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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/09/2017 TO 22/09/2017

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
2017/09/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	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
2017/09/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2025	02/11/2017			Bond Future	130.1917	130.1917	130.1826	130.1826	(0.007)	0.0000	0.0000	914
2017/09/22	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2025	02/11/2017	132.96	Put	Bond Future	2,768.3200	2.7683	2,777.4000	2.7774	0.328	0	0	0
2017/09/22	2025	02/11/2017	132.98	Put	Bond Future	2,788.3200	2.7883	2,797.4000	2.7974	0.326	0	0	0
2017/09/22	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2025	02/11/2017	132.97	Put	Bond Future	2,778.3200	2.7783	2,787.4000	2.7874	0.327	0	0	0
2017/09/22	2025	01/02/2018	133.89	Put	Bond Future	2,596.4800	2.5965	2,605.7400	2.6057	0.357	0	0	0
2017/09/22	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2025	01/02/2018			Bond Future	131.2935	131.2935	131.2843	131.2843	(0.007)	0.0000	0.0000	0
2017/09/22	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2025	01/02/2018	133.88	Put	Bond Future	2,586.4800	2.5865	2,595.7400	2.5957	0.358	0	0	0
2017/09/22	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2025	01/02/2018	133.90	Put	Bond Future	2,606.4800	2.6065	2,615.7400	2.6157	0.355	0	0	0
2017/09/22	2025	03/05/2018	133.21	Call	Bond Future	579.9600	0.5800	568.6000	0.5686	(1.959)	0	0	0
2017/09/22	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2025	03/05/2018			Bond Future	133.7900	133.7900	133.7786	133.7786	(0.008)	0.0000	0.0000	0
2017/09/22	2025	03/05/2018	133.22	Call	Bond Future	569.9600	0.5700	558.6000	0.5586	(1.993)	0	0	0
2017/09/22	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2025	03/05/2018	133.20	Call	Bond Future	589.9600	0.5900	578.6000	0.5786	(1.926)	0	0	0
2017/09/22	2029	02/11/2017			Bond Future	100.0464	100.0464	100.1422	100.1422	0.096	0.0000	0.0000	1,370
2017/09/22	2029	01/02/2018			Bond Future	101.9212	101.9212	102.0187	102.0187	0.096	0.0000	0.0000	0
2017/09/22	2029	03/05/2018			Bond Future	102.8421	102.8421	102.9399	102.9399	0.095	0.0000	0.0000	0
2017/09/22	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2030	02/11/2017	9.34	Call	Bond Future	2,096.8200	2.0968	2,135.9400	2.1359	1.866	0	0	0
2017/09/22	2030	02/11/2017			Bond Future	9.0328	94.5769	9.0272	94.6160	(0.062)	0.0000	0.0000	58,592
2017/09/22	2030	02/11/2017	9.35	Call	Bond Future	2,163.9800	2.1640	2,203.1000	2.2031	1.808	0	0	0
2017/09/22	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2030	02/11/2017	9.36	Call	Bond Future	2,231.0600	2.2311	2,270.1800	2.2702	1.753	0	0	0
2017/09/22	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2030	01/02/2018			Bond Future	9.0842	92.3110	9.0783	92.3509	(0.064)	0.0000	0.0000	0
2017/09/22	2030	01/02/2018	9.38	Call	Bond Future	1,988.7900	1.9888	2,028.7200	2.0287	2.008	0	0	0
2017/09/22	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2030	01/02/2018	9.39	Call	Bond Future	2,054.9900	2.0550	2,094.9200	2.0949	1.943	0	0	0
2017/09/22	2030	01/02/2018	9.37	Call	Bond Future	1,922.5300	1.9225	1,962.4600	1.9625	2.077	0	0	0
2017/09/22	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2030	03/05/2018	9.51	Call	Bond Future	2,448.3700	2.4484	2,488.1900	2.4882	1.626	0	0	0
2017/09/22	2030	03/05/2018			Bond Future	9.1386	94.0293	9.1327	94.0691	(0.065)	0.0000	0.0000	0

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2017/09/22	2030	03/05/2018	9.49	Call	Bond Future	2,318.8000	2.3188	2,358.6200	2.3586	1.717	0	0	0
2017/09/22	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2030	03/05/2018	9.50	Call	Bond Future	2,383.6200	2.3836	2,423.4400	2.4234	1.671	0	0	0
2017/09/22	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2032	02/11/2017	9.49	Put	Bond Future	667.3000	0.6673	651.5900	0.6516	(2.354)	0	0	0
2017/09/22	2032	02/11/2017	9.48	Call	Bond Future	2,373.8900	2.3739	2,362.5200	2.3625	(0.479)	0	0	0
2017/09/22	2032	02/11/2017			Bond Future	9.2501	92.9753	9.2495	92.9798	(0.007)	0.0000	0.0000	32,988
2017/09/22	2032	02/11/2017	9.49	Call	Bond Future	2,423.9600	2.4240	2,412.7800	2.4128	(0.461)	0	0	0
2017/09/22	2032	02/11/2017	9.48	Put	Bond Future	689.5000	0.6895	673.6000	0.6736	(2.306)	0	0	0
2017/09/22	2032	02/11/2017	9.50	Call	Bond Future	2,474.5100	2.4745	2,463.5200	2.4635	(0.444)	0	0	0
2017/09/22	2032	02/11/2017	9.50	Put	Bond Future	645.6500	0.6456	630.1300	0.6301	(2.404)	0	0	0
2017/09/22	2032	01/02/2018	9.20	Call	Bond Future	1,995.4300	1.9954	1,988.7400	1.9887	(0.335)	0	0	7,500
2017/09/22	2032	01/02/2018	9.45	Put	Bond Future	1,901.7400	1.9017	1,890.9300	1.8909	(0.568)	0	0	0
2017/09/22	2032	01/02/2018	9.40	Put	Bond Future	2,057.6700	2.0577	2,046.7000	2.0467	(0.533)	0	0	0
2017/09/22	2032	01/02/2018	9.56	Call	Bond Future	3,418.5900	3.4186	3,412.9400	3.4129	(0.165)	0	0	0
2017/09/22	2032	01/02/2018	9.55	Put	Bond Future	1,617.9200	1.6179	1,607.5500	1.6075	(0.641)	0	0	0
2017/09/22	2032	01/02/2018			Bond Future	9.3068	94.6848	9.3062	94.6895	(0.007)	0.0000	0.0000	0
2017/09/22	2032	01/02/2018	9.30	Put	Bond Future	2,398.5100	2.3985	2,387.2800	2.3873	(0.468)	0	0	0
2017/09/22	2032	01/02/2018	9.30	Call	Bond Future	2,348.5700	2.3486	2,342.0200	2.3420	(0.279)	0	0	7,800
2017/09/22	2032	01/02/2018	9.57	Call	Bond Future	3,463.6500	3.4637	3,458.0500	3.4581	(0.162)	0	0	0
2017/09/22	2032	01/02/2018	9.57	Put	Bond Future	1,565.5000	1.5655	1,555.2200	1.5552	(0.657)	0	0	0
2017/09/22	2032	01/02/2018	9.20	Put	Bond Future	2,782.1400	2.7821	2,770.7700	2.7708	(0.409)	0	0	0
2017/09/22	2032	01/02/2018	9.45	Call	Bond Future	2,941.4100	2.9414	2,935.2800	2.9353	(0.208)	0	0	750
2017/09/22	2032	01/02/2018	9.40	Call	Bond Future	2,736.1900	2.7362	2,729.9000	2.7299	(0.230)	0	0	6,800
2017/09/22	2032	01/02/2018	9.56	Put	Bond Future	1,591.5400	1.5915	1,581.2100	1.5812	(0.649)	0	0	0
2017/09/22	2032	01/02/2018	9.55	Call	Bond Future	3,373.7900	3.3738	3,368.1000	3.3681	(0.169)	0	0	0
2017/09/22	2032	03/05/2018	9.70	Call	Bond Future	4,576.2900	4.5763	4,571.8700	4.5719	(0.097)	0	0	0
2017/09/22	2032	03/05/2018	9.71	Put	Bond Future	2,160.3000	2.1603	2,151.9400	2.1519	(0.387)	0	0	0
2017/09/22	2032	03/05/2018			Bond Future	9.3625	92.2904	9.3620	92.2944	(0.006)	0.0000	0.0000	0
2017/09/22	2032	03/05/2018	9.70	Put	Bond Future	2,186.1700	2.1862	2,177.7800	2.1778	(0.384)	0	0	0
2017/09/22	2032	03/05/2018	9.71	Call	Bond Future	4,619.8800	4.6199	4,615.4900	4.6155	(0.095)	0	0	0
2017/09/22	2032	03/05/2018	9.72	Call	Bond Future	4,663.9200	4.6639	4,659.5500	4.6595	(0.094)	0	0	0
2017/09/22	2032	03/05/2018	9.72	Put	Bond Future	2,134.9500	2.1350	2,126.6100	2.1266	(0.391)	0	0	0
2017/09/22	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2033	02/11/2017	110.07	Put	Bond Future	5,623.1800	5.6232	5,078.3700	5.0784	(9.689)	0	0	0
2017/09/22	2033	02/11/2017			Bond Future	104.4468	104.4468	104.9916	104.9916	0.522	0.0000	0.0000	5,234
2017/09/22	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2033	02/11/2017	110.09	Put	Bond Future	5,643.1800	5.6432	5,098.3700	5.0984	(9.654)	0	0	0
2017/09/22	2033	02/11/2017	110.08	Put	Bond Future	5,633.1800	5.6332	5,088.3700	5.0884	(9.671)	0	0	0
2017/09/22	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2033	01/02/2018			Bond Future	106.4040	106.4040	106.9590	106.9590	0.522	0.0000	0.0000	0
2017/09/22	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2033	01/02/2018	109.64	Put	Bond Future	3,235.9600	3.2360	2,681.0100	2.6810	(17.149)	0	0	0
2017/09/22	2033	01/02/2018	109.66	Put	Bond Future	3,255.9600	3.2560	2,701.0100	2.7010	(17.044)	0	0	0

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2017/09/22	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2033	01/02/2018	109.65	Put	Bond Future	3,245.9600	3.2460	2,691.0100	2.6910	(17.097)	0	0	0
2017/09/22	2033	03/05/2018	107.71	Put	Bond Future	369.5700	0.3696	0.0000	0.0000	(100.000)	0	0	0
2017/09/22	2033	03/05/2018			Bond Future	107.3404	107.3404	107.9044	107.9044	0.525	0.0000	0.0000	0
2017/09/22	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	204.4200	0.2044	100.000	0	0	0
2017/09/22	2033	03/05/2018	107.70	Put	Bond Future	359.5700	0.3596	0.0000	0.0000	(100.000)	0	0	0
2017/09/22	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	194.4200	0.1944	100.000	0	0	0
2017/09/22	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	214.4200	0.2144	100.000	0	0	0
2017/09/22	2033	03/05/2018	107.69	Put	Bond Future	349.5700	0.3496	0.0000	0.0000	(100.000)	0	0	0
2017/09/22	2037	02/11/2017	9.67	Put	Bond Future	1,313.5000	1.3135	1,207.5900	1.2076	(8.063)	0	0	0
2017/09/22	2037	02/11/2017			Bond Future	9.5809	92.8456	9.5549	93.0556	(0.271)	0.0000	0.0000	53,958
2017/09/22	2037	02/11/2017	9.66	Call	Bond Future	1,983.5300	1.9835	2,086.0000	2.0860	5.166	0	0	0
2017/09/22	2037	02/11/2017	9.66	Put	Bond Future	1,348.3000	1.3483	1,240.7200	1.2407	(7.979)	0	0	0
2017/09/22	2037	02/11/2017	9.67	Call	Bond Future	2,028.5300	2.0285	2,132.6700	2.1327	5.134	0	0	0
2017/09/22	2037	02/11/2017	9.65	Call	Bond Future	1,938.9500	1.9390	2,039.7600	2.0398	5.199	0	0	0
2017/09/22	2037	02/11/2017	9.65	Put	Bond Future	1,383.6400	1.3836	1,274.4000	1.2744	(7.895)	0	0	0
2017/09/22	2037	01/02/2018	9.82	Put	Bond Future	2,044.2600	2.0443	1,949.6900	1.9497	(4.626)	0	0	0
2017/09/22	2037	01/02/2018			Bond Future	9.6393	90.2975	9.6125	90.5115	(0.278)	0.0000	0.0000	160
2017/09/22	2037	01/02/2018	9.82	Call	Bond Future	3,467.8500	3.4679	3,587.2400	3.5872	3.443	0	0	0
2017/09/22	2037	01/02/2018	9.81	Put	Bond Future	2,076.1200	2.0761	1,980.5800	1.9806	(4.602)	0	0	0
2017/09/22	2037	01/02/2018	9.83	Call	Bond Future	3,514.1300	3.5141	3,634.4800	3.6345	3.425	0	0	0
2017/09/22	2037	01/02/2018	9.83	Put	Bond Future	2,012.7900	2.0128	1,919.1800	1.9192	(4.651)	0	0	0
2017/09/22	2037	01/02/2018	9.81	Call	Bond Future	3,421.8500	3.4219	3,540.2700	3.5403	3.461	0	0	0
2017/09/22	2037	03/05/2018	9.99	Call	Bond Future	4,884.5500	4.8845	5,011.4200	5.0114	2.597	0	0	0
2017/09/22	2037	03/05/2018	9.97	Put	Bond Future	2,704.8100	2.7048	2,613.0600	2.6131	(3.392)	0	0	0
2017/09/22	2037	03/05/2018			Bond Future	9.7002	91.9783	9.6726	92.1955	(0.284)	0.0000	0.0000	0
2017/09/22	2037	03/05/2018	9.99	Put	Bond Future	2,645.0900	2.6451	2,554.7300	2.5547	(3.416)	0	0	0
2017/09/22	2037	03/05/2018	9.97	Call	Bond Future	4,792.5400	4.7925	4,918.0200	4.9180	2.618	0	0	0
2017/09/22	2037	03/05/2018	9.98	Put	Bond Future	2,674.8100	2.6748	2,583.7600	2.5838	(3.404)	0	0	0
2017/09/22	2037	03/05/2018	9.98	Call	Bond Future	4,838.4600	4.8385	4,964.6400	4.9646	2.608	0	0	0
2017/09/22	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2038	02/11/2017			Bond Future	128.7853	128.7853	128.8802	128.8802	0.074	0.0000	0.0000	19,634
2017/09/22	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2038	02/11/2017	136.82	Put	Bond Future	8,034.6900	8.0347	7,939.8200	7.9398	(1.181)	0	0	0
2017/09/22	2038	02/11/2017	136.80	Put	Bond Future	8,014.6900	8.0147	7,919.8200	7.9198	(1.184)	0	0	0
2017/09/22	2038	02/11/2017	136.81	Put	Bond Future	8,024.6900	8.0247	7,929.8200	7.9298	(1.182)	0	0	0
2017/09/22	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2038	01/02/2018	136.95	Put	Bond Future	7,256.4600	7.2565	7,159.7200	7.1597	(1.333)	0	0	0
2017/09/22	2038	01/02/2018			Bond Future	129.6935	129.6935	129.7903	129.7903	0.075	0.0000	0.0000	0
2017/09/22	2038	01/02/2018	136.94	Put	Bond Future	7,246.4600	7.2465	7,149.7200	7.1497	(1.335)	0	0	0
2017/09/22	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2038	01/02/2018	136.93	Put	Bond Future	7,236.4600	7.2365	7,139.7200	7.1397	(1.337)	0	0	0
2017/09/22	2038	03/05/2018	132.28	Put	Bond Future	120.3600	0.1204	23.8600	0.0239	(80.176)	0	0	0
2017/09/22	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/22	2038	03/05/2018			Bond Future	132.1596		132.1596	132.2561	132.2561	0.073	0.0000	0.0000	0
2017/09/22	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2038	03/05/2018	132.27	Put	Bond Future	110.3600		0.1104	13.8600	0.0139	(87.441)	0	0	0
2017/09/22	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2038	03/05/2018	132.29	Put	Bond Future	130.3600		0.1304	33.8600	0.0339	(74.026)	0	0	0
2017/09/22	2040	02/11/2017	9.67	Put	Bond Future	1,993.4900		1.9935	1,791.2600	1.7913	(10.145)	0	0	0
2017/09/22	2040	02/11/2017			Bond Future	9.7168		95.9126	9.6756	96.2667	(0.424)	0.0000	0.0000	17,446
2017/09/22	2040	02/11/2017	9.66	Call	Bond Future	1,551.4100		1.5514	1,700.4800	1.7005	9.609	0	0	0
2017/09/22	2040	02/11/2017	9.66	Put	Bond Future	2,040.2300		2.0402	1,835.2900	1.8353	(10.045)	0	0	0
2017/09/22	2040	02/11/2017	9.67	Call	Bond Future	1,591.0100		1.5910	1,742.7900	1.7428	9.540	0	0	0
2017/09/22	2040	02/11/2017	9.65	Call	Bond Future	1,512.2900		1.5123	1,658.6500	1.6587	9.678	0	0	0
2017/09/22	2040	02/11/2017	9.65	Put	Bond Future	2,087.5800		2.0876	1,879.9300	1.8799	(9.947)	0	0	0
2017/09/22	2040	01/02/2018	9.89	Call	Bond Future	3,449.4700		3.4495	3,646.2700	3.6463	5.705	0	0	0
2017/09/22	2040	01/02/2018			Bond Future	9.7773		93.1707	9.7348	93.5313	(0.434)	0.0000	0.0000	0
2017/09/22	2040	01/02/2018	9.87	Call	Bond Future	3,357.0100		3.3570	3,550.5900	3.5506	5.766	0	0	0
2017/09/22	2040	01/02/2018	9.87	Put	Bond Future	2,577.6700		2.5777	2,410.6200	2.4106	(6.481)	0	0	0
2017/09/22	2040	01/02/2018	9.88	Put	Bond Future	2,540.3100		2.5403	2,374.8700	2.3749	(6.513)	0	0	0
2017/09/22	2040	01/02/2018	9.89	Put	Bond Future	2,503.3800		2.5034	2,339.5500	2.3396	(6.544)	0	0	0
2017/09/22	2040	01/02/2018	9.88	Call	Bond Future	3,403.0900		3.4031	3,598.2800	3.5983	5.736	0	0	0
2017/09/22	2040	03/05/2018	10.08	Put	Bond Future	3,093.3900		3.0934	2,940.1200	2.9401	(4.955)	0	0	0
2017/09/22	2040	03/05/2018			Bond Future	9.8402		94.9050	9.7965	95.2715	(0.444)	0.0000	0.0000	0
2017/09/22	2040	03/05/2018	10.07	Call	Bond Future	5,016.9500		5.0169	5,229.0500	5.2290	4.228	0	0	0
2017/09/22	2040	03/05/2018	10.07	Put	Bond Future	3,126.7500		3.1268	2,972.3300	2.9723	(4.939)	0	0	0
2017/09/22	2040	03/05/2018	10.08	Call	Bond Future	5,064.4200		5.0644	5,277.6700	5.2777	4.211	0	0	0
2017/09/22	2040	03/05/2018	10.06	Call	Bond Future	4,969.6600		4.9697	5,180.6100	5.1806	4.245	0	0	0
2017/09/22	2040	03/05/2018	10.06	Put	Bond Future	3,160.4000		3.1604	3,004.8300	3.0048	(4.922)	0	0	0
2017/09/22	2044	02/11/2017	9.68	Call	Bond Future	1,568.6300		1.5686	1,718.3800	1.7184	9.547	0	0	0
2017/09/22	2044	02/11/2017			Bond Future	9.7410		92.9943	9.6998	93.3525	(0.423)	0.0000	0.0000	26,425
2017/09/22	2044	02/11/2017	9.66	Call	Bond Future	1,490.5400		1.4905	1,634.8700	1.6349	9.683	0	0	0
2017/09/22	2044	02/11/2017	9.66	Put	Bond Future	2,197.3700		2.1974	1,983.5100	1.9835	(9.733)	0	0	0
2017/09/22	2044	02/11/2017	9.68	Put	Bond Future	2,099.9800		2.1000	1,891.5400	1.8915	(9.926)	0	0	0
2017/09/22	2044	02/11/2017	9.67	Call	Bond Future	1,529.2800		1.5293	1,676.3200	1.6763	9.615	0	0	0
2017/09/22	2044	02/11/2017	9.67	Put	Bond Future	2,148.3000		2.1483	1,937.1500	1.9372	(9.829)	0	0	0
2017/09/22	2044	01/02/2018	9.90	Put	Bond Future	2,598.7700		2.5988	2,431.1400	2.4311	(6.450)	0	0	0
2017/09/22	2044	01/02/2018	9.89	Call	Bond Future	3,407.4300		3.4074	3,602.9700	3.6030	5.739	0	0	0
2017/09/22	2044	01/02/2018			Bond Future	9.7995		90.3239	9.7571	90.6887	(0.433)	0.0000	0.0000	0
2017/09/22	2044	01/02/2018	9.90	Call	Bond Future	3,453.8000		3.4538	3,650.9700	3.6510	5.709	0	0	0
2017/09/22	2044	01/02/2018	9.89	Put	Bond Future	2,636.8400		2.6368	2,467.5800	2.4676	(6.419)	0	0	0
2017/09/22	2044	01/02/2018	9.91	Call	Bond Future	3,500.6800		3.5007	3,699.4700	3.6995	5.679	0	0	0
2017/09/22	2044	01/02/2018	9.91	Put	Bond Future	2,561.3600		2.5614	2,395.3500	2.3953	(6.481)	0	0	0
2017/09/22	2044	03/05/2018	10.10	Call	Bond Future	5,151.6700		5.1517	5,367.5200	5.3675	4.190	0	0	0
2017/09/22	2044	03/05/2018	10.09	Put	Bond Future	3,190.8900		3.1909	3,034.8100	3.0348	(4.891)	0	0	0
2017/09/22	2044	03/05/2018			Bond Future	9.8602		92.0051	9.8166	92.3759	(0.442)	0.0000	0.0000	0
2017/09/22	2044	03/05/2018	10.11	Call	Bond Future	5,199.5700		5.1996	5,416.5800	5.4166	4.174	0	0	0
2017/09/22	2044	03/05/2018	10.11	Put	Bond Future	3,123.3200		3.1233	2,969.5500	2.9695	(4.923)	0	0	0
2017/09/22	2044	03/05/2018	10.10	Put	Bond Future	3,156.9600		3.1570	3,002.0300	3.0020	(4.908)	0	0	0

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2017/09/22	2044	03/05/2018	10.09	Call	Bond Future	5,103.9400	5.1039	5,318.6400	5.3186	4.207	0	0	0
2017/09/22	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2046	02/11/2017	136.30	Put	Bond Future	12,165.9800	12.1660	12,173.9800	12.1740	0.066	0	0	0
2017/09/22	2046	02/11/2017			Bond Future	124.1340	124.1340	124.1260	124.1260	(0.006)	0.0000	0.0000	21,292
2017/09/22	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2046	02/11/2017	136.32	Put	Bond Future	12,185.9800	12.1860	12,193.9800	12.1940	0.066	0	0	0
2017/09/22	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2046	02/11/2017	136.31	Put	Bond Future	12,175.9800	12.1760	12,183.9800	12.1840	0.066	0	0	0
2017/09/22	2046	01/02/2018	132.92	Put	Bond Future	6,459.8100	6.4598	6,468.1200	6.4681	0.129	0	0	0
2017/09/22	2046	01/02/2018			Bond Future	126.4602	126.4602	126.4519	126.4519	(0.007)	0.0000	0.0000	0
2017/09/22	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2046	01/02/2018	132.91	Put	Bond Future	6,449.8100	6.4498	6,458.1200	6.4581	0.129	0	0	0
2017/09/22	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2046	01/02/2018	132.90	Put	Bond Future	6,439.8100	6.4398	6,448.1200	6.4481	0.129	0	0	0
2017/09/22	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2046	03/05/2018			Bond Future	127.2665	127.2665	127.2563	127.2563	(0.008)	0.0000	0.0000	0
2017/09/22	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2046	03/05/2018	127.93	Put	Bond Future	663.4600	0.6635	673.7500	0.6738	1.551	0	0	0
2017/09/22	2046	03/05/2018	127.95	Put	Bond Future	683.4600	0.6835	693.7500	0.6938	1.506	0	0	0
2017/09/22	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2046	03/05/2018	127.94	Put	Bond Future	673.4600	0.6735	683.7500	0.6838	1.528	0	0	0
2017/09/22	2050	02/11/2017	144.66	Put	Bond Future	12,444.7300	12.4447	11,863.1700	11.8632	(4.673)	0	0	0
2017/09/22	2050	02/11/2017	144.67	Put	Bond Future	12,454.7300	12.4547	11,873.1700	11.8732	(4.669)	0	0	0
2017/09/22	2050	02/11/2017			Bond Future	132.2153	132.2153	132.7968	132.7968	0.440	0.0000	0.0000	22,507
2017/09/22	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2050	02/11/2017	144.65	Put	Bond Future	12,434.7300	12.4347	11,853.1700	11.8532	(4.677)	0	0	0
2017/09/22	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2050	01/02/2018	140.23	Put	Bond Future	7,210.4100	7.2104	6,618.0200	6.6180	(8.216)	0	0	0
2017/09/22	2050	01/02/2018			Bond Future	133.0196	133.0196	133.6120	133.6120	0.445	0.0000	0.0000	0
2017/09/22	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2050	01/02/2018	140.25	Put	Bond Future	7,230.4100	7.2304	6,638.0200	6.6380	(8.193)	0	0	0
2017/09/22	2050	01/02/2018	140.24	Put	Bond Future	7,220.4100	7.2204	6,628.0200	6.6280	(8.204)	0	0	0
2017/09/22	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	2050	03/05/2018	135.62	Put	Bond Future	71.2000	0.0712	0.0000	0.0000	(100.000)	0	0	0
2017/09/22	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	540.4100	0.5404	100.000	0	0	0
2017/09/22	2050	03/05/2018			Bond Future	135.5488	135.5488	136.1504	136.1504	0.444	0.0000	0.0000	0
2017/09/22	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	530.4100	0.5304	100.000	0	0	0
2017/09/22	2050	03/05/2018	135.61	Put	Bond Future	61.2000	0.0612	0.0000	0.0000	(100.000)	0	0	0
2017/09/22	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	520.4100	0.5204	100.000	0	0	0
2017/09/22	2050	03/05/2018	135.63	Put	Bond Future	81.2000	0.0812	0.0000	0.0000	(100.000)	0	0	0
2017/09/22	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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2017/09/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	AL37	02/11/2017			Index Future	561.5910	561.5910	561.0510	561.0510	(0.096)	0.0000	0.0000	0
2017/09/22	AL37	01/02/2018			Index Future	571.9170	571.9170	571.3670	571.3670	(0.096)	0.0000	0.0000	0
2017/09/22	AL37	03/05/2018			Index Future	582.5640	582.5640	581.9990	581.9990	(0.097)	0.0000	0.0000	0
2017/09/22	AL7T	02/11/2017			Index Future	647.8210	647.8210	647.6490	647.6490	(0.027)	0.0000	0.0000	0
2017/09/22	AL7T	01/02/2018			Index Future	659.7320	659.7320	659.5580	659.5580	(0.026)	0.0000	0.0000	0
2017/09/22	AL7T	03/05/2018			Index Future	672.0140	672.0140	671.8310	671.8310	(0.027)	0.0000	0.0000	0
2017/09/22	ALBI	02/11/2017			Index Future	582.2010	582.2010	582.9520	582.9520	0.129	0.0000	0.0000	929
2017/09/22	ALBI	01/02/2018			Index Future	592.9050	592.9050	593.6710	593.6710	0.129	0.0000	0.0000	0
2017/09/22	ALBI	03/05/2018			Index Future	603.9430	603.9430	604.7180	604.7180	0.128	0.0000	0.0000	0
2017/09/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	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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2017/09/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	EL28	02/11/2017			Bond Future	127.5232	127.5232	127.5169	127.5169	(0.005)	0.0000	0.0000	0
2017/09/22	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	EL28	02/11/2017	133.87	Put	Bond Future	6,346.8200	6.3468	6,353.0700	6.3531	0.098	0	0	0
2017/09/22	EL28	02/11/2017	133.89	Put	Bond Future	6,366.8200	6.3668	6,373.0700	6.3731	0.098	0	0	0
2017/09/22	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	EL28	02/11/2017	133.88	Put	Bond Future	6,356.8200	6.3568	6,363.0700	6.3631	0.098	0	0	0
2017/09/22	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	
2017/09/22	EL28	01/02/2018			Bond Future	129.9129		129.9129	129.9065	129.9065	(0.005)	0.0000	0.0000	0
2017/09/22	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	EL28	01/02/2018	132.29	Put	Bond Future	2,377.0700		2.3771	2,383.5000	2.3835	0.271	0	0	0
2017/09/22	EL28	01/02/2018	132.31	Put	Bond Future	2,397.0700		2.3971	2,403.5000	2.4035	0.268	0	0	0
2017/09/22	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	EL28	01/02/2018	132.30	Put	Bond Future	2,387.0700		2.3871	2,393.5000	2.3935	0.269	0	0	0
2017/09/22	EL28	03/05/2018	133.20	Put	Bond Future	816.9200		0.8169	825.3800	0.8254	1.036	0	0	0
2017/09/22	EL28	03/05/2018			Bond Future	132.3831		132.3831	132.3746	132.3746	(0.006)	0.0000	0.0000	0
2017/09/22	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	EL28	03/05/2018	133.19	Put	Bond Future	806.9200		0.8069	815.3800	0.8154	1.048	0	0	0
2017/09/22	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	EL28	03/05/2018	133.18	Put	Bond Future	796.9200		0.7969	805.3800	0.8054	1.062	0	0	0
2017/09/22	ES33	02/11/2017	10.67	Call	Bond Future	159.7600		0.1598	355.6700	0.3557	122.628	0	0	0
2017/09/22	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	ES33	02/11/2017			Bond Future	10.6442		77.2454	10.6127	77.4413	(0.296)	0.0000	0.0000	9,466
2017/09/22	ES33	02/11/2017	10.68	Call	Bond Future	221.5400		0.2215	417.4500	0.4174	88.431	0	0	0
2017/09/22	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	ES33	02/11/2017	10.66	Call	Bond Future	97.9000		0.0979	293.8100	0.2938	200.112	0	0	0
2017/09/22	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	ES33	01/02/2018	10.99	Call	Bond Future	1,472.1600		1.4722	1,671.7100	1.6717	13.555	0	0	0
2017/09/22	ES33	01/02/2018			Bond Future	10.7452		78.6656	10.7126	78.8652	(0.304)	0.0000	0.0000	0
2017/09/22	ES33	01/02/2018	11.00	Call	Bond Future	1,531.3900		1.5314	1,730.9400	1.7309	13.031	0	0	0
2017/09/22	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	ES33	01/02/2018	11.01	Call	Bond Future	1,590.5400		1.5905	1,790.0900	1.7901	12.546	0	0	0
2017/09/22	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	ES33	03/05/2018	11.22	Call	Bond Future	2,210.5600		2.2106	2,413.2200	2.4132	9.168	0	0	0
2017/09/22	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	ES33	03/05/2018			Bond Future	10.8438		76.3386	10.8101	76.5412	(0.311)	0.0000	0.0000	0
2017/09/22	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	ES33	03/05/2018	11.20	Call	Bond Future	2,095.4900		2.0955	2,298.1500	2.2981	9.671	0	0	0
2017/09/22	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	ES33	03/05/2018	11.21	Call	Bond Future	2,153.0600		2.1531	2,355.7200	2.3557	9.413	0	0	0
2017/09/22	ES42	02/11/2017			Bond Future	10.9344		79.6785	10.8927	79.9700	(0.381)	0.0000	0.0000	7,957
2017/09/22	ES42	01/02/2018			Bond Future	11.0335		81.1434	10.9903	81.4404	(0.391)	0.0000	0.0000	0
2017/09/22	ES42	03/05/2018			Bond Future	11.1351		78.3927	11.0905	78.6945	(0.400)	0.0000	0.0000	0
2017/09/22	GOVI	02/11/2017	572.45	Call	GOVI	83,750.0000		8.3750	90,470.0000	9.0470	8.024	0	0	0
2017/09/22	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	GOVI	02/11/2017			GOVI	580.8250		580.8250	581.4970	581.4970	0.116	0.0000	0.0000	671
2017/09/22	GOVI	02/11/2017	572.46	Call	GOVI	83,650.0000		8.3650	90,370.0000	9.0370	8.033	0	0	0
2017/09/22	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	GOVI	02/11/2017	572.44	Call	GOVI	83,850.0000		8.3850	90,570.0000	9.0570	8.014	0	0	0
2017/09/22	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
2017/09/22	GOVI	01/02/2018			GOVI	591.5040		591.5040	592.1880	0.116	0.0000	0.0000	0
2017/09/22	GOVI	01/02/2018	581.03	Call	GOVI	104,740.0000	10.4740	111,580.0000	11.1580	6.530	0	0	0
2017/09/22	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	GOVI	01/02/2018	581.04	Call	GOVI	104,640.0000	10.4640	111,480.0000	11.1480	6.537	0	0	0
2017/09/22	GOVI	01/02/2018	581.02	Call	GOVI	104,840.0000	10.4840	111,680.0000	11.1680	6.524	0	0	0
2017/09/22	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	GOVI	03/05/2018	590.27	Call	GOVI	122,460.0000	12.2460	129,380.0000	12.9380	5.651	0	0	0
2017/09/22	GOVI	03/05/2018	590.29	Call	GOVI	122,260.0000	12.2260	129,180.0000	12.9180	5.660	0	0	0
2017/09/22	GOVI	03/05/2018			GOVI	602.5160	602.5160	603.2080	603.2080	0.115	0.0000	0.0000	0
2017/09/22	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	GOVI	03/05/2018	590.28	Call	GOVI	122,360.0000	12.2360	129,280.0000	12.9280	5.655	0	0	0
2017/09/22	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/22	IGOV	02/11/2017			Index Future	250.6510	250.6510	250.8240	250.8240	0.069	0.0000	0.0000	1,166
2017/09/22	IGOV	01/02/2018			Index Future	255.3480	255.3480	255.5240	255.5240	0.069	0.0000	0.0000	0
2017/09/22	IGOV	03/05/2018			Index Future	260.2040	260.2040	260.3790	260.3790	0.067	0.0000	0.0000	0
2017/09/22	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/22	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0
2017/09/22	IS01	15/03/2018			Interest Rate Swap	99.6646	99.6646	99.6659	99.6659	0.001	0.0000	0.0000	0
2017/09/22	IS01	21/06/2018			Interest Rate Swap	99.7423	99.7423	99.7522	99.7522	0.010	0.0000	0.0000	0
2017/09/22	IS01	20/09/2018			Interest Rate Swap	99.8230	99.8230	99.8348	99.8348	0.012	0.0000	0.0000	0
2017/09/22	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/09/22	IS02	16/03/2018			Interest Rate Swap	98.9460	98.9460	98.9481	98.9481	0.002	0.0000	0.0000	0
2017/09/22	IS02	15/06/2018			Interest Rate Swap	98.4398	98.4398	98.4483	98.4483	0.009	0.0000	0.0000	0
2017/09/22	IS02	21/09/2018			Interest Rate Swap	98.2894	98.2894	98.3016	98.3016	0.012	0.0000	0.0000	0
2017/09/22	IS02	21/12/2018			Interest Rate Swap	98.6000	98.6000	98.6100	98.6100	0.010	0.0000	0.0000	0
2017/09/22	IS02	15/03/2019			Interest Rate Swap	98.9281	98.9281	98.9392	98.9392	0.011	0.0000	0.0000	0
2017/09/22	IS02	21/06/2019			Interest Rate Swap	99.2436	99.2436	99.2525	99.2525	0.009	0.0000	0.0000	0
2017/09/22	IS02	20/09/2019			Interest Rate Swap	99.5882	99.5882	99.5959	99.5959	0.008	0.0000	0.0000	0
2017/09/22	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	IS05	17/12/2020			Interest Rate Swap	95.4853	95.4853	95.5368	95.5368	0.054	0.0000	0.0000	0
2017/09/22	IS05	16/03/2021			Interest Rate Swap	94.6470	94.6470	94.7218	94.7218	0.079	0.0000	0.0000	0
2017/09/22	IS05	15/06/2021			Interest Rate Swap	93.7799	93.7799	93.8779	93.8779	0.104	0.0000	0.0000	0
2017/09/22	IS05	21/09/2021			Interest Rate Swap	93.8894	93.8894	94.0090	94.0090	0.127	0.0000	0.0000	0
2017/09/22	IS05	21/12/2021			Interest Rate Swap	96.0363	96.0363	96.1703	96.1703	0.140	0.0000	0.0000	51
2017/09/22	IS05	15/03/2022			Interest Rate Swap	96.1318	96.1318	96.2775	96.2775	0.152	0.0000	0.0000	0
2017/09/22	IS05	21/06/2022			Interest Rate Swap	97.2800	97.2800	97.4366	97.4366	0.161	0.0000	0.0000	0
2017/09/22	IS05	20/09/2022			Interest Rate Swap	99.4558	99.4558	99.6193	99.6193	0.164	0.0000	0.0000	0
2017/09/22	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
2017/09/22	IS10	17/12/2025			Interest Rate Swap	93.8831	93.8831	94.0193	94.0193	0.145	0.0000	0.0000	0
2017/09/22	IS10	16/03/2026			Interest Rate Swap	90.8805	90.8805	91.0057	91.0057	0.138	0.0000	0.0000	0
2017/09/22	IS10	15/06/2026			Interest Rate Swap	89.6272	89.6272	89.7394	89.7394	0.125	0.0000	0.0000	0
2017/09/22	IS10	21/09/2026			Interest Rate Swap	91.7960	91.7960	91.8963	91.8963	0.109	0.0000	0.0000	0
2017/09/22	IS10	21/12/2026			Interest Rate Swap	95.5931	95.5931	95.6866	95.6866	0.098	0.0000	0.0000	0
2017/09/22	IS10	15/03/2027			Interest Rate Swap	94.1497	94.1497	94.2456	94.2456	0.102	0.0000	0.0000	0
2017/09/22	IS10	21/06/2027			Interest Rate Swap	96.2176	96.2176	96.3137	96.3137	0.100	0.0000	0.0000	0
2017/09/22	IS10	20/09/2027			Interest Rate Swap	99.9598	99.9598	100.0520	100.0520	0.092	0.0000	0.0000	0
2017/09/22	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/22	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	7.0200	92.9800	1.739	0.0000	0.0000	0
2017/09/22	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	7.0000	93.0000	1.744	0.0000	0.0000	0
2017/09/22	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.9000	93.1000	2.071	0.0000	0.0000	0
2017/09/22	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.8600	93.1400	1.630	0.0000	0.0000	0
2017/09/22	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.7900	93.2100	1.799	0.0000	0.0000	0
2017/09/22	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.7500	93.2500	1.351	0.0000	0.0000	2,500
2017/09/22	JBAF	18/04/2018			Jibar Tradeable Future	6.7100	6.7100	6.7000	93.3000	(0.149)	0.0000	0.0000	0
2017/09/22	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.6700	93.3300	1.677	0.0000	0.0000	0
2017/09/22	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.6700	93.3300	1.832	0.0000	0.0000	0
2017/09/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/22	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.6900	93.3100	1.672	0.0000	0.0000	0
2017/09/22	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.7300	93.2700	1.355	0.0000	0.0000	0
2017/09/22	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.8000	93.2000	1.341	0.0000	0.0000	0
2017/09/22	R023	02/11/2017	8.56	Call	Bond Future	3,339.1700	3.3392	3,253.0900	3.2531	(2.578)	0	0	0
2017/09/22	R023	02/11/2017			Bond Future	7.7662	101.3693	7.7864	101.2827	0.260	0.0000	0.0000	57,147
2017/09/22	R023	02/11/2017	8.56	Put	Bond Future	6.3500	0.0064	6.8500	0.0069	7.874	0	0	0
2017/09/22	R023	02/11/2017	8.58	Put	Bond Future	5.4300	0.0054	5.8600	0.0059	7.919	0	0	0
2017/09/22	R023	02/11/2017	8.57	Call	Bond Future	3,379.8000	3.3798	3,293.6800	3.2937	(2.548)	0	0	0
2017/09/22	R023	02/11/2017	8.57	Put	Bond Future	5.8800	0.0059	6.3400	0.0063	7.823	0	0	0
2017/09/22	R023	02/11/2017	8.58	Call	Bond Future	3,420.4400	3.4204	3,334.2900	3.3343	(2.519)	0	0	0
2017/09/22	R023	01/02/2018	8.33	Put	Bond Future	333.4300	0.3334	349.1700	0.3492	4.721	0	0	0
2017/09/22	R023	01/02/2018			Bond Future	7.7896	103.2332	7.8110	103.1451	0.275	0.0000	0.0000	0
2017/09/22	R023	01/02/2018	8.32	Call	Bond Future	2,494.9500	2.4950	2,422.9000	2.4229	(2.888)	0	0	0
2017/09/22	R023	01/02/2018	8.32	Put	Bond Future	341.4800	0.3415	357.5500	0.3576	4.706	0	0	0
2017/09/22	R023	01/02/2018	8.33	Call	Bond Future	2,526.9500	2.5269	2,454.5700	2.4546	(2.864)	0	0	0
2017/09/22	R023	01/02/2018	8.31	Call	Bond Future	2,463.2800	2.4633	2,391.5700	2.3916	(2.911)	0	0	0
2017/09/22	R023	01/02/2018	8.31	Put	Bond Future	349.8800	0.3499	366.2900	0.3663	4.690	0	0	0
2017/09/22	R023	03/05/2018	8.27	Call	Bond Future	2,489.3600	2.4894	2,423.1500	2.4231	(2.660)	0	0	0
2017/09/22	R023	03/05/2018			Bond Future	7.8033	101.2251	7.8263	101.1345	0.294	0.0000	0.0000	0
2017/09/22	R023	03/05/2018	8.27	Put	Bond Future	668.4500	0.6684	692.8300	0.6928	3.647	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
2017/09/22	R023	03/05/2018	8.28	Call	Bond Future	2,516.7000	2.5167	2,450.1600	2.4502	(2.644)	0	0	0
2017/09/22	R023	03/05/2018	8.29	Put	Bond Future	646.4100	0.6464	670.1400	0.6701	3.671	0	0	0
2017/09/22	R023	03/05/2018	8.28	Put	Bond Future	657.2200	0.6572	681.2700	0.6813	3.659	0	0	0
2017/09/22	R023	03/05/2018	8.29	Call	Bond Future	2,544.4400	2.5444	2,477.5800	2.4776	(2.628)	0	0	0
2017/09/22	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R035	02/11/2017			Bond Future	9.4674	96.6475	9.4363	96.9004	(0.328)	0.0000	0.0000	37,174
2017/09/22	R035	02/11/2017	9.60	Call	Bond Future	1,067.2500	1.0672	1,320.1000	1.3201	23.692	0	0	0
2017/09/22	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R035	02/11/2017	9.61	Call	Bond Future	1,146.9900	1.1470	1,399.8400	1.3998	22.045	0	0	0
2017/09/22	R035	02/11/2017	9.59	Call	Bond Future	987.4100	0.9874	1,240.2600	1.2403	25.607	0	0	0
2017/09/22	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R035	01/02/2018	9.75	Call	Bond Future	1,743.4800	1.7435	2,001.0200	2.0010	14.772	0	0	0
2017/09/22	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R035	01/02/2018			Bond Future	9.5292	98.4246	9.4971	98.6821	(0.337)	0.0000	0.0000	0
2017/09/22	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R035	01/02/2018	9.73	Call	Bond Future	1,587.5800	1.5876	1,845.1200	1.8451	16.222	0	0	0
2017/09/22	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R035	01/02/2018	9.74	Call	Bond Future	1,665.5800	1.6656	1,923.1200	1.9231	15.462	0	0	0
2017/09/22	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R035	03/05/2018			Bond Future	9.5863	95.7565	9.5533	96.0181	(0.344)	0.0000	0.0000	0
2017/09/22	R035	03/05/2018	9.90	Call	Bond Future	2,431.4300	2.4314	2,693.0200	2.6930	10.759	0	0	0
2017/09/22	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R035	03/05/2018	9.91	Call	Bond Future	2,507.3900	2.5074	2,768.9800	2.7690	10.433	0	0	0
2017/09/22	R035	03/05/2018	9.89	Call	Bond Future	2,355.3800	2.3554	2,616.9700	2.6170	11.106	0	0	0
2017/09/22	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R186	02/11/2017	8.89	Put	Bond Future	266.0900	0.2661	262.2700	0.2623	(1.436)	0	0	0
2017/09/22	R186	02/11/2017	8.88	Call	Bond Future	3,087.8700	3.0879	3,052.7500	3.0527	(1.137)	0	0	0
2017/09/22	R186	02/11/2017	8.75	Put	Bond Future	454.2400	0.4542	450.7000	0.4507	(0.779)	0	0	0
2017/09/22	R186	02/11/2017			Bond Future	8.4592	116.7613	8.4638	116.7300	0.054	0.0000	0.0000	135,829
2017/09/22	R186	02/11/2017	8.75	Call	Bond Future	2,406.8600	2.4069	2,372.0200	2.3720	(1.448)	0	0	0
2017/09/22	R186	02/11/2017	8.89	Call	Bond Future	3,142.6300	3.1426	3,107.5100	3.1075	(1.118)	0	0	0
2017/09/22	R186	02/11/2017	8.88	Put	Bond Future	276.9800	0.2770	273.1600	0.2732	(1.379)	0	0	0
2017/09/22	R186	02/11/2017	8.90	Call	Bond Future	3,197.7800	3.1978	3,162.6900	3.1627	(1.097)	0	0	0
2017/09/22	R186	02/11/2017	8.90	Put	Bond Future	255.6400	0.2556	251.8500	0.2518	(1.483)	0	0	0
2017/09/22	R186	02/11/2017	8.60	Call	Bond Future	1,711.2300	1.7112	1,678.1400	1.6781	(1.934)	0	0	0
2017/09/22	R186	02/11/2017	8.60	Put	Bond Future	760.0200	0.7600	758.2300	0.7582	(0.236)	0	0	3,750
2017/09/22	R186	02/11/2017	9.00	Call	Bond Future	3,763.8800	3.7639	3,729.1400	3.7291	(0.923)	0	0	0
2017/09/22	R186	02/11/2017	9.00	Put	Bond Future	168.5700	0.1686	165.1300	0.1651	(2.041)	0	0	5,000
2017/09/22	R186	01/02/2018	9.00	Call	Bond Future	4,018.3700	4.0184	3,988.5100	3.9885	(0.743)	0	0	0
2017/09/22	R186	01/02/2018	9.25	Call	Bond Future	5,281.5000	5.2815	5,250.1400	5.2501	(0.594)	0	0	0
2017/09/22	R186	01/02/2018	8.50	Put	Bond Future	1,948.6600	1.9487	1,957.0300	1.9570	0.430	0	0	0
2017/09/22	R186	01/02/2018	8.96	Call	Bond Future	3,827.8500	3.8279	3,798.3200	3.7983	(0.771)	0	0	0
2017/09/22	R186	01/02/2018			Bond Future	8.5019	113.6082	8.5067	113.5764	0.056	0.0000	0.0000	198
2017/09/22	R186	01/02/2018	7.75	Put	Bond Future	5,481.8100	5.4818	5,504.9700	5.5050	0.422	0	0	0
2017/09/22	R186	01/02/2018	7.75	Call	Bond Future	345.1800	0.3452	336.5700	0.3366	(2.494)	0	0	1,460
2017/09/22	R186	01/02/2018	8.50	Call	Bond Future	1,936.2600	1.9363	1,912.8600	1.9129	(1.209)	0	0	1,460

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2017/09/22	R186	01/02/2018	9.00	Put	Bond Future	777.6000	0.7776	779.5100	0.7795	0.246	0	0	6,200
2017/09/22	R186	01/02/2018	8.75	Put	Bond Future	1,260.5100	1.2605	1,265.0200	1.2650	0.358	0	0	820
2017/09/22	R186	01/02/2018	9.25	Put	Bond Future	460.9300	0.4609	461.3400	0.4613	0.089	0	0	820
2017/09/22	R186	01/02/2018	8.97	Call	Bond Future	3,875.0300	3.8750	3,845.4200	3.8454	(0.764)	0	0	0
2017/09/22	R186	01/02/2018	8.96	Put	Bond Future	842.7100	0.8427	844.9500	0.8450	0.266	0	0	0
2017/09/22	R186	01/02/2018	8.75	Call	Bond Future	2,890.5200	2.8905	2,863.2600	2.8633	(0.943)	0	0	0
2017/09/22	R186	01/02/2018	8.97	Put	Bond Future	825.9100	0.8259	828.0700	0.8281	0.262	0	0	0
2017/09/22	R186	01/02/2018	8.98	Call	Bond Future	3,922.6700	3.9227	3,892.9800	3.8930	(0.757)	0	0	0
2017/09/22	R186	01/02/2018	8.98	Put	Bond Future	809.6100	0.8096	811.6900	0.8117	0.257	0	0	0
2017/09/22	R186	03/05/2018	8.91	Put	Bond Future	1,646.8800	1.6469	1,653.0600	1.6531	0.375	0	0	0
2017/09/22	R186	03/05/2018	8.92	Call	Bond Future	4,023.0200	4.0230	3,995.7800	3.9958	(0.677)	0	0	0
2017/09/22	R186	03/05/2018			Bond Future	8.5442	115.7230	8.5494	115.6897	0.060	0.0000	0.0000	0
2017/09/22	R186	03/05/2018	8.93	Call	Bond Future	4,064.7500	4.0648	4,037.4000	4.0374	(0.673)	0	0	0
2017/09/22	R186	03/05/2018	8.93	Put	Bond Future	1,603.9900	1.6040	1,609.9700	1.6100	0.373	0	0	0
2017/09/22	R186	03/05/2018	8.91	Call	Bond Future	3,981.8200	3.9818	3,954.6700	3.9547	(0.682)	0	0	0
2017/09/22	R186	03/05/2018	8.92	Put	Bond Future	1,625.1500	1.6251	1,631.2400	1.6312	0.375	0	0	0
2017/09/22	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R197	02/11/2017	305.15	Put	Bond Future	3,503.0200	3.5030	3,524.3800	3.5244	0.610	0	0	0
2017/09/22	R197	02/11/2017			Bond Future	301.6470	301.6470	301.6256	301.6256	(0.007)	0.0000	0.0000	2,350
2017/09/22	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R197	02/11/2017	305.17	Put	Bond Future	3,523.0200	3.5230	3,544.3800	3.5444	0.606	0	0	0
2017/09/22	R197	02/11/2017	305.16	Put	Bond Future	3,513.0200	3.5130	3,534.3800	3.5344	0.608	0	0	0
2017/09/22	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R197	01/02/2018	301.68	Put	Bond Future	1,354.3300	1.3543	1,376.3100	1.3763	1.623	0	0	0
2017/09/22	R197	01/02/2018			Bond Future	300.3257	300.3257	300.3037	300.3037	(0.007)	0.0000	0.0000	0
2017/09/22	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R197	01/02/2018	301.67	Put	Bond Future	1,344.3300	1.3443	1,366.3100	1.3663	1.635	0	0	0
2017/09/22	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R197	01/02/2018	301.66	Put	Bond Future	1,334.3300	1.3343	1,356.3100	1.3563	1.647	0	0	0
2017/09/22	R197	03/05/2018	304.46	Call	Bond Future	1,576.0300	1.5760	1,549.2000	1.5492	(1.702)	0	0	0
2017/09/22	R197	03/05/2018			Bond Future	306.0360	306.0360	306.0092	306.0092	(0.009)	0.0000	0.0000	0
2017/09/22	R197	03/05/2018	304.44	Call	Bond Future	1,596.0300	1.5960	1,569.2000	1.5692	(1.681)	0	0	0
2017/09/22	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R197	03/05/2018	304.45	Call	Bond Future	1,586.0300	1.5860	1,559.2000	1.5592	(1.692)	0	0	0
2017/09/22	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R202	02/11/2017	253.89	Call	Bond Future	0.3700	0.0004	0.3100	0.0003	(16.216)	0	0	0
2017/09/22	R202	02/11/2017			Bond Future	241.3563	241.3563	241.3405	241.3405	(0.007)	0.0000	0.0000	28,647
2017/09/22	R202	02/11/2017	253.89	Put	Bond Future	12,534.0300	12.5340	12,549.8300	12.5498	0.126	0	0	0
2017/09/22	R202	02/11/2017	253.90	Call	Bond Future	0.3700	0.0004	0.3100	0.0003	(16.216)	0	0	0
2017/09/22	R202	02/11/2017	253.91	Put	Bond Future	12,554.0300	12.5540	12,569.8200	12.5698	0.126	0	0	0
2017/09/22	R202	02/11/2017	253.90	Put	Bond Future	12,544.0300	12.5440	12,559.8300	12.5598	0.126	0	0	0
2017/09/22	R202	02/11/2017	253.91	Call	Bond Future	0.3700	0.0004	0.3000	0.0003	(18.919)	0	0	0
2017/09/22	R202	01/02/2018	249.07	Call	Bond Future	559.8500	0.5598	551.1300	0.5511	(1.558)	0	0	0
2017/09/22	R202	01/02/2018	249.06	Put	Bond Future	7,446.5500	7.4465	7,453.9700	7.4540	0.100	0	0	0

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2017/09/22	R202	01/02/2018			Bond Future	242.1748	242.1748	242.1587	242.1587	(0.007)	0.0000	0.0000	0
2017/09/22	R202	01/02/2018	249.08	Call	Bond Future	558.3200	0.5583	549.6100	0.5496	(1.560)	0	0	0
2017/09/22	R202	01/02/2018	249.08	Put	Bond Future	7,463.4800	7.4635	7,470.9300	7.4709	0.100	0	0	0
2017/09/22	R202	01/02/2018	249.07	Put	Bond Future	7,455.0100	7.4550	7,462.4500	7.4625	0.100	0	0	0
2017/09/22	R202	01/02/2018	249.06	Call	Bond Future	561.3900	0.5614	552.6500	0.5527	(1.557)	0	0	0
2017/09/22	R202	03/05/2018	247.48	Put	Bond Future	3,906.0600	3.9061	3,908.7900	3.9088	0.070	0	0	0
2017/09/22	R202	03/05/2018	247.47	Call	Bond Future	3,210.3300	3.2103	3,192.8000	3.1928	(0.546)	0	0	0
2017/09/22	R202	03/05/2018			Bond Future	246.7797	246.7797	246.7594	246.7594	(0.008)	0.0000	0.0000	0
2017/09/22	R202	03/05/2018	247.48	Call	Bond Future	3,205.7100	3.2057	3,188.2000	3.1882	(0.546)	0	0	0
2017/09/22	R202	03/05/2018	247.47	Put	Bond Future	3,900.6800	3.9007	3,903.3900	3.9034	0.069	0	0	0
2017/09/22	R202	03/05/2018	247.49	Call	Bond Future	3,201.1000	3.2011	3,183.5900	3.1836	(0.547)	0	0	0
2017/09/22	R202	03/05/2018	247.49	Put	Bond Future	3,911.4500	3.9114	3,914.1800	3.9142	0.070	0	0	0
2017/09/22	R204	02/11/2017	7.76	Put	Bond Future	1,483.4500	1.4834	1,482.9300	1.4829	(0.035)	0	0	0
2017/09/22	R204	02/11/2017			Bond Future	6.7971	104.3027	6.8481	104.2481	0.750	0.0000	0.0000	43,883
2017/09/22	R204	02/11/2017	7.75	Call	Bond Future	2,502.9900	2.5030	2,447.8500	2.4478	(2.203)	0	0	0
2017/09/22	R204	02/11/2017	7.75	Put	Bond Future	1,487.9600	1.4880	1,487.4800	1.4875	(0.032)	0	0	0
2017/09/22	R204	02/11/2017	7.76	Call	Bond Future	2,509.0500	2.5091	2,453.8700	2.4539	(2.199)	0	0	0
2017/09/22	R204	02/11/2017	7.74	Call	Bond Future	2,496.9300	2.4969	2,441.8300	2.4418	(2.207)	0	0	0
2017/09/22	R204	02/11/2017	7.74	Put	Bond Future	1,492.4800	1.4925	1,492.0400	1.4920	(0.029)	0	0	0
2017/09/22	R204	01/02/2018	7.27	Call	Bond Future	3,488.2500	3.4882	3,446.1000	3.4461	(1.208)	0	0	0
2017/09/22	R204	01/02/2018			Bond Future	6.6052	102.1825	6.6712	102.1269	0.999	0.0000	0.0000	0
2017/09/22	R204	01/02/2018	7.25	Call	Bond Future	3,479.7000	3.4797	3,437.6000	3.4376	(1.210)	0	0	0
2017/09/22	R204	01/02/2018	7.25	Put	Bond Future	2,938.7000	2.9387	2,952.1800	2.9522	0.459	0	0	0
2017/09/22	R204	01/02/2018	7.27	Put	Bond Future	2,930.5400	2.9305	2,943.9700	2.9440	0.458	0	0	0
2017/09/22	R204	01/02/2018	7.26	Call	Bond Future	3,483.9800	3.4840	3,441.8500	3.4419	(1.209)	0	0	0
2017/09/22	R204	01/02/2018	7.26	Put	Bond Future	2,934.6200	2.9346	2,948.0700	2.9481	0.458	0	0	0
2017/09/22	R204	03/05/2018	7.10	Put	Bond Future	4,271.9000	4.2719	4,288.2800	4.2883	0.383	0	0	0
2017/09/22	R204	03/05/2018			Bond Future	6.2282	104.0846	6.3229	104.0271	1.520	0.0000	0.0000	0
2017/09/22	R204	03/05/2018	7.09	Call	Bond Future	4,796.0100	4.7960	4,754.9200	4.7549	(0.857)	0	0	0
2017/09/22	R204	03/05/2018	7.09	Put	Bond Future	4,274.9300	4.2749	4,291.3200	4.2913	0.383	0	0	0
2017/09/22	R204	03/05/2018	7.10	Call	Bond Future	4,799.0000	4.7990	4,757.9000	4.7579	(0.856)	0	0	0
2017/09/22	R204	03/05/2018	7.08	Call	Bond Future	4,793.0200	4.7930	4,751.9500	4.7519	(0.857)	0	0	0
2017/09/22	R204	03/05/2018	7.08	Put	Bond Future	4,277.9600	4.2780	4,294.3700	4.2944	0.384	0	0	0
2017/09/22	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R207	02/11/2017	8.03	Call	Bond Future	1,886.4800	1.8865	1,801.3600	1.8014	(4.512)	0	0	0
2017/09/22	R207	02/11/2017			Bond Future	7.0756	102.5986	7.1182	102.5135	0.602	0.0000	0.0000	41,067
2017/09/22	R207	02/11/2017	8.04	Call	Bond Future	1,906.0100	1.9060	1,820.8900	1.8209	(4.466)	0	0	0
2017/09/22	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R207	02/11/2017	8.05	Call	Bond Future	1,925.5300	1.9255	1,840.4100	1.8404	(4.421)	0	0	0
2017/09/22	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R207	01/02/2018	7.61	Put	Bond Future	58.1900	0.0582	69.1900	0.0692	18.904	0	0	0
2017/09/22	R207	01/02/2018	7.60	Call	Bond Future	1,090.9600	1.0910	1,015.6600	1.0157	(6.902)	0	0	0
2017/09/22	R207	01/02/2018			Bond Future	7.0202	100.8439	7.0686	100.7573	0.690	0.0000	0.0000	0
2017/09/22	R207	01/02/2018	7.61	Call	Bond Future	1,106.5700	1.1066	1,030.9400	1.0309	(6.835)	0	0	0
2017/09/22	R207	01/02/2018	7.60	Put	Bond Future	60.2300	0.0602	71.5600	0.0716	18.811	0	0	0
2017/09/22	R207	01/02/2018	7.62	Call	Bond Future	1,122.1200	1.1221	1,046.1600	1.0462	(6.769)	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
2017/09/22	R207	01/02/2018	7.62	Put	Bond Future	56.0900	0.0561	66.7600	0.0668	19.023	0	0	0
2017/09/22	R207	03/05/2018	7.57	Call	Bond Future	1,085.3300	1.0853	1,013.1500	1.0131	(6.651)	0	0	0
2017/09/22	R207	03/05/2018	7.56	Put	Bond Future	116.0400	0.1160	133.2700	0.1333	14.848	0	0	0
2017/09/22	R207	03/05/2018			Bond Future	6.9485	102.7211	7.0051	102.6320	0.815	0.0000	0.0000	0
2017/09/22	R207	03/05/2018	7.58	Call	Bond Future	1,098.3800	1.0984	1,025.8900	1.0259	(6.600)	0	0	0
2017/09/22	R207	03/05/2018	7.58	Put	Bond Future	110.7900	0.1108	127.3800	0.1274	14.974	0	0	0
2017/09/22	R207	03/05/2018	7.57	Put	Bond Future	113.2800	0.1133	130.1800	0.1302	14.919	0	0	0
2017/09/22	R207	03/05/2018	7.56	Call	Bond Future	1,072.5500	1.0725	1,000.7000	1.0007	(6.699)	0	0	0
2017/09/22	R208	02/11/2017	8.19	Call	Bond Future	2,499.1800	2.4992	2,377.8800	2.3779	(4.854)	0	0	0
2017/09/22	R208	02/11/2017	8.18	Put	Bond Future	0.1900	0.0002	0.2900	0.0003	52.632	0	0	0
2017/09/22	R208	02/11/2017			Bond Future	7.3235	98.9979	7.3649	98.8765	0.566	0.0000	0.0000	31,771
2017/09/22	R208	02/11/2017	8.20	Call	Bond Future	2,527.5400	2.5275	2,406.2300	2.4062	(4.800)	0	0	0
2017/09/22	R208	02/11/2017	8.20	Put	Bond Future	0.1500	0.0002	0.2300	0.0002	53.333	0	0	0
2017/09/22	R208	02/11/2017	8.19	Put	Bond Future	0.1700	0.0002	0.2600	0.0003	52.941	0	0	0
2017/09/22	R208	02/11/2017	8.18	Call	Bond Future	2,470.8000	2.4708	2,349.5100	2.3495	(4.909)	0	0	0
2017/09/22	R208	01/02/2018	7.85	Put	Bond Future	148.9800	0.1490	170.1800	0.1702	14.230	0	0	0
2017/09/22	R208	01/02/2018			Bond Future	7.3147	100.8182	7.3598	100.6946	0.617	0.0000	0.0000	0
2017/09/22	R208	01/02/2018	7.84	Call	Bond Future	1,580.3000	1.5803	1,478.4600	1.4785	(6.444)	0	0	0
2017/09/22	R208	01/02/2018	7.84	Put	Bond Future	153.5300	0.1535	175.2600	0.1753	14.154	0	0	0
2017/09/22	R208	01/02/2018	7.85	Call	Bond Future	1,602.6600	1.6027	1,500.2900	1.5003	(6.388)	0	0	0
2017/09/22	R208	01/02/2018	7.83	Call	Bond Future	1,558.0400	1.5580	1,456.7400	1.4567	(6.502)	0	0	0
2017/09/22	R208	01/02/2018	7.83	Put	Bond Future	158.1900	0.1582	180.4600	0.1805	14.078	0	0	0
2017/09/22	R208	03/05/2018	7.77	Call	Bond Future	1,499.1300	1.4991	1,404.9900	1.4050	(6.280)	0	0	0
2017/09/22	R208	03/05/2018			Bond Future	7.2939	99.2938	7.3436	99.1671	0.682	0.0000	0.0000	0
2017/09/22	R208	03/05/2018	7.77	Put	Bond Future	295.0700	0.2951	327.6500	0.3277	11.041	0	0	0
2017/09/22	R208	03/05/2018	7.78	Call	Bond Future	1,518.1600	1.5182	1,423.5000	1.4235	(6.235)	0	0	0
2017/09/22	R208	03/05/2018	7.79	Put	Bond Future	283.3000	0.2833	314.8400	0.3148	11.133	0	0	0
2017/09/22	R208	03/05/2018	7.78	Put	Bond Future	289.0100	0.2890	321.0700	0.3211	11.093	0	0	0
2017/09/22	R208	03/05/2018	7.79	Call	Bond Future	1,537.5300	1.5375	1,442.3500	1.4424	(6.190)	0	0	0
2017/09/22	R209	02/11/2017	9.54	Call	Bond Future	1,759.7400	1.7597	1,876.3600	1.8764	6.627	0	0	0
2017/09/22	R209	02/11/2017	9.52	Put	Bond Future	989.9400	0.9899	891.0400	0.8910	(9.991)	0	0	0
2017/09/22	R209	02/11/2017	9.00	Put	Bond Future	3,276.7800	3.2768	3,095.9600	3.0960	(5.518)	0	0	0
2017/09/22	R209	02/11/2017	10.60	Put	Bond Future	14.5100	0.0145	11.1000	0.0111	(23.501)	0	0	1,300
2017/09/22	R209	02/11/2017	9.75	Call	Bond Future	2,707.1300	2.7071	2,857.7000	2.8577	5.562	0	0	0
2017/09/22	R209	02/11/2017	8.30	Put	Bond Future	8,294.4800	8.2945	8,083.2000	8.0832	(2.547)	0	0	0
2017/09/22	R209	02/11/2017	9.88	Put	Bond Future	315.6100	0.3156	271.3500	0.2714	(14.024)	0	0	1,350
2017/09/22	R209	02/11/2017			Bond Future	9.4184	73.1885	9.3875	73.4005	(0.329)	0.0000	0.0000	125,421
2017/09/22	R209	02/11/2017	9.54	Put	Bond Future	935.5800	0.9356	840.1700	0.8402	(10.198)	0	0	0
2017/09/22	R209	02/11/2017	9.52	Call	Bond Future	1,679.4700	1.6795	1,792.6000	1.7926	6.736	0	0	0
2017/09/22	R209	02/11/2017	10.00	Call	Bond Future	4,022.3800	4.0224	4,202.9100	4.2029	4.488	0	0	0
2017/09/22	R209	02/11/2017	10.00	Put	Bond Future	203.3000	0.2033	171.8000	0.1718	(15.494)	0	0	1,138
2017/09/22	R209	02/11/2017	9.53	Put	Bond Future	962.5200	0.9625	865.3700	0.8654	(10.093)	0	0	0
2017/09/22	R209	02/11/2017	9.00	Call	Bond Future	329.3500	0.3294	360.5600	0.3606	9.476	0	0	2,248
2017/09/22	R209	02/11/2017	10.60	Call	Bond Future	7,463.6800	7.4637	7,672.3000	7.6723	2.795	0	0	0
2017/09/22	R209	02/11/2017	9.75	Put	Bond Future	491.8500	0.4919	430.3900	0.4304	(12.496)	0	0	6,500
2017/09/22	R209	02/11/2017	8.30	Call	Bond Future	6.6400	0.0066	7.3900	0.0074	11.295	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
2017/09/22	R209	02/11/2017	9.88	Call	Bond Future	3,371.8300	3.3718	3,539.6000	3.5396	4.976	0	0	0
2017/09/22	R209	02/11/2017	9.53	Call	Bond Future	1,719.4100	1.7194	1,834.2900	1.8343	6.681	0	0	0
2017/09/22	R209	02/11/2017	9.58	Call	Bond Future	1,925.8100	1.9258	2,049.3500	2.0494	6.415	0	0	0
2017/09/22	R209	02/11/2017	9.58	Put	Bond Future	833.5100	0.8335	745.0200	0.7450	(10.617)	0	0	1,350
2017/09/22	R209	02/11/2017	9.33	Put	Bond Future	1,633.0000	1.6330	1,500.3800	1.5004	(8.121)	0	0	0
2017/09/22	R209	02/11/2017	9.33	Call	Bond Future	1,024.4700	1.0245	1,103.8800	1.1039	7.751	0	0	1,350
2017/09/22	R209	01/02/2018	10.10	Call	Bond Future	4,852.1600	4.8522	5,014.7100	5.0147	3.350	0	0	0
2017/09/22	R209	01/02/2018	9.85	Call	Bond Future	3,703.3600	3.7034	3,845.3800	3.8454	3.835	0	0	0
2017/09/22	R209	01/02/2018	9.73	Call	Bond Future	3,193.8700	3.1939	3,324.6800	3.3247	4.096	0	0	0
2017/09/22	R209	01/02/2018	9.71	Put	Bond Future	1,521.6400	1.5216	1,434.5900	1.4346	(5.721)	0	0	0
2017/09/22	R209	01/02/2018	9.72	Call	Bond Future	3,152.8600	3.1529	3,282.7100	3.2827	4.118	0	0	0
2017/09/22	R209	01/02/2018			Bond Future	9.4711	74.5342	9.4393	74.7502	(0.336)	0.0000	0.0000	0
2017/09/22	R209	01/02/2018	9.73	Put	Bond Future	1,472.6500	1.4726	1,387.5400	1.3875	(5.779)	0	0	0
2017/09/22	R209	01/02/2018	9.71	Call	Bond Future	3,112.0900	3.1121	3,240.9600	3.2410	4.141	0	0	0
2017/09/22	R209	01/02/2018	10.10	Put	Bond Future	775.6500	0.7756	722.2800	0.7223	(6.881)	0	0	3,000
2017/09/22	R209	01/02/2018	9.85	Put	Bond Future	1,205.0500	1.2050	1,131.1500	1.1311	(6.133)	0	0	7,500
2017/09/22	R209	01/02/2018	9.72	Put	Bond Future	1,496.9800	1.4970	1,410.9100	1.4109	(5.750)	0	0	0
2017/09/22	R209	01/02/2018	10.00	Call	Bond Future	4,380.5000	4.3805	4,535.3300	4.5353	3.535	0	0	0
2017/09/22	R209	01/02/2018	10.00	Put	Bond Future	928.7600	0.9288	867.6700	0.8677	(6.578)	0	0	7,500
2017/09/22	R209	03/05/2018	9.85	Put	Bond Future	2,080.5700	2.0806	1,994.3700	1.9944	(4.143)	0	0	0
2017/09/22	R209	03/05/2018			Bond Future	9.5227	72.7724	9.4900	72.9918	(0.343)	0.0000	0.0000	0
2017/09/22	R209	03/05/2018	9.85	Call	Bond Future	4,224.8800	4.2249	4,358.0700	4.3581	3.153	0	0	0
2017/09/22	R209	03/05/2018	9.86	Call	Bond Future	4,264.7200	4.2647	4,398.6100	4.3986	3.139	0	0	0
2017/09/22	R209	03/05/2018	9.86	Put	Bond Future	2,056.4000	2.0564	1,970.9000	1.9709	(4.158)	0	0	0
2017/09/22	R209	03/05/2018	9.84	Call	Bond Future	4,185.2000	4.1852	4,317.6700	4.3177	3.165	0	0	0
2017/09/22	R209	03/05/2018	9.84	Put	Bond Future	2,104.9900	2.1050	2,018.0700	2.0181	(4.129)	0	0	0
2017/09/22	R210	02/11/2017	192.08	Put	Bond Future	6,698.7900	6.6988	6,711.2000	6.7112	0.185	0	0	0
2017/09/22	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R210	02/11/2017			Bond Future	185.3812	185.3812	185.3688	185.3688	(0.007)	0.0000	0.0000	2,179
2017/09/22	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R210	02/11/2017	192.07	Put	Bond Future	6,688.7900	6.6888	6,701.2000	6.7012	0.186	0	0	0
2017/09/22	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R210	02/11/2017	192.09	Put	Bond Future	6,708.7900	6.7088	6,721.2000	6.7212	0.185	0	0	0
2017/09/22	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R210	01/02/2018			Bond Future	188.8550	188.8550	188.8422	188.8422	(0.007)	0.0000	0.0000	0
2017/09/22	R210	01/02/2018	192.36	Put	Bond Future	3,504.9700	3.5050	3,517.7800	3.5178	0.365	0	0	0
2017/09/22	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R210	01/02/2018	192.38	Put	Bond Future	3,524.9700	3.5250	3,537.7800	3.5378	0.363	0	0	0
2017/09/22	R210	01/02/2018	192.37	Put	Bond Future	3,514.9700	3.5150	3,527.7800	3.5278	0.364	0	0	0
2017/09/22	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R210	03/05/2018	191.44	Put	Bond Future	1,416.7900	1.4168	1,432.5800	1.4326	1.114	0	0	0
2017/09/22	R210	03/05/2018			Bond Future	190.0232	190.0232	190.0074	190.0074	(0.008)	0.0000	0.0000	0
2017/09/22	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R210	03/05/2018	191.46	Put	Bond Future	1,436.7900	1.4368	1,452.5800	1.4526	1.099	0	0	0
2017/09/22	R210	03/05/2018	191.45	Put	Bond Future	1,426.7900	1.4268	1,442.5800	1.4426	1.107	0	0	0
2017/09/22	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
2017/09/22	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R212	02/11/2017			Bond Future	151.2563	151.2563	151.2454	151.2454	(0.007)	0.0000	0.0000	4,064
2017/09/22	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R212	02/11/2017	152.40	Put	Bond Future	1,143.7000	1.1437	1,154.5800	1.1546	0.951	0	0	0
2017/09/22	R212	02/11/2017	152.42	Put	Bond Future	1,163.7000	1.1637	1,174.5800	1.1746	0.935	0	0	0
2017/09/22	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R212	02/11/2017	152.41	Put	Bond Future	1,153.7000	1.1537	1,164.5800	1.1646	0.943	0	0	0
2017/09/22	R212	01/02/2018	154.71	Put	Bond Future	2,657.6200	2.6576	2,668.7700	2.6688	0.420	0	0	0
2017/09/22	R212	01/02/2018			Bond Future	152.0524	152.0524	152.0412	152.0412	(0.007)	0.0000	0.0000	0
2017/09/22	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R212	01/02/2018	154.70	Put	Bond Future	2,647.6200	2.6476	2,658.7700	2.6588	0.421	0	0	0
2017/09/22	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R212	01/02/2018	154.69	Put	Bond Future	2,637.6200	2.6376	2,648.7700	2.6488	0.423	0	0	0
2017/09/22	R212	03/05/2018	154.30	Call	Bond Future	643.4800	0.6435	629.8600	0.6299	(2.117)	0	0	0
2017/09/22	R212	03/05/2018			Bond Future	154.9435	154.9435	154.9299	154.9299	(0.009)	0.0000	0.0000	0
2017/09/22	R212	03/05/2018	154.28	Call	Bond Future	663.4800	0.6635	649.8600	0.6499	(2.053)	0	0	0
2017/09/22	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R212	03/05/2018	154.29	Call	Bond Future	653.4800	0.6535	639.8600	0.6399	(2.084)	0	0	0
2017/09/22	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/22	R213	02/11/2017	9.36	Put	Bond Future	593.9200	0.5939	569.8700	0.5699	(4.049)	0	0	0
2017/09/22	R213	02/11/2017			Bond Future	9.1193	85.1475	9.1136	85.1858	(0.062)	0.0000	0.0000	62,290
2017/09/22	R213	02/11/2017	9.35	Call	Bond Future	2,152.2300	2.1522	2,166.0600	2.1661	0.643	0	0	0
2017/09/22	R213	02/11/2017	9.35	Put	Bond Future	613.7600	0.6138	589.2800	0.5893	(3.989)	0	0	0
2017/09/22	R213	02/11/2017	9.36	Call	Bond Future	2,198.1900	2.1982	2,212.4500	2.2125	0.649	0	0	0
2017/09/22	R213	02/11/2017	9.34	Call	Bond Future	2,106.7000	2.1067	2,120.1200	2.1201	0.637	0	0	0
2017/09/22	R213	02/11/2017	9.34	Put	Bond Future	634.1000	0.6341	609.2100	0.6092	(3.925)	0	0	0
2017/09/22	R213	01/02/2018	9.42	Call	Bond Future	3,021.5900	3.0216	3,038.7500	3.0388	0.568	0	0	0
2017/09/22	R213	01/02/2018	9.41	Put	Bond Future	1,429.1400	1.4291	1,406.9900	1.4070	(1.550)	0	0	0
2017/09/22	R213	01/02/2018			Bond Future	9.1739	86.7130	9.1680	86.7521	(0.064)	0.0000	0.0000	0
2017/09/22	R213	01/02/2018	9.43	Call	Bond Future	3,062.7000	3.0627	3,080.0600	3.0801	0.567	0	0	0
2017/09/22	R213	01/02/2018	9.43	Put	Bond Future	1,381.2700	1.3813	1,359.5300	1.3595	(1.574)	0	0	0
2017/09/22	R213	01/02/2018	9.42	Put	Bond Future	1,404.9400	1.4049	1,383.0000	1.3830	(1.562)	0	0	0
2017/09/22	R213	01/02/2018	9.41	Call	Bond Future	2,980.9300	2.9809	2,997.8800	2.9979	0.569	0	0	0
2017/09/22	R213	03/05/2018	9.57	Put	Bond Future	1,896.5300	1.8965	1,876.2700	1.8763	(1.068)	0	0	0
2017/09/22	R213	03/05/2018	9.56	Call	Bond Future	4,088.7600	4.0888	4,107.5200	4.1075	0.459	0	0	0
2017/09/22	R213	03/05/2018			Bond Future	9.2238	84.7777	9.2178	84.8169	(0.065)	0.0000	0.0000	0
2017/09/22	R213	03/05/2018	9.57	Call	Bond Future	4,128.7200	4.1287	4,147.6200	4.1476	0.458	0	0	0
2017/09/22	R213	03/05/2018	9.56	Put	Bond Future	1,919.9000	1.9199	1,899.5000	1.8995	(1.063)	0	0	0
2017/09/22	R213	03/05/2018	9.58	Call	Bond Future	4,169.0800	4.1691	4,188.1300	4.1881	0.457	0	0	0
2017/09/22	R213	03/05/2018	9.58	Put	Bond Future	1,873.6400	1.8736	1,853.5300	1.8535	(1.073)	0	0	0
2017/09/22	R214	02/11/2017	9.60	Call	Bond Future	1,322.8700	1.3229	1,455.8700	1.4559	10.054	0	0	0
2017/09/22	R214	02/11/2017			Bond Future	9.6153	72.4324	9.5742	72.7233	(0.428)	0.0000	0.0000	43,355
2017/09/22	R214	02/11/2017	9.60	Put	Bond Future	1,430.7600	1.4308	1,272.8200	1.2728	(11.039)	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
2017/09/22	R214	02/11/2017	9.58	Call	Bond Future	1,255.1500	1.2552	1,383.3700	1.3834	10.216	0	0	0
2017/09/22	R214	02/11/2017	9.58	Put	Bond Future	1,504.6500	1.5047	1,341.9300	1.3419	(10.814)	0	0	0
2017/09/22	R214	02/11/2017	9.59	Put	Bond Future	1,467.3800	1.4674	1,307.0600	1.3071	(10.926)	0	0	0
2017/09/22	R214	02/11/2017	9.59	Call	Bond Future	1,288.7400	1.2887	1,419.3600	1.4194	10.135	0	0	0
2017/09/22	R214	01/02/2018	9.84	Call	Bond Future	2,954.1000	2.9541	3,124.4400	3.1244	5.766	0	0	0
2017/09/22	R214	01/02/2018			Bond Future	9.6721	73.7642	9.6298	74.0605	(0.437)	0.0000	0.0000	0
2017/09/22	R214	01/02/2018	9.82	Call	Bond Future	2,874.6500	2.8746	3,042.2900	3.0423	5.832	0	0	0
2017/09/22	R214	01/02/2018	9.82	Put	Bond Future	1,854.6200	1.8546	1,725.9700	1.7260	(6.937)	0	0	0
2017/09/22	R214	01/02/2018	9.84	Put	Bond Future	1,797.9400	1.7979	1,671.9900	1.6720	(7.005)	0	0	0
2017/09/22	R214	01/02/2018	9.83	Call	Bond Future	2,914.2600	2.9143	3,083.2500	3.0832	5.799	0	0	0
2017/09/22	R214	01/02/2018	9.83	Put	Bond Future	1,826.1100	1.8261	1,698.8100	1.6988	(6.971)	0	0	0
2017/09/22	R214	03/05/2018	9.99	Put	Bond Future	2,357.8400	2.3578	2,235.9200	2.2359	(5.171)	0	0	0
2017/09/22	R214	03/05/2018			Bond Future	9.7247	71.8414	9.6813	72.1427	(0.446)	0.0000	0.0000	0
2017/09/22	R214	03/05/2018	9.98	Call	Bond Future	4,114.9200	4.1149	4,293.2600	4.2933	4.334	0	0	0
2017/09/22	R214	03/05/2018	9.98	Put	Bond Future	2,384.7200	2.3847	2,261.8200	2.2618	(5.154)	0	0	0
2017/09/22	R214	03/05/2018	9.99	Call	Bond Future	4,154.4000	4.1544	4,333.7200	4.3337	4.316	0	0	0
2017/09/22	R214	03/05/2018	9.97	Call	Bond Future	4,075.5800	4.0756	4,252.9600	4.2530	4.352	0	0	0
2017/09/22	R214	03/05/2018	9.97	Put	Bond Future	2,411.8500	2.4119	2,287.9900	2.2880	(5.135)	0	0	0
2017/09/22	R248	02/11/2017	9.65	Call	Bond Future	1,547.5100	1.5475	1,703.4700	1.7035	10.078	0	0	0
2017/09/22	R248	02/11/2017	9.66	Put	Bond Future	2,005.1100	2.0051	1,795.2200	1.7952	(10.468)	0	0	0
2017/09/22	R248	02/11/2017			Bond Future	9.7065	92.3225	9.6653	92.6913	(0.424)	0.0000	0.0000	85,474
2017/09/22	R248	02/11/2017	9.65	Put	Bond Future	2,053.9400	2.0539	1,841.1100	1.8411	(10.362)	0	0	0
2017/09/22	R248	02/11/2017	9.66	Call	Bond Future	1,588.7400	1.5887	1,747.6400	1.7476	10.002	0	0	0
2017/09/22	R248	02/11/2017	9.64	Call	Bond Future	1,506.9300	1.5069	1,659.9500	1.6600	10.154	0	0	0
2017/09/22	R248	02/11/2017	9.64	Put	Bond Future	2,103.5800	2.1036	1,887.8100	1.8878	(10.257)	0	0	0
2017/09/22	R248	01/02/2018	9.90	Put	Bond Future	2,545.7100	2.5457	2,378.5800	2.3786	(6.565)	0	0	0
2017/09/22	R248	01/02/2018	9.89	Call	Bond Future	3,665.1500	3.6651	3,872.0100	3.8720	5.644	0	0	0
2017/09/22	R248	01/02/2018			Bond Future	9.7661	94.0200	9.7237	94.3957	(0.434)	0.0000	0.0000	170
2017/09/22	R248	01/02/2018	9.90	Call	Bond Future	3,713.8500	3.7138	3,922.3700	3.9224	5.615	0	0	0
2017/09/22	R248	01/02/2018	9.89	Put	Bond Future	2,583.3100	2.5833	2,414.5200	2.4145	(6.534)	0	0	0
2017/09/22	R248	01/02/2018	9.91	Call	Bond Future	3,762.8500	3.7629	3,973.0100	3.9730	5.585	0	0	0
2017/09/22	R248	01/02/2018	9.91	Put	Bond Future	2,508.5700	2.5086	2,343.0800	2.3431	(6.597)	0	0	0
2017/09/22	R248	03/05/2018	10.06	Call	Bond Future	5,290.9400	5.2909	5,513.4200	5.5134	4.205	0	0	0
2017/09/22	R248	03/05/2018	10.05	Put	Bond Future	3,283.9200	3.2839	3,123.3800	3.1234	(4.889)	0	0	0
2017/09/22	R248	03/05/2018			Bond Future	9.8213	91.3334	9.7778	91.7153	(0.444)	0.0000	0.0000	0
2017/09/22	R248	03/05/2018	10.07	Call	Bond Future	5,339.9700	5.3400	5,563.6300	5.5636	4.188	0	0	0
2017/09/22	R248	03/05/2018	10.07	Put	Bond Future	3,214.4200	3.2144	3,056.2400	3.0562	(4.921)	0	0	0
2017/09/22	R248	03/05/2018	10.06	Put	Bond Future	3,249.1500	3.2492	3,089.7900	3.0898	(4.905)	0	0	0
2017/09/22	R248	03/05/2018	10.05	Call	Bond Future	5,241.8100	5.2418	5,463.1100	5.4631	4.222	0	0	0

Total

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