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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/09/2017 TO 27/09/2017

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
2017/09/27	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	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
2017/09/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2025	02/11/2017			Bond Future	130.4364	130.4364	130.4125	130.4125	(0.018)	0.0000	0.0000	914
2017/09/27	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2025	02/11/2017	132.96	Put	Bond Future	2,523.5900	2.5236	2,547.5100	2.5475	0.948	0	0	0
2017/09/27	2025	02/11/2017	132.98	Put	Bond Future	2,543.5900	2.5436	2,567.5100	2.5675	0.940	0	0	0
2017/09/27	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2025	02/11/2017	132.97	Put	Bond Future	2,533.5900	2.5336	2,557.5100	2.5575	0.944	0	0	0
2017/09/27	2025	01/02/2018	133.89	Put	Bond Future	2,348.0400	2.3480	2,372.8200	2.3728	1.055	0	0	0
2017/09/27	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2025	01/02/2018			Bond Future	131.5420	131.5420	131.5172	131.5172	(0.019)	0.0000	0.0000	0
2017/09/27	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2025	01/02/2018	133.88	Put	Bond Future	2,338.0400	2.3380	2,362.8200	2.3628	1.060	0	0	0
2017/09/27	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2025	01/02/2018	133.90	Put	Bond Future	2,358.0400	2.3580	2,382.8200	2.3828	1.051	0	0	0
2017/09/27	2025	03/05/2018	133.21	Call	Bond Future	831.1000	0.8311	804.5600	0.8046	(3.193)	0	0	0
2017/09/27	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2025	03/05/2018			Bond Future	134.0411	134.0411	134.0146	134.0146	(0.020)	0.0000	0.0000	0
2017/09/27	2025	03/05/2018	133.22	Call	Bond Future	821.1000	0.8211	794.5600	0.7946	(3.232)	0	0	0
2017/09/27	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2025	03/05/2018	133.20	Call	Bond Future	841.1000	0.8411	814.5600	0.8146	(3.155)	0	0	0
2017/09/27	2029	02/11/2017			Bond Future	100.1347	100.1347	100.1173	100.1173	(0.017)	0.0000	0.0000	1,370
2017/09/27	2029	01/02/2018			Bond Future	102.0103	102.0103	101.9924	101.9924	(0.018)	0.0000	0.0000	0
2017/09/27	2029	03/05/2018			Bond Future	102.9314	102.9314	102.9121	102.9121	(0.019)	0.0000	0.0000	0
2017/09/27	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2030	02/11/2017	9.34	Call	Bond Future	1,753.4400	1.7534	931.5700	0.9316	(46.872)	0	0	0
2017/09/27	2030	02/11/2017			Bond Future	9.0825	94.2335	9.2023	93.4117	1.320	0.0000	0.0000	58,597
2017/09/27	2030	02/11/2017	9.35	Call	Bond Future	1,820.6000	1.8206	998.7300	0.9987	(45.143)	0	0	0
2017/09/27	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2030	02/11/2017	9.36	Call	Bond Future	1,887.6800	1.8877	1,065.8100	1.0658	(43.539)	0	0	0
2017/09/27	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2030	01/02/2018			Bond Future	9.1356	91.9611	9.2597	91.1241	1.358	0.0000	0.0000	0
2017/09/27	2030	01/02/2018	9.38	Call	Bond Future	1,638.8500	1.6388	801.8500	0.8019	(51.072)	0	0	0
2017/09/27	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2030	01/02/2018	9.39	Call	Bond Future	1,705.0500	1.7050	868.0500	0.8681	(49.089)	0	0	0
2017/09/27	2030	01/02/2018	9.37	Call	Bond Future	1,572.5900	1.5726	735.5900	0.7356	(53.224)	0	0	0
2017/09/27	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2030	03/05/2018	9.51	Call	Bond Future	2,090.5900	2.0906	1,237.9600	1.2380	(40.784)	0	0	0
2017/09/27	2030	03/05/2018			Bond Future	9.1920	93.6715	9.3205	92.8189	1.398	0.0000	0.0000	0

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2017/09/27	2030	03/05/2018	9.49	Call	Bond Future	1,961.0200	1.9610	1,108.3900	1.1084	(43.479)	0	0	0
2017/09/27	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2030	03/05/2018	9.50	Call	Bond Future	2,025.8400	2.0258	1,173.2100	1.1732	(42.088)	0	0	0
2017/09/27	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2032	02/11/2017	9.49	Put	Bond Future	731.2400	0.7312	1,069.4800	1.0695	46.256	0	0	0
2017/09/27	2032	02/11/2017	9.48	Call	Bond Future	1,999.0600	1.9991	1,432.2600	1.4323	(28.353)	0	0	0
2017/09/27	2032	02/11/2017			Bond Future	9.3098	92.5338	9.4345	91.6210	1.339	0.0000	0.0000	32,988
2017/09/27	2032	02/11/2017	9.49	Call	Bond Future	2,046.4400	2.0464	1,471.8000	1.4718	(28.080)	0	0	0
2017/09/27	2032	02/11/2017	9.48	Put	Bond Future	756.1300	0.7561	1,102.2100	1.1022	45.770	0	0	0
2017/09/27	2032	02/11/2017	9.50	Call	Bond Future	2,094.3600	2.0944	1,511.9600	1.5120	(27.808)	0	0	0
2017/09/27	2032	02/11/2017	9.50	Put	Bond Future	706.9600	0.7070	1,037.4400	1.0374	46.747	0	0	0
2017/09/27	2032	01/02/2018	9.20	Call	Bond Future	1,751.6000	1.7516	1,378.8300	1.3788	(21.282)	0	0	7,500
2017/09/27	2032	01/02/2018	9.45	Put	Bond Future	2,051.7200	2.0517	2,492.4200	2.4924	21.480	0	0	0
2017/09/27	2032	01/02/2018	9.40	Put	Bond Future	2,218.2900	2.2183	2,682.0000	2.6820	20.904	0	0	0
2017/09/27	2032	01/02/2018	9.56	Call	Bond Future	3,096.6400	3.0966	2,558.2200	2.5582	(17.387)	0	0	0
2017/09/27	2032	01/02/2018	9.55	Put	Bond Future	1,747.7700	1.7478	2,143.4000	2.1434	22.636	0	0	0
2017/09/27	2032	01/02/2018			Bond Future	9.3685	94.2350	9.4973	93.3053	1.375	0.0000	0.0000	0
2017/09/27	2032	01/02/2018	9.30	Put	Bond Future	2,581.3400	2.5813	3,091.6600	3.0917	19.770	0	0	0
2017/09/27	2032	01/02/2018	9.30	Call	Bond Future	2,081.5300	2.0815	1,662.2100	1.6622	(20.145)	0	0	7,800
2017/09/27	2032	01/02/2018	9.57	Call	Bond Future	3,139.7900	3.1398	2,596.9700	2.5970	(17.288)	0	0	0
2017/09/27	2032	01/02/2018	9.57	Put	Bond Future	1,691.5100	1.6915	2,078.3300	2.0783	22.868	0	0	0
2017/09/27	2032	01/02/2018	9.20	Put	Bond Future	2,988.1800	2.9882	3,545.0500	3.5450	18.636	0	0	0
2017/09/27	2032	01/02/2018	9.45	Call	Bond Future	2,641.5200	2.6415	2,152.5800	2.1526	(18.510)	0	0	750
2017/09/27	2032	01/02/2018	9.40	Call	Bond Future	2,446.9400	2.4469	1,981.0100	1.9810	(19.041)	0	0	6,800
2017/09/27	2032	01/02/2018	9.56	Put	Bond Future	1,719.4600	1.7195	2,110.6800	2.1107	22.752	0	0	0
2017/09/27	2032	01/02/2018	9.55	Call	Bond Future	3,053.7700	3.0538	2,519.7600	2.5198	(17.487)	0	0	0
2017/09/27	2032	03/05/2018	9.70	Call	Bond Future	4,255.2500	4.2552	3,634.5400	3.6345	(14.587)	0	0	0
2017/09/27	2032	03/05/2018	9.71	Put	Bond Future	2,297.3300	2.2973	2,620.8500	2.6208	14.082	0	0	0
2017/09/27	2032	03/05/2018			Bond Future	9.4264	91.8309	9.5596	90.8839	1.413	0.0000	0.0000	0
2017/09/27	2032	03/05/2018	9.70	Put	Bond Future	2,324.6200	2.3246	2,650.9600	2.6510	14.038	0	0	0
2017/09/27	2032	03/05/2018	9.71	Call	Bond Future	4,297.4200	4.2974	3,673.8900	3.6739	(14.509)	0	0	0
2017/09/27	2032	03/05/2018	9.72	Call	Bond Future	4,340.0500	4.3400	3,713.1600	3.7132	(14.444)	0	0	0
2017/09/27	2032	03/05/2018	9.72	Put	Bond Future	2,270.5700	2.2706	2,590.7300	2.5907	14.100	0	0	0
2017/09/27	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2033	02/11/2017	110.07	Put	Bond Future	4,670.3200	4.6703	4,688.6500	4.6887	0.392	0	0	0
2017/09/27	2033	02/11/2017			Bond Future	105.3997	105.3997	105.3814	105.3814	(0.017)	0.0000	0.0000	5,234
2017/09/27	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2033	02/11/2017	110.09	Put	Bond Future	4,690.3200	4.6903	4,708.6500	4.7087	0.391	0	0	0
2017/09/27	2033	02/11/2017	110.08	Put	Bond Future	4,680.3200	4.6803	4,698.6500	4.6987	0.392	0	0	0
2017/09/27	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2033	01/02/2018			Bond Future	107.3739	107.3739	107.3549	107.3549	(0.018)	0.0000	0.0000	0
2017/09/27	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2033	01/02/2018	109.64	Put	Bond Future	2,266.1000	2.2661	2,285.1200	2.2851	0.839	0	0	0
2017/09/27	2033	01/02/2018	109.66	Put	Bond Future	2,286.1000	2.2861	2,305.1200	2.3051	0.832	0	0	0

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2017/09/27	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2033	01/02/2018	109.65	Put	Bond Future	2,276.1000	2.2761	2,295.1200	2.2951	0.836	0	0	0
2017/09/27	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2033	03/05/2018			Bond Future	108.3272	108.3272	108.3068	108.3068	(0.019)	0.0000	0.0000	0
2017/09/27	2033	03/05/2018	107.70	Call	Bond Future	627.2200	0.6272	606.7600	0.6068	(3.262)	0	0	0
2017/09/27	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2033	03/05/2018	107.71	Call	Bond Future	617.2200	0.6172	596.7600	0.5968	(3.315)	0	0	0
2017/09/27	2033	03/05/2018	107.69	Call	Bond Future	637.2200	0.6372	616.7600	0.6168	(3.211)	0	0	0
2017/09/27	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2037	02/11/2017	9.67	Put	Bond Future	1,388.4600	1.3885	1,874.0700	1.8741	34.975	0	0	0
2017/09/27	2037	02/11/2017			Bond Future	9.6303	92.4480	9.7549	91.4578	1.293	0.0000	0.0000	53,958
2017/09/27	2037	02/11/2017	9.66	Call	Bond Future	1,663.7500	1.6638	1,167.4500	1.1675	(29.830)	0	0	0
2017/09/27	2037	02/11/2017	9.66	Put	Bond Future	1,426.1600	1.4262	1,919.9900	1.9200	34.627	0	0	0
2017/09/27	2037	02/11/2017	9.67	Call	Bond Future	1,705.8500	1.7059	1,201.3300	1.2013	(29.576)	0	0	0
2017/09/27	2037	02/11/2017	9.65	Call	Bond Future	1,622.1300	1.6221	1,134.0700	1.1341	(30.088)	0	0	0
2017/09/27	2037	02/11/2017	9.65	Put	Bond Future	1,464.4600	1.4645	1,966.5300	1.9665	34.284	0	0	0
2017/09/27	2037	01/02/2018	9.82	Put	Bond Future	2,161.3500	2.1613	2,612.7900	2.6128	20.887	0	0	0
2017/09/27	2037	01/02/2018			Bond Future	9.6903	89.8924	9.8187	88.8840	1.326	0.0000	0.0000	160
2017/09/27	2037	01/02/2018	9.82	Call	Bond Future	3,179.7900	3.1798	2,622.8300	2.6228	(17.516)	0	0	0
2017/09/27	2037	01/02/2018	9.81	Put	Bond Future	2,194.9600	2.1950	2,651.1200	2.6511	20.782	0	0	0
2017/09/27	2037	01/02/2018	9.83	Call	Bond Future	3,224.3400	3.2243	2,662.4600	2.6625	(17.426)	0	0	0
2017/09/27	2037	01/02/2018	9.83	Put	Bond Future	2,128.1500	2.1281	2,574.6700	2.5747	20.982	0	0	0
2017/09/27	2037	01/02/2018	9.81	Call	Bond Future	3,135.5400	3.1355	2,583.3000	2.5833	(17.612)	0	0	0
2017/09/27	2037	03/05/2018	9.99	Call	Bond Future	4,593.0300	4.5930	3,994.6000	3.9946	(13.029)	0	0	0
2017/09/27	2037	03/05/2018	9.97	Put	Bond Future	2,829.8100	2.8298	3,265.5600	3.2656	15.399	0	0	0
2017/09/27	2037	03/05/2018			Bond Future	9.7529	91.5643	9.8854	90.5372	1.358	0.0000	0.0000	0
2017/09/27	2037	03/05/2018	9.99	Put	Bond Future	2,767.5500	2.7675	3,196.2600	3.1963	15.491	0	0	0
2017/09/27	2037	03/05/2018	9.97	Call	Bond Future	4,503.5600	4.5036	3,912.1700	3.9122	(13.132)	0	0	0
2017/09/27	2037	03/05/2018	9.98	Put	Bond Future	2,798.5300	2.7985	3,230.8900	3.2309	15.450	0	0	0
2017/09/27	2037	03/05/2018	9.98	Call	Bond Future	4,548.2000	4.5482	3,953.4200	3.9534	(13.077)	0	0	0
2017/09/27	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2038	02/11/2017			Bond Future	128.9741	128.9741	128.9515	128.9515	(0.018)	0.0000	0.0000	19,719
2017/09/27	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2038	02/11/2017	136.82	Put	Bond Future	7,845.8900	7.8459	7,868.5500	7.8686	0.289	0	0	0
2017/09/27	2038	02/11/2017	136.80	Put	Bond Future	7,825.8900	7.8259	7,848.5500	7.8486	0.290	0	0	0
2017/09/27	2038	02/11/2017	136.81	Put	Bond Future	7,835.8900	7.8359	7,858.5500	7.8586	0.289	0	0	0
2017/09/27	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2038	01/02/2018	136.95	Put	Bond Future	7,064.9600	7.0650	7,088.5500	7.0886	0.334	0	0	0
2017/09/27	2038	01/02/2018			Bond Future	129.8850	129.8850	129.8615	129.8615	(0.018)	0.0000	0.0000	0
2017/09/27	2038	01/02/2018	136.94	Put	Bond Future	7,054.9600	7.0550	7,078.5500	7.0786	0.334	0	0	0
2017/09/27	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2038	01/02/2018	136.93	Put	Bond Future	7,044.9600	7.0450	7,068.5500	7.0686	0.335	0	0	0
2017/09/27	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2038	03/05/2018	132.27	Call	Bond Future	82.7100	0.0827	57.4300	0.0574	(30.565)	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
2017/09/27	2038	03/05/2018			Bond Future	132.3527		132.3527	132.3274	132.3274	(0.019)	0.0000	0.0000	0
2017/09/27	2038	03/05/2018	132.28	Call	Bond Future	72.7100		0.0727	47.4300	0.0474	(34.768)	0	0	0
2017/09/27	2038	03/05/2018	132.27	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2038	03/05/2018	132.29	Call	Bond Future	62.7100		0.0627	37.4300	0.0374	(40.313)	0	0	0
2017/09/27	2038	03/05/2018	132.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2040	02/11/2017	9.67	Put	Bond Future	2,043.0300		2.0430	2,662.9400	2.6629	30.343	0	0	0
2017/09/27	2040	02/11/2017			Bond Future	9.7510		95.6206	9.8755	94.5692	1.277	0.0000	0.0000	17,446
2017/09/27	2040	02/11/2017	9.66	Call	Bond Future	1,311.5200		1.3115	888.4500	0.8884	(32.258)	0	0	0
2017/09/27	2040	02/11/2017	9.66	Put	Bond Future	2,092.3700		2.0924	2,720.7300	2.7207	30.031	0	0	0
2017/09/27	2040	02/11/2017	9.67	Call	Bond Future	1,348.5200		1.3485	917.0000	0.9170	(32.000)	0	0	0
2017/09/27	2040	02/11/2017	9.65	Call	Bond Future	1,275.0400		1.2750	860.4000	0.8604	(32.520)	0	0	0
2017/09/27	2040	02/11/2017	9.65	Put	Bond Future	2,142.3600		2.1424	2,779.1500	2.7792	29.724	0	0	0
2017/09/27	2040	01/02/2018	9.89	Call	Bond Future	3,227.4600		3.2275	2,662.6600	2.6627	(17.500)	0	0	0
2017/09/27	2040	01/02/2018			Bond Future	9.8126		92.8730	9.9409	91.8022	1.308	0.0000	0.0000	0
2017/09/27	2040	01/02/2018	9.87	Call	Bond Future	3,137.5900		3.1376	2,582.8800	2.5829	(17.679)	0	0	0
2017/09/27	2040	01/02/2018	9.87	Put	Bond Future	2,655.9400		2.6559	3,172.0600	3.1721	19.433	0	0	0
2017/09/27	2040	01/02/2018	9.88	Put	Bond Future	2,617.2800		2.6173	3,128.4500	3.1285	19.531	0	0	0
2017/09/27	2040	01/02/2018	9.89	Put	Bond Future	2,579.0600		2.5791	3,085.0900	3.0851	19.621	0	0	0
2017/09/27	2040	01/02/2018	9.88	Call	Bond Future	3,182.3700		3.1824	2,622.7100	2.6227	(17.586)	0	0	0
2017/09/27	2040	03/05/2018	10.08	Put	Bond Future	3,173.2200		3.1732	3,646.2500	3.6463	14.907	0	0	0
2017/09/27	2040	03/05/2018			Bond Future	9.8767		94.6004	10.0091	93.5097	1.340	0.0000	0.0000	0
2017/09/27	2040	03/05/2018	10.07	Call	Bond Future	4,793.1200		4.7931	4,178.9700	4.1790	(12.813)	0	0	0
2017/09/27	2040	03/05/2018	10.07	Put	Bond Future	3,207.4800		3.2075	3,684.0300	3.6840	14.857	0	0	0
2017/09/27	2040	03/05/2018	10.08	Call	Bond Future	4,839.6900		4.8397	4,222.0200	4.2220	(12.763)	0	0	0
2017/09/27	2040	03/05/2018	10.06	Call	Bond Future	4,746.7500		4.7468	4,136.1400	4.1361	(12.864)	0	0	0
2017/09/27	2040	03/05/2018	10.06	Put	Bond Future	3,242.0500		3.2420	3,722.1400	3.7221	14.808	0	0	0
2017/09/27	2044	02/11/2017	9.68	Call	Bond Future	1,344.5800		1.3446	943.2200	0.9432	(29.850)	0	0	0
2017/09/27	2044	02/11/2017			Bond Future	9.7701		92.7422	9.8845	91.7637	1.171	0.0000	0.0000	26,425
2017/09/27	2044	02/11/2017	9.66	Call	Bond Future	1,271.1700		1.2712	885.4400	0.8854	(30.344)	0	0	0
2017/09/27	2044	02/11/2017	9.66	Put	Bond Future	2,230.1400		2.2301	2,822.8400	2.8228	26.577	0	0	0
2017/09/27	2044	02/11/2017	9.68	Put	Bond Future	2,128.0700		2.1281	2,705.1400	2.7051	27.117	0	0	0
2017/09/27	2044	02/11/2017	9.67	Call	Bond Future	1,307.5500		1.3075	914.0200	0.9140	(30.097)	0	0	0
2017/09/27	2044	02/11/2017	9.67	Put	Bond Future	2,178.7100		2.1787	2,763.6100	2.7636	26.846	0	0	0
2017/09/27	2044	01/02/2018	9.90	Put	Bond Future	2,656.3800		2.6564	3,127.8100	3.1278	17.747	0	0	0
2017/09/27	2044	01/02/2018	9.89	Call	Bond Future	3,209.1100		3.2091	2,688.5700	2.6886	(16.221)	0	0	0
2017/09/27	2044	01/02/2018			Bond Future	9.8295		90.0668	9.9474	89.0703	1.199	0.0000	0.0000	0
2017/09/27	2044	01/02/2018	9.90	Call	Bond Future	3,254.3800		3.2544	2,729.2800	2.7293	(16.135)	0	0	0
2017/09/27	2044	01/02/2018	9.89	Put	Bond Future	2,695.5500		2.6956	3,171.5400	3.1715	17.658	0	0	0
2017/09/27	2044	01/02/2018	9.91	Call	Bond Future	3,300.1700		3.3002	2,770.5100	2.7705	(16.049)	0	0	0
2017/09/27	2044	01/02/2018	9.91	Put	Bond Future	2,617.8800		2.6179	3,084.7500	3.0848	17.834	0	0	0
2017/09/27	2044	03/05/2018	10.10	Call	Bond Future	4,950.3200		4.9503	4,370.7300	4.3707	(11.708)	0	0	0
2017/09/27	2044	03/05/2018	10.09	Put	Bond Future	3,253.4300		3.2534	3,692.0900	3.6921	13.483	0	0	0
2017/09/27	2044	03/05/2018			Bond Future	9.8913		91.7420	10.0128	90.7270	1.228	0.0000	0.0000	0
2017/09/27	2044	03/05/2018	10.11	Call	Bond Future	4,997.4700		4.9975	4,414.6400	4.4146	(11.663)	0	0	0
2017/09/27	2044	03/05/2018	10.11	Put	Bond Future	3,184.3300		3.1843	3,616.5100	3.6165	13.572	0	0	0
2017/09/27	2044	03/05/2018	10.10	Put	Bond Future	3,218.7200		3.2187	3,654.1400	3.6541	13.528	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
2017/09/27	2044	03/05/2018	10.09	Call	Bond Future	4,903.3700	4.9034	4,327.0200	4.3270	(11.754)	0	0	0
2017/09/27	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2046	02/11/2017	136.30	Put	Bond Future	12,183.2200	12.1832	12,203.9600	12.2040	0.170	0	0	0
2017/09/27	2046	02/11/2017			Bond Future	124.1168	124.1168	124.0960	124.0960	(0.017)	0.0000	0.0000	21,292
2017/09/27	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2046	02/11/2017	136.32	Put	Bond Future	12,203.2200	12.2032	12,223.9600	12.2240	0.170	0	0	0
2017/09/27	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2046	02/11/2017	136.31	Put	Bond Future	12,193.2200	12.1932	12,213.9600	12.2140	0.170	0	0	0
2017/09/27	2046	01/02/2018	132.92	Put	Bond Future	6,478.2000	6.4782	6,499.8500	6.4999	0.334	0	0	0
2017/09/27	2046	01/02/2018			Bond Future	126.4418	126.4418	126.4201	126.4201	(0.017)	0.0000	0.0000	0
2017/09/27	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2046	01/02/2018	132.91	Put	Bond Future	6,468.2000	6.4682	6,489.8500	6.4899	0.335	0	0	0
2017/09/27	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2046	01/02/2018	132.90	Put	Bond Future	6,458.2000	6.4582	6,479.8500	6.4799	0.335	0	0	0
2017/09/27	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2046	03/05/2018			Bond Future	127.2459	127.2459	127.2227	127.2227	(0.018)	0.0000	0.0000	0
2017/09/27	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2046	03/05/2018	127.93	Put	Bond Future	684.0500	0.6841	707.2900	0.7073	3.397	0	0	0
2017/09/27	2046	03/05/2018	127.95	Put	Bond Future	704.0500	0.7041	727.2900	0.7273	3.301	0	0	0
2017/09/27	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2046	03/05/2018	127.94	Put	Bond Future	694.0500	0.6941	717.2900	0.7173	3.348	0	0	0
2017/09/27	2050	02/11/2017	144.66	Put	Bond Future	11,872.8900	11.8729	11,895.8800	11.8959	0.194	0	0	0
2017/09/27	2050	02/11/2017	144.67	Put	Bond Future	11,882.8900	11.8829	11,905.8800	11.9059	0.193	0	0	0
2017/09/27	2050	02/11/2017			Bond Future	132.7871	132.7871	132.7641	132.7641	(0.017)	0.0000	0.0000	22,612
2017/09/27	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2050	02/11/2017	144.65	Put	Bond Future	11,862.8900	11.8629	11,885.8800	11.8859	0.194	0	0	0
2017/09/27	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2050	01/02/2018	140.23	Put	Bond Future	6,629.0200	6.6290	6,652.5200	6.6525	0.355	0	0	0
2017/09/27	2050	01/02/2018			Bond Future	133.6010	133.6010	133.5775	133.5775	(0.018)	0.0000	0.0000	0
2017/09/27	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2050	01/02/2018	140.25	Put	Bond Future	6,649.0200	6.6490	6,672.5200	6.6725	0.353	0	0	0
2017/09/27	2050	01/02/2018	140.24	Put	Bond Future	6,639.0200	6.6390	6,662.5200	6.6625	0.354	0	0	0
2017/09/27	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2050	03/05/2018	135.61	Call	Bond Future	529.2800	0.5293	503.9400	0.5039	(4.788)	0	0	0
2017/09/27	2050	03/05/2018			Bond Future	136.1393	136.1393	136.1139	136.1139	(0.019)	0.0000	0.0000	0
2017/09/27	2050	03/05/2018	135.62	Call	Bond Future	519.2800	0.5193	493.9400	0.4939	(4.880)	0	0	0
2017/09/27	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	2050	03/05/2018	135.63	Call	Bond Future	509.2800	0.5093	483.9400	0.4839	(4.976)	0	0	0
2017/09/27	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	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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2017/09/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	AL37	02/11/2017			Index Future	559.8010	559.8010	556.8280	556.8280	(0.531)	0.0000	0.0000	0
2017/09/27	AL37	01/02/2018			Index Future	570.0930	570.0930	567.0640	567.0640	(0.531)	0.0000	0.0000	0
2017/09/27	AL37	03/05/2018			Index Future	580.6990	580.6990	577.6140	577.6140	(0.531)	0.0000	0.0000	0
2017/09/27	AL7T	02/11/2017			Index Future	645.4380	645.4380	640.7250	640.7250	(0.730)	0.0000	0.0000	0
2017/09/27	AL7T	01/02/2018			Index Future	657.3040	657.3040	652.5030	652.5030	(0.730)	0.0000	0.0000	0
2017/09/27	AL7T	03/05/2018			Index Future	669.5330	669.5330	664.6420	664.6420	(0.731)	0.0000	0.0000	0
2017/09/27	ALBI	02/11/2017			Index Future	580.2590	580.2590	575.2780	575.2780	(0.858)	0.0000	0.0000	919
2017/09/27	ALBI	01/02/2018			Index Future	590.9280	590.9280	585.8540	585.8540	(0.859)	0.0000	0.0000	0
2017/09/27	ALBI	03/05/2018			Index Future	601.9220	601.9220	596.7530	596.7530	(0.859)	0.0000	0.0000	0
2017/09/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	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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2017/09/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	EL28	02/11/2017			Bond Future	127.6268	127.6268	127.6114	127.6114	(0.012)	0.0000	0.0000	0
2017/09/27	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	EL28	02/11/2017	133.87	Put	Bond Future	6,243.2100	6.2432	6,258.6100	6.2586	0.247	0	0	0
2017/09/27	EL28	02/11/2017	133.89	Put	Bond Future	6,263.2100	6.2632	6,278.6100	6.2786	0.246	0	0	0
2017/09/27	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	EL28	02/11/2017	133.88	Put	Bond Future	6,253.2100	6.2532	6,268.6100	6.2686	0.246	0	0	0
2017/09/27	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	
2017/09/27	EL28	01/02/2018			Bond Future	130.0175		130.0175	130.0014	130.0014	(0.012)	0.0000	0.0000	0
2017/09/27	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	EL28	01/02/2018	132.29	Put	Bond Future	2,272.4900		2.2725	2,288.5700	2.2886	0.708	0	0	0
2017/09/27	EL28	01/02/2018	132.31	Put	Bond Future	2,292.4900		2.2925	2,308.5700	2.3086	0.701	0	0	0
2017/09/27	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	EL28	01/02/2018	132.30	Put	Bond Future	2,282.4900		2.2825	2,298.5700	2.2986	0.704	0	0	0
2017/09/27	EL28	03/05/2018	133.20	Put	Bond Future	712.2900		0.7123	729.9600	0.7300	2.481	0	0	0
2017/09/27	EL28	03/05/2018			Bond Future	132.4877		132.4877	132.4700	132.4700	(0.013)	0.0000	0.0000	0
2017/09/27	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	EL28	03/05/2018	133.19	Put	Bond Future	702.2900		0.7023	719.9600	0.7200	2.516	0	0	0
2017/09/27	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	EL28	03/05/2018	133.18	Put	Bond Future	692.2900		0.6923	709.9600	0.7100	2.552	0	0	0
2017/09/27	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	ES33	02/11/2017	10.66	Put	Bond Future	202.6800		0.2027	926.8300	0.9268	357.287	0	0	0
2017/09/27	ES33	02/11/2017			Bond Future	10.6928		76.9448	10.8111	76.2206	1.106	0.0000	0.0000	9,466
2017/09/27	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	ES33	02/11/2017	10.68	Put	Bond Future	79.0400		0.0790	803.1900	0.8032	916.182	0	0	0
2017/09/27	ES33	02/11/2017	10.67	Put	Bond Future	140.8200		0.1408	864.9700	0.8650	514.238	0	0	0
2017/09/27	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	ES33	01/02/2018	10.99	Call	Bond Future	1,165.8500		1.1658	428.3300	0.4283	(63.260)	0	0	0
2017/09/27	ES33	01/02/2018			Bond Future	10.7955		78.3593	10.9180	77.6218	1.135	0.0000	0.0000	0
2017/09/27	ES33	01/02/2018	11.00	Call	Bond Future	1,225.0800		1.2251	487.5600	0.4876	(60.202)	0	0	0
2017/09/27	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	ES33	01/02/2018	11.01	Call	Bond Future	1,284.2300		1.2842	546.7100	0.5467	(57.429)	0	0	0
2017/09/27	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	ES33	03/05/2018	11.22	Call	Bond Future	1,897.5400		1.8975	1,146.2900	1.1463	(39.591)	0	0	0
2017/09/27	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	ES33	03/05/2018			Bond Future	10.8961		76.0256	11.0228	75.2743	1.164	0.0000	0.0000	0
2017/09/27	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	ES33	03/05/2018	11.20	Call	Bond Future	1,782.4700		1.7825	1,031.2200	1.0312	(42.147)	0	0	0
2017/09/27	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	ES33	03/05/2018	11.21	Call	Bond Future	1,840.0400		1.8400	1,088.7900	1.0888	(40.828)	0	0	0
2017/09/27	ES42	02/11/2017			Bond Future	10.9678		79.4467	11.0810	78.6685	1.032	0.0000	0.0000	7,957
2017/09/27	ES42	01/02/2018			Bond Future	11.0680		80.9071	11.1852	80.1146	1.059	0.0000	0.0000	0
2017/09/27	ES42	03/05/2018			Bond Future	11.1711		78.1509	11.2925	77.3436	1.087	0.0000	0.0000	0
2017/09/27	GOVI	02/11/2017	572.45	Call	GOVI	64,190.0000		6.4190	14,450.0000	1.4450	(77.489)	0	0	0
2017/09/27	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	GOVI	02/11/2017			GOVI	578.8690		578.8690	573.8950	573.8950	(0.859)	0.0000	0.0000	673
2017/09/27	GOVI	02/11/2017	572.46	Call	GOVI	64,090.0000		6.4090	14,350.0000	1.4350	(77.610)	0	0	0
2017/09/27	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	
2017/09/27	GOVI	02/11/2017	572.44	Call	GOVI	64,290.0000		6.4290	14,550.0000	1.4550	(77.368)	0	0	0
2017/09/27	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017/09/27	GOVI	01/02/2018			GOVI	589.5120		589.5120	584.4460	584.4460	(0.859)	0.0000	0.0000	0
2017/09/27	GOVI	01/02/2018	581.03	Call	GOVI	84,820.0000	8.4820	34,160.0000	3.4160	(59.726)	0	0	0	
2017/09/27	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/27	GOVI	01/02/2018	581.04	Call	GOVI	84,720.0000	8.4720	34,060.0000	3.4060	(59.797)	0	0	0	
2017/09/27	GOVI	01/02/2018	581.02	Call	GOVI	84,920.0000	8.4920	34,260.0000	3.4260	(59.656)	0	0	0	
2017/09/27	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/27	GOVI	03/05/2018	590.27	Call	GOVI	102,100.0000	10.2100	50,480.0000	5.0480	(50.558)	0	0	0	
2017/09/27	GOVI	03/05/2018	590.29	Call	GOVI	101,900.0000	10.1900	50,280.0000	5.0280	(50.658)	0	0	0	
2017/09/27	GOVI	03/05/2018			GOVI	600.4800	600.4800	595.3180	595.3180	(0.860)	0.0000	0.0000	0	
2017/09/27	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/27	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/27	GOVI	03/05/2018	590.28	Call	GOVI	102,000.0000	10.2000	50,380.0000	5.0380	(50.608)	0	0	0	
2017/09/27	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0	
2017/09/27	IGOV	02/11/2017			Index Future	250.8750	250.8750	251.0580	251.0580	0.073	0.0000	0.0000	1,166	
2017/09/27	IGOV	01/02/2018			Index Future	255.5740	255.5740	255.7600	255.7600	0.073	0.0000	0.0000	0	
2017/09/27	IGOV	03/05/2018			Index Future	260.4300	260.4300	260.6160	260.6160	0.071	0.0000	0.0000	0	
2017/09/27	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0	
2017/09/27	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0	
2017/09/27	IS01	15/03/2018			Interest Rate Swap	99.6646	99.6646	99.6690	99.6690	0.004	0.0000	0.0000	0	
2017/09/27	IS01	21/06/2018			Interest Rate Swap	99.7604	99.7604	99.7732	99.7732	0.013	0.0000	0.0000	0	
2017/09/27	IS01	20/09/2018			Interest Rate Swap	99.8448	99.8448	99.8683	99.8683	0.024	0.0000	0.0000	0	
2017/09/27	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2017/09/27	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0	
2017/09/27	IS02	16/03/2018			Interest Rate Swap	98.9497	98.9497	98.9545	98.9545	0.005	0.0000	0.0000	0	
2017/09/27	IS02	15/06/2018			Interest Rate Swap	98.4523	98.4523	98.4648	98.4648	0.013	0.0000	0.0000	0	
2017/09/27	IS02	21/09/2018			Interest Rate Swap	98.3127	98.3127	98.3364	98.3364	0.024	0.0000	0.0000	0	
2017/09/27	IS02	21/12/2018			Interest Rate Swap	98.6300	98.6300	98.6600	98.6600	0.030	0.0000	0.0000	0	
2017/09/27	IS02	15/03/2019			Interest Rate Swap	98.9590	98.9590	99.0090	99.0090	0.050	0.0000	0.0000	0	
2017/09/27	IS02	21/06/2019			Interest Rate Swap	99.2734	99.2734	99.3415	99.3415	0.069	0.0000	0.0000	0	
2017/09/27	IS02	20/09/2019			Interest Rate Swap	99.6120	99.6120	99.6990	99.6990	0.087	0.0000	0.0000	0	
2017/09/27	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2017/09/27	IS05	17/12/2020			Interest Rate Swap	95.5991	95.5991	95.8379	95.8379	0.250	0.0000	0.0000	0	
2017/09/27	IS05	16/03/2021			Interest Rate Swap	94.7998	94.7998	95.0633	95.0633	0.278	0.0000	0.0000	0	
2017/09/27	IS05	15/06/2021			Interest Rate Swap	93.9677	93.9677	94.2551	94.2551	0.306	0.0000	0.0000	0	
2017/09/27	IS05	21/09/2021			Interest Rate Swap	94.1128	94.1128	94.4249	94.4249	0.332	0.0000	0.0000	0	
2017/09/27	IS05	21/12/2021			Interest Rate Swap	96.2829	96.2829	96.6165	96.6165	0.346	0.0000	0.0000	51	
2017/09/27	IS05	15/03/2022			Interest Rate Swap	96.3969	96.3969	96.7528	96.7528	0.369	0.0000	0.0000	0	
2017/09/27	IS05	21/06/2022			Interest Rate Swap	97.5638	97.5638	97.9423	97.9423	0.388	0.0000	0.0000	0	
2017/09/27	IS05	20/09/2022			Interest Rate Swap	99.7572	99.7572	100.1515	100.1515	0.395	0.0000	0.0000	0	
2017/09/27	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
2017/09/27	IS10	17/12/2025			Interest Rate Swap	94.2721	94.2721	94.9680	94.9680	0.738	0.0000	0.0000	0
2017/09/27	IS10	16/03/2026			Interest Rate Swap	91.2689	91.2689	91.9942	91.9942	0.795	0.0000	0.0000	0
2017/09/27	IS10	15/06/2026			Interest Rate Swap	90.0049	90.0049	90.7553	90.7553	0.834	0.0000	0.0000	0
2017/09/27	IS10	21/09/2026			Interest Rate Swap	92.1653	92.1653	92.9291	92.9291	0.829	0.0000	0.0000	0
2017/09/27	IS10	21/12/2026			Interest Rate Swap	95.9601	95.9601	96.7275	96.7275	0.800	0.0000	0.0000	0
2017/09/27	IS10	15/03/2027			Interest Rate Swap	94.5311	94.5311	95.3210	95.3210	0.836	0.0000	0.0000	0
2017/09/27	IS10	21/06/2027			Interest Rate Swap	96.6077	96.6077	97.4071	97.4071	0.827	0.0000	0.0000	0
2017/09/27	IS10	20/09/2027			Interest Rate Swap	100.3500	100.3500	101.1477	101.1477	0.795	0.0000	0.0000	0
2017/09/27	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/27	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/09/27	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/09/27	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/27	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/09/27	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/09/27	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/09/27	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/09/27	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/27	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/27	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/09/27	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/09/27	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/09/27	R023	02/11/2017	8.56	Call	Bond Future	2,992.1700	2.9922	2,422.8300	2.4228	(19.028)	0	0	0
2017/09/27	R023	02/11/2017			Bond Future	7.8476	101.0208	7.9847	100.4378	1.747	0.0000	0.0000	57,147
2017/09/27	R023	02/11/2017	8.56	Put	Bond Future	7.8900	0.0079	21.5000	0.0215	172.497	0	0	0
2017/09/27	R023	02/11/2017	8.58	Put	Bond Future	6.7100	0.0067	18.5600	0.0186	176.602	0	0	0
2017/09/27	R023	02/11/2017	8.57	Call	Bond Future	3,032.6700	3.0327	2,462.4200	2.4624	(18.804)	0	0	0
2017/09/27	R023	02/11/2017	8.57	Put	Bond Future	7.2900	0.0073	19.9900	0.0200	174.211	0	0	0
2017/09/27	R023	02/11/2017	8.58	Call	Bond Future	3,073.1800	3.0732	2,502.0800	2.5021	(18.583)	0	0	0
2017/09/27	R023	01/02/2018	8.33	Put	Bond Future	397.8700	0.3979	576.6400	0.5766	44.932	0	0	0
2017/09/27	R023	01/02/2018			Bond Future	7.8761	102.8779	8.0216	102.2842	1.847	0.0000	0.0000	0
2017/09/27	R023	01/02/2018	8.32	Call	Bond Future	2,205.4900	2.2055	1,793.5700	1.7936	(18.677)	0	0	0
2017/09/27	R023	01/02/2018	8.32	Put	Bond Future	407.2900	0.4073	589.0500	0.5891	44.627	0	0	0
2017/09/27	R023	01/02/2018	8.33	Call	Bond Future	2,236.1200	2.2361	1,821.2100	1.8212	(18.555)	0	0	0
2017/09/27	R023	01/02/2018	8.31	Call	Bond Future	2,175.2200	2.1752	1,766.3400	1.7663	(18.797)	0	0	0
2017/09/27	R023	01/02/2018	8.31	Put	Bond Future	417.0900	0.4171	601.8900	0.6019	44.307	0	0	0
2017/09/27	R023	03/05/2018	8.27	Call	Bond Future	2,225.6000	2.2256	1,830.9400	1.8309	(17.733)	0	0	0
2017/09/27	R023	03/05/2018			Bond Future	7.8956	100.8619	8.0501	100.2571	1.957	0.0000	0.0000	0
2017/09/27	R023	03/05/2018	8.27	Put	Bond Future	767.9100	0.7679	978.0300	0.9780	27.363	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
2017/09/27	R023	03/05/2018	8.28	Call	Bond Future	2,251.6000	2.2516	1,854.7500	1.8547	(17.625)	0	0	0
2017/09/27	R023	03/05/2018	8.29	Put	Bond Future	743.2100	0.7432	948.9800	0.9490	27.687	0	0	0
2017/09/27	R023	03/05/2018	8.28	Put	Bond Future	755.3400	0.7553	963.2700	0.9633	27.528	0	0	0
2017/09/27	R023	03/05/2018	8.29	Call	Bond Future	2,278.0200	2.2780	1,879.0100	1.8790	(17.516)	0	0	0
2017/09/27	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	208.2800	0.2083	100.000	0	0	0
2017/09/27	R035	02/11/2017			Bond Future	9.5167	96.2481	9.6362	95.2923	1.255	0.0000	0.0000	37,174
2017/09/27	R035	02/11/2017	9.60	Call	Bond Future	667.8200	0.6678	0.0000	0.0000	(100.000)	0	0	0
2017/09/27	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	288.0200	0.2880	100.000	0	0	0
2017/09/27	R035	02/11/2017	9.61	Call	Bond Future	747.5600	0.7476	0.0000	0.0000	(100.000)	0	0	0
2017/09/27	R035	02/11/2017	9.59	Call	Bond Future	587.9800	0.5880	0.0000	0.0000	(100.000)	0	0	0
2017/09/27	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	367.8600	0.3679	100.000	0	0	0
2017/09/27	R035	01/02/2018	9.75	Call	Bond Future	1,336.3900	1.3364	362.9900	0.3630	(72.838)	0	0	0
2017/09/27	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R035	01/02/2018			Bond Future	9.5802	98.0175	9.7035	97.0441	1.287	0.0000	0.0000	0
2017/09/27	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R035	01/02/2018	9.73	Call	Bond Future	1,180.4900	1.1805	207.0900	0.2071	(82.457)	0	0	0
2017/09/27	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R035	01/02/2018	9.74	Call	Bond Future	1,258.4900	1.2585	285.0900	0.2851	(77.347)	0	0	0
2017/09/27	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R035	03/05/2018			Bond Future	9.6391	95.3406	9.7664	94.3491	1.320	0.0000	0.0000	0
2017/09/27	R035	03/05/2018	9.90	Call	Bond Future	2,015.5400	2.0155	1,023.9700	1.0240	(49.196)	0	0	0
2017/09/27	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R035	03/05/2018	9.91	Call	Bond Future	2,091.5000	2.0915	1,099.9300	1.0999	(47.410)	0	0	0
2017/09/27	R035	03/05/2018	9.89	Call	Bond Future	1,939.4900	1.9395	947.9200	0.9479	(51.125)	0	0	0
2017/09/27	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R186	02/11/2017	8.89	Put	Bond Future	296.0300	0.2960	470.4300	0.4704	58.913	0	0	0
2017/09/27	R186	02/11/2017	8.88	Call	Bond Future	2,677.2300	2.6772	2,013.1800	2.0132	(24.804)	0	0	0
2017/09/27	R186	02/11/2017	8.75	Put	Bond Future	512.8900	0.5129	778.5000	0.7785	51.787	0	0	0
2017/09/27	R186	02/11/2017			Bond Future	8.5244	116.3191	8.6500	115.4749	1.473	8.6513	8.5852	135,851
2017/09/27	R186	02/11/2017	8.75	Call	Bond Future	2,023.2900	2.0233	1,444.7100	1.4447	(28.596)	0	0	0
2017/09/27	R186	02/11/2017	8.89	Call	Bond Future	2,730.3500	2.7304	2,060.5600	2.0606	(24.531)	0	0	0
2017/09/27	R186	02/11/2017	8.88	Put	Bond Future	308.5600	0.3086	488.7000	0.4887	58.381	0	0	0
2017/09/27	R186	02/11/2017	8.90	Call	Bond Future	2,783.9400	2.7839	2,108.4400	2.1084	(24.264)	0	0	0
2017/09/27	R186	02/11/2017	8.90	Put	Bond Future	284.0200	0.2840	452.7100	0.4527	59.394	0	0	0
2017/09/27	R186	02/11/2017	8.60	Call	Bond Future	1,373.8000	1.3738	916.6100	0.9166	(33.279)	0	0	0
2017/09/27	R186	02/11/2017	8.60	Put	Bond Future	864.8100	0.8648	1,251.8100	1.2518	44.750	0	0	3,750
2017/09/27	R186	02/11/2017	9.00	Call	Bond Future	3,337.4400	3.3374	2,611.9900	2.6120	(21.737)	0	0	0
2017/09/27	R186	02/11/2017	9.00	Put	Bond Future	184.3500	0.1843	303.0900	0.3031	64.410	0	0	5,000
2017/09/27	R186	01/02/2018	9.00	Call	Bond Future	3,655.1900	3.6552	3,066.8100	3.0668	(16.097)	0	0	0
2017/09/27	R186	01/02/2018	9.25	Call	Bond Future	4,883.9400	4.8839	4,208.0300	4.2080	(13.839)	0	0	0
2017/09/27	R186	01/02/2018	8.50	Put	Bond Future	2,142.3200	2.1423	2,637.2200	2.6372	23.101	0	0	0
2017/09/27	R186	01/02/2018	8.96	Call	Bond Future	3,471.3700	3.4714	2,898.9400	2.8989	(16.490)	0	0	0
2017/09/27	R186	01/02/2018			Bond Future	8.5700	113.1575	8.7010	112.2978	1.528	0.0000	0.0000	198
2017/09/27	R186	01/02/2018	7.75	Put	Bond Future	5,853.5400	5.8535	6,628.3400	6.6283	13.236	0	0	0
2017/09/27	R186	01/02/2018	7.75	Call	Bond Future	266.2100	0.2662	181.2900	0.1813	(31.900)	0	0	1,460
2017/09/27	R186	01/02/2018	8.50	Call	Bond Future	1,679.2200	1.6792	1,314.4000	1.3144	(21.726)	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/27	R186	01/02/2018	9.00	Put	Bond Future	865.1200	0.8651	1,136.4600	1.1365	31.364	0	0	6,200
2017/09/27	R186	01/02/2018	8.75	Put	Bond Future	1,395.3600	1.3954	1,773.2800	1.7733	27.084	0	0	820
2017/09/27	R186	01/02/2018	9.25	Put	Bond Future	514.0700	0.5141	697.8800	0.6979	35.756	0	0	820
2017/09/27	R186	01/02/2018	8.97	Call	Bond Future	3,516.8500	3.5169	2,940.3700	2.9404	(16.392)	0	0	0
2017/09/27	R186	01/02/2018	8.96	Put	Bond Future	936.9300	0.9369	1,224.2200	1.2242	30.663	0	0	0
2017/09/27	R186	01/02/2018	8.75	Call	Bond Future	2,574.6700	2.5747	2,092.8700	2.0929	(18.713)	0	0	0
2017/09/27	R186	01/02/2018	8.97	Put	Bond Future	918.4300	0.9184	1,201.6700	1.2017	30.840	0	0	0
2017/09/27	R186	01/02/2018	8.98	Call	Bond Future	3,562.8000	3.5628	2,982.3300	2.9823	(16.293)	0	0	0
2017/09/27	R186	01/02/2018	8.98	Put	Bond Future	900.4400	0.9004	1,179.6900	1.1797	31.013	0	0	0
2017/09/27	R186	03/05/2018	8.91	Put	Bond Future	1,786.3600	1.7864	2,153.4800	2.1535	20.551	0	0	0
2017/09/27	R186	03/05/2018	8.92	Call	Bond Future	3,700.3400	3.7003	3,188.4100	3.1884	(13.835)	0	0	0
2017/09/27	R186	03/05/2018			Bond Future	8.6156	115.2624	8.7523	114.3866	1.587	0.0000	0.0000	0
2017/09/27	R186	03/05/2018	8.93	Call	Bond Future	3,740.5300	3.7405	3,225.3700	3.2254	(13.772)	0	0	0
2017/09/27	R186	03/05/2018	8.93	Put	Bond Future	1,740.3800	1.7404	2,101.0100	2.1010	20.721	0	0	0
2017/09/27	R186	03/05/2018	8.91	Call	Bond Future	3,660.6900	3.6607	3,152.0200	3.1520	(13.895)	0	0	0
2017/09/27	R186	03/05/2018	8.92	Put	Bond Future	1,763.0800	1.7631	2,126.9400	2.1269	20.638	0	0	0
2017/09/27	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R197	02/11/2017	305.15	Put	Bond Future	3,548.2300	3.5482	3,604.3500	3.6044	1.582	0	0	0
2017/09/27	R197	02/11/2017			Bond Future	301.6018	301.6018	301.5456	301.5456	(0.019)	0.0000	0.0000	2,350
2017/09/27	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R197	02/11/2017	305.17	Put	Bond Future	3,568.2300	3.5682	3,624.3500	3.6244	1.573	0	0	0
2017/09/27	R197	02/11/2017	305.16	Put	Bond Future	3,558.2300	3.5582	3,614.3500	3.6144	1.577	0	0	0
2017/09/27	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R197	01/02/2018	301.68	Put	Bond Future	1,402.5400	1.4025	1,460.5800	1.4606	4.138	0	0	0
2017/09/27	R197	01/02/2018			Bond Future	300.2775	300.2775	300.2194	300.2194	(0.019)	0.0000	0.0000	0
2017/09/27	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R197	01/02/2018	301.67	Put	Bond Future	1,392.5400	1.3925	1,450.5800	1.4506	4.168	0	0	0
2017/09/27	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R197	01/02/2018	301.66	Put	Bond Future	1,382.5400	1.3825	1,440.5800	1.4406	4.198	0	0	0
2017/09/27	R197	03/05/2018	304.46	Call	Bond Future	1,522.4000	1.5224	1,460.1200	1.4601	(4.091)	0	0	0
2017/09/27	R197	03/05/2018			Bond Future	305.9824	305.9824	305.9201	305.9201	(0.020)	0.0000	0.0000	0
2017/09/27	R197	03/05/2018	304.44	Call	Bond Future	1,542.4000	1.5424	1,480.1200	1.4801	(4.038)	0	0	0
2017/09/27	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R197	03/05/2018	304.45	Call	Bond Future	1,532.4000	1.5324	1,470.1200	1.4701	(4.064)	0	0	0
2017/09/27	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R202	02/11/2017	253.89	Call	Bond Future	0.1400	0.0001	0.3800	0.0004	171.429	0	0	0
2017/09/27	R202	02/11/2017			Bond Future	241.3225	241.3225	242.3388	242.3388	0.421	0.0000	0.0000	28,667
2017/09/27	R202	02/11/2017	253.89	Put	Bond Future	12,567.6200	12.5676	11,551.5800	11.5516	(8.085)	0	0	0
2017/09/27	R202	02/11/2017	253.90	Call	Bond Future	0.1400	0.0001	0.3700	0.0004	164.286	0	0	0
2017/09/27	R202	02/11/2017	253.91	Put	Bond Future	12,587.6200	12.5876	11,571.5700	11.5716	(8.072)	0	0	0
2017/09/27	R202	02/11/2017	253.90	Put	Bond Future	12,577.6200	12.5776	11,561.5700	11.5616	(8.078)	0	0	0
2017/09/27	R202	02/11/2017	253.91	Call	Bond Future	0.1400	0.0001	0.3700	0.0004	164.286	0	0	0
2017/09/27	R202	01/02/2018	249.07	Call	Bond Future	523.5100	0.5235	695.6700	0.6957	32.886	0	0	0
2017/09/27	R202	01/02/2018	249.06	Put	Bond Future	7,446.0500	7.4461	6,584.2700	6.5843	(11.574)	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	
2017/09/27	R202	01/02/2018			Bond Future	242.1389		242.1389	243.1733	243.1733	0.427	0.0000	0.0000	0
2017/09/27	R202	01/02/2018	249.08	Call	Bond Future	522.0400	0.5220	693.8200	0.6938	32.906	0	0	0	
2017/09/27	R202	01/02/2018	249.08	Put	Bond Future	7,463.1100	7.4631	6,600.5600	6.6006	(11.558)	0	0	0	
2017/09/27	R202	01/02/2018	249.07	Put	Bond Future	7,454.5800	7.4546	6,592.4100	6.5924	(11.566)	0	0	0	
2017/09/27	R202	01/02/2018	249.06	Call	Bond Future	524.9800	0.5250	697.5300	0.6975	32.868	0	0	0	
2017/09/27	R202	03/05/2018	247.48	Put	Bond Future	3,887.6600	3.8877	3,351.0100	3.3510	(13.804)	0	0	0	
2017/09/27	R202	03/05/2018	247.47	Call	Bond Future	3,151.4600	3.1515	3,666.9600	3.6670	16.357	0	0	0	
2017/09/27	R202	03/05/2018			Bond Future	246.7392	246.7392	247.7909	247.7909	0.426	0.0000	0.0000	0	
2017/09/27	R202	03/05/2018	247.48	Call	Bond Future	3,146.8600	3.1469	3,661.8800	3.6619	16.366	0	0	0	
2017/09/27	R202	03/05/2018	247.47	Put	Bond Future	3,882.2600	3.8823	3,346.0900	3.3461	(13.811)	0	0	0	
2017/09/27	R202	03/05/2018	247.49	Call	Bond Future	3,142.2700	3.1423	3,656.8200	3.6568	16.375	0	0	0	
2017/09/27	R202	03/05/2018	247.49	Put	Bond Future	3,893.0700	3.8931	3,355.9500	3.3560	(13.797)	0	0	0	
2017/09/27	R204	02/11/2017	7.76	Put	Bond Future	1,410.9000	1.4109	0.0000	0.0000	(100.000)	0	0	0	
2017/09/27	R204	02/11/2017			Bond Future	6.8992	104.1933	7.0173	104.0669	1.712	0.0000	0.0000	43,887	
2017/09/27	R204	02/11/2017	7.75	Call	Bond Future	2,321.0100	2.3210	779.1500	0.7792	(66.431)	0	0	0	
2017/09/27	R204	02/11/2017	7.75	Put	Bond Future	1,415.4500	1.4154	0.0000	0.0000	(100.000)	0	0	0	
2017/09/27	R204	02/11/2017	7.76	Call	Bond Future	2,327.0300	2.3270	789.7200	0.7897	(66.063)	0	0	0	
2017/09/27	R204	02/11/2017	7.74	Call	Bond Future	2,314.9900	2.3150	768.5700	0.7686	(66.800)	0	0	0	
2017/09/27	R204	02/11/2017	7.74	Put	Bond Future	1,420.0100	1.4200	0.0000	0.0000	(100.000)	0	0	0	
2017/09/27	R204	01/02/2018	7.27	Call	Bond Future	3,367.2300	3.3672	365.1200	0.3651	(89.157)	0	0	0	
2017/09/27	R204	01/02/2018			Bond Future	6.7379	102.0707	6.8912	101.9419	2.275	0.0000	0.0000	0	
2017/09/27	R204	01/02/2018	7.25	Call	Bond Future	3,358.7600	3.3588	351.7100	0.3517	(89.529)	0	0	0	
2017/09/27	R204	01/02/2018	7.25	Put	Bond Future	2,929.5300	2.9295	51.2500	0.0513	(98.251)	0	0	0	
2017/09/27	R204	01/02/2018	7.27	Put	Bond Future	2,921.2900	2.9213	47.9500	0.0480	(98.359)	0	0	0	
2017/09/27	R204	01/02/2018	7.26	Call	Bond Future	3,363.0000	3.3630	358.3900	0.3584	(89.343)	0	0	0	
2017/09/27	R204	01/02/2018	7.26	Put	Bond Future	2,925.4100	2.9254	49.5700	0.0496	(98.306)	0	0	0	
2017/09/27	R204	03/05/2018	7.10	Put	Bond Future	4,274.3700	4.2744	54.2200	0.0542	(98.732)	0	0	0	
2017/09/27	R204	03/05/2018			Bond Future	6.4181	103.9694	6.6348	103.8382	3.376	0.0000	0.0000	0	
2017/09/27	R204	03/05/2018	7.09	Call	Bond Future	4,683.2700	4.6833	330.0700	0.3301	(92.952)	0	0	0	
2017/09/27	R204	03/05/2018	7.09	Put	Bond Future	4,277.4300	4.2774	55.4200	0.0554	(98.704)	0	0	0	
2017/09/27	R204	03/05/2018	7.10	Call	Bond Future	4,686.2300	4.6862	334.8900	0.3349	(92.854)	0	0	0	
2017/09/27	R204	03/05/2018	7.08	Call	Bond Future	4,680.3000	4.6803	325.2600	0.3253	(93.050)	0	0	0	
2017/09/27	R204	03/05/2018	7.08	Put	Bond Future	4,280.4800	4.2805	56.6300	0.0566	(98.677)	0	0	0	
2017/09/27	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.1100	0.0001	100.000	0	0	0	
2017/09/27	R207	02/11/2017	8.03	Call	Bond Future	1,663.5800	1.6636	1,338.3300	1.3383	(19.551)	0	0	0	
2017/09/27	R207	02/11/2017			Bond Future	7.1872	102.3757	7.3506	102.0503	2.274	0.0000	0.0000	41,044	
2017/09/27	R207	02/11/2017	8.04	Call	Bond Future	1,683.1000	1.6831	1,357.8400	1.3578	(19.325)	0	0	0	
2017/09/27	R207	02/11/2017	8.03	Put	Bond Future	0.0100	0.0000	0.1300	0.0001	1200.000	0	0	0	
2017/09/27	R207	02/11/2017	8.05	Call	Bond Future	1,702.6200	1.7026	1,377.3400	1.3773	(19.105)	0	0	0	
2017/09/27	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0900	0.0001	100.000	0	0	0	
2017/09/27	R207	01/02/2018	7.61	Put	Bond Future	88.5800	0.0886	162.6100	0.1626	83.574	0	0	0	
2017/09/27	R207	01/02/2018	7.60	Call	Bond Future	894.9200	0.8949	639.4300	0.6394	(28.549)	0	0	0	
2017/09/27	R207	01/02/2018			Bond Future	7.1474	100.6166	7.3335	100.2852	2.604	0.0000	0.0000	0	
2017/09/27	R207	01/02/2018	7.61	Call	Bond Future	909.6300	0.9096	652.2700	0.6523	(28.293)	0	0	0	
2017/09/27	R207	01/02/2018	7.60	Put	Bond Future	91.5200	0.0915	167.4200	0.1674	82.933	0	0	0	
2017/09/27	R207	01/02/2018	7.62	Call	Bond Future	924.2600	0.9243	665.0100	0.6650	(28.049)	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
2017/09/27	R207	01/02/2018	7.62	Put	Bond Future	85.5600	0.0856	157.7000	0.1577	84.315	0	0	0
2017/09/27	R207	03/05/2018	7.57	Call	Bond Future	898.9700	0.8990	658.2100	0.6582	(26.782)	0	0	0
2017/09/27	R207	03/05/2018	7.56	Put	Bond Future	163.5000	0.1635	261.9500	0.2620	60.214	0	0	0
2017/09/27	R207	03/05/2018			Bond Future	7.0967	102.4882	7.3123	102.1506	3.038	0.0000	0.0000	0
2017/09/27	R207	03/05/2018	7.58	Call	Bond Future	911.1600	0.9112	668.8400	0.6688	(26.595)	0	0	0
2017/09/27	R207	03/05/2018	7.58	Put	Bond Future	156.5000	0.1565	251.7600	0.2518	60.869	0	0	0
2017/09/27	R207	03/05/2018	7.57	Put	Bond Future	159.8500	0.1598	256.6700	0.2567	60.569	0	0	0
2017/09/27	R207	03/05/2018	7.56	Call	Bond Future	887.0800	0.8871	647.9500	0.6480	(26.957)	0	0	0
2017/09/27	R208	02/11/2017	8.19	Call	Bond Future	2,196.0700	2.1961	1,732.8100	1.7328	(21.095)	0	0	0
2017/09/27	R208	02/11/2017	8.18	Put	Bond Future	0.3700	0.0004	2.4300	0.0024	556.757	0	0	0
2017/09/27	R208	02/11/2017			Bond Future	7.4272	98.6946	7.5870	98.2295	2.152	0.0000	0.0000	31,771
2017/09/27	R208	02/11/2017	8.20	Call	Bond Future	2,224.4100	2.2244	1,760.9600	1.7610	(20.835)	0	0	0
2017/09/27	R208	02/11/2017	8.20	Put	Bond Future	0.2900	0.0003	1.9400	0.0019	568.966	0	0	0
2017/09/27	R208	02/11/2017	8.19	Put	Bond Future	0.3300	0.0003	2.1700	0.0022	557.576	0	0	0
2017/09/27	R208	02/11/2017	8.18	Call	Bond Future	2,167.7100	2.1677	1,704.6700	1.7047	(21.361)	0	0	0
2017/09/27	R208	01/02/2018	7.85	Put	Bond Future	202.2000	0.2022	330.2400	0.3302	63.323	0	0	0
2017/09/27	R208	01/02/2018			Bond Future	7.4277	100.5090	7.6017	100.0353	2.343	0.0000	0.0000	0
2017/09/27	R208	01/02/2018	7.84	Call	Bond Future	1,325.7000	1.3257	982.7600	0.9828	(25.869)	0	0	0
2017/09/27	R208	01/02/2018	7.84	Put	Bond Future	208.1000	0.2081	338.8500	0.3388	62.830	0	0	0
2017/09/27	R208	01/02/2018	7.85	Call	Bond Future	1,346.7100	1.3467	1,001.0600	1.0011	(25.666)	0	0	0
2017/09/27	R208	01/02/2018	7.83	Call	Bond Future	1,304.8100	1.3048	964.6200	0.9646	(26.072)	0	0	0
2017/09/27	R208	01/02/2018	7.83	Put	Bond Future	214.1300	0.2141	347.6300	0.3476	62.345	0	0	0
2017/09/27	R208	03/05/2018	7.77	Call	Bond Future	1,265.6200	1.2656	957.8800	0.9579	(24.315)	0	0	0
2017/09/27	R208	03/05/2018			Bond Future	7.4182	98.9775	7.6089	98.4950	2.571	0.0000	0.0000	0
2017/09/27	R208	03/05/2018	7.77	Put	Bond Future	377.8300	0.3778	552.6300	0.5526	46.264	0	0	0
2017/09/27	R208	03/05/2018	7.78	Call	Bond Future	1,283.3000	1.2833	973.1600	0.9732	(24.167)	0	0	0
2017/09/27	R208	03/05/2018	7.79	Put	Bond Future	363.4000	0.3634	533.1500	0.5331	46.712	0	0	0
2017/09/27	R208	03/05/2018	7.78	Put	Bond Future	370.4200	0.3704	542.8200	0.5428	46.542	0	0	0
2017/09/27	R208	03/05/2018	7.79	Call	Bond Future	1,301.3600	1.3014	988.5700	0.9886	(24.036)	0	0	0
2017/09/27	R209	02/11/2017	9.54	Call	Bond Future	1,482.2200	1.4822	1,049.2300	1.0492	(29.212)	0	0	0
2017/09/27	R209	02/11/2017	9.52	Put	Bond Future	1,054.8100	1.0548	1,441.4300	1.4414	36.653	0	0	0
2017/09/27	R209	02/11/2017	9.00	Put	Bond Future	3,507.9000	3.5079	4,211.5500	4.2115	20.059	0	0	0
2017/09/27	R209	02/11/2017	10.60	Put	Bond Future	11.9700	0.0120	21.9900	0.0220	83.709	0	0	1,300
2017/09/27	R209	02/11/2017	9.75	Call	Bond Future	2,389.7200	2.3897	1,818.1500	1.8181	(23.918)	0	0	0
2017/09/27	R209	02/11/2017	8.30	Put	Bond Future	8,627.7500	8.6277	9,431.2800	9.4313	9.313	0	0	0
2017/09/27	R209	02/11/2017	9.88	Put	Bond Future	321.7600	0.3218	486.5600	0.4866	51.218	0	0	1,350
2017/09/27	R209	02/11/2017			Bond Future	9.4679	72.8511	9.5875	72.0459	1.263	0.0000	0.0000	125,404
2017/09/27	R209	02/11/2017	9.54	Put	Bond Future	995.4300	0.9954	1,367.6800	1.3677	37.396	0	0	0
2017/09/27	R209	02/11/2017	9.52	Call	Bond Future	1,406.9700	1.4070	988.3500	0.9883	(29.753)	0	0	0
2017/09/27	R209	02/11/2017	10.00	Call	Bond Future	3,684.1100	3.6841	2,993.3300	2.9933	(18.750)	0	0	0
2017/09/27	R209	02/11/2017	10.00	Put	Bond Future	202.4000	0.2024	316.8600	0.3169	56.551	0	0	1,138
2017/09/27	R209	02/11/2017	9.53	Put	Bond Future	1,024.8600	1.0249	1,404.1900	1.4042	37.013	0	0	0
2017/09/27	R209	02/11/2017	9.00	Call	Bond Future	223.1000	0.2231	121.5100	0.1215	(45.536)	0	0	2,248
2017/09/27	R209	02/11/2017	10.60	Call	Bond Future	7,123.7700	7.1238	6,328.5500	6.3286	(11.163)	0	0	0
2017/09/27	R209	02/11/2017	9.75	Put	Bond Future	511.8100	0.5118	745.4800	0.7455	45.656	0	0	6,500
2017/09/27	R209	02/11/2017	8.30	Call	Bond Future	2.5400	0.0025	0.8300	0.0008	(67.323)	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
2017/09/27	R209	02/11/2017	9.88	Call	Bond Future	3,040.6100	3.0406	2,400.1700	2.4002	(21.063)	0	0	0
2017/09/27	R209	02/11/2017	9.53	Call	Bond Future	1,444.3800	1.4444	1,018.4700	1.0185	(29.487)	0	0	0
2017/09/27	R209	02/11/2017	9.58	Call	Bond Future	1,638.9000	1.6389	1,177.6900	1.1777	(28.141)	0	0	0
2017/09/27	R209	02/11/2017	9.58	Put	Bond Future	883.9700	0.8840	1,228.0000	1.2280	38.919	0	0	1,350
2017/09/27	R209	02/11/2017	9.33	Put	Bond Future	1,753.9200	1.7539	2,274.3000	2.2743	29.670	0	0	0
2017/09/27	R209	02/11/2017	9.33	Call	Bond Future	808.0200	0.8080	523.1600	0.5232	(35.254)	0	0	1,350
2017/09/27	R209	01/02/2018	10.10	Call	Bond Future	4,554.1400	4.5541	3,942.5500	3.9425	(13.429)	0	0	0
2017/09/27	R209	01/02/2018	9.85	Call	Bond Future	3,432.0600	3.4321	2,902.3500	2.9024	(15.434)	0	0	0
2017/09/27	R209	01/02/2018	9.73	Call	Bond Future	2,938.5100	2.9385	2,453.6800	2.4537	(16.499)	0	0	0
2017/09/27	R209	01/02/2018	9.71	Put	Bond Future	1,612.9600	1.6130	1,955.7200	1.9557	21.250	0	0	0
2017/09/27	R209	01/02/2018	9.72	Call	Bond Future	2,898.9200	2.8989	2,417.9200	2.4179	(16.592)	0	0	0
2017/09/27	R209	01/02/2018			Bond Future	9.5221	74.1904	9.6451	73.3703	1.292	0.0000	0.0000	0
2017/09/27	R209	01/02/2018	9.73	Put	Bond Future	1,561.1200	1.5611	1,896.3800	1.8964	21.476	0	0	0
2017/09/27	R209	01/02/2018	9.71	Call	Bond Future	2,859.5800	2.8596	2,382.2500	2.3822	(16.692)	0	0	0
2017/09/27	R209	01/02/2018	10.10	Put	Bond Future	821.4600	0.8215	1,029.9600	1.0300	25.382	0	0	3,000
2017/09/27	R209	01/02/2018	9.85	Put	Bond Future	1,277.5800	1.2776	1,567.9600	1.5680	22.729	0	0	7,500
2017/09/27	R209	01/02/2018	9.72	Put	Bond Future	1,586.8700	1.5869	1,925.9600	1.9260	21.368	0	0	0
2017/09/27	R209	01/02/2018	10.00	Call	Bond Future	4,092.1300	4.0921	3,510.6400	3.5106	(14.210)	0	0	0
2017/09/27	R209	01/02/2018	10.00	Put	Bond Future	984.2200	0.9842	1,222.8200	1.2228	24.243	0	0	7,500
2017/09/27	R209	03/05/2018	9.85	Put	Bond Future	2,180.1400	2.1801	2,517.4500	2.5175	15.472	0	0	0
2017/09/27	R209	03/05/2018			Bond Future	9.5753	72.4212	9.7020	71.5859	1.323	0.0000	0.0000	0
2017/09/27	R209	03/05/2018	9.85	Call	Bond Future	3,973.2900	3.9733	3,475.2400	3.4752	(12.535)	0	0	0
2017/09/27	R209	03/05/2018	9.86	Call	Bond Future	4,012.0700	4.0121	3,511.2500	3.5113	(12.483)	0	0	0
2017/09/27	R209	03/05/2018	9.86	Put	Bond Future	2,154.9100	2.1549	2,489.4500	2.4894	15.525	0	0	0
2017/09/27	R209	03/05/2018	9.84	Call	Bond Future	3,934.6700	3.9347	3,439.4000	3.4394	(12.587)	0	0	0
2017/09/27	R209	03/05/2018	9.84	Put	Bond Future	2,205.6200	2.2056	2,545.7100	2.5457	15.419	0	0	0
2017/09/27	R210	02/11/2017	192.08	Put	Bond Future	6,555.4500	6.5554	6,587.8600	6.5879	0.494	0	0	0
2017/09/27	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R210	02/11/2017			Bond Future	185.5246	185.5246	185.4921	185.4921	(0.017)	0.0000	0.0000	2,179
2017/09/27	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R210	02/11/2017	192.07	Put	Bond Future	6,545.4500	6.5454	6,577.8600	6.5779	0.495	0	0	0
2017/09/27	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R210	02/11/2017	192.09	Put	Bond Future	6,565.4500	6.5654	6,597.8600	6.5979	0.494	0	0	0
2017/09/27	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R210	01/02/2018			Bond Future	188.9997	188.9997	188.9661	188.9661	(0.018)	0.0000	0.0000	0
2017/09/27	R210	01/02/2018	192.36	Put	Bond Future	3,360.3000	3.3603	3,393.9400	3.3939	1.001	0	0	0
2017/09/27	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R210	01/02/2018	192.38	Put	Bond Future	3,380.3000	3.3803	3,413.9400	3.4139	0.995	0	0	0
2017/09/27	R210	01/02/2018	192.37	Put	Bond Future	3,370.3000	3.3703	3,403.9400	3.4039	0.998	0	0	0
2017/09/27	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R210	03/05/2018	191.44	Put	Bond Future	1,272.1700	1.2722	1,308.3400	1.3083	2.843	0	0	0
2017/09/27	R210	03/05/2018			Bond Future	190.1678	190.1678	190.1317	190.1317	(0.019)	0.0000	0.0000	0
2017/09/27	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R210	03/05/2018	191.46	Put	Bond Future	1,292.1700	1.2922	1,328.3400	1.3283	2.799	0	0	0
2017/09/27	R210	03/05/2018	191.45	Put	Bond Future	1,282.1700	1.2822	1,318.3400	1.3183	2.821	0	0	0
2017/09/27	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
2017/09/27	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R212	02/11/2017			Bond Future	151.2333	151.2333	151.2048	151.2048	(0.019)	0.0000	0.0000	4,064
2017/09/27	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R212	02/11/2017	152.40	Put	Bond Future	1,166.6600	1.1667	1,195.2300	1.1952	2.449	0	0	0
2017/09/27	R212	02/11/2017	152.42	Put	Bond Future	1,186.6600	1.1867	1,215.2300	1.2152	2.408	0	0	0
2017/09/27	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R212	02/11/2017	152.41	Put	Bond Future	1,176.6600	1.1767	1,205.2300	1.2052	2.428	0	0	0
2017/09/27	R212	01/02/2018	154.71	Put	Bond Future	2,682.1000	2.6821	2,711.6100	2.7116	1.100	0	0	0
2017/09/27	R212	01/02/2018			Bond Future	152.0279	152.0279	151.9984	151.9984	(0.019)	0.0000	0.0000	0
2017/09/27	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R212	01/02/2018	154.70	Put	Bond Future	2,672.1000	2.6721	2,701.6100	2.7016	1.104	0	0	0
2017/09/27	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R212	01/02/2018	154.69	Put	Bond Future	2,662.1000	2.6621	2,691.6100	2.6916	1.109	0	0	0
2017/09/27	R212	03/05/2018	154.30	Call	Bond Future	616.2700	0.6163	584.6100	0.5846	(5.137)	0	0	0
2017/09/27	R212	03/05/2018			Bond Future	154.9163	154.9163	154.8846	154.8846	(0.020)	0.0000	0.0000	0
2017/09/27	R212	03/05/2018	154.28	Call	Bond Future	636.2700	0.6363	604.6100	0.6046	(4.976)	0	0	0
2017/09/27	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R212	03/05/2018	154.29	Call	Bond Future	626.2700	0.6263	594.6100	0.5946	(5.055)	0	0	0
2017/09/27	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/27	R213	02/11/2017	9.36	Put	Bond Future	629.7600	0.6298	903.4600	0.9035	43.461	0	0	0
2017/09/27	R213	02/11/2017			Bond Future	9.1688	84.8138	9.2835	84.0488	1.250	0.0000	0.0000	62,290
2017/09/27	R213	02/11/2017	9.35	Call	Bond Future	1,856.3100	1.8563	1,371.4100	1.3714	(26.122)	0	0	0
2017/09/27	R213	02/11/2017	9.35	Put	Bond Future	651.5100	0.6515	931.6500	0.9317	42.999	0	0	0
2017/09/27	R213	02/11/2017	9.36	Call	Bond Future	1,900.3600	1.9004	1,409.0200	1.4090	(25.855)	0	0	0
2017/09/27	R213	02/11/2017	9.34	Call	Bond Future	1,812.7500	1.8128	1,334.3500	1.3344	(26.391)	0	0	0
2017/09/27	R213	02/11/2017	9.34	Put	Bond Future	673.8200	0.6738	960.4600	0.9605	42.540	0	0	0
2017/09/27	R213	01/02/2018	9.42	Call	Bond Future	2,772.1200	2.7721	2,318.3900	2.3184	(16.368)	0	0	0
2017/09/27	R213	01/02/2018	9.41	Put	Bond Future	1,521.1400	1.5211	1,850.3400	1.8503	21.642	0	0	0
2017/09/27	R213	01/02/2018			Bond Future	9.2251	86.3730	9.3436	85.5939	1.284	0.0000	0.0000	0
2017/09/27	R213	01/02/2018	9.43	Call	Bond Future	2,811.7600	2.8118	2,354.2400	2.3542	(16.272)	0	0	0
2017/09/27	R213	01/02/2018	9.43	Put	Bond Future	1,470.3200	1.4703	1,791.9300	1.7919	21.873	0	0	0
2017/09/27	R213	01/02/2018	9.42	Put	Bond Future	1,495.4600	1.4955	1,820.8600	1.8209	21.759	0	0	0
2017/09/27	R213	01/02/2018	9.41	Call	Bond Future	2,732.9400	2.7329	2,283.0100	2.2830	(16.463)	0	0	0
2017/09/27	R213	03/05/2018	9.57	Put	Bond Future	1,994.3900	1.9944	2,315.9900	2.3160	16.125	0	0	0
2017/09/27	R213	03/05/2018	9.56	Call	Bond Future	3,840.2500	3.8402	3,370.9400	3.3709	(12.221)	0	0	0
2017/09/27	R213	03/05/2018			Bond Future	9.2769	84.4303	9.3992	83.6366	1.319	0.0000	0.0000	0
2017/09/27	R213	03/05/2018	9.57	Call	Bond Future	3,879.1200	3.8791	3,407.0700	3.4071	(12.169)	0	0	0
2017/09/27	R213	03/05/2018	9.56	Put	Bond Future	2,018.8500	2.0188	2,343.1900	2.3432	16.066	0	0	0
2017/09/27	R213	03/05/2018	9.58	Call	Bond Future	3,918.4100	3.9184	3,443.6300	3.4436	(12.117)	0	0	0
2017/09/27	R213	03/05/2018	9.58	Put	Bond Future	1,970.4300	1.9704	2,289.3000	2.2893	16.183	0	0	0
2017/09/27	R214	02/11/2017	9.60	Call	Bond Future	1,122.7100	1.1227	774.8800	0.7749	(30.981)	0	0	0
2017/09/27	R214	02/11/2017			Bond Future	9.6495	72.1917	9.7639	71.3967	1.186	0.0000	0.0000	43,355
2017/09/27	R214	02/11/2017	9.60	Put	Bond Future	1,471.2600	1.4713	1,918.4700	1.9185	30.396	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
2017/09/27	R214	02/11/2017	9.58	Call	Bond Future	1,059.3600	1.0594	725.2500	0.7253	(31.539)	0	0	0
2017/09/27	R214	02/11/2017	9.58	Put	Bond Future	1,549.5200	1.5495	2,010.4500	2.0104	29.747	0	0	0
2017/09/27	R214	02/11/2017	9.59	Put	Bond Future	1,510.0500	1.5100	1,964.0900	1.9641	30.068	0	0	0
2017/09/27	R214	02/11/2017	9.59	Call	Bond Future	1,090.7500	1.0908	749.7500	0.7497	(31.263)	0	0	0
2017/09/27	R214	01/02/2018	9.84	Call	Bond Future	2,766.7900	2.7668	2,313.0000	2.3130	(16.401)	0	0	0
2017/09/27	R214	01/02/2018			Bond Future	9.7074	73.5189	9.8251	72.7092	1.213	0.0000	0.0000	0
2017/09/27	R214	01/02/2018	9.82	Call	Bond Future	2,689.4500	2.6894	2,243.6600	2.2437	(16.576)	0	0	0
2017/09/27	R214	01/02/2018	9.82	Put	Bond Future	1,914.7400	1.9147	2,278.6200	2.2786	19.004	0	0	0
2017/09/27	R214	01/02/2018	9.84	Put	Bond Future	1,855.9500	1.8559	2,211.8300	2.2118	19.175	0	0	0
2017/09/27	R214	01/02/2018	9.83	Call	Bond Future	2,727.9900	2.7280	2,278.1900	2.2782	(16.488)	0	0	0
2017/09/27	R214	01/02/2018	9.83	Put	Bond Future	1,885.1600	1.8852	2,245.0300	2.2450	19.090	0	0	0
2017/09/27	R214	03/05/2018	9.99	Put	Bond Future	2,422.0800	2.4221	2,764.1800	2.7642	14.124	0	0	0
2017/09/27	R214	03/05/2018			Bond Future	9.7611	71.5905	9.8822	70.7658	1.241	0.0000	0.0000	0
2017/09/27	R214	03/05/2018	9.98	Call	Bond Future	3,929.0400	3.9290	3,448.9100	3.4489	(12.220)	0	0	0
2017/09/27	R214	03/05/2018	9.98	Put	Bond Future	2,449.7200	2.4497	2,794.3300	2.7943	14.067	0	0	0
2017/09/27	R214	03/05/2018	9.99	Call	Bond Future	3,967.7600	3.9678	3,485.1200	3.4851	(12.164)	0	0	0
2017/09/27	R214	03/05/2018	9.97	Call	Bond Future	3,890.4700	3.8905	3,413.0900	3.4131	(12.270)	0	0	0
2017/09/27	R214	03/05/2018	9.97	Put	Bond Future	2,477.6200	2.4776	2,824.9800	2.8250	14.020	0	0	0
2017/09/27	R248	02/11/2017	9.65	Call	Bond Future	1,322.0500	1.3221	913.5600	0.9136	(30.898)	0	0	0
2017/09/27	R248	02/11/2017	9.66	Put	Bond Future	2,036.3800	2.0364	2,668.9900	2.6690	31.065	0	0	0
2017/09/27	R248	02/11/2017			Bond Future	9.7356	92.0633	9.8550	91.0136	1.227	0.0000	0.0000	85,524
2017/09/27	R248	02/11/2017	9.65	Put	Bond Future	2,087.6500	2.0876	2,728.9100	2.7289	30.717	0	0	0
2017/09/27	R248	02/11/2017	9.66	Call	Bond Future	1,360.8400	1.3608	943.7000	0.9437	(30.653)	0	0	0
2017/09/27	R248	02/11/2017	9.64	Call	Bond Future	1,283.9500	1.2840	884.0800	0.8841	(31.144)	0	0	0
2017/09/27	R248	02/11/2017	9.64	Put	Bond Future	2,139.7700	2.1398	2,789.6500	2.7896	30.371	0	0	0
2017/09/27	R248	01/02/2018	9.90	Put	Bond Future	2,601.2300	2.6012	3,096.8400	3.0968	19.053	0	0	0
2017/09/27	R248	01/02/2018	9.89	Call	Bond Future	3,457.5800	3.4576	2,888.9800	2.8890	(16.445)	0	0	0
2017/09/27	R248	01/02/2018			Bond Future	9.7961	93.7558	9.9192	92.6868	1.257	0.0000	0.0000	170
2017/09/27	R248	01/02/2018	9.90	Call	Bond Future	3,505.1900	3.5052	2,931.7400	2.9317	(16.360)	0	0	0
2017/09/27	R248	01/02/2018	9.89	Put	Bond Future	2,639.9200	2.6399	3,140.3800	3.1404	18.957	0	0	0
2017/09/27	R248	01/02/2018	9.91	Call	Bond Future	3,553.1100	3.5531	2,974.8200	2.9748	(16.276)	0	0	0
2017/09/27	R248	01/02/2018	9.91	Put	Bond Future	2,563.0100	2.5630	3,053.7800	3.0538	19.148	0	0	0
2017/09/27	R248	03/05/2018	10.06	Call	Bond Future	5,083.8400	5.0838	4,464.9500	4.4650	(12.174)	0	0	0
2017/09/27	R248	03/05/2018	10.05	Put	Bond Future	3,348.0800	3.3481	3,821.6400	3.8216	14.144	0	0	0
2017/09/27	R248	03/05/2018			Bond Future	9.8524	91.0630	9.9792	89.9740	1.286	0.0000	0.0000	0
2017/09/27	R248	03/05/2018	10.07	Call	Bond Future	5,132.0900	5.1321	4,509.7200	4.5097	(12.127)	0	0	0
2017/09/27	R248	03/05/2018	10.07	Put	Bond Future	3,277.0100	3.2770	3,743.6000	3.7436	14.238	0	0	0
2017/09/27	R248	03/05/2018	10.06	Put	Bond Future	3,312.5200	3.3125	3,782.5900	3.7826	14.191	0	0	0
2017/09/27	R248	03/05/2018	10.05	Call	Bond Future	5,035.5000	5.0355	4,420.1000	4.4201	(12.221)	0	0	0

**Total**

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