017 TO 28/09/2017

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
2017/09/28	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	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
2017/09/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2025	02/11/2017			Bond Future	130.4125	130.4125	130.4064	130.4064	(0.005)	0.0000	0.0000	914
2017/09/28	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2025	02/11/2017	132.96	Put	Bond Future	2,547.5100	2.5475	2,553.5800	2.5536	0.238	0	0	0
2017/09/28	2025	02/11/2017	132.98	Put	Bond Future	2,567.5100	2.5675	2,573.5800	2.5736	0.236	0	0	0
2017/09/28	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2025	02/11/2017	132.97	Put	Bond Future	2,557.5100	2.5575	2,563.5800	2.5636	0.237	0	0	0
2017/09/28	2025	01/02/2018	133.89	Put	Bond Future	2,372.8200	2.3728	2,378.2600	2.3783	0.229	0	0	0
2017/09/28	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2025	01/02/2018			Bond Future	131.5172	131.5172	131.5117	131.5117	(0.004)	0.0000	0.0000	0
2017/09/28	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2025	01/02/2018	133.88	Put	Bond Future	2,362.8200	2.3628	2,368.2600	2.3683	0.230	0	0	0
2017/09/28	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2025	01/02/2018	133.90	Put	Bond Future	2,382.8200	2.3828	2,388.2600	2.3883	0.228	0	0	0
2017/09/28	2025	03/05/2018	133.21	Call	Bond Future	804.5600	0.8046	798.9900	0.7990	(0.692)	0	0	0
2017/09/28	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2025	03/05/2018			Bond Future	134.0146	134.0146	134.0090	134.0090	(0.004)	0.0000	0.0000	0
2017/09/28	2025	03/05/2018	133.22	Call	Bond Future	794.5600	0.7946	788.9900	0.7890	(0.701)	0	0	0
2017/09/28	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2025	03/05/2018	133.20	Call	Bond Future	814.5600	0.8146	808.9900	0.8090	(0.684)	0	0	0
2017/09/28	2029	02/11/2017			Bond Future	100.1173	100.1173	100.1131	100.1131	(0.004)	0.0000	0.0000	1,370
2017/09/28	2029	01/02/2018			Bond Future	101.9924	101.9924	101.9885	101.9885	(0.004)	0.0000	0.0000	0
2017/09/28	2029	03/05/2018			Bond Future	102.9121	102.9121	102.9082	102.9082	(0.004)	0.0000	0.0000	0
2017/09/28	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2030	02/11/2017	9.34	Call	Bond Future	931.5700	0.9316	1,004.5900	1.0046	7.838	0	0	0
2017/09/28	2030	02/11/2017			Bond Future	9.2023	93.4117	9.1916	93.4847	(0.116)	0.0000	0.0000	58,597
2017/09/28	2030	02/11/2017	9.35	Call	Bond Future	998.7300	0.9987	1,071.7500	1.0717	7.311	0	0	0
2017/09/28	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2030	02/11/2017	9.36	Call	Bond Future	1,065.8100	1.0658	1,138.8300	1.1388	6.851	0	0	0
2017/09/28	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2030	01/02/2018			Bond Future	9.2597	91.1241	9.2486	91.1984	(0.120)	0.0000	0.0000	0
2017/09/28	2030	01/02/2018	9.38	Call	Bond Future	801.8500	0.8019	876.1700	0.8762	9.269	0	0	0
2017/09/28	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2030	01/02/2018	9.39	Call	Bond Future	868.0500	0.8681	942.3700	0.9424	8.562	0	0	0
2017/09/28	2030	01/02/2018	9.37	Call	Bond Future	735.5900	0.7356	809.9100	0.8099	10.103	0	0	0
2017/09/28	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2030	03/05/2018	9.51	Call	Bond Future	1,237.9600	1.2380	1,314.2400	1.3142	6.162	0	0	0
2017/09/28	2030	03/05/2018			Bond Future	9.3205	92.8189	9.3089	92.8952	(0.124)	0.0000	0.0000	0

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2017/09/28	2030	03/05/2018	9.49	Call	Bond Future	1,108.3900	1.1084	1,184.6700	1.1847	6.882	0	0	0
2017/09/28	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2030	03/05/2018	9.50	Call	Bond Future	1,173.2100	1.1732	1,249.4900	1.2495	6.502	0	0	0
2017/09/28	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2032	02/11/2017	9.49	Put	Bond Future	1,069.4800	1.0695	1,017.7700	1.0178	(4.835)	0	0	0
2017/09/28	2032	02/11/2017	9.48	Call	Bond Future	1,432.2600	1.4323	1,458.1300	1.4581	1.806	0	0	0
2017/09/28	2032	02/11/2017			Bond Future	9.4345	91.6210	9.4237	91.6993	(0.114)	0.0000	0.0000	32,988
2017/09/28	2032	02/11/2017	9.49	Call	Bond Future	1,471.8000	1.4718	1,498.4300	1.4984	1.809	0	0	0
2017/09/28	2032	02/11/2017	9.48	Put	Bond Future	1,102.2100	1.1022	1,049.7400	1.0497	(4.760)	0	0	0
2017/09/28	2032	02/11/2017	9.50	Call	Bond Future	1,511.9600	1.5120	1,539.3600	1.5394	1.812	0	0	0
2017/09/28	2032	02/11/2017	9.50	Put	Bond Future	1,037.4400	1.0374	986.5000	0.9865	(4.910)	0	0	0
2017/09/28	2032	01/02/2018	9.20	Call	Bond Future	1,378.8300	1.3788	1,399.6100	1.3996	1.507	0	0	7,500
2017/09/28	2032	01/02/2018	9.45	Put	Bond Future	2,492.4200	2.4924	2,442.8200	2.4428	(1.990)	0	0	0
2017/09/28	2032	01/02/2018	9.40	Put	Bond Future	2,682.0000	2.6820	2,630.4700	2.6305	(1.921)	0	0	0
2017/09/28	2032	01/02/2018	9.56	Call	Bond Future	2,558.2200	2.5582	2,592.5300	2.5925	1.341	0	0	0
2017/09/28	2032	01/02/2018	9.55	Put	Bond Future	2,143.4000	2.1434	2,097.6900	2.0977	(2.133)	0	0	0
2017/09/28	2032	01/02/2018			Bond Future	9.4973	93.3053	9.4862	93.3850	(0.117)	0.0000	0.0000	0
2017/09/28	2032	01/02/2018	9.30	Put	Bond Future	3,091.6600	3.0917	3,036.3700	3.0364	(1.788)	0	0	0
2017/09/28	2032	01/02/2018	9.30	Call	Bond Future	1,662.2100	1.6622	1,686.5600	1.6866	1.465	0	0	7,800
2017/09/28	2032	01/02/2018	9.57	Call	Bond Future	2,596.9700	2.5970	2,631.6700	2.6317	1.336	0	0	0
2017/09/28	2032	01/02/2018	9.57	Put	Bond Future	2,078.3300	2.0783	2,033.3900	2.0334	(2.162)	0	0	0
2017/09/28	2032	01/02/2018	9.20	Put	Bond Future	3,545.0500	3.5450	3,486.1900	3.4862	(1.660)	0	0	0
2017/09/28	2032	01/02/2018	9.45	Call	Bond Future	2,152.5800	2.1526	2,182.6200	2.1826	1.396	0	0	750
2017/09/28	2032	01/02/2018	9.40	Call	Bond Future	1,981.0100	1.9810	2,009.1200	2.0091	1.419	0	0	6,800
2017/09/28	2032	01/02/2018	9.56	Put	Bond Future	2,110.6800	2.1107	2,065.3500	2.0653	(2.148)	0	0	0
2017/09/28	2032	01/02/2018	9.55	Call	Bond Future	2,519.7600	2.5198	2,553.6900	2.5537	1.347	0	0	0
2017/09/28	2032	03/05/2018	9.70	Call	Bond Future	3,634.5400	3.6345	3,673.9700	3.6740	1.085	0	0	0
2017/09/28	2032	03/05/2018	9.71	Put	Bond Future	2,620.8500	2.6208	2,578.8400	2.5788	(1.603)	0	0	0
2017/09/28	2032	03/05/2018			Bond Future	9.5596	90.8839	9.5480	90.9656	(0.121)	0.0000	0.0000	0
2017/09/28	2032	03/05/2018	9.70	Put	Bond Future	2,650.9600	2.6510	2,608.6600	2.6087	(1.596)	0	0	0
2017/09/28	2032	03/05/2018	9.71	Call	Bond Future	3,673.8900	3.6739	3,713.6100	3.7136	1.081	0	0	0
2017/09/28	2032	03/05/2018	9.72	Call	Bond Future	3,713.1600	3.7132	3,753.1700	3.7532	1.078	0	0	0
2017/09/28	2032	03/05/2018	9.72	Put	Bond Future	2,590.7300	2.5907	2,549.0100	2.5490	(1.610)	0	0	0
2017/09/28	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2033	02/11/2017	110.07	Put	Bond Future	4,688.6500	4.6887	4,693.3400	4.6933	0.100	0	0	0
2017/09/28	2033	02/11/2017			Bond Future	105.3814	105.3814	105.3767	105.3767	(0.004)	0.0000	0.0000	5,234
2017/09/28	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2033	02/11/2017	110.09	Put	Bond Future	4,708.6500	4.7087	4,713.3400	4.7133	0.100	0	0	0
2017/09/28	2033	02/11/2017	110.08	Put	Bond Future	4,698.6500	4.6987	4,703.3400	4.7033	0.100	0	0	0
2017/09/28	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2033	01/02/2018			Bond Future	107.3549	107.3549	107.3507	107.3507	(0.004)	0.0000	0.0000	0
2017/09/28	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2033	01/02/2018	109.64	Put	Bond Future	2,285.1200	2.2851	2,289.2600	2.2893	0.181	0	0	0
2017/09/28	2033	01/02/2018	109.66	Put	Bond Future	2,305.1200	2.3051	2,309.2600	2.3093	0.180	0	0	0

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2017/09/28	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2033	01/02/2018	109.65	Put	Bond Future	2,295.1200	2.2951	2,299.2600	2.2993	0.180	0	0	0
2017/09/28	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2033	03/05/2018			Bond Future	108.3068	108.3068	108.3026	108.3026	(0.004)	0.0000	0.0000	0
2017/09/28	2033	03/05/2018	107.70	Call	Bond Future	606.7600	0.6068	602.5800	0.6026	(0.689)	0	0	0
2017/09/28	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2033	03/05/2018	107.71	Call	Bond Future	596.7600	0.5968	592.5800	0.5926	(0.700)	0	0	0
2017/09/28	2033	03/05/2018	107.69	Call	Bond Future	616.7600	0.6168	612.5800	0.6126	(0.678)	0	0	0
2017/09/28	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2037	02/11/2017	9.67	Put	Bond Future	1,874.0700	1.8741	1,740.0200	1.7400	(7.153)	0	0	0
2017/09/28	2037	02/11/2017			Bond Future	9.7549	91.4578	9.7289	91.6627	(0.266)	0.0000	0.0000	53,958
2017/09/28	2037	02/11/2017	9.66	Call	Bond Future	1,167.4500	1.1675	1,236.6700	1.2367	5.929	0	0	0
2017/09/28	2037	02/11/2017	9.66	Put	Bond Future	1,919.9900	1.9200	1,784.3000	1.7843	(7.067)	0	0	0
2017/09/28	2037	02/11/2017	9.67	Call	Bond Future	1,201.3300	1.2013	1,272.1900	1.2722	5.898	0	0	0
2017/09/28	2037	02/11/2017	9.65	Call	Bond Future	1,134.0700	1.1341	1,201.6600	1.2017	5.960	0	0	0
2017/09/28	2037	02/11/2017	9.65	Put	Bond Future	1,966.5300	1.9665	1,829.2100	1.8292	(6.983)	0	0	0
2017/09/28	2037	01/02/2018	9.82	Put	Bond Future	2,612.7900	2.6128	2,502.6700	2.5027	(4.215)	0	0	0
2017/09/28	2037	01/02/2018			Bond Future	9.8187	88.8840	9.7920	89.0926	(0.273)	0.0000	0.0000	160
2017/09/28	2037	01/02/2018	9.82	Call	Bond Future	2,622.8300	2.6228	2,721.3300	2.7213	3.755	0	0	0
2017/09/28	2037	01/02/2018	9.81	Put	Bond Future	2,651.1200	2.6511	2,540.0100	2.5400	(4.191)	0	0	0
2017/09/28	2037	01/02/2018	9.83	Call	Bond Future	2,662.4600	2.6625	2,761.9400	2.7619	3.736	0	0	0
2017/09/28	2037	01/02/2018	9.83	Put	Bond Future	2,574.6700	2.5747	2,465.5300	2.4655	(4.239)	0	0	0
2017/09/28	2037	01/02/2018	9.81	Call	Bond Future	2,583.3000	2.5833	2,680.8100	2.6808	3.775	0	0	0
2017/09/28	2037	03/05/2018	9.99	Call	Bond Future	3,994.6000	3.9946	4,105.6700	4.1057	2.781	0	0	0
2017/09/28	2037	03/05/2018	9.97	Put	Bond Future	3,265.5600	3.2656	3,162.1900	3.1622	(3.165)	0	0	0
2017/09/28	2037	03/05/2018			Bond Future	9.8854	90.5372	9.8577	90.7502	(0.280)	0.0000	0.0000	0
2017/09/28	2037	03/05/2018	9.99	Put	Bond Future	3,196.2600	3.1963	3,094.3200	3.0943	(3.189)	0	0	0
2017/09/28	2037	03/05/2018	9.97	Call	Bond Future	3,912.1700	3.9122	4,021.8100	4.0218	2.803	0	0	0
2017/09/28	2037	03/05/2018	9.98	Put	Bond Future	3,230.8900	3.2309	3,128.2400	3.1282	(3.177)	0	0	0
2017/09/28	2037	03/05/2018	9.98	Call	Bond Future	3,953.4200	3.9534	4,063.7800	4.0638	2.792	0	0	0
2017/09/28	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2038	02/11/2017			Bond Future	128.9515	128.9515	128.9457	128.9457	(0.004)	0.0000	0.0000	19,719
2017/09/28	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2038	02/11/2017	136.82	Put	Bond Future	7,868.5500	7.8686	7,874.3200	7.8743	0.073	0	0	0
2017/09/28	2038	02/11/2017	136.80	Put	Bond Future	7,848.5500	7.8486	7,854.3200	7.8543	0.074	0	0	0
2017/09/28	2038	02/11/2017	136.81	Put	Bond Future	7,858.5500	7.8586	7,864.3200	7.8643	0.073	0	0	0
2017/09/28	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2038	01/02/2018	136.95	Put	Bond Future	7,088.5500	7.0886	7,093.5200	7.0935	0.070	0	0	0
2017/09/28	2038	01/02/2018			Bond Future	129.8615	129.8615	129.8565	129.8565	(0.004)	0.0000	0.0000	0
2017/09/28	2038	01/02/2018	136.94	Put	Bond Future	7,078.5500	7.0786	7,083.5200	7.0835	0.070	0	0	0
2017/09/28	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2038	01/02/2018	136.93	Put	Bond Future	7,068.5500	7.0686	7,073.5200	7.0735	0.070	0	0	0
2017/09/28	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2038	03/05/2018	132.27	Call	Bond Future	57.4300	0.0574	52.2500	0.0522	(9.020)	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
2017/09/28	2038	03/05/2018			Bond Future	132.3274		132.3274	132.3223	132.3223	(0.004)	0.0000	0.0000	0
2017/09/28	2038	03/05/2018	132.28	Call	Bond Future	47.4300		0.0474	42.2500	0.0422	(10.921)	0	0	0
2017/09/28	2038	03/05/2018	132.27	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2038	03/05/2018	132.29	Call	Bond Future	37.4300		0.0374	32.2500	0.0323	(13.839)	0	0	0
2017/09/28	2038	03/05/2018	132.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2040	02/11/2017	9.67	Put	Bond Future	2,662.9400		2.6629	2,528.0000	2.5280	(5.067)	0	0	0
2017/09/28	2040	02/11/2017			Bond Future	9.8755		94.5692	9.8546	94.7444	(0.212)	0.0000	0.0000	17,446
2017/09/28	2040	02/11/2017	9.66	Call	Bond Future	888.4500		0.8884	927.5100	0.9275	4.396	0	0	0
2017/09/28	2040	02/11/2017	9.66	Put	Bond Future	2,720.7300		2.7207	2,584.6100	2.5846	(5.003)	0	0	0
2017/09/28	2040	02/11/2017	9.67	Call	Bond Future	917.0000		0.9170	957.2400	0.9572	4.388	0	0	0
2017/09/28	2040	02/11/2017	9.65	Call	Bond Future	860.4000		0.8604	898.3000	0.8983	4.405	0	0	0
2017/09/28	2040	02/11/2017	9.65	Put	Bond Future	2,779.1500		2.7792	2,641.8700	2.6419	(4.940)	0	0	0
2017/09/28	2040	01/02/2018	9.89	Call	Bond Future	2,662.6600		2.6627	2,740.0600	2.7401	2.907	0	0	0
2017/09/28	2040	01/02/2018			Bond Future	9.9409		91.8022	9.9194	91.9806	(0.217)	0.0000	0.0000	0
2017/09/28	2040	01/02/2018	9.87	Call	Bond Future	2,582.8800		2.5829	2,658.6300	2.6586	2.933	0	0	0
2017/09/28	2040	01/02/2018	9.87	Put	Bond Future	3,172.0600		3.1721	3,069.3700	3.0694	(3.237)	0	0	0
2017/09/28	2040	01/02/2018	9.88	Put	Bond Future	3,128.4500		3.1285	3,026.5900	3.0266	(3.256)	0	0	0
2017/09/28	2040	01/02/2018	9.89	Put	Bond Future	3,085.0900		3.0851	2,984.0500	2.9840	(3.275)	0	0	0
2017/09/28	2040	01/02/2018	9.88	Call	Bond Future	2,622.7100		2.6227	2,699.2900	2.6993	2.920	0	0	0
2017/09/28	2040	03/05/2018	10.08	Put	Bond Future	3,646.2500		3.6463	3,554.8500	3.5549	(2.507)	0	0	0
2017/09/28	2040	03/05/2018			Bond Future	10.0091		93.5097	9.9868	93.6920	(0.223)	0.0000	0.0000	0
2017/09/28	2040	03/05/2018	10.07	Call	Bond Future	4,178.9700		4.1790	4,269.2600	4.2693	2.161	0	0	0
2017/09/28	2040	03/05/2018	10.07	Put	Bond Future	3,684.0300		3.6840	3,592.0400	3.5920	(2.497)	0	0	0
2017/09/28	2040	03/05/2018	10.08	Call	Bond Future	4,222.0200		4.2220	4,312.9000	4.3129	2.153	0	0	0
2017/09/28	2040	03/05/2018	10.06	Call	Bond Future	4,136.1400		4.1361	4,225.8300	4.2258	2.168	0	0	0
2017/09/28	2040	03/05/2018	10.06	Put	Bond Future	3,722.1400		3.7221	3,629.5500	3.6295	(2.488)	0	0	0
2017/09/28	2044	02/11/2017	9.68	Call	Bond Future	943.2200		0.9432	984.0700	0.9841	4.331	0	0	0
2017/09/28	2044	02/11/2017			Bond Future	9.8845		91.7637	9.8636	91.9410	(0.211)	0.0000	0.0000	26,425
2017/09/28	2044	02/11/2017	9.66	Call	Bond Future	885.4400		0.8854	923.9400	0.9239	4.348	0	0	0
2017/09/28	2044	02/11/2017	9.66	Put	Bond Future	2,822.8400		2.8228	2,684.1100	2.6841	(4.915)	0	0	0
2017/09/28	2044	02/11/2017	9.68	Put	Bond Future	2,705.1400		2.7051	2,568.7600	2.5688	(5.042)	0	0	0
2017/09/28	2044	02/11/2017	9.67	Call	Bond Future	914.0200		0.9140	953.6900	0.9537	4.340	0	0	0
2017/09/28	2044	02/11/2017	9.67	Put	Bond Future	2,763.6100		2.7636	2,626.0500	2.6261	(4.978)	0	0	0
2017/09/28	2044	01/02/2018	9.90	Put	Bond Future	3,127.8100		3.1278	3,025.9700	3.0260	(3.256)	0	0	0
2017/09/28	2044	01/02/2018	9.89	Call	Bond Future	2,688.5700		2.6886	2,766.3900	2.7664	2.894	0	0	0
2017/09/28	2044	01/02/2018			Bond Future	9.9474		89.0703	9.9259	89.2508	(0.216)	0.0000	0.0000	0
2017/09/28	2044	01/02/2018	9.90	Call	Bond Future	2,729.2800		2.7293	2,807.9200	2.8079	2.881	0	0	0
2017/09/28	2044	01/02/2018	9.89	Put	Bond Future	3,171.5400		3.1715	3,068.8800	3.0689	(3.237)	0	0	0
2017/09/28	2044	01/02/2018	9.91	Call	Bond Future	2,770.5100		2.7705	2,849.9800	2.8500	2.868	0	0	0
2017/09/28	2044	01/02/2018	9.91	Put	Bond Future	3,084.7500		3.0848	2,983.7400	2.9837	(3.274)	0	0	0
2017/09/28	2044	03/05/2018	10.10	Call	Bond Future	4,370.7300		4.3707	4,463.7200	4.4637	2.128	0	0	0
2017/09/28	2044	03/05/2018	10.09	Put	Bond Future	3,692.0900		3.6921	3,600.1400	3.6001	(2.490)	0	0	0
2017/09/28	2044	03/05/2018			Bond Future	10.0128		90.7270	9.9905	90.9114	(0.222)	0.0000	0.0000	0
2017/09/28	2044	03/05/2018	10.11	Call	Bond Future	4,414.6400		4.4146	4,508.2300	4.5082	2.120	0	0	0
2017/09/28	2044	03/05/2018	10.11	Put	Bond Future	3,616.5100		3.6165	3,525.7600	3.5258	(2.509)	0	0	0
2017/09/28	2044	03/05/2018	10.10	Put	Bond Future	3,654.1400		3.6541	3,562.7900	3.5628	(2.500)	0	0	0

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2017/09/28	2044	03/05/2018	10.09	Call	Bond Future	4,327.0200	4.3270	4,419.4100	4.4194	2.135	0	0	0
2017/09/28	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2046	02/11/2017	136.30	Put	Bond Future	12,203.9600	12.2040	12,459.4600	12.4595	2.094	0	0	0
2017/09/28	2046	02/11/2017			Bond Future	124.0960	124.0960	123.8405	123.8405	(0.206)	0.0000	0.0000	21,292
2017/09/28	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2046	02/11/2017	136.32	Put	Bond Future	12,223.9600	12.2240	12,479.4600	12.4795	2.090	0	0	0
2017/09/28	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2046	02/11/2017	136.31	Put	Bond Future	12,213.9600	12.2140	12,469.4600	12.4695	2.092	0	0	0
2017/09/28	2046	01/02/2018	132.92	Put	Bond Future	6,499.8500	6.4999	6,759.6200	6.7596	3.997	0	0	0
2017/09/28	2046	01/02/2018			Bond Future	126.4201	126.4201	126.1604	126.1604	(0.205)	0.0000	0.0000	0
2017/09/28	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2046	01/02/2018	132.91	Put	Bond Future	6,489.8500	6.4899	6,749.6200	6.7496	4.003	0	0	0
2017/09/28	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2046	01/02/2018	132.90	Put	Bond Future	6,479.8500	6.4799	6,739.6200	6.7396	4.009	0	0	0
2017/09/28	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2046	03/05/2018			Bond Future	127.2227	127.2227	126.9580	126.9580	(0.208)	0.0000	0.0000	0
2017/09/28	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2046	03/05/2018	127.93	Put	Bond Future	707.2900	0.7073	972.0100	0.9720	37.427	0	0	0
2017/09/28	2046	03/05/2018	127.95	Put	Bond Future	727.2900	0.7273	992.0100	0.9920	36.398	0	0	0
2017/09/28	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2046	03/05/2018	127.94	Put	Bond Future	717.2900	0.7173	982.0100	0.9820	36.906	0	0	0
2017/09/28	2050	02/11/2017	144.66	Put	Bond Future	11,895.8800	11.8959	11,901.4700	11.9015	0.047	0	0	0
2017/09/28	2050	02/11/2017	144.67	Put	Bond Future	11,905.8800	11.9059	11,911.4700	11.9115	0.047	0	0	0
2017/09/28	2050	02/11/2017			Bond Future	132.7641	132.7641	132.7585	132.7585	(0.004)	0.0000	0.0000	22,612
2017/09/28	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2050	02/11/2017	144.65	Put	Bond Future	11,885.8800	11.8859	11,891.4700	11.8915	0.047	0	0	0
2017/09/28	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2050	01/02/2018	140.23	Put	Bond Future	6,652.5200	6.6525	6,657.5800	6.6576	0.076	0	0	0
2017/09/28	2050	01/02/2018			Bond Future	133.5775	133.5775	133.5724	133.5724	(0.004)	0.0000	0.0000	0
2017/09/28	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2050	01/02/2018	140.25	Put	Bond Future	6,672.5200	6.6725	6,677.5800	6.6776	0.076	0	0	0
2017/09/28	2050	01/02/2018	140.24	Put	Bond Future	6,662.5200	6.6625	6,667.5800	6.6676	0.076	0	0	0
2017/09/28	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2050	03/05/2018	135.61	Call	Bond Future	503.9400	0.5039	498.8200	0.4988	(1.016)	0	0	0
2017/09/28	2050	03/05/2018			Bond Future	136.1139	136.1139	136.1088	136.1088	(0.004)	0.0000	0.0000	0
2017/09/28	2050	03/05/2018	135.62	Call	Bond Future	493.9400	0.4939	488.8200	0.4888	(1.037)	0	0	0
2017/09/28	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	2050	03/05/2018	135.63	Call	Bond Future	483.9400	0.4839	478.8200	0.4788	(1.058)	0	0	0
2017/09/28	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	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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2017/09/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	AL37	02/11/2017			Index Future	556.8280	556.8280	557.1860	557.1860	0.064	0.0000	0.0000	0
2017/09/28	AL37	01/02/2018			Index Future	567.0640	567.0640	567.4280	567.4280	0.064	0.0000	0.0000	0
2017/09/28	AL37	03/05/2018			Index Future	577.6140	577.6140	577.9880	577.9880	0.065	0.0000	0.0000	0
2017/09/28	AL7T	02/11/2017			Index Future	640.7250	640.7250	641.1240	641.1240	0.062	0.0000	0.0000	0
2017/09/28	AL7T	01/02/2018			Index Future	652.5030	652.5030	652.9100	652.9100	0.062	0.0000	0.0000	0
2017/09/28	AL7T	03/05/2018			Index Future	664.6420	664.6420	665.0600	665.0600	0.063	0.0000	0.0000	0
2017/09/28	ALBI	02/11/2017			Index Future	575.2780	575.2780	576.0340	576.0340	0.131	0.0000	0.0000	919
2017/09/28	ALBI	01/02/2018			Index Future	585.8540	585.8540	586.6230	586.6230	0.131	0.0000	0.0000	0
2017/09/28	ALBI	03/05/2018			Index Future	596.7530	596.7530	597.5400	597.5400	0.132	0.0000	0.0000	0
2017/09/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	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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2017/09/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	EL28	02/11/2017			Bond Future	127.6114	127.6114	127.6082	127.6082	(0.003)	0.0000	0.0000	0
2017/09/28	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	EL28	02/11/2017	133.87	Put	Bond Future	6,258.6100	6.2586	6,261.8500	6.2618	0.052	0	0	0
2017/09/28	EL28	02/11/2017	133.89	Put	Bond Future	6,278.6100	6.2786	6,281.8500	6.2818	0.052	0	0	0
2017/09/28	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	EL28	02/11/2017	133.88	Put	Bond Future	6,268.6100	6.2686	6,271.8500	6.2718	0.052	0	0	0
2017/09/28	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		
2017/09/28	EL28	01/02/2018			Bond Future	130.0014		130.0014	129.9988		129.9988	(0.002)	0.0000	0.0000	0
2017/09/28	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	EL28	01/02/2018	132.29	Put	Bond Future	2,288.5700		2.2886	2,291.2100		2.2912	0.115	0	0	0
2017/09/28	EL28	01/02/2018	132.31	Put	Bond Future	2,308.5700		2.3086	2,311.2100		2.3112	0.114	0	0	0
2017/09/28	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	EL28	01/02/2018	132.30	Put	Bond Future	2,298.5700		2.2986	2,301.2100		2.3012	0.115	0	0	0
2017/09/28	EL28	03/05/2018	133.20	Put	Bond Future	729.9600		0.7300	732.6100		0.7326	0.363	0	0	0
2017/09/28	EL28	03/05/2018			Bond Future	132.4700		132.4700	132.4674		132.4674	(0.002)	0.0000	0.0000	0
2017/09/28	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	EL28	03/05/2018	133.19	Put	Bond Future	719.9600		0.7200	722.6100		0.7226	0.368	0	0	0
2017/09/28	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	EL28	03/05/2018	133.18	Put	Bond Future	709.9600		0.7100	712.6100		0.7126	0.373	0	0	0
2017/09/28	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	ES33	02/11/2017	10.66	Put	Bond Future	926.8300		0.9268	765.9400		0.7659	(17.359)	0	0	0
2017/09/28	ES33	02/11/2017			Bond Future	10.8111		76.2206	10.7847		76.3815	(0.244)	0.0000	0.0000	9,466
2017/09/28	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	ES33	02/11/2017	10.68	Put	Bond Future	803.1900		0.8032	642.3000		0.6423	(20.031)	0	0	0
2017/09/28	ES33	02/11/2017	10.67	Put	Bond Future	864.9700		0.8650	704.0800		0.7041	(18.601)	0	0	0
2017/09/28	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	ES33	01/02/2018	10.99	Call	Bond Future	428.3300		0.4283	592.1900		0.5922	38.256	0	0	0
2017/09/28	ES33	01/02/2018			Bond Future	10.9180		77.6218	10.8907		77.7857	(0.251)	0.0000	0.0000	0
2017/09/28	ES33	01/02/2018	11.00	Call	Bond Future	487.5600		0.4876	651.4200		0.6514	33.608	0	0	0
2017/09/28	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	ES33	01/02/2018	11.01	Call	Bond Future	546.7100		0.5467	710.5700		0.7106	29.972	0	0	0
2017/09/28	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	ES33	03/05/2018	11.22	Call	Bond Future	1,146.2900		1.1463	1,313.6000		1.3136	14.596	0	0	0
2017/09/28	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	ES33	03/05/2018			Bond Future	11.0228		75.2743	10.9944		75.4416	(0.258)	0.0000	0.0000	0
2017/09/28	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	ES33	03/05/2018	11.20	Call	Bond Future	1,031.2200		1.0312	1,198.5300		1.1985	16.224	0	0	0
2017/09/28	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	ES33	03/05/2018	11.21	Call	Bond Future	1,088.7900		1.0888	1,256.1000		1.2561	15.367	0	0	0
2017/09/28	ES42	02/11/2017			Bond Future	11.0810		78.6685	11.0596		78.8144	(0.193)	0.0000	0.0000	7,957
2017/09/28	ES42	01/02/2018			Bond Future	11.1852		80.1146	11.1631		80.2632	(0.198)	0.0000	0.0000	0
2017/09/28	ES42	03/05/2018			Bond Future	11.2925		77.3436	11.2695		77.4954	(0.204)	0.0000	0.0000	0
2017/09/28	GOVI	02/11/2017	572.45	Call	GOVI	14,450.0000		1.4450	21,980.0000		2.1980	52.111	0	0	0
2017/09/28	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	GOVI	02/11/2017			GOVI	573.8950		573.8950	574.6480		574.6480	0.131	0.0000	0.0000	672
2017/09/28	GOVI	02/11/2017	572.46	Call	GOVI	14,350.0000		1.4350	21,880.0000		2.1880	52.474	0	0	0
2017/09/28	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2017/09/28	GOVI	02/11/2017	572.44	Call	GOVI	14,550.0000		1.4550	22,080.0000		2.2080	51.753	0	0	0
2017/09/28	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
2017/09/28	GOVI	01/02/2018			GOVI	584.4460		584.4460	585.2110	0.131	0.0000	0.0000	0
2017/09/28	GOVI	01/02/2018	581.03	Call	GOVI	34,160.0000	3.4160	41,810.0000	4.1810	22.395	0	0	0
2017/09/28	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	GOVI	01/02/2018	581.04	Call	GOVI	34,060.0000	3.4060	41,710.0000	4.1710	22.460	0	0	0
2017/09/28	GOVI	01/02/2018	581.02	Call	GOVI	34,260.0000	3.4260	41,910.0000	4.1910	22.329	0	0	0
2017/09/28	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	GOVI	03/05/2018	590.27	Call	GOVI	50,480.0000	5.0480	58,320.0000	5.8320	15.531	0	0	0
2017/09/28	GOVI	03/05/2018	590.29	Call	GOVI	50,280.0000	5.0280	58,120.0000	5.8120	15.593	0	0	0
2017/09/28	GOVI	03/05/2018			GOVI	595.3180	595.3180	596.1020	596.1020	0.132	0.0000	0.0000	0
2017/09/28	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	GOVI	03/05/2018	590.28	Call	GOVI	50,380.0000	5.0380	58,220.0000	5.8220	15.562	0	0	0
2017/09/28	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/28	IGOV	02/11/2017			Index Future	251.0580	251.0580	250.9990	250.9990	(0.024)	0.0000	0.0000	1,167
2017/09/28	IGOV	01/02/2018			Index Future	255.7600	255.7600	255.7010	255.7010	(0.023)	0.0000	0.0000	0
2017/09/28	IGOV	03/05/2018			Index Future	260.6160	260.6160	260.5570	260.5570	(0.023)	0.0000	0.0000	0
2017/09/28	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/28	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0
2017/09/28	IS01	15/03/2018			Interest Rate Swap	99.6690	99.6690	99.6681	99.6681	(0.001)	0.0000	0.0000	0
2017/09/28	IS01	21/06/2018			Interest Rate Swap	99.7732	99.7732	99.7702	99.7702	(0.003)	0.0000	0.0000	0
2017/09/28	IS01	20/09/2018			Interest Rate Swap	99.8683	99.8683	99.8660	99.8660	(0.002)	0.0000	0.0000	0
2017/09/28	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/09/28	IS02	16/03/2018			Interest Rate Swap	98.9545	98.9545	98.9535	98.9535	(0.001)	0.0000	0.0000	0
2017/09/28	IS02	15/06/2018			Interest Rate Swap	98.4648	98.4648	98.4621	98.4621	(0.003)	0.0000	0.0000	0
2017/09/28	IS02	21/09/2018			Interest Rate Swap	98.3364	98.3364	98.3341	98.3341	(0.002)	0.0000	0.0000	0
2017/09/28	IS02	21/12/2018			Interest Rate Swap	98.6600	98.6600	98.6600	98.6600	0.000	0.0000	0.0000	0
2017/09/28	IS02	15/03/2019			Interest Rate Swap	99.0090	99.0090	99.0126	99.0126	0.004	0.0000	0.0000	0
2017/09/28	IS02	21/06/2019			Interest Rate Swap	99.3415	99.3415	99.3475	99.3475	0.006	0.0000	0.0000	0
2017/09/28	IS02	20/09/2019			Interest Rate Swap	99.6990	99.6990	99.7100	99.7100	0.011	0.0000	0.0000	0
2017/09/28	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	IS05	17/12/2020			Interest Rate Swap	95.8379	95.8379	95.7810	95.7810	(0.059)	0.0000	0.0000	0
2017/09/28	IS05	16/03/2021			Interest Rate Swap	95.0633	95.0633	94.9991	94.9991	(0.068)	0.0000	0.0000	0
2017/09/28	IS05	15/06/2021			Interest Rate Swap	94.2551	94.2551	94.1850	94.1850	(0.074)	0.0000	0.0000	0
2017/09/28	IS05	21/09/2021			Interest Rate Swap	94.4249	94.4249	94.3494	94.3494	(0.080)	0.0000	0.0000	0
2017/09/28	IS05	21/12/2021			Interest Rate Swap	96.6165	96.6165	96.5371	96.5371	(0.082)	0.0000	0.0000	51
2017/09/28	IS05	15/03/2022			Interest Rate Swap	96.7528	96.7528	96.6700	96.6700	(0.086)	0.0000	0.0000	0
2017/09/28	IS05	21/06/2022			Interest Rate Swap	97.9423	97.9423	97.8570	97.8570	(0.087)	0.0000	0.0000	0
2017/09/28	IS05	20/09/2022			Interest Rate Swap	100.1515	100.1515	100.0654	100.0654	(0.086)	0.0000	0.0000	0
2017/09/28	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
2017/09/28	IS10	17/12/2025			Interest Rate Swap	94.9680	94.9680	94.8239	94.8239	(0.152)	0.0000	0.0000	0
2017/09/28	IS10	16/03/2026			Interest Rate Swap	91.9942	91.9942	91.8428	91.8428	(0.165)	0.0000	0.0000	0
2017/09/28	IS10	15/06/2026			Interest Rate Swap	90.7553	90.7553	90.5994	90.5994	(0.172)	0.0000	0.0000	0
2017/09/28	IS10	21/09/2026			Interest Rate Swap	92.9291	92.9291	92.7752	92.7752	(0.166)	0.0000	0.0000	0
2017/09/28	IS10	21/12/2026			Interest Rate Swap	96.7275	96.7275	96.5832	96.5832	(0.149)	0.0000	0.0000	0
2017/09/28	IS10	15/03/2027			Interest Rate Swap	95.3210	95.3210	95.1860	95.1860	(0.142)	0.0000	0.0000	0
2017/09/28	IS10	21/06/2027			Interest Rate Swap	97.4071	97.4071	97.2867	97.2867	(0.124)	0.0000	0.0000	0
2017/09/28	IS10	20/09/2027			Interest Rate Swap	101.1477	101.1477	101.0392	101.0392	(0.107)	0.0000	0.0000	0
2017/09/28	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/28	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/09/28	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/09/28	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/28	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/09/28	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/09/28	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/09/28	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/09/28	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/28	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/28	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/09/28	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/09/28	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/09/28	R023	02/11/2017	8.56	Call	Bond Future	2,422.8300	2.4228	2,485.3700	2.4854	2.581	0	0	0
2017/09/28	R023	02/11/2017			Bond Future	7.9847	100.4378	7.9690	100.5042	(0.196)	0.0000	0.0000	56,990
2017/09/28	R023	02/11/2017	8.56	Put	Bond Future	21.5000	0.0215	17.6200	0.0176	(18.047)	0	0	0
2017/09/28	R023	02/11/2017	8.58	Put	Bond Future	18.5600	0.0186	15.1200	0.0151	(18.534)	0	0	0
2017/09/28	R023	02/11/2017	8.57	Call	Bond Future	2,462.4200	2.4624	2,525.1900	2.5252	2.549	0	0	0
2017/09/28	R023	02/11/2017	8.57	Put	Bond Future	19.9900	0.0200	16.3400	0.0163	(18.259)	0	0	0
2017/09/28	R023	02/11/2017	8.58	Call	Bond Future	2,502.0800	2.5021	2,565.0600	2.5651	2.517	0	0	0
2017/09/28	R023	01/02/2018	8.33	Put	Bond Future	576.6400	0.5766	551.5500	0.5516	(4.351)	0	0	0
2017/09/28	R023	01/02/2018			Bond Future	8.0216	102.2842	8.0050	102.3518	(0.207)	0.0000	0.0000	0
2017/09/28	R023	01/02/2018	8.32	Call	Bond Future	1,793.5700	1.7936	1,835.6800	1.8357	2.348	0	0	0
2017/09/28	R023	01/02/2018	8.32	Put	Bond Future	589.0500	0.5891	563.5900	0.5636	(4.322)	0	0	0
2017/09/28	R023	01/02/2018	8.33	Call	Bond Future	1,821.2100	1.8212	1,863.6900	1.8637	2.333	0	0	0
2017/09/28	R023	01/02/2018	8.31	Call	Bond Future	1,766.3400	1.7663	1,808.0700	1.8081	2.363	0	0	0
2017/09/28	R023	01/02/2018	8.31	Put	Bond Future	601.8900	0.6019	576.0500	0.5760	(4.293)	0	0	0
2017/09/28	R023	03/05/2018	8.27	Call	Bond Future	1,830.9400	1.8309	1,870.2200	1.8702	2.145	0	0	0
2017/09/28	R023	03/05/2018			Bond Future	8.0501	100.2571	8.0323	100.3266	(0.221)	0.0000	0.0000	0
2017/09/28	R023	03/05/2018	8.27	Put	Bond Future	978.0300	0.9780	947.8700	0.9479	(3.084)	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
2017/09/28	R023	03/05/2018	8.28	Call	Bond Future	1,854.7500	1.8547	1,894.3300	1.8943	2.134	0	0	0
2017/09/28	R023	03/05/2018	8.29	Put	Bond Future	948.9800	0.9490	919.4300	0.9194	(3.114)	0	0	0
2017/09/28	R023	03/05/2018	8.28	Put	Bond Future	963.2700	0.9633	933.4100	0.9334	(3.100)	0	0	0
2017/09/28	R023	03/05/2018	8.29	Call	Bond Future	1,879.0100	1.8790	1,918.9000	1.9189	2.123	0	0	0
2017/09/28	R035	02/11/2017	9.61	Put	Bond Future	208.2800	0.2083	41.8300	0.0418	(79.916)	0	0	0
2017/09/28	R035	02/11/2017			Bond Future	9.6362	95.2923	9.6152	95.4587	(0.217)	0.0000	0.0000	37,540
2017/09/28	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R035	02/11/2017	9.60	Put	Bond Future	288.0200	0.2880	121.5700	0.1216	(57.791)	0	0	0
2017/09/28	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R035	02/11/2017	9.59	Put	Bond Future	367.8600	0.3679	201.4100	0.2014	(45.248)	0	0	0
2017/09/28	R035	01/02/2018	9.75	Call	Bond Future	362.9900	0.3630	532.5300	0.5325	46.707	0	0	0
2017/09/28	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R035	01/02/2018			Bond Future	9.7035	97.0441	9.6819	97.2136	(0.223)	0.0000	0.0000	0
2017/09/28	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R035	01/02/2018	9.73	Call	Bond Future	207.0900	0.2071	376.6300	0.3766	81.868	0	0	0
2017/09/28	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R035	01/02/2018	9.74	Call	Bond Future	285.0900	0.2851	454.6300	0.4546	59.469	0	0	0
2017/09/28	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R035	03/05/2018			Bond Future	9.7664	94.3491	9.7440	94.5223	(0.229)	0.0000	0.0000	0
2017/09/28	R035	03/05/2018	9.90	Call	Bond Future	1,023.9700	1.0240	1,197.1900	1.1972	16.917	0	0	0
2017/09/28	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R035	03/05/2018	9.91	Call	Bond Future	1,099.9300	1.0999	1,273.1500	1.2731	15.748	0	0	0
2017/09/28	R035	03/05/2018	9.89	Call	Bond Future	947.9200	0.9479	1,121.1400	1.1211	18.274	0	0	0
2017/09/28	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R186	02/11/2017	8.89	Put	Bond Future	470.4300	0.4704	438.5300	0.4385	(6.781)	0	0	0
2017/09/28	R186	02/11/2017	8.88	Call	Bond Future	2,013.1800	2.0132	2,051.8600	2.0519	1.921	0	0	0
2017/09/28	R186	02/11/2017	8.75	Put	Bond Future	778.5000	0.7785	735.9200	0.7359	(5.469)	0	0	0
2017/09/28	R186	02/11/2017			Bond Future	8.6500	115.4749	8.6393	115.5462	(0.123)	8.7017	8.6520	134,869
2017/09/28	R186	02/11/2017	8.75	Call	Bond Future	1,444.7100	1.4447	1,473.4700	1.4735	1.991	0	0	0
2017/09/28	R186	02/11/2017	8.89	Call	Bond Future	2,060.5600	2.0606	2,100.0000	2.1000	1.914	0	0	0
2017/09/28	R186	02/11/2017	8.88	Put	Bond Future	488.7000	0.4887	456.0400	0.4560	(6.683)	0	0	0
2017/09/28	R186	02/11/2017	8.90	Call	Bond Future	2,108.4400	2.1084	2,148.6100	2.1486	1.905	0	0	0
2017/09/28	R186	02/11/2017	8.90	Put	Bond Future	452.7100	0.4527	421.5400	0.4215	(6.885)	0	0	0
2017/09/28	R186	02/11/2017	8.60	Call	Bond Future	916.6100	0.9166	934.4800	0.9345	1.950	0	0	0
2017/09/28	R186	02/11/2017	8.60	Put	Bond Future	1,251.8100	1.2518	1,198.3400	1.1983	(4.271)	0	0	3,750
2017/09/28	R186	02/11/2017	9.00	Call	Bond Future	2,611.9900	2.6120	2,659.2400	2.6592	1.809	0	0	0
2017/09/28	R186	02/11/2017	9.00	Put	Bond Future	303.0900	0.3031	279.0000	0.2790	(7.948)	0	0	5,000
2017/09/28	R186	01/02/2018	9.00	Call	Bond Future	3,066.8100	3.0668	3,107.9900	3.1080	1.343	0	0	0
2017/09/28	R186	01/02/2018	9.25	Call	Bond Future	4,208.0300	4.2080	4,257.9600	4.2580	1.187	0	0	0
2017/09/28	R186	01/02/2018	8.50	Put	Bond Future	2,637.2200	2.6372	2,586.5000	2.5865	(1.923)	0	0	0
2017/09/28	R186	01/02/2018	8.96	Call	Bond Future	2,898.9400	2.8989	2,938.6000	2.9386	1.368	0	0	0
2017/09/28	R186	01/02/2018			Bond Future	8.7010	112.2978	8.6899	112.3704	(0.128)	0.0000	0.0000	198
2017/09/28	R186	01/02/2018	7.75	Put	Bond Future	6,628.3400	6.6283	6,559.2300	6.5592	(1.043)	0	0	0
2017/09/28	R186	01/02/2018	7.75	Call	Bond Future	181.2900	0.1813	184.8400	0.1848	1.958	0	0	1,460
2017/09/28	R186	01/02/2018	8.50	Call	Bond Future	1,314.4000	1.3144	1,336.3400	1.3363	1.669	0	0	1,460

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2017/09/28	R186	01/02/2018	9.00	Put	Bond Future	1,136.4600	1.1365	1,104.9800	1.1050	(2.770)	0	0	6,200
2017/09/28	R186	01/02/2018	8.75	Put	Bond Future	1,773.2800	1.7733	1,732.1200	1.7321	(2.321)	0	0	820
2017/09/28	R186	01/02/2018	9.25	Put	Bond Future	697.8800	0.6979	675.1500	0.6752	(3.257)	0	0	820
2017/09/28	R186	01/02/2018	8.97	Call	Bond Future	2,940.3700	2.9404	2,980.4200	2.9804	1.362	0	0	0
2017/09/28	R186	01/02/2018	8.96	Put	Bond Future	1,224.2200	1.2242	1,191.2200	1.1912	(2.696)	0	0	0
2017/09/28	R186	01/02/2018	8.75	Call	Bond Future	2,092.8700	2.0929	2,124.3700	2.1244	1.505	0	0	0
2017/09/28	R186	01/02/2018	8.97	Put	Bond Future	1,201.6700	1.2017	1,169.0600	1.1691	(2.714)	0	0	0
2017/09/28	R186	01/02/2018	8.98	Call	Bond Future	2,982.3300	2.9823	3,022.7600	3.0228	1.356	0	0	0
2017/09/28	R186	01/02/2018	8.98	Put	Bond Future	1,179.6900	1.1797	1,147.4600	1.1475	(2.732)	0	0	0
2017/09/28	R186	03/05/2018	8.91	Put	Bond Future	2,153.4800	2.1535	2,115.7100	2.1157	(1.754)	0	0	0
2017/09/28	R186	03/05/2018	8.92	Call	Bond Future	3,188.4100	3.1884	3,225.6300	3.2256	1.167	0	0	0
2017/09/28	R186	03/05/2018			Bond Future	8.7523	114.3866	8.7406	114.4613	(0.134)	0.0000	0.0000	0
2017/09/28	R186	03/05/2018	8.93	Call	Bond Future	3,225.3700	3.2254	3,262.8700	3.2629	1.163	0	0	0
2017/09/28	R186	03/05/2018	8.93	Put	Bond Future	2,101.0100	2.1010	2,063.8100	2.0638	(1.771)	0	0	0
2017/09/28	R186	03/05/2018	8.91	Call	Bond Future	3,152.0200	3.1520	3,188.9500	3.1889	1.172	0	0	0
2017/09/28	R186	03/05/2018	8.92	Put	Bond Future	2,126.9400	2.1269	2,089.4600	2.0895	(1.762)	0	0	0
2017/09/28	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R197	02/11/2017	305.15	Put	Bond Future	3,604.3500	3.6044	3,618.6900	3.6187	0.398	0	0	0
2017/09/28	R197	02/11/2017			Bond Future	301.5456	301.5456	301.5313	301.5313	(0.005)	0.0000	0.0000	2,350
2017/09/28	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R197	02/11/2017	305.17	Put	Bond Future	3,624.3500	3.6244	3,638.6900	3.6387	0.396	0	0	0
2017/09/28	R197	02/11/2017	305.16	Put	Bond Future	3,614.3500	3.6144	3,628.6900	3.6287	0.397	0	0	0
2017/09/28	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R197	01/02/2018	301.68	Put	Bond Future	1,460.5800	1.4606	1,473.6100	1.4736	0.892	0	0	0
2017/09/28	R197	01/02/2018			Bond Future	300.2194	300.2194	300.2064	300.2064	(0.004)	0.0000	0.0000	0
2017/09/28	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R197	01/02/2018	301.67	Put	Bond Future	1,450.5800	1.4506	1,463.6100	1.4636	0.898	0	0	0
2017/09/28	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R197	01/02/2018	301.66	Put	Bond Future	1,440.5800	1.4406	1,453.6100	1.4536	0.904	0	0	0
2017/09/28	R197	03/05/2018	304.46	Call	Bond Future	1,460.1200	1.4601	1,446.9300	1.4469	(0.903)	0	0	0
2017/09/28	R197	03/05/2018			Bond Future	305.9201	305.9201	305.9069	305.9069	(0.004)	0.0000	0.0000	0
2017/09/28	R197	03/05/2018	304.44	Call	Bond Future	1,480.1200	1.4801	1,466.9300	1.4669	(0.891)	0	0	0
2017/09/28	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R197	03/05/2018	304.45	Call	Bond Future	1,470.1200	1.4701	1,456.9300	1.4569	(0.897)	0	0	0
2017/09/28	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R202	02/11/2017	253.89	Call	Bond Future	0.3800	0.0004	0.3100	0.0003	(18.421)	0	0	0
2017/09/28	R202	02/11/2017			Bond Future	242.3388	242.3388	242.3283	242.3283	(0.004)	0.0000	0.0000	28,667
2017/09/28	R202	02/11/2017	253.89	Put	Bond Future	11,551.5800	11.5516	11,562.0400	11.5620	0.091	0	0	0
2017/09/28	R202	02/11/2017	253.90	Call	Bond Future	0.3700	0.0004	0.3000	0.0003	(18.919)	0	0	0
2017/09/28	R202	02/11/2017	253.91	Put	Bond Future	11,571.5700	11.5716	11,582.0300	11.5820	0.090	0	0	0
2017/09/28	R202	02/11/2017	253.90	Put	Bond Future	11,561.5700	11.5616	11,572.0300	11.5720	0.090	0	0	0
2017/09/28	R202	02/11/2017	253.91	Call	Bond Future	0.3700	0.0004	0.3000	0.0003	(18.919)	0	0	0
2017/09/28	R202	01/02/2018	249.07	Call	Bond Future	695.6700	0.6957	686.7500	0.6867	(1.282)	0	0	0
2017/09/28	R202	01/02/2018	249.06	Put	Bond Future	6,584.2700	6.5843	6,584.6600	6.5847	0.006	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
2017/09/28	R202	01/02/2018			Bond Future	243.1733		243.1733	243.1639	243.1639	0.0000	0.0000	0
2017/09/28	R202	01/02/2018	249.08	Call	Bond Future	693.8200	0.6938	684.9100	0.6849	(1.284)	0	0	0
2017/09/28	R202	01/02/2018	249.08	Put	Bond Future	6,600.5600	6.6006	6,600.9800	6.6010	0.006	0	0	0
2017/09/28	R202	01/02/2018	249.07	Put	Bond Future	6,592.4100	6.5924	6,592.8200	6.5928	0.006	0	0	0
2017/09/28	R202	01/02/2018	249.06	Call	Bond Future	697.5300	0.6975	688.5900	0.6886	(1.282)	0	0	0
2017/09/28	R202	03/05/2018	247.48	Put	Bond Future	3,351.0100	3.3510	3,347.5600	3.3476	(0.103)	0	0	0
2017/09/28	R202	03/05/2018	247.47	Call	Bond Future	3,666.9600	3.6670	3,653.9300	3.6539	(0.355)	0	0	0
2017/09/28	R202	03/05/2018			Bond Future	247.7909	247.7909	247.7813	247.7813	(0.004)	0.0000	0.0000	0
2017/09/28	R202	03/05/2018	247.48	Call	Bond Future	3,661.8800	3.6619	3,648.8600	3.6489	(0.356)	0	0	0
2017/09/28	R202	03/05/2018	247.47	Put	Bond Future	3,346.0900	3.3461	3,342.6300	3.3426	(0.103)	0	0	0
2017/09/28	R202	03/05/2018	247.49	Call	Bond Future	3,656.8200	3.6568	3,643.7900	3.6438	(0.356)	0	0	0
2017/09/28	R202	03/05/2018	247.49	Put	Bond Future	3,355.9500	3.3560	3,352.4900	3.3525	(0.103)	0	0	0
2017/09/28	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R204	02/11/2017			Bond Future	7.0173	104.0669	6.9804	104.1064	(0.526)	0.0000	0.0000	43,887
2017/09/28	R204	02/11/2017	7.75	Call	Bond Future	779.1500	0.7792	818.6500	0.8186	5.070	0	0	0
2017/09/28	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R204	02/11/2017	7.76	Call	Bond Future	789.7200	0.7897	829.2200	0.8292	5.002	0	0	0
2017/09/28	R204	02/11/2017	7.74	Call	Bond Future	768.5700	0.7686	808.0700	0.8081	5.139	0	0	0
2017/09/28	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R204	01/02/2018	7.27	Call	Bond Future	365.1200	0.3651	396.9400	0.3969	8.715	0	0	0
2017/09/28	R204	01/02/2018			Bond Future	6.8912	101.9419	6.8433	101.9821	(0.695)	0.0000	0.0000	0
2017/09/28	R204	01/02/2018	7.25	Call	Bond Future	351.7100	0.3517	383.0700	0.3831	8.916	0	0	0
2017/09/28	R204	01/02/2018	7.25	Put	Bond Future	51.2500	0.0513	42.4300	0.0424	(17.210)	0	0	0
2017/09/28	R204	01/02/2018	7.27	Put	Bond Future	47.9500	0.0480	39.5900	0.0396	(17.435)	0	0	0
2017/09/28	R204	01/02/2018	7.26	Call	Bond Future	358.3900	0.3584	389.9800	0.3900	8.814	0	0	0
2017/09/28	R204	01/02/2018	7.26	Put	Bond Future	49.5700	0.0496	40.9800	0.0410	(17.329)	0	0	0
2017/09/28	R204	03/05/2018	7.10	Put	Bond Future	54.2200	0.0542	44.8300	0.0448	(17.318)	0	0	0
2017/09/28	R204	03/05/2018			Bond Future	6.6348	103.8382	6.5661	103.8797	(1.035)	0.0000	0.0000	0
2017/09/28	R204	03/05/2018	7.09	Call	Bond Future	330.0700	0.3301	362.0400	0.3620	9.686	0	0	0
2017/09/28	R204	03/05/2018	7.09	Put	Bond Future	55.4200	0.0554	45.8500	0.0459	(17.268)	0	0	0
2017/09/28	R204	03/05/2018	7.10	Call	Bond Future	334.8900	0.3349	367.0400	0.3670	9.600	0	0	0
2017/09/28	R204	03/05/2018	7.08	Call	Bond Future	325.2600	0.3253	357.0600	0.3571	9.777	0	0	0
2017/09/28	R204	03/05/2018	7.08	Put	Bond Future	56.6300	0.0566	46.8900	0.0469	(17.199)	0	0	0
2017/09/28	R207	02/11/2017	8.04	Put	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	0
2017/09/28	R207	02/11/2017	8.03	Call	Bond Future	1,338.3300	1.3383	1,389.7200	1.3897	3.840	0	0	0
2017/09/28	R207	02/11/2017			Bond Future	7.3506	102.0503	7.3247	102.1018	(0.352)	0.0000	0.0000	41,044
2017/09/28	R207	02/11/2017	8.04	Call	Bond Future	1,357.8400	1.3578	1,409.2400	1.4092	3.785	0	0	0
2017/09/28	R207	02/11/2017	8.03	Put	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	0
2017/09/28	R207	02/11/2017	8.05	Call	Bond Future	1,377.3400	1.3773	1,428.7500	1.4288	3.733	0	0	0
2017/09/28	R207	02/11/2017	8.05	Put	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	0
2017/09/28	R207	01/02/2018	7.61	Put	Bond Future	162.6100	0.1626	146.8000	0.1468	(9.723)	0	0	0
2017/09/28	R207	01/02/2018	7.60	Call	Bond Future	639.4300	0.6394	675.6400	0.6756	5.663	0	0	0
2017/09/28	R207	01/02/2018			Bond Future	7.3335	100.2852	7.3041	100.3376	(0.402)	0.0000	0.0000	0
2017/09/28	R207	01/02/2018	7.61	Call	Bond Future	652.2700	0.6523	688.8200	0.6888	5.604	0	0	0
2017/09/28	R207	01/02/2018	7.60	Put	Bond Future	167.4200	0.1674	151.2700	0.1513	(9.646)	0	0	0
2017/09/28	R207	01/02/2018	7.62	Call	Bond Future	665.0100	0.6650	701.9300	0.7019	5.552	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
2017/09/28	R207	01/02/2018	7.62	Put	Bond Future	157.7000	0.1577	142.2600	0.1423	(9.791)	0	0	0
2017/09/28	R207	03/05/2018	7.57	Call	Bond Future	658.2100	0.6582	692.7500	0.6928	5.248	0	0	0
2017/09/28	R207	03/05/2018	7.56	Put	Bond Future	261.9500	0.2620	242.2800	0.2423	(7.509)	0	0	0
2017/09/28	R207	03/05/2018			Bond Future	7.3123	102.1506	7.2778	102.2045	(0.472)	0.0000	0.0000	0
2017/09/28	R207	03/05/2018	7.58	Call	Bond Future	668.8400	0.6688	703.6700	0.7037	5.208	0	0	0
2017/09/28	R207	03/05/2018	7.58	Put	Bond Future	251.7600	0.2518	232.6600	0.2327	(7.587)	0	0	0
2017/09/28	R207	03/05/2018	7.57	Put	Bond Future	256.6700	0.2567	237.2800	0.2373	(7.554)	0	0	0
2017/09/28	R207	03/05/2018	7.56	Call	Bond Future	647.9500	0.6480	682.2100	0.6822	5.287	0	0	0
2017/09/28	R208	02/11/2017	8.19	Call	Bond Future	1,732.8100	1.7328	1,792.2500	1.7922	3.430	0	0	0
2017/09/28	R208	02/11/2017	8.18	Put	Bond Future	2.4300	0.0024	1.6900	0.0017	(30.453)	0	0	0
2017/09/28	R208	02/11/2017			Bond Future	7.5870	98.2295	7.5663	98.2896	(0.273)	0.0000	0.0000	31,771
2017/09/28	R208	02/11/2017	8.20	Call	Bond Future	1,760.9600	1.7610	1,820.4700	1.8205	3.379	0	0	0
2017/09/28	R208	02/11/2017	8.20	Put	Bond Future	1.9400	0.0019	1.3400	0.0013	(30.928)	0	0	0
2017/09/28	R208	02/11/2017	8.19	Put	Bond Future	2.1700	0.0022	1.5000	0.0015	(30.876)	0	0	0
2017/09/28	R208	02/11/2017	8.18	Call	Bond Future	1,704.6700	1.7047	1,764.0400	1.7640	3.483	0	0	0
2017/09/28	R208	01/02/2018	7.85	Put	Bond Future	330.2400	0.3302	308.5300	0.3085	(6.574)	0	0	0
2017/09/28	R208	01/02/2018			Bond Future	7.6017	100.0353	7.5792	100.0965	(0.297)	0.0000	0.0000	0
2017/09/28	R208	01/02/2018	7.84	Call	Bond Future	982.7600	0.9828	1,021.8400	1.0218	3.977	0	0	0
2017/09/28	R208	01/02/2018	7.84	Put	Bond Future	338.8500	0.3388	316.7400	0.3167	(6.525)	0	0	0
2017/09/28	R208	01/02/2018	7.85	Call	Bond Future	1,001.0600	1.0011	1,040.5400	1.0405	3.944	0	0	0
2017/09/28	R208	01/02/2018	7.83	Call	Bond Future	964.6200	0.9646	1,003.3000	1.0033	4.010	0	0	0
2017/09/28	R208	01/02/2018	7.83	Put	Bond Future	347.6300	0.3476	325.1200	0.3251	(6.475)	0	0	0
2017/09/28	R208	03/05/2018	7.77	Call	Bond Future	957.8800	0.9579	993.7800	0.9938	3.748	0	0	0
2017/09/28	R208	03/05/2018			Bond Future	7.6089	98.4950	7.5840	98.5579	(0.328)	0.0000	0.0000	0
2017/09/28	R208	03/05/2018	7.77	Put	Bond Future	552.6300	0.5526	525.6400	0.5256	(4.884)	0	0	0
2017/09/28	R208	03/05/2018	7.78	Call	Bond Future	973.1600	0.9732	1,009.4000	1.0094	3.724	0	0	0
2017/09/28	R208	03/05/2018	7.79	Put	Bond Future	533.1500	0.5331	506.8300	0.5068	(4.937)	0	0	0
2017/09/28	R208	03/05/2018	7.78	Put	Bond Future	542.8200	0.5428	516.1700	0.5162	(4.910)	0	0	0
2017/09/28	R208	03/05/2018	7.79	Call	Bond Future	988.5700	0.9886	1,025.1400	1.0251	3.699	0	0	0
2017/09/28	R209	02/11/2017	9.54	Call	Bond Future	1,049.2300	1.0492	1,115.0800	1.1151	6.276	0	0	0
2017/09/28	R209	02/11/2017	9.52	Put	Bond Future	1,441.4300	1.4414	1,331.2100	1.3312	(7.647)	0	0	0
2017/09/28	R209	02/11/2017	9.00	Put	Bond Future	4,211.5500	4.2115	4,047.8800	4.0479	(3.886)	0	0	0
2017/09/28	R209	02/11/2017	10.60	Put	Bond Future	21.9900	0.0220	17.2100	0.0172	(21.737)	0	0	1,300
2017/09/28	R209	02/11/2017	9.75	Call	Bond Future	1,818.1500	1.8181	1,916.3300	1.9163	5.400	0	0	0
2017/09/28	R209	02/11/2017	8.30	Put	Bond Future	9,431.2800	9.4313	9,258.2600	9.2583	(1.835)	0	0	0
2017/09/28	R209	02/11/2017	9.88	Put	Bond Future	486.5600	0.4866	430.2600	0.4303	(11.571)	0	0	1,350
2017/09/28	R209	02/11/2017			Bond Future	9.5875	72.0459	9.5617	72.2189	(0.270)	0.0000	0.0000	125,404
2017/09/28	R209	02/11/2017	9.54	Put	Bond Future	1,367.6800	1.3677	1,260.4700	1.2605	(7.839)	0	0	0
2017/09/28	R209	02/11/2017	9.52	Call	Bond Future	988.3500	0.9883	1,051.1900	1.0512	6.358	0	0	0
2017/09/28	R209	02/11/2017	10.00	Call	Bond Future	2,993.3300	2.9933	3,124.9700	3.1250	4.398	0	0	0
2017/09/28	R209	02/11/2017	10.00	Put	Bond Future	316.8600	0.3169	275.4400	0.2754	(13.072)	0	0	1,138
2017/09/28	R209	02/11/2017	9.53	Put	Bond Future	1,404.1900	1.4042	1,295.4700	1.2955	(7.743)	0	0	0
2017/09/28	R209	02/11/2017	9.00	Call	Bond Future	121.5100	0.1215	130.9000	0.1309	7.728	0	0	2,248
2017/09/28	R209	02/11/2017	10.60	Call	Bond Future	6,328.5500	6.3286	6,496.8300	6.4968	2.659	0	0	0
2017/09/28	R209	02/11/2017	9.75	Put	Bond Future	745.4800	0.7455	670.6000	0.6706	(10.045)	0	0	6,500
2017/09/28	R209	02/11/2017	8.30	Call	Bond Future	0.8300	0.0008	0.8700	0.0009	4.819	0	0	2,800

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2017/09/28	R209	02/11/2017	9.88	Call	Bond Future	2,400.1700	2.4002	2,516.9300	2.5169	4.865	0	0	0
2017/09/28	R209	02/11/2017	9.53	Call	Bond Future	1,018.4700	1.0185	1,082.8100	1.0828	6.317	0	0	0
2017/09/28	R209	02/11/2017	9.58	Call	Bond Future	1,177.6900	1.1777	1,249.6700	1.2497	6.112	0	0	0
2017/09/28	R209	02/11/2017	9.58	Put	Bond Future	1,228.0000	1.2280	1,126.9200	1.1269	(8.231)	0	0	1,350
2017/09/28	R209	02/11/2017	9.33	Put	Bond Future	2,274.3000	2.2743	2,138.0700	2.1381	(5.990)	0	0	0
2017/09/28	R209	02/11/2017	9.33	Call	Bond Future	523.1600	0.5232	559.9900	0.5600	7.040	0	0	1,350
2017/09/28	R209	01/02/2018	10.10	Call	Bond Future	3,942.5500	3.9425	4,062.2300	4.0622	3.036	0	0	0
2017/09/28	R209	01/02/2018	9.85	Call	Bond Future	2,902.3500	2.9024	3,002.9000	3.0029	3.464	0	0	0
2017/09/28	R209	01/02/2018	9.73	Call	Bond Future	2,453.6800	2.4537	2,544.2400	2.5442	3.691	0	0	0
2017/09/28	R209	01/02/2018	9.71	Put	Bond Future	1,955.7200	1.9557	1,868.3800	1.8684	(4.466)	0	0	0
2017/09/28	R209	01/02/2018	9.72	Call	Bond Future	2,417.9200	2.4179	2,507.6300	2.5076	3.710	0	0	0
2017/09/28	R209	01/02/2018			Bond Future	9.6451	73.3703	9.6185	73.5465	(0.276)	0.0000	0.0000	0
2017/09/28	R209	01/02/2018	9.73	Put	Bond Future	1,896.3800	1.8964	1,810.7400	1.8107	(4.516)	0	0	0
2017/09/28	R209	01/02/2018	9.71	Call	Bond Future	2,382.2500	2.3822	2,471.1100	2.4711	3.730	0	0	0
2017/09/28	R209	01/02/2018	10.10	Put	Bond Future	1,029.9600	1.0300	973.4400	0.9734	(5.488)	0	0	3,000
2017/09/28	R209	01/02/2018	9.85	Put	Bond Future	1,567.9600	1.5680	1,492.3100	1.4923	(4.825)	0	0	7,500
2017/09/28	R209	01/02/2018	9.72	Put	Bond Future	1,925.9600	1.9260	1,839.4700	1.8395	(4.491)	0	0	0
2017/09/28	R209	01/02/2018	10.00	Call	Bond Future	3,510.6400	3.5106	3,623.0000	3.6230	3.201	0	0	0
2017/09/28	R209	01/02/2018	10.00	Put	Bond Future	1,222.8200	1.2228	1,158.9800	1.1590	(5.221)	0	0	7,500
2017/09/28	R209	03/05/2018	9.85	Put	Bond Future	2,517.4500	2.5175	2,434.5300	2.4345	(3.294)	0	0	0
2017/09/28	R209	03/05/2018			Bond Future	9.7020	71.5859	9.6745	71.7657	(0.283)	0.0000	0.0000	0
2017/09/28	R209	03/05/2018	9.85	Call	Bond Future	3,475.2400	3.4752	3,572.1700	3.5722	2.789	0	0	0
2017/09/28	R209	03/05/2018	9.86	Call	Bond Future	3,511.2500	3.5113	3,608.7900	3.6088	2.778	0	0	0
2017/09/28	R209	03/05/2018	9.86	Put	Bond Future	2,489.4500	2.4894	2,407.1400	2.4071	(3.306)	0	0	0
2017/09/28	R209	03/05/2018	9.84	Call	Bond Future	3,439.4000	3.4394	3,535.7200	3.5357	2.800	0	0	0
2017/09/28	R209	03/05/2018	9.84	Put	Bond Future	2,545.7100	2.5457	2,462.1800	2.4622	(3.281)	0	0	0
2017/09/28	R210	02/11/2017	192.08	Put	Bond Future	6,587.8600	6.5879	6,595.9200	6.5959	0.122	0	0	0
2017/09/28	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R210	02/11/2017			Bond Future	185.4921	185.4921	185.4841	185.4841	(0.004)	0.0000	0.0000	2,179
2017/09/28	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R210	02/11/2017	192.07	Put	Bond Future	6,577.8600	6.5779	6,585.9200	6.5859	0.123	0	0	0
2017/09/28	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R210	02/11/2017	192.09	Put	Bond Future	6,597.8600	6.5979	6,605.9200	6.6059	0.122	0	0	0
2017/09/28	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R210	01/02/2018			Bond Future	188.9661	188.9661	188.9587	188.9587	(0.004)	0.0000	0.0000	0
2017/09/28	R210	01/02/2018	192.36	Put	Bond Future	3,393.9400	3.3939	3,401.2700	3.4013	0.216	0	0	0
2017/09/28	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R210	01/02/2018	192.38	Put	Bond Future	3,413.9400	3.4139	3,421.2700	3.4213	0.215	0	0	0
2017/09/28	R210	01/02/2018	192.37	Put	Bond Future	3,403.9400	3.4039	3,411.2700	3.4113	0.215	0	0	0
2017/09/28	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R210	03/05/2018	191.44	Put	Bond Future	1,308.3400	1.3083	1,315.7000	1.3157	0.563	0	0	0
2017/09/28	R210	03/05/2018			Bond Future	190.1317	190.1317	190.1243	190.1243	(0.004)	0.0000	0.0000	0
2017/09/28	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R210	03/05/2018	191.46	Put	Bond Future	1,328.3400	1.3283	1,335.7000	1.3357	0.554	0	0	0
2017/09/28	R210	03/05/2018	191.45	Put	Bond Future	1,318.3400	1.3183	1,325.7000	1.3257	0.558	0	0	0
2017/09/28	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2017/09/28	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R212	02/11/2017			Bond Future	151.2048	151.2048	151.1975	151.1975	(0.005)	0.0000	0.0000	4,064
2017/09/28	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R212	02/11/2017	152.40	Put	Bond Future	1,195.2300	1.1952	1,202.5200	1.2025	0.610	0	0	0
2017/09/28	R212	02/11/2017	152.42	Put	Bond Future	1,215.2300	1.2152	1,222.5200	1.2225	0.600	0	0	0
2017/09/28	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R212	02/11/2017	152.41	Put	Bond Future	1,205.2300	1.2052	1,212.5200	1.2125	0.605	0	0	0
2017/09/28	R212	01/02/2018	154.71	Put	Bond Future	2,711.6100	2.7116	2,718.3000	2.7183	0.247	0	0	0
2017/09/28	R212	01/02/2018			Bond Future	151.9984	151.9984	151.9917	151.9917	(0.004)	0.0000	0.0000	0
2017/09/28	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R212	01/02/2018	154.70	Put	Bond Future	2,701.6100	2.7016	2,708.3000	2.7083	0.248	0	0	0
2017/09/28	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R212	01/02/2018	154.69	Put	Bond Future	2,691.6100	2.6916	2,698.3000	2.6983	0.249	0	0	0
2017/09/28	R212	03/05/2018	154.30	Call	Bond Future	584.6100	0.5846	577.8500	0.5778	(1.156)	0	0	0
2017/09/28	R212	03/05/2018			Bond Future	154.8846	154.8846	154.8778	154.8778	(0.004)	0.0000	0.0000	0
2017/09/28	R212	03/05/2018	154.28	Call	Bond Future	604.6100	0.6046	597.8500	0.5978	(1.118)	0	0	0
2017/09/28	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R212	03/05/2018	154.29	Call	Bond Future	594.6100	0.5946	587.8500	0.5878	(1.137)	0	0	0
2017/09/28	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/28	R213	02/11/2017	9.36	Put	Bond Future	903.4600	0.9035	858.0600	0.8581	(5.025)	0	0	0
2017/09/28	R213	02/11/2017			Bond Future	9.2835	84.0488	9.2727	84.1200	(0.116)	0.0000	0.0000	62,290
2017/09/28	R213	02/11/2017	9.35	Call	Bond Future	1,371.4100	1.3714	1,396.5700	1.3966	1.835	0	0	0
2017/09/28	R213	02/11/2017	9.35	Put	Bond Future	931.6500	0.9317	885.5400	0.8855	(4.949)	0	0	0
2017/09/28	R213	02/11/2017	9.36	Call	Bond Future	1,409.0200	1.4090	1,434.8900	1.4349	1.836	0	0	0
2017/09/28	R213	02/11/2017	9.34	Call	Bond Future	1,334.3500	1.3344	1,358.8100	1.3588	1.833	0	0	0
2017/09/28	R213	02/11/2017	9.34	Put	Bond Future	960.4600	0.9605	913.6500	0.9136	(4.874)	0	0	0
2017/09/28	R213	01/02/2018	9.42	Call	Bond Future	2,318.3900	2.3184	2,350.4300	2.3504	1.382	0	0	0
2017/09/28	R213	01/02/2018	9.41	Put	Bond Future	1,850.3400	1.8503	1,809.4800	1.8095	(2.208)	0	0	0
2017/09/28	R213	01/02/2018			Bond Future	9.3436	85.5939	9.3325	85.6664	(0.119)	0.0000	0.0000	0
2017/09/28	R213	01/02/2018	9.43	Call	Bond Future	2,354.2400	2.3542	2,386.6500	2.3866	1.377	0	0	0
2017/09/28	R213	01/02/2018	9.43	Put	Bond Future	1,791.9300	1.7919	1,751.8100	1.7518	(2.239)	0	0	0
2017/09/28	R213	01/02/2018	9.42	Put	Bond Future	1,820.8600	1.8209	1,780.3700	1.7804	(2.224)	0	0	0
2017/09/28	R213	01/02/2018	9.41	Call	Bond Future	2,283.0100	2.2830	2,314.6800	2.3147	1.387	0	0	0
2017/09/28	R213	03/05/2018	9.57	Put	Bond Future	2,315.9900	2.3160	2,278.3500	2.2784	(1.625)	0	0	0
2017/09/28	R213	03/05/2018	9.56	Call	Bond Future	3,370.9400	3.3709	3,407.3900	3.4074	1.081	0	0	0
2017/09/28	R213	03/05/2018			Bond Future	9.3992	83.6366	9.3876	83.7110	(0.123)	0.0000	0.0000	0
2017/09/28	R213	03/05/2018	9.57	Call	Bond Future	3,407.0700	3.4071	3,443.7900	3.4438	1.078	0	0	0
2017/09/28	R213	03/05/2018	9.56	Put	Bond Future	2,343.1900	2.3432	2,305.2800	2.3053	(1.618)	0	0	0
2017/09/28	R213	03/05/2018	9.58	Call	Bond Future	3,443.6300	3.4436	3,480.6100	3.4806	1.074	0	0	0
2017/09/28	R213	03/05/2018	9.58	Put	Bond Future	2,289.3000	2.2893	2,251.9200	2.2519	(1.633)	0	0	0
2017/09/28	R214	02/11/2017	9.60	Call	Bond Future	774.8800	0.7749	812.1600	0.8122	4.811	0	0	0
2017/09/28	R214	02/11/2017			Bond Future	9.7639	71.3967	9.7430	71.5406	(0.214)	0.0000	0.0000	43,355
2017/09/28	R214	02/11/2017	9.60	Put	Bond Future	1,918.4700	1.9185	1,811.8600	1.8119	(5.557)	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
2017/09/28	R214	02/11/2017	9.58	Call	Bond Future	725.2500	0.7253	760.3600	0.7604	4.841	0	0	0
2017/09/28	R214	02/11/2017	9.58	Put	Bond Future	2,010.4500	2.0104	1,901.6700	1.9017	(5.411)	0	0	0
2017/09/28	R214	02/11/2017	9.59	Put	Bond Future	1,964.0900	1.9641	1,856.3900	1.8564	(5.483)	0	0	0
2017/09/28	R214	02/11/2017	9.59	Call	Bond Future	749.7500	0.7497	785.9400	0.7859	4.827	0	0	0
2017/09/28	R214	01/02/2018	9.84	Call	Bond Future	2,313.0000	2.3130	2,381.3500	2.3813	2.955	0	0	0
2017/09/28	R214	01/02/2018			Bond Future	9.8251	72.7092	9.8037	72.8556	(0.218)	0.0000	0.0000	0
2017/09/28	R214	01/02/2018	9.82	Call	Bond Future	2,243.6600	2.2437	2,310.6100	2.3106	2.984	0	0	0
2017/09/28	R214	01/02/2018	9.82	Put	Bond Future	2,278.6200	2.2786	2,199.1500	2.1991	(3.488)	0	0	0
2017/09/28	R214	01/02/2018	9.84	Put	Bond Future	2,211.8300	2.2118	2,133.7600	2.1338	(3.530)	0	0	0
2017/09/28	R214	01/02/2018	9.83	Call	Bond Future	2,278.1900	2.2782	2,345.8500	2.3459	2.970	0	0	0
2017/09/28	R214	01/02/2018	9.83	Put	Bond Future	2,245.0300	2.2450	2,166.2700	2.1663	(3.508)	0	0	0
2017/09/28	R214	03/05/2018	9.99	Put	Bond Future	2,764.1800	2.7642	2,691.6300	2.6916	(2.625)	0	0	0
2017/09/28	R214	03/05/2018			Bond Future	9.8822	70.7658	9.8601	70.9154	(0.224)	0.0000	0.0000	0
2017/09/28	R214	03/05/2018	9.98	Call	Bond Future	3,448.9100	3.4489	3,525.4400	3.5254	2.219	0	0	0
2017/09/28	R214	03/05/2018	9.98	Put	Bond Future	2,794.3300	2.7943	2,721.2800	2.7213	(2.614)	0	0	0
2017/09/28	R214	03/05/2018	9.99	Call	Bond Future	3,485.1200	3.4851	3,562.1500	3.5621	2.210	0	0	0
2017/09/28	R214	03/05/2018	9.97	Call	Bond Future	3,413.0900	3.4131	3,489.1100	3.4891	2.227	0	0	0
2017/09/28	R214	03/05/2018	9.97	Put	Bond Future	2,824.9800	2.8250	2,751.4200	2.7514	(2.604)	0	0	0
2017/09/28	R248	02/11/2017	9.65	Call	Bond Future	913.5600	0.9136	971.1300	0.9711	6.302	0	0	0
2017/09/28	R248	02/11/2017	9.66	Put	Bond Future	2,668.9900	2.6690	2,501.9500	2.5019	(6.259)	0	0	0
2017/09/28	R248	02/11/2017			Bond Future	9.8550	91.0136	9.8290	91.2399	(0.263)	0.0000	0.0000	86,924
2017/09/28	R248	02/11/2017	9.65	Put	Bond Future	2,728.9100	2.7289	2,560.2300	2.5602	(6.181)	0	0	0
2017/09/28	R248	02/11/2017	9.66	Call	Bond Future	943.7000	0.9437	1,002.9100	1.0029	6.274	0	0	0
2017/09/28	R248	02/11/2017	9.64	Call	Bond Future	884.0800	0.8841	940.0300	0.9400	6.329	0	0	0
2017/09/28	R248	02/11/2017	9.64	Put	Bond Future	2,789.6500	2.7896	2,619.3500	2.6194	(6.105)	0	0	0
2017/09/28	R248	01/02/2018	9.90	Put	Bond Future	3,096.8400	3.0968	2,972.9200	2.9729	(4.001)	0	0	0
2017/09/28	R248	01/02/2018	9.89	Call	Bond Future	2,888.9800	2.8890	2,994.3400	2.9943	3.647	0	0	0
2017/09/28	R248	01/02/2018			Bond Future	9.9192	92.6868	9.8924	92.9171	(0.270)	0.0000	0.0000	170
2017/09/28	R248	01/02/2018	9.90	Call	Bond Future	2,931.7400	2.9317	3,038.1500	3.0381	3.630	0	0	0
2017/09/28	R248	01/02/2018	9.89	Put	Bond Future	3,140.3800	3.1404	3,015.4100	3.0154	(3.979)	0	0	0
2017/09/28	R248	01/02/2018	9.91	Call	Bond Future	2,974.8200	2.9748	3,082.2700	3.0823	3.612	0	0	0
2017/09/28	R248	01/02/2018	9.91	Put	Bond Future	3,053.7800	3.0538	2,930.9000	2.9309	(4.024)	0	0	0
2017/09/28	R248	03/05/2018	10.06	Call	Bond Future	4,464.9500	4.4650	4,585.7700	4.5858	2.706	0	0	0
2017/09/28	R248	03/05/2018	10.05	Put	Bond Future	3,821.6400	3.8216	3,706.4800	3.7065	(3.013)	0	0	0
2017/09/28	R248	03/05/2018			Bond Future	9.9792	89.9740	9.9515	90.2092	(0.277)	0.0000	0.0000	0
2017/09/28	R248	03/05/2018	10.07	Call	Bond Future	4,509.7200	4.5097	4,631.3100	4.6313	2.696	0	0	0
2017/09/28	R248	03/05/2018	10.07	Put	Bond Future	3,743.6000	3.7436	3,629.9800	3.6300	(3.035)	0	0	0
2017/09/28	R248	03/05/2018	10.06	Put	Bond Future	3,782.5900	3.7826	3,668.2000	3.6682	(3.024)	0	0	0
2017/09/28	R248	03/05/2018	10.05	Call	Bond Future	4,420.1000	4.4201	4,540.1500	4.5401	2.716	0	0	0

**Total**

**1063545**