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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/09/2017 TO 29/09/2017

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
2017/09/29	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	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
2017/09/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2025	02/11/2017			Bond Future	130.4064	130.4064	130.4011	130.4011	(0.004)	0.0000	0.0000	914
2017/09/29	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2025	02/11/2017	132.96	Put	Bond Future	2,553.5800	2.5536	2,558.8600	2.5589	0.207	0	0	0
2017/09/29	2025	02/11/2017	132.98	Put	Bond Future	2,573.5800	2.5736	2,578.8600	2.5789	0.205	0	0	0
2017/09/29	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2025	02/11/2017	132.97	Put	Bond Future	2,563.5800	2.5636	2,568.8600	2.5689	0.206	0	0	0
2017/09/29	2025	01/02/2018	133.89	Put	Bond Future	2,378.2600	2.3783	2,383.8000	2.3838	0.233	0	0	0
2017/09/29	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2025	01/02/2018			Bond Future	131.5117	131.5117	131.5062	131.5062	(0.004)	0.0000	0.0000	0
2017/09/29	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2025	01/02/2018	133.88	Put	Bond Future	2,368.2600	2.3683	2,373.8000	2.3738	0.234	0	0	0
2017/09/29	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2025	01/02/2018	133.90	Put	Bond Future	2,388.2600	2.3883	2,393.8000	2.3938	0.232	0	0	0
2017/09/29	2025	03/05/2018	133.21	Call	Bond Future	798.9900	0.7990	791.5100	0.7915	(0.936)	0	0	0
2017/09/29	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2025	03/05/2018			Bond Future	134.0090	134.0090	134.0015	134.0015	(0.006)	0.0000	0.0000	0
2017/09/29	2025	03/05/2018	133.22	Call	Bond Future	788.9900	0.7890	781.5100	0.7815	(0.948)	0	0	0
2017/09/29	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2025	03/05/2018	133.20	Call	Bond Future	808.9900	0.8090	801.5100	0.8015	(0.925)	0	0	0
2017/09/29	2029	02/11/2017			Bond Future	100.1131	100.1131	99.9561	99.9561	(0.157)	0.0000	0.0000	1,370
2017/09/29	2029	01/02/2018			Bond Future	101.9885	101.9885	101.8286	101.8286	(0.157)	0.0000	0.0000	0
2017/09/29	2029	03/05/2018			Bond Future	102.9082	102.9082	102.7437	102.7437	(0.160)	0.0000	0.0000	0
2017/09/29	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2030	02/11/2017	9.34	Call	Bond Future	1,004.5900	1.0046	1,459.5200	1.4595	45.285	0	0	0
2017/09/29	2030	02/11/2017			Bond Future	9.1916	93.4847	9.1252	93.9396	(0.723)	0.0000	0.0000	59,057
2017/09/29	2030	02/11/2017	9.35	Call	Bond Future	1,071.7500	1.0717	1,526.6800	1.5267	42.447	0	0	0
2017/09/29	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2030	02/11/2017	9.36	Call	Bond Future	1,138.8300	1.1388	1,593.7600	1.5938	39.947	0	0	0
2017/09/29	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2030	01/02/2018			Bond Future	9.2486	91.1984	9.1798	91.6617	(0.744)	0.0000	0.0000	0
2017/09/29	2030	01/02/2018	9.38	Call	Bond Future	876.1700	0.8762	1,339.4300	1.3394	52.873	0	0	0
2017/09/29	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2030	01/02/2018	9.39	Call	Bond Future	942.3700	0.9424	1,405.6300	1.4056	49.159	0	0	0
2017/09/29	2030	01/02/2018	9.37	Call	Bond Future	809.9100	0.8099	1,273.1700	1.2732	57.199	0	0	0
2017/09/29	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2030	03/05/2018	9.51	Call	Bond Future	1,314.2400	1.3142	1,785.4000	1.7854	35.850	0	0	0
2017/09/29	2030	03/05/2018			Bond Future	9.3089	92.8952	9.2378	93.3663	(0.764)	0.0000	0.0000	0

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2017/09/29	2030	03/05/2018	9.49	Call	Bond Future	1,184.6700	1.1847	1,655.8300	1.6558	39.771	0	0	0
2017/09/29	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2030	03/05/2018	9.50	Call	Bond Future	1,249.4900	1.2495	1,720.6500	1.7206	37.708	0	0	0
2017/09/29	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2032	02/11/2017	9.49	Put	Bond Future	1,017.7700	1.0178	805.5500	0.8056	(20.851)	0	0	0
2017/09/29	2032	02/11/2017	9.48	Call	Bond Future	1,458.1300	1.4581	1,727.0200	1.7270	18.441	0	0	0
2017/09/29	2032	02/11/2017			Bond Future	9.4237	91.6993	9.3573	92.1849	(0.705)	0.0000	0.0000	32,988
2017/09/29	2032	02/11/2017	9.49	Call	Bond Future	1,498.4300	1.4984	1,771.8000	1.7718	18.244	0	0	0
2017/09/29	2032	02/11/2017	9.48	Put	Bond Future	1,049.7400	1.0497	833.0400	0.8330	(20.643)	0	0	0
2017/09/29	2032	02/11/2017	9.50	Call	Bond Future	1,539.3600	1.5394	1,817.1800	1.8172	18.048	0	0	0
2017/09/29	2032	02/11/2017	9.50	Put	Bond Future	986.5000	0.9865	778.7300	0.7787	(21.061)	0	0	0
2017/09/29	2032	01/02/2018	9.20	Call	Bond Future	1,399.6100	1.3996	1,581.9000	1.5819	13.024	0	0	7,500
2017/09/29	2032	01/02/2018	9.45	Put	Bond Future	2,442.8200	2.4428	2,191.9600	2.1920	(10.269)	0	0	0
2017/09/29	2032	01/02/2018	9.40	Put	Bond Future	2,630.4700	2.6305	2,367.3200	2.3673	(10.004)	0	0	0
2017/09/29	2032	01/02/2018	9.56	Call	Bond Future	2,592.5300	2.5925	2,863.0000	2.8630	10.433	0	0	0
2017/09/29	2032	01/02/2018	9.55	Put	Bond Future	2,097.6900	2.0977	1,871.1200	1.8711	(10.801)	0	0	0
2017/09/29	2032	01/02/2018			Bond Future	9.4862	93.3850	9.4175	93.8796	(0.724)	0.0000	0.0000	0
2017/09/29	2032	01/02/2018	9.30	Put	Bond Future	3,036.3700	3.0364	2,748.4700	2.7485	(9.482)	0	0	0
2017/09/29	2032	01/02/2018	9.30	Call	Bond Future	1,686.5600	1.6866	1,893.3000	1.8933	12.258	0	0	7,800
2017/09/29	2032	01/02/2018	9.57	Call	Bond Future	2,631.6700	2.6317	2,904.5300	2.9045	10.368	0	0	0
2017/09/29	2032	01/02/2018	9.57	Put	Bond Future	2,033.3900	2.0334	1,811.6100	1.8116	(10.907)	0	0	0
2017/09/29	2032	01/02/2018	9.20	Put	Bond Future	3,486.1900	3.4862	3,173.8400	3.1738	(8.960)	0	0	0
2017/09/29	2032	01/02/2018	9.45	Call	Bond Future	2,182.6200	2.1826	2,426.4000	2.4264	11.169	0	0	750
2017/09/29	2032	01/02/2018	9.40	Call	Bond Future	2,009.1200	2.0091	2,240.6100	2.2406	11.522	0	0	6,800
2017/09/29	2032	01/02/2018	9.56	Put	Bond Future	2,065.3500	2.0653	1,841.1800	1.8412	(10.854)	0	0	0
2017/09/29	2032	01/02/2018	9.55	Call	Bond Future	2,553.6900	2.5537	2,821.7600	2.8218	10.497	0	0	0
2017/09/29	2032	03/05/2018	9.70	Call	Bond Future	3,673.9700	3.6740	3,960.6100	3.9606	7.802	0	0	0
2017/09/29	2032	03/05/2018	9.71	Put	Bond Future	2,578.8400	2.5788	2,364.1500	2.3641	(8.325)	0	0	0
2017/09/29	2032	03/05/2018			Bond Future	9.5480	90.9656	9.4771	91.4687	(0.742)	0.0000	0.0000	0
2017/09/29	2032	03/05/2018	9.70	Put	Bond Future	2,608.6600	2.6087	2,392.2200	2.3922	(8.297)	0	0	0
2017/09/29	2032	03/05/2018	9.71	Call	Bond Future	3,713.6100	3.7136	4,002.0000	4.0020	7.766	0	0	0
2017/09/29	2032	03/05/2018	9.72	Call	Bond Future	3,753.1700	3.7532	4,043.3100	4.0433	7.731	0	0	0
2017/09/29	2032	03/05/2018	9.72	Put	Bond Future	2,549.0100	2.5490	2,336.0700	2.3361	(8.354)	0	0	0
2017/09/29	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2033	02/11/2017	110.07	Put	Bond Future	4,693.3400	4.6933	4,835.8500	4.8358	3.036	0	0	0
2017/09/29	2033	02/11/2017			Bond Future	105.3767	105.3767	105.2342	105.2342	(0.135)	0.0000	0.0000	5,234
2017/09/29	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2033	02/11/2017	110.09	Put	Bond Future	4,713.3400	4.7133	4,855.8500	4.8558	3.024	0	0	0
2017/09/29	2033	02/11/2017	110.08	Put	Bond Future	4,703.3400	4.7033	4,845.8500	4.8458	3.030	0	0	0
2017/09/29	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2033	01/02/2018			Bond Future	107.3507	107.3507	107.2054	107.2054	(0.135)	0.0000	0.0000	0
2017/09/29	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2033	01/02/2018	109.64	Put	Bond Future	2,289.2600	2.2893	2,434.5700	2.4346	6.347	0	0	0
2017/09/29	2033	01/02/2018	109.66	Put	Bond Future	2,309.2600	2.3093	2,454.5700	2.4546	6.292	0	0	0

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2017/09/29	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2033	01/02/2018	109.65	Put	Bond Future	2,299.2600	2.2993	2,444.5700	2.4446	6.320	0	0	0
2017/09/29	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2033	03/05/2018			Bond Future	108.3026	108.3026	108.1530	108.1530	(0.138)	0.0000	0.0000	0
2017/09/29	2033	03/05/2018	107.70	Call	Bond Future	602.5800	0.6026	452.9500	0.4530	(24.832)	0	0	0
2017/09/29	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2033	03/05/2018	107.71	Call	Bond Future	592.5800	0.5926	442.9500	0.4430	(25.251)	0	0	0
2017/09/29	2033	03/05/2018	107.69	Call	Bond Future	612.5800	0.6126	462.9500	0.4630	(24.426)	0	0	0
2017/09/29	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2037	02/11/2017	9.67	Put	Bond Future	1,740.0200	1.7400	1,427.8300	1.4278	(17.942)	0	0	0
2017/09/29	2037	02/11/2017			Bond Future	9.7289	91.6627	9.6574	92.2310	(0.735)	0.0000	0.0000	54,588
2017/09/29	2037	02/11/2017	9.66	Call	Bond Future	1,236.6700	1.2367	1,487.9800	1.4880	20.322	0	0	0
2017/09/29	2037	02/11/2017	9.66	Put	Bond Future	1,784.3000	1.7843	1,467.2900	1.4673	(17.767)	0	0	0
2017/09/29	2037	02/11/2017	9.67	Call	Bond Future	1,272.1900	1.2722	1,528.3200	1.5283	20.133	0	0	0
2017/09/29	2037	02/11/2017	9.65	Call	Bond Future	1,201.6600	1.2017	1,448.1500	1.4481	20.512	0	0	0
2017/09/29	2037	02/11/2017	9.65	Put	Bond Future	1,829.2100	1.8292	1,507.3800	1.5074	(17.594)	0	0	0
2017/09/29	2037	01/02/2018	9.82	Put	Bond Future	2,502.6700	2.5027	2,229.2500	2.2293	(10.925)	0	0	0
2017/09/29	2037	01/02/2018			Bond Future	9.7920	89.0926	9.7182	89.6714	(0.753)	0.0000	0.0000	160
2017/09/29	2037	01/02/2018	9.82	Call	Bond Future	2,721.3300	2.7213	3,026.6800	3.0267	11.221	0	0	0
2017/09/29	2037	01/02/2018	9.81	Put	Bond Future	2,540.0100	2.5400	2,263.8600	2.2639	(10.872)	0	0	0
2017/09/29	2037	01/02/2018	9.83	Call	Bond Future	2,761.9400	2.7619	3,070.0300	3.0700	11.155	0	0	0
2017/09/29	2037	01/02/2018	9.83	Put	Bond Future	2,465.5300	2.4655	2,194.8500	2.1949	(10.979)	0	0	0
2017/09/29	2037	01/02/2018	9.81	Call	Bond Future	2,680.8100	2.6808	2,983.4300	2.9834	11.288	0	0	0
2017/09/29	2037	03/05/2018	9.99	Call	Bond Future	4,105.6700	4.1057	4,437.4300	4.4374	8.081	0	0	0
2017/09/29	2037	03/05/2018	9.97	Put	Bond Future	3,162.1900	3.1622	2,901.2300	2.9012	(8.253)	0	0	0
2017/09/29	2037	03/05/2018			Bond Future	9.8577	90.7502	9.7817	91.3390	(0.770)	0.0000	0.0000	0
2017/09/29	2037	03/05/2018	9.99	Put	Bond Future	3,094.3200	3.0943	2,837.2800	2.8373	(8.307)	0	0	0
2017/09/29	2037	03/05/2018	9.97	Call	Bond Future	4,021.8100	4.0218	4,349.6500	4.3496	8.152	0	0	0
2017/09/29	2037	03/05/2018	9.98	Put	Bond Future	3,128.2400	3.1282	2,869.2500	2.8693	(8.279)	0	0	0
2017/09/29	2037	03/05/2018	9.98	Call	Bond Future	4,063.7800	4.0638	4,393.5900	4.3936	8.116	0	0	0
2017/09/29	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2038	02/11/2017			Bond Future	128.9457	128.9457	128.7339	128.7339	(0.164)	0.0000	0.0000	19,719
2017/09/29	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2038	02/11/2017	136.82	Put	Bond Future	7,874.3200	7.8743	8,086.1100	8.0861	2.690	0	0	0
2017/09/29	2038	02/11/2017	136.80	Put	Bond Future	7,854.3200	7.8543	8,066.1100	8.0661	2.696	0	0	0
2017/09/29	2038	02/11/2017	136.81	Put	Bond Future	7,864.3200	7.8643	8,076.1100	8.0761	2.693	0	0	0
2017/09/29	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2038	01/02/2018	136.95	Put	Bond Future	7,093.5200	7.0935	7,309.5500	7.3096	3.045	0	0	0
2017/09/29	2038	01/02/2018			Bond Future	129.8565	129.8565	129.6405	129.6405	(0.166)	0.0000	0.0000	0
2017/09/29	2038	01/02/2018	136.94	Put	Bond Future	7,083.5200	7.0835	7,299.5500	7.2996	3.050	0	0	0
2017/09/29	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2038	01/02/2018	136.93	Put	Bond Future	7,073.5200	7.0735	7,289.5500	7.2896	3.054	0	0	0
2017/09/29	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	179.6100	0.1796	100.000	0	0	0
2017/09/29	2038	03/05/2018	132.27	Call	Bond Future	52.2500	0.0522	0.0000	0.0000	(100.000)	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
2017/09/29	2038	03/05/2018			Bond Future	132.3223	132.3223	132.1004	132.1004	(0.168)	0.0000	0.0000	0
2017/09/29	2038	03/05/2018	132.28	Call	Bond Future	42.2500	0.0422	0.0000	0.0000	(100.000)	0	0	0
2017/09/29	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	169.6100	0.1696	100.000	0	0	0
2017/09/29	2038	03/05/2018	132.29	Call	Bond Future	32.2500	0.0323	0.0000	0.0000	(100.000)	0	0	0
2017/09/29	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	189.6100	0.1896	100.000	0	0	0
2017/09/29	2040	02/11/2017	9.67	Put	Bond Future	2,528.0000	2.5280	2,134.6500	2.1347	(15.560)	0	0	0
2017/09/29	2040	02/11/2017			Bond Future	9.8546	94.7444	9.7830	95.3479	(0.726)	0.0000	0.0000	17,446
2017/09/29	2040	02/11/2017	9.66	Call	Bond Future	927.5100	0.9275	1,132.9200	1.1329	22.146	0	0	0
2017/09/29	2040	02/11/2017	9.66	Put	Bond Future	2,584.6100	2.5846	2,186.5100	2.1865	(15.403)	0	0	0
2017/09/29	2040	02/11/2017	9.67	Call	Bond Future	957.2400	0.9572	1,167.4000	1.1674	21.955	0	0	0
2017/09/29	2040	02/11/2017	9.65	Call	Bond Future	898.3000	0.8983	1,099.0000	1.0990	22.342	0	0	0
2017/09/29	2040	02/11/2017	9.65	Put	Bond Future	2,641.8700	2.6419	2,239.0600	2.2391	(15.247)	0	0	0
2017/09/29	2040	01/02/2018	9.89	Call	Bond Future	2,740.0600	2.7401	3,047.6500	3.0476	11.226	0	0	0
2017/09/29	2040	01/02/2018			Bond Future	9.9194	91.9806	9.8456	92.5952	(0.743)	0.0000	0.0000	0
2017/09/29	2040	01/02/2018	9.87	Call	Bond Future	2,658.6300	2.6586	2,960.5300	2.9605	11.355	0	0	0
2017/09/29	2040	01/02/2018	9.87	Put	Bond Future	3,069.3700	3.0694	2,756.6800	2.7567	(10.187)	0	0	0
2017/09/29	2040	01/02/2018	9.88	Put	Bond Future	3,026.5900	3.0266	2,716.7500	2.7168	(10.237)	0	0	0
2017/09/29	2040	01/02/2018	9.89	Put	Bond Future	2,984.0500	2.9840	2,677.0500	2.6770	(10.288)	0	0	0
2017/09/29	2040	01/02/2018	9.88	Call	Bond Future	2,699.2900	2.6993	3,004.0400	3.0040	11.290	0	0	0
2017/09/29	2040	03/05/2018	10.08	Put	Bond Future	3,554.8500	3.5549	3,273.3000	3.2733	(7.920)	0	0	0
2017/09/29	2040	03/05/2018			Bond Future	9.9868	93.6920	9.9108	94.3173	(0.761)	0.0000	0.0000	0
2017/09/29	2040	03/05/2018	10.07	Call	Bond Future	4,269.2600	4.2693	4,610.9400	4.6109	8.003	0	0	0
2017/09/29	2040	03/05/2018	10.07	Put	Bond Future	3,592.0400	3.5920	3,308.4600	3.3085	(7.895)	0	0	0
2017/09/29	2040	03/05/2018	10.08	Call	Bond Future	4,312.9000	4.3129	4,656.6100	4.6566	7.969	0	0	0
2017/09/29	2040	03/05/2018	10.06	Call	Bond Future	4,225.8300	4.2258	4,565.4600	4.5655	8.037	0	0	0
2017/09/29	2040	03/05/2018	10.06	Put	Bond Future	3,629.5500	3.6295	3,343.9200	3.3439	(7.870)	0	0	0
2017/09/29	2044	02/11/2017	9.68	Call	Bond Future	984.0700	0.9841	1,215.9800	1.2160	23.566	0	0	0
2017/09/29	2044	02/11/2017			Bond Future	9.8636	91.9410	9.7871	92.5955	(0.776)	0.0000	0.0000	26,425
2017/09/29	2044	02/11/2017	9.66	Call	Bond Future	923.9400	0.9239	1,145.5800	1.1456	23.989	0	0	0
2017/09/29	2044	02/11/2017	9.66	Put	Bond Future	2,684.1100	2.6841	2,251.1900	2.2512	(16.129)	0	0	0
2017/09/29	2044	02/11/2017	9.68	Put	Bond Future	2,568.7600	2.5688	2,146.1100	2.1461	(16.453)	0	0	0
2017/09/29	2044	02/11/2017	9.67	Call	Bond Future	953.6900	0.9537	1,180.4400	1.1804	23.776	0	0	0
2017/09/29	2044	02/11/2017	9.67	Put	Bond Future	2,626.0500	2.6261	2,198.2400	2.1982	(16.291)	0	0	0
2017/09/29	2044	01/02/2018	9.90	Put	Bond Future	3,025.9700	3.0260	2,696.0600	2.6961	(10.903)	0	0	0
2017/09/29	2044	01/02/2018	9.89	Call	Bond Future	2,766.3900	2.7664	3,100.0900	3.1001	12.063	0	0	0
2017/09/29	2044	01/02/2018			Bond Future	9.9259	89.2508	9.8471	89.9175	(0.794)	0.0000	0.0000	0
2017/09/29	2044	01/02/2018	9.90	Call	Bond Future	2,807.9200	2.8079	3,144.6900	3.1447	11.994	0	0	0
2017/09/29	2044	01/02/2018	9.89	Put	Bond Future	3,068.8800	3.0689	2,735.9000	2.7359	(10.850)	0	0	0
2017/09/29	2044	01/02/2018	9.91	Call	Bond Future	2,849.9800	2.8500	3,189.8100	3.1898	11.924	0	0	0
2017/09/29	2044	01/02/2018	9.91	Put	Bond Future	2,983.7400	2.9837	2,656.8900	2.6569	(10.954)	0	0	0
2017/09/29	2044	03/05/2018	10.10	Call	Bond Future	4,463.7200	4.4637	4,841.8600	4.8419	8.471	0	0	0
2017/09/29	2044	03/05/2018	10.09	Put	Bond Future	3,600.1400	3.6001	3,297.8100	3.2978	(8.398)	0	0	0
2017/09/29	2044	03/05/2018			Bond Future	9.9905	90.9114	9.9094	91.5897	(0.812)	0.0000	0.0000	0
2017/09/29	2044	03/05/2018	10.11	Call	Bond Future	4,508.2300	4.5082	4,888.5500	4.8886	8.436	0	0	0
2017/09/29	2044	03/05/2018	10.11	Put	Bond Future	3,525.7600	3.5258	3,227.7900	3.2278	(8.451)	0	0	0
2017/09/29	2044	03/05/2018	10.10	Put	Bond Future	3,562.7900	3.5628	3,262.6400	3.2626	(8.425)	0	0	0

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2017/09/29	2044	03/05/2018	10.09	Call	Bond Future	4,419.4100	4.4194	4,795.3700	4.7954	8.507	0	0	0
2017/09/29	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2046	02/11/2017	136.30	Put	Bond Future	12,459.4600	12.4595	12,213.4500	12.2135	(1.974)	0	0	0
2017/09/29	2046	02/11/2017			Bond Future	123.8405	123.8405	124.0866	124.0866	0.199	0.0000	0.0000	21,292
2017/09/29	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2046	02/11/2017	136.32	Put	Bond Future	12,479.4600	12.4795	12,233.4500	12.2335	(1.971)	0	0	0
2017/09/29	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2046	02/11/2017	136.31	Put	Bond Future	12,469.4600	12.4695	12,223.4500	12.2235	(1.973)	0	0	0
2017/09/29	2046	01/02/2018	132.92	Put	Bond Future	6,759.6200	6.7596	6,508.9200	6.5089	(3.709)	0	0	0
2017/09/29	2046	01/02/2018			Bond Future	126.1604	126.1604	126.4111	126.4111	0.199	0.0000	0.0000	0
2017/09/29	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2046	01/02/2018	132.91	Put	Bond Future	6,749.6200	6.7496	6,498.9200	6.4989	(3.714)	0	0	0
2017/09/29	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2046	01/02/2018	132.90	Put	Bond Future	6,739.6200	6.7396	6,488.9200	6.4889	(3.720)	0	0	0
2017/09/29	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2046	03/05/2018			Bond Future	126.9580	126.9580	127.2117	127.2117	0.200	0.0000	0.0000	0
2017/09/29	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2046	03/05/2018	127.93	Put	Bond Future	972.0100	0.9720	718.3500	0.7183	(26.096)	0	0	0
2017/09/29	2046	03/05/2018	127.95	Put	Bond Future	992.0100	0.9920	738.3500	0.7383	(25.570)	0	0	0
2017/09/29	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2046	03/05/2018	127.94	Put	Bond Future	982.0100	0.9820	728.3500	0.7283	(25.831)	0	0	0
2017/09/29	2050	02/11/2017	144.66	Put	Bond Future	11,901.4700	11.9015	12,201.5200	12.2015	2.521	0	0	0
2017/09/29	2050	02/11/2017	144.67	Put	Bond Future	11,911.4700	11.9115	12,211.5200	12.2115	2.519	0	0	0
2017/09/29	2050	02/11/2017			Bond Future	132.7585	132.7585	132.4585	132.4585	(0.226)	0.0000	0.0000	22,612
2017/09/29	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2050	02/11/2017	144.65	Put	Bond Future	11,891.4700	11.8915	12,191.5200	12.1915	2.523	0	0	0
2017/09/29	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2050	01/02/2018	140.23	Put	Bond Future	6,657.5800	6.6576	6,963.4200	6.9634	4.594	0	0	0
2017/09/29	2050	01/02/2018			Bond Future	133.5724	133.5724	133.2666	133.2666	(0.229)	0.0000	0.0000	0
2017/09/29	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2050	01/02/2018	140.25	Put	Bond Future	6,677.5800	6.6776	6,983.4200	6.9834	4.580	0	0	0
2017/09/29	2050	01/02/2018	140.24	Put	Bond Future	6,667.5800	6.6676	6,973.4200	6.9734	4.587	0	0	0
2017/09/29	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2050	03/05/2018	135.61	Call	Bond Future	498.8200	0.4988	185.3300	0.1853	(62.846)	0	0	0
2017/09/29	2050	03/05/2018			Bond Future	136.1088	136.1088	135.7953	135.7953	(0.230)	0.0000	0.0000	0
2017/09/29	2050	03/05/2018	135.62	Call	Bond Future	488.8200	0.4888	175.3300	0.1753	(64.132)	0	0	0
2017/09/29	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	2050	03/05/2018	135.63	Call	Bond Future	478.8200	0.4788	165.3300	0.1653	(65.471)	0	0	0
2017/09/29	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	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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2017/09/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	AL37	02/11/2017			Index Future	557.1860	557.1860	558.6160	558.6160	0.257	0.0000	0.0000	0
2017/09/29	AL37	01/02/2018			Index Future	567.4280	567.4280	568.8850	568.8850	0.257	0.0000	0.0000	0
2017/09/29	AL37	03/05/2018			Index Future	577.9880	577.9880	579.4670	579.4670	0.256	0.0000	0.0000	0
2017/09/29	AL7T	02/11/2017			Index Future	641.1240	641.1240	643.8030	643.8030	0.418	0.0000	0.0000	0
2017/09/29	AL7T	01/02/2018			Index Future	652.9100	652.9100	655.6380	655.6380	0.418	0.0000	0.0000	0
2017/09/29	AL7T	03/05/2018			Index Future	665.0600	665.0600	667.8340	667.8340	0.417	0.0000	0.0000	0
2017/09/29	ALBI	02/11/2017			Index Future	576.0340	576.0340	578.9470	578.9470	0.506	0.0000	0.0000	919
2017/09/29	ALBI	01/02/2018			Index Future	586.6230	586.6230	589.5900	589.5900	0.506	0.0000	0.0000	0
2017/09/29	ALBI	03/05/2018			Index Future	597.5400	597.5400	600.5570	600.5570	0.505	0.0000	0.0000	0
2017/09/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	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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2017/09/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	EL28	02/11/2017			Bond Future	127.6082	127.6082	127.6057	127.6057	(0.002)	0.0000	0.0000	0
2017/09/29	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	EL28	02/11/2017	133.87	Put	Bond Future	6,261.8500	6.2618	6,264.2900	6.2643	0.039	0	0	0
2017/09/29	EL28	02/11/2017	133.89	Put	Bond Future	6,281.8500	6.2818	6,284.2900	6.2843	0.039	0	0	0
2017/09/29	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	EL28	02/11/2017	133.88	Put	Bond Future	6,271.8500	6.2718	6,274.2900	6.2743	0.039	0	0	0
2017/09/29	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
2017/09/29	EL28	01/02/2018			Bond Future	129.9988		129.9961		(0.002)	0.0000	0.0000	0
2017/09/29	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	EL28	01/02/2018	132.29	Put	Bond Future	2,291.2100	2.2912	2,293.8500	2.2938	0.115	0	0	0
2017/09/29	EL28	01/02/2018	132.31	Put	Bond Future	2,311.2100	2.3112	2,313.8500	2.3138	0.114	0	0	0
2017/09/29	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	EL28	01/02/2018	132.30	Put	Bond Future	2,301.2100	2.3012	2,303.8500	2.3038	0.115	0	0	0
2017/09/29	EL28	03/05/2018	133.20	Put	Bond Future	732.6100	0.7326	737.1400	0.7371	0.618	0	0	0
2017/09/29	EL28	03/05/2018			Bond Future	132.4674	132.4674	132.4629	132.4629	(0.003)	0.0000	0.0000	0
2017/09/29	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	EL28	03/05/2018	133.19	Put	Bond Future	722.6100	0.7226	727.1400	0.7271	0.627	0	0	0
2017/09/29	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	EL28	03/05/2018	133.18	Put	Bond Future	712.6100	0.7126	717.1400	0.7171	0.636	0	0	0
2017/09/29	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	ES33	02/11/2017	10.66	Put	Bond Future	765.9400	0.7659	355.9600	0.3560	(53.526)	0	0	0
2017/09/29	ES33	02/11/2017			Bond Future	10.7847	76.3815	10.7177	76.7915	(0.621)	0.0000	0.0000	9,466
2017/09/29	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	ES33	02/11/2017	10.68	Put	Bond Future	642.3000	0.6423	232.3200	0.2323	(63.830)	0	0	0
2017/09/29	ES33	02/11/2017	10.67	Put	Bond Future	704.0800	0.7041	294.1000	0.2941	(58.229)	0	0	0
2017/09/29	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	ES33	01/02/2018	10.99	Call	Bond Future	592.1900	0.5922	1,009.7300	1.0097	70.508	0	0	0
2017/09/29	ES33	01/02/2018			Bond Future	10.8907	77.7857	10.8213	78.2032	(0.637)	0.0000	0.0000	0
2017/09/29	ES33	01/02/2018	11.00	Call	Bond Future	651.4200	0.6514	1,068.9600	1.0690	64.097	0	0	0
2017/09/29	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	ES33	01/02/2018	11.01	Call	Bond Future	710.5700	0.7106	1,128.1100	1.1281	58.761	0	0	0
2017/09/29	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	ES33	03/05/2018	11.22	Call	Bond Future	1,313.6000	1.3136	1,738.2700	1.7383	32.329	0	0	0
2017/09/29	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	ES33	03/05/2018			Bond Future	10.9944	75.4416	10.9228	75.8663	(0.652)	0.0000	0.0000	0
2017/09/29	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	ES33	03/05/2018	11.20	Call	Bond Future	1,198.5300	1.1985	1,623.2000	1.6232	35.433	0	0	0
2017/09/29	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	ES33	03/05/2018	11.21	Call	Bond Future	1,256.1000	1.2561	1,680.7700	1.6808	33.809	0	0	0
2017/09/29	ES42	02/11/2017			Bond Future	11.0596	78.8144	10.9876	79.3098	(0.652)	0.0000	0.0000	7,957
2017/09/29	ES42	01/02/2018			Bond Future	11.1631	80.2632	11.0885	80.7677	(0.668)	0.0000	0.0000	0
2017/09/29	ES42	03/05/2018			Bond Future	11.2695	77.4954	11.1923	78.0087	(0.685)	0.0000	0.0000	0
2017/09/29	GOVI	02/11/2017	572.45	Call	GOVI	21,980.0000	2.1980	51,160.0000	5.1160	132.757	0	0	0
2017/09/29	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	GOVI	02/11/2017			GOVI	574.6480	574.6480	577.5660	577.5660	0.508	0.0000	0.0000	672
2017/09/29	GOVI	02/11/2017	572.46	Call	GOVI	21,880.0000	2.1880	51,060.0000	5.1060	133.364	0	0	0
2017/09/29	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	GOVI	02/11/2017	572.44	Call	GOVI	22,080.0000	2.2080	51,260.0000	5.1260	132.156	0	0	0
2017/09/29	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	
2017/09/29	GOVI	01/02/2018			GOVI	585.2110		585.2110	588.1840	588.1840	0.508	0.0000	0.0000	0
2017/09/29	GOVI	01/02/2018	581.03	Call	GOVI	41,810.0000	4.1810	71,540.0000	7.1540	71.107	0	0	0	
2017/09/29	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/29	GOVI	01/02/2018	581.04	Call	GOVI	41,710.0000	4.1710	71,440.0000	7.1440	71.278	0	0	0	
2017/09/29	GOVI	01/02/2018	581.02	Call	GOVI	41,910.0000	4.1910	71,640.0000	7.1640	70.938	0	0	0	
2017/09/29	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/29	GOVI	03/05/2018	590.27	Call	GOVI	58,320.0000	5.8320	88,550.0000	8.8550	51.835	0	0	0	
2017/09/29	GOVI	03/05/2018	590.29	Call	GOVI	58,120.0000	5.8120	88,350.0000	8.8350	52.013	0	0	0	
2017/09/29	GOVI	03/05/2018			GOVI	596.1020	596.1020	599.1250	599.1250	0.507	0.0000	0.0000	0	
2017/09/29	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/29	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/29	GOVI	03/05/2018	590.28	Call	GOVI	58,220.0000	5.8220	88,450.0000	8.8450	51.924	0	0	0	
2017/09/29	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017/09/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0	
2017/09/29	IGOV	02/11/2017			Index Future	250.9990	250.9990	250.9210	250.9210	(0.031)	0.0000	0.0000	1,167	
2017/09/29	IGOV	01/02/2018			Index Future	255.7010	255.7010	255.6210	255.6210	(0.031)	0.0000	0.0000	0	
2017/09/29	IGOV	03/05/2018			Index Future	260.5570	260.5570	260.4720	260.4720	(0.033)	0.0000	0.0000	0	
2017/09/29	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0	
2017/09/29	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0	
2017/09/29	IS01	15/03/2018			Interest Rate Swap	99.6681	99.6681	99.6678	99.6678	0.000	0.0000	0.0000	0	
2017/09/29	IS01	21/06/2018			Interest Rate Swap	99.7702	99.7702	99.7653	99.7653	(0.005)	0.0000	0.0000	0	
2017/09/29	IS01	20/09/2018			Interest Rate Swap	99.8660	99.8660	99.8572	99.8572	(0.009)	0.0000	0.0000	0	
2017/09/29	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2017/09/29	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0	
2017/09/29	IS02	16/03/2018			Interest Rate Swap	98.9535	98.9535	98.9530	98.9530	(0.001)	0.0000	0.0000	0	
2017/09/29	IS02	15/06/2018			Interest Rate Swap	98.4621	98.4621	98.4581	98.4581	(0.004)	0.0000	0.0000	0	
2017/09/29	IS02	21/09/2018			Interest Rate Swap	98.3341	98.3341	98.3250	98.3250	(0.009)	0.0000	0.0000	0	
2017/09/29	IS02	21/12/2018			Interest Rate Swap	98.6600	98.6600	98.6500	98.6500	(0.010)	0.0000	0.0000	0	
2017/09/29	IS02	15/03/2019			Interest Rate Swap	99.0126	99.0126	98.9970	98.9970	(0.016)	0.0000	0.0000	0	
2017/09/29	IS02	21/06/2019			Interest Rate Swap	99.3475	99.3475	99.3283	99.3283	(0.019)	0.0000	0.0000	0	
2017/09/29	IS02	20/09/2019			Interest Rate Swap	99.7100	99.7100	99.6863	99.6863	(0.024)	0.0000	0.0000	0	
2017/09/29	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2017/09/29	IS05	17/12/2020			Interest Rate Swap	95.7810	95.7810	95.7297	95.7297	(0.054)	0.0000	0.0000	0	
2017/09/29	IS05	16/03/2021			Interest Rate Swap	94.9991	94.9991	94.9388	94.9388	(0.064)	0.0000	0.0000	0	
2017/09/29	IS05	15/06/2021			Interest Rate Swap	94.1850	94.1850	94.1140	94.1140	(0.075)	0.0000	0.0000	0	
2017/09/29	IS05	21/09/2021			Interest Rate Swap	94.3494	94.3494	94.2642	94.2642	(0.090)	0.0000	0.0000	0	
2017/09/29	IS05	21/12/2021			Interest Rate Swap	96.5371	96.5371	96.4359	96.4359	(0.105)	0.0000	0.0000	51	
2017/09/29	IS05	15/03/2022			Interest Rate Swap	96.6700	96.6700	96.5511	96.5511	(0.123)	0.0000	0.0000	0	
2017/09/29	IS05	21/06/2022			Interest Rate Swap	97.8570	97.8570	97.7166	97.7166	(0.143)	0.0000	0.0000	0	
2017/09/29	IS05	20/09/2022			Interest Rate Swap	100.0654	100.0654	99.9078	99.9078	(0.157)	0.0000	0.0000	0	
2017/09/29	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
2017/09/29	IS10	17/12/2025			Interest Rate Swap	94.8239	94.8239	94.5630	94.5630	(0.275)	0.0000	0.0000	0
2017/09/29	IS10	16/03/2026			Interest Rate Swap	91.8428	91.8428	91.5734	91.5734	(0.293)	0.0000	0.0000	0
2017/09/29	IS10	15/06/2026			Interest Rate Swap	90.5994	90.5994	90.3217	90.3217	(0.307)	0.0000	0.0000	0
2017/09/29	IS10	21/09/2026			Interest Rate Swap	92.7752	92.7752	92.4861	92.4861	(0.312)	0.0000	0.0000	0
2017/09/29	IS10	21/12/2026			Interest Rate Swap	96.5832	96.5832	96.2765	96.2765	(0.318)	0.0000	0.0000	0
2017/09/29	IS10	15/03/2027			Interest Rate Swap	95.1860	95.1860	94.8494	94.8494	(0.354)	0.0000	0.0000	0
2017/09/29	IS10	21/06/2027			Interest Rate Swap	97.2867	97.2867	96.9200	96.9200	(0.377)	0.0000	0.0000	0
2017/09/29	IS10	20/09/2027			Interest Rate Swap	101.0392	101.0392	100.6543	100.6543	(0.381)	0.0000	0.0000	0
2017/09/29	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/29	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/09/29	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/09/29	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/29	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/09/29	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/09/29	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/09/29	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/09/29	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/29	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/29	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/09/29	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/09/29	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/09/29	R023	02/11/2017	8.56	Call	Bond Future	2,485.3700	2.4854	2,760.9000	2.7609	11.086	0	0	0
2017/09/29	R023	02/11/2017			Bond Future	7.9690	100.5042	7.9022	100.7881	(0.838)	0.0000	0.0000	56,990
2017/09/29	R023	02/11/2017	8.56	Put	Bond Future	17.6200	0.0176	9.2700	0.0093	(47.389)	0	0	0
2017/09/29	R023	02/11/2017	8.58	Put	Bond Future	15.1200	0.0151	7.8600	0.0079	(48.016)	0	0	0
2017/09/29	R023	02/11/2017	8.57	Call	Bond Future	2,525.1900	2.5252	2,801.2800	2.8013	10.933	0	0	0
2017/09/29	R023	02/11/2017	8.57	Put	Bond Future	16.3400	0.0163	8.5500	0.0086	(47.674)	0	0	0
2017/09/29	R023	02/11/2017	8.58	Call	Bond Future	2,565.0600	2.5651	2,841.6800	2.8417	10.784	0	0	0
2017/09/29	R023	01/02/2018	8.33	Put	Bond Future	551.5500	0.5516	463.6400	0.4636	(15.939)	0	0	0
2017/09/29	R023	01/02/2018			Bond Future	8.0050	102.3518	7.9340	102.6409	(0.886)	0.0000	0.0000	0
2017/09/29	R023	01/02/2018	8.32	Call	Bond Future	1,835.6800	1.8357	2,035.4600	2.0355	10.883	0	0	0
2017/09/29	R023	01/02/2018	8.32	Put	Bond Future	563.5900	0.5636	474.2200	0.4742	(15.857)	0	0	0
2017/09/29	R023	01/02/2018	8.33	Call	Bond Future	1,863.6900	1.8637	2,064.9300	2.0649	10.798	0	0	0
2017/09/29	R023	01/02/2018	8.31	Call	Bond Future	1,808.0700	1.8081	2,006.3600	2.0064	10.967	0	0	0
2017/09/29	R023	01/02/2018	8.31	Put	Bond Future	576.0500	0.5760	485.1900	0.4852	(15.773)	0	0	0
2017/09/29	R023	03/05/2018	8.27	Call	Bond Future	1,870.2200	1.8702	2,052.1500	2.0522	9.728	0	0	0
2017/09/29	R023	03/05/2018			Bond Future	8.0323	100.3266	7.9572	100.6203	(0.935)	0.0000	0.0000	0
2017/09/29	R023	03/05/2018	8.27	Put	Bond Future	947.8700	0.9479	836.1000	0.8361	(11.792)	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
2017/09/29	R023	03/05/2018	8.28	Call	Bond Future	1,894.3300	1.8943	2,077.5100	2.0775	9.670	0	0	0
2017/09/29	R023	03/05/2018	8.29	Put	Bond Future	919.4300	0.9194	810.1300	0.8101	(11.888)	0	0	0
2017/09/29	R023	03/05/2018	8.28	Put	Bond Future	933.4100	0.9334	822.8900	0.8229	(11.840)	0	0	0
2017/09/29	R023	03/05/2018	8.29	Call	Bond Future	1,918.9000	1.9189	2,103.3000	2.1033	9.610	0	0	0
2017/09/29	R035	02/11/2017	9.61	Put	Bond Future	41.8300	0.0418	0.0000	0.0000	(100.000)	0	0	0
2017/09/29	R035	02/11/2017			Bond Future	9.6152	95.4587	9.5437	96.0312	(0.744)	0.0000	0.0000	37,540
2017/09/29	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	450.9300	0.4509	100.000	0	0	0
2017/09/29	R035	02/11/2017	9.60	Put	Bond Future	121.5700	0.1216	0.0000	0.0000	(100.000)	0	0	0
2017/09/29	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	530.6700	0.5307	100.000	0	0	0
2017/09/29	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	371.0900	0.3711	100.000	0	0	0
2017/09/29	R035	02/11/2017	9.59	Put	Bond Future	201.4100	0.2014	0.0000	0.0000	(100.000)	0	0	0
2017/09/29	R035	01/02/2018	9.75	Call	Bond Future	532.5300	0.5325	1,115.5600	1.1156	109.483	0	0	0
2017/09/29	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R035	01/02/2018			Bond Future	9.6819	97.2136	9.6080	97.7967	(0.763)	0.0000	0.0000	0
2017/09/29	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R035	01/02/2018	9.73	Call	Bond Future	376.6300	0.3766	959.6600	0.9597	154.802	0	0	0
2017/09/29	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R035	01/02/2018	9.74	Call	Bond Future	454.6300	0.4546	1,037.6600	1.0377	128.243	0	0	0
2017/09/29	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R035	03/05/2018			Bond Future	9.7440	94.5223	9.6679	95.1154	(0.782)	0.0000	0.0000	0
2017/09/29	R035	03/05/2018	9.90	Call	Bond Future	1,197.1900	1.1972	1,790.3100	1.7903	49.543	0	0	0
2017/09/29	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R035	03/05/2018	9.91	Call	Bond Future	1,273.1500	1.2731	1,866.2700	1.8663	46.587	0	0	0
2017/09/29	R035	03/05/2018	9.89	Call	Bond Future	1,121.1400	1.1211	1,714.2600	1.7143	52.903	0	0	0
2017/09/29	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R186	02/11/2017	8.89	Put	Bond Future	438.5300	0.4385	313.7300	0.3137	(28.459)	0	0	0
2017/09/29	R186	02/11/2017	8.88	Call	Bond Future	2,051.8600	2.0519	2,404.4400	2.4044	17.183	0	0	0
2017/09/29	R186	02/11/2017	8.75	Put	Bond Future	735.9200	0.7359	552.2600	0.5523	(24.957)	0	0	0
2017/09/29	R186	02/11/2017			Bond Future	8.6393	115.5462	8.5677	116.0274	(0.830)	0.0000	0.0000	135,252
2017/09/29	R186	02/11/2017	8.75	Call	Bond Future	1,473.4700	1.4735	1,771.0100	1.7710	20.193	0	0	0
2017/09/29	R186	02/11/2017	8.89	Call	Bond Future	2,100.0000	2.1000	2,456.4000	2.4564	16.971	0	0	0
2017/09/29	R186	02/11/2017	8.88	Put	Bond Future	456.0400	0.4560	327.4200	0.3274	(28.204)	0	0	0
2017/09/29	R186	02/11/2017	8.90	Call	Bond Future	2,148.6100	2.1486	2,508.7800	2.5088	16.763	0	0	0
2017/09/29	R186	02/11/2017	8.90	Put	Bond Future	421.5400	0.4215	300.5100	0.3005	(28.711)	0	0	0
2017/09/29	R186	02/11/2017	8.60	Call	Bond Future	934.4800	0.9345	1,160.3500	1.1603	24.171	0	0	0
2017/09/29	R186	02/11/2017	8.60	Put	Bond Future	1,198.3400	1.1983	943.0100	0.9430	(21.307)	0	0	3,750
2017/09/29	R186	02/11/2017	9.00	Call	Bond Future	2,659.2400	2.6592	3,053.2200	3.0532	14.816	0	0	0
2017/09/29	R186	02/11/2017	9.00	Put	Bond Future	279.0000	0.2790	191.7800	0.1918	(31.262)	0	0	5,000
2017/09/29	R186	01/02/2018	9.00	Call	Bond Future	3,107.9900	3.1080	3,437.0100	3.4370	10.586	0	0	0
2017/09/29	R186	01/02/2018	9.25	Call	Bond Future	4,257.9600	4.2580	4,638.1300	4.6381	8.928	0	0	0
2017/09/29	R186	01/02/2018	8.50	Put	Bond Future	2,586.5000	2.5865	2,297.0500	2.2971	(11.191)	0	0	0
2017/09/29	R186	01/02/2018	8.96	Call	Bond Future	2,938.6000	2.9386	3,258.3600	3.2584	10.881	0	0	0
2017/09/29	R186	01/02/2018			Bond Future	8.6899	112.3704	8.6151	112.8605	(0.860)	0.0000	0.0000	198
2017/09/29	R186	01/02/2018	7.75	Put	Bond Future	6,559.2300	6.5592	6,114.0400	6.1140	(6.787)	0	0	0
2017/09/29	R186	01/02/2018	7.75	Call	Bond Future	184.8400	0.1848	229.7400	0.2297	24.291	0	0	1,460
2017/09/29	R186	01/02/2018	8.50	Call	Bond Future	1,336.3400	1.3363	1,536.9800	1.5370	15.014	0	0	1,460

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2017/09/29	R186	01/02/2018	9.00	Put	Bond Future	1,104.9800	1.1050	943.9100	0.9439	(14.577)	0	0	6,200
2017/09/29	R186	01/02/2018	8.75	Put	Bond Future	1,732.1200	1.7321	1,509.4400	1.5094	(12.856)	0	0	820
2017/09/29	R186	01/02/2018	9.25	Put	Bond Future	675.1500	0.6752	565.2300	0.5652	(16.281)	0	0	820
2017/09/29	R186	01/02/2018	8.97	Call	Bond Future	2,980.4200	2.9804	3,302.5200	3.3025	10.807	0	0	0
2017/09/29	R186	01/02/2018	8.96	Put	Bond Future	1,191.2200	1.1912	1,020.8900	1.0209	(14.299)	0	0	0
2017/09/29	R186	01/02/2018	8.75	Call	Bond Future	2,124.3700	2.1244	2,391.7800	2.3918	12.588	0	0	0
2017/09/29	R186	01/02/2018	8.97	Put	Bond Future	1,169.0600	1.1691	1,001.0700	1.0011	(14.370)	0	0	0
2017/09/29	R186	01/02/2018	8.98	Call	Bond Future	3,022.7600	3.0228	3,347.1800	3.3472	10.733	0	0	0
2017/09/29	R186	01/02/2018	8.98	Put	Bond Future	1,147.4600	1.1475	981.7900	0.9818	(14.438)	0	0	0
2017/09/29	R186	03/05/2018	8.91	Put	Bond Future	2,115.7100	2.1157	1,906.0300	1.9060	(9.911)	0	0	0
2017/09/29	R186	03/05/2018	8.92	Call	Bond Future	3,225.6300	3.2256	3,516.0600	3.5161	9.004	0	0	0
2017/09/29	R186	03/05/2018			Bond Future	8.7406	114.4613	8.6627	114.9595	(0.891)	0.0000	0.0000	0
2017/09/29	R186	03/05/2018	8.93	Call	Bond Future	3,262.8700	3.2629	3,555.1400	3.5551	8.957	0	0	0
2017/09/29	R186	03/05/2018	8.93	Put	Bond Future	2,063.8100	2.0638	1,857.8200	1.8578	(9.981)	0	0	0
2017/09/29	R186	03/05/2018	8.91	Call	Bond Future	3,188.9500	3.1889	3,477.5300	3.4775	9.049	0	0	0
2017/09/29	R186	03/05/2018	8.92	Put	Bond Future	2,089.4600	2.0895	1,881.6300	1.8816	(9.947)	0	0	0
2017/09/29	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R197	02/11/2017	305.15	Put	Bond Future	3,618.6900	3.6187	3,789.7600	3.7898	4.727	0	0	0
2017/09/29	R197	02/11/2017			Bond Future	301.5313	301.5313	301.3602	301.3602	(0.057)	0.0000	0.0000	2,350
2017/09/29	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R197	02/11/2017	305.17	Put	Bond Future	3,638.6900	3.6387	3,809.7600	3.8098	4.701	0	0	0
2017/09/29	R197	02/11/2017	305.16	Put	Bond Future	3,628.6900	3.6287	3,799.7600	3.7998	4.714	0	0	0
2017/09/29	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R197	01/02/2018	301.68	Put	Bond Future	1,473.6100	1.4736	1,648.2700	1.6483	11.853	0	0	0
2017/09/29	R197	01/02/2018			Bond Future	300.2064	300.2064	300.0317	300.0317	(0.058)	0.0000	0.0000	0
2017/09/29	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R197	01/02/2018	301.67	Put	Bond Future	1,463.6100	1.4636	1,638.2700	1.6383	11.934	0	0	0
2017/09/29	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R197	01/02/2018	301.66	Put	Bond Future	1,453.6100	1.4536	1,628.2700	1.6283	12.016	0	0	0
2017/09/29	R197	03/05/2018	304.46	Call	Bond Future	1,446.9300	1.4469	1,264.8400	1.2648	(12.585)	0	0	0
2017/09/29	R197	03/05/2018			Bond Future	305.9069	305.9069	305.7248	305.7248	(0.060)	0.0000	0.0000	0
2017/09/29	R197	03/05/2018	304.44	Call	Bond Future	1,466.9300	1.4669	1,284.8400	1.2848	(12.413)	0	0	0
2017/09/29	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R197	03/05/2018	304.45	Call	Bond Future	1,456.9300	1.4569	1,274.8400	1.2748	(12.498)	0	0	0
2017/09/29	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R202	02/11/2017	253.89	Call	Bond Future	0.3100	0.0003	0.3000	0.0003	(3.226)	0	0	0
2017/09/29	R202	02/11/2017			Bond Future	242.3283	242.3283	242.4706	242.4706	0.059	0.0000	0.0000	28,667
2017/09/29	R202	02/11/2017	253.89	Put	Bond Future	11,562.0400	11.5620	11,419.7400	11.4197	(1.231)	0	0	0
2017/09/29	R202	02/11/2017	253.90	Call	Bond Future	0.3000	0.0003	0.2900	0.0003	(3.333)	0	0	0
2017/09/29	R202	02/11/2017	253.91	Put	Bond Future	11,582.0300	11.5820	11,439.7300	11.4397	(1.229)	0	0	0
2017/09/29	R202	02/11/2017	253.90	Put	Bond Future	11,572.0300	11.5720	11,429.7300	11.4297	(1.230)	0	0	0
2017/09/29	R202	02/11/2017	253.91	Call	Bond Future	0.3000	0.0003	0.2900	0.0003	(3.333)	0	0	0
2017/09/29	R202	01/02/2018	249.07	Call	Bond Future	686.7500	0.6867	707.6200	0.7076	3.039	0	0	0
2017/09/29	R202	01/02/2018	249.06	Put	Bond Future	6,584.6600	6.5847	6,460.8800	6.4609	(1.880)	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	
2017/09/29	R202	01/02/2018			Bond Future	243.1639		243.1639	243.3086	243.3086	0.060	0.0000	0.0000	0
2017/09/29	R202	01/02/2018	249.08	Call	Bond Future	684.9100		0.6849	705.7300	0.7057	3.040	0	0	0
2017/09/29	R202	01/02/2018	249.08	Put	Bond Future	6,600.9800		6.6010	6,477.0900	6.4771	(1.877)	0	0	0
2017/09/29	R202	01/02/2018	249.07	Put	Bond Future	6,592.8200		6.5928	6,468.9800	6.4690	(1.878)	0	0	0
2017/09/29	R202	01/02/2018	249.06	Call	Bond Future	688.5900		0.6886	709.5200	0.7095	3.040	0	0	0
2017/09/29	R202	03/05/2018	247.48	Put	Bond Future	3,347.5600		3.3476	3,270.9100	3.2709	(2.290)	0	0	0
2017/09/29	R202	03/05/2018	247.47	Call	Bond Future	3,653.9300		3.6539	3,721.4400	3.7214	1.848	0	0	0
2017/09/29	R202	03/05/2018			Bond Future	247.7813		247.7813	247.9254	247.9254	0.058	0.0000	0.0000	0
2017/09/29	R202	03/05/2018	247.48	Call	Bond Future	3,648.8600		3.6489	3,716.3000	3.7163	1.848	0	0	0
2017/09/29	R202	03/05/2018	247.47	Put	Bond Future	3,342.6300		3.3426	3,266.0500	3.2661	(2.291)	0	0	0
2017/09/29	R202	03/05/2018	247.49	Call	Bond Future	3,643.7900		3.6438	3,711.1700	3.7112	1.849	0	0	0
2017/09/29	R202	03/05/2018	247.49	Put	Bond Future	3,352.4900		3.3525	3,275.7800	3.2758	(2.288)	0	0	0
2017/09/29	R204	02/11/2017	7.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R204	02/11/2017			Bond Future	6.9804		104.1064	6.9106	104.1810	(0.999)	0.0000	0.0000	43,887
2017/09/29	R204	02/11/2017	7.75	Call	Bond Future	818.6500		0.8186	893.3200	0.8933	9.121	0	0	0
2017/09/29	R204	02/11/2017	7.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R204	02/11/2017	7.76	Call	Bond Future	829.2200		0.8292	903.8900	0.9039	9.005	0	0	0
2017/09/29	R204	02/11/2017	7.74	Call	Bond Future	808.0700		0.8081	882.7400	0.8827	9.241	0	0	0
2017/09/29	R204	02/11/2017	7.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R204	01/02/2018	7.27	Call	Bond Future	396.9400		0.3969	460.6100	0.4606	16.040	0	0	0
2017/09/29	R204	01/02/2018			Bond Future	6.8433		101.9821	6.7528	102.0582	(1.323)	0.0000	0.0000	0
2017/09/29	R204	01/02/2018	7.25	Call	Bond Future	383.0700		0.3831	445.9800	0.4460	16.423	0	0	0
2017/09/29	R204	01/02/2018	7.25	Put	Bond Future	42.4300		0.0424	29.2300	0.0292	(31.110)	0	0	0
2017/09/29	R204	01/02/2018	7.27	Put	Bond Future	39.5900		0.0396	27.1500	0.0271	(31.422)	0	0	0
2017/09/29	R204	01/02/2018	7.26	Call	Bond Future	389.9800		0.3900	453.2800	0.4533	16.232	0	0	0
2017/09/29	R204	01/02/2018	7.26	Put	Bond Future	40.9800		0.0410	28.1700	0.0282	(31.259)	0	0	0
2017/09/29	R204	03/05/2018	7.10	Put	Bond Future	44.8300		0.0448	30.9900	0.0310	(30.872)	0	0	0
2017/09/29	R204	03/05/2018			Bond Future	6.5661		103.8797	6.4395	103.9564	(1.928)	0.0000	0.0000	0
2017/09/29	R204	03/05/2018	7.09	Call	Bond Future	362.0400		0.3620	424.6100	0.4246	17.283	0	0	0
2017/09/29	R204	03/05/2018	7.09	Put	Bond Future	45.8500		0.0459	31.7300	0.0317	(30.796)	0	0	0
2017/09/29	R204	03/05/2018	7.10	Call	Bond Future	367.0400		0.3670	429.8900	0.4299	17.123	0	0	0
2017/09/29	R204	03/05/2018	7.08	Call	Bond Future	357.0600		0.3571	419.3500	0.4194	17.445	0	0	0
2017/09/29	R204	03/05/2018	7.08	Put	Bond Future	46.8900		0.0469	32.4900	0.0325	(30.710)	0	0	0
2017/09/29	R207	02/11/2017	8.04	Put	Bond Future	0.0600		0.0001	0.0100	0.0000	(83.333)	0	0	0
2017/09/29	R207	02/11/2017	8.03	Call	Bond Future	1,389.7200		1.3897	1,535.1100	1.5351	10.462	0	0	0
2017/09/29	R207	02/11/2017			Bond Future	7.3247		102.1018	7.2516	102.2472	(0.998)	0.0000	0.0000	41,044
2017/09/29	R207	02/11/2017	8.04	Call	Bond Future	1,409.2400		1.4092	1,554.6300	1.5546	10.317	0	0	0
2017/09/29	R207	02/11/2017	8.03	Put	Bond Future	0.0700		0.0001	0.0200	0.0000	(71.429)	0	0	0
2017/09/29	R207	02/11/2017	8.05	Call	Bond Future	1,428.7500		1.4288	1,574.1500	1.5741	10.177	0	0	0
2017/09/29	R207	02/11/2017	8.05	Put	Bond Future	0.0500		0.0001	0.0100	0.0000	(80.000)	0	0	0
2017/09/29	R207	01/02/2018	7.61	Put	Bond Future	146.8000		0.1468	109.8300	0.1098	(25.184)	0	0	0
2017/09/29	R207	01/02/2018	7.60	Call	Bond Future	675.6400		0.6756	785.9400	0.7859	16.325	0	0	0
2017/09/29	R207	01/02/2018			Bond Future	7.3041		100.3376	7.2208	100.4858	(1.140)	0.0000	0.0000	0
2017/09/29	R207	01/02/2018	7.61	Call	Bond Future	688.8200		0.6888	800.0200	0.8000	16.144	0	0	0
2017/09/29	R207	01/02/2018	7.60	Put	Bond Future	151.2700		0.1513	113.4000	0.1134	(25.035)	0	0	0
2017/09/29	R207	01/02/2018	7.62	Call	Bond Future	701.9300		0.7019	814.0400	0.8140	15.972	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
2017/09/29	R207	01/02/2018	7.62	Put	Bond Future	142.2600	0.1423	106.2000	0.1062	(25.348)	0	0	0
2017/09/29	R207	03/05/2018	7.57	Call	Bond Future	692.7500	0.6928	795.7300	0.7957	14.865	0	0	0
2017/09/29	R207	03/05/2018	7.56	Put	Bond Future	242.2800	0.2423	194.3800	0.1944	(19.771)	0	0	0
2017/09/29	R207	03/05/2018			Bond Future	7.2778	102.2045	7.1818	102.3546	(1.318)	0.0000	0.0000	0
2017/09/29	R207	03/05/2018	7.58	Call	Bond Future	703.6700	0.7037	807.3800	0.8074	14.738	0	0	0
2017/09/29	R207	03/05/2018	7.58	Put	Bond Future	232.6600	0.2327	186.2600	0.1863	(19.943)	0	0	0
2017/09/29	R207	03/05/2018	7.57	Put	Bond Future	237.2800	0.2373	190.1500	0.1902	(19.863)	0	0	0
2017/09/29	R207	03/05/2018	7.56	Call	Bond Future	682.2100	0.6822	784.4200	0.7844	14.982	0	0	0
2017/09/29	R208	02/11/2017	8.19	Call	Bond Future	1,792.2500	1.7922	2,001.6000	2.0016	11.681	0	0	0
2017/09/29	R208	02/11/2017	8.18	Put	Bond Future	1.6900	0.0017	0.5800	0.0006	(65.680)	0	0	0
2017/09/29	R208	02/11/2017			Bond Future	7.5663	98.2896	7.4939	98.5000	(0.956)	0.0000	0.0000	31,771
2017/09/29	R208	02/11/2017	8.20	Call	Bond Future	1,820.4700	1.8205	2,029.9200	2.0299	11.505	0	0	0
2017/09/29	R208	02/11/2017	8.20	Put	Bond Future	1.3400	0.0013	0.4500	0.0005	(66.418)	0	0	0
2017/09/29	R208	02/11/2017	8.19	Put	Bond Future	1.5000	0.0015	0.5100	0.0005	(66.000)	0	0	0
2017/09/29	R208	02/11/2017	8.18	Call	Bond Future	1,764.0400	1.7640	1,973.2700	1.9733	11.861	0	0	0
2017/09/29	R208	01/02/2018	7.85	Put	Bond Future	308.5300	0.3085	244.8800	0.2449	(20.630)	0	0	0
2017/09/29	R208	01/02/2018			Bond Future	7.5792	100.0965	7.5004	100.3108	(1.039)	0.0000	0.0000	0
2017/09/29	R208	01/02/2018	7.84	Call	Bond Future	1,021.8400	1.0218	1,171.1400	1.1711	14.611	0	0	0
2017/09/29	R208	01/02/2018	7.84	Put	Bond Future	316.7400	0.3167	251.8000	0.2518	(20.503)	0	0	0
2017/09/29	R208	01/02/2018	7.85	Call	Bond Future	1,040.5400	1.0405	1,191.1300	1.1911	14.472	0	0	0
2017/09/29	R208	01/02/2018	7.83	Call	Bond Future	1,003.3000	1.0033	1,151.2900	1.1513	14.750	0	0	0
2017/09/29	R208	01/02/2018	7.83	Put	Bond Future	325.1200	0.3251	258.8700	0.2589	(20.377)	0	0	0
2017/09/29	R208	03/05/2018	7.77	Call	Bond Future	993.7800	0.9938	1,128.3600	1.1284	13.542	0	0	0
2017/09/29	R208	03/05/2018			Bond Future	7.5840	98.5579	7.4980	98.7753	(1.134)	0.0000	0.0000	0
2017/09/29	R208	03/05/2018	7.77	Put	Bond Future	525.6400	0.5256	442.7600	0.4428	(15.767)	0	0	0
2017/09/29	R208	03/05/2018	7.78	Call	Bond Future	1,009.4000	1.0094	1,145.0800	1.1451	13.442	0	0	0
2017/09/29	R208	03/05/2018	7.79	Put	Bond Future	506.8300	0.5068	426.1400	0.4261	(15.921)	0	0	0
2017/09/29	R208	03/05/2018	7.78	Put	Bond Future	516.1700	0.5162	434.3900	0.4344	(15.844)	0	0	0
2017/09/29	R208	03/05/2018	7.79	Call	Bond Future	1,025.1400	1.0251	1,161.9100	1.1619	13.342	0	0	0
2017/09/29	R209	02/11/2017	9.54	Call	Bond Future	1,115.0800	1.1151	1,329.5900	1.3296	19.237	0	0	0
2017/09/29	R209	02/11/2017	9.52	Put	Bond Future	1,331.2100	1.3312	1,091.1400	1.0911	(18.034)	0	0	0
2017/09/29	R209	02/11/2017	9.00	Put	Bond Future	4,047.8800	4.0479	3,642.6000	3.6426	(10.012)	0	0	0
2017/09/29	R209	02/11/2017	10.60	Put	Bond Future	17.2100	0.0172	10.3200	0.0103	(40.035)	0	0	1,300
2017/09/29	R209	02/11/2017	9.75	Call	Bond Future	1,916.3300	1.9163	2,212.2300	2.2122	15.441	0	0	0
2017/09/29	R209	02/11/2017	8.30	Put	Bond Future	9,258.2600	9.2583	8,812.2100	8.8122	(4.818)	0	0	0
2017/09/29	R209	02/11/2017	9.88	Put	Bond Future	430.2600	0.4303	322.3900	0.3224	(25.071)	0	0	1,350
2017/09/29	R209	02/11/2017			Bond Future	9.5617	72.2189	9.4953	72.6654	(0.693)	0.0000	0.0000	125,404
2017/09/29	R209	02/11/2017	9.54	Put	Bond Future	1,260.4700	1.2605	1,028.5000	1.0285	(18.403)	0	0	0
2017/09/29	R209	02/11/2017	9.52	Call	Bond Future	1,051.1900	1.0512	1,257.6000	1.2576	19.636	0	0	0
2017/09/29	R209	02/11/2017	10.00	Call	Bond Future	3,124.9700	3.1250	3,495.6300	3.4956	11.861	0	0	0
2017/09/29	R209	02/11/2017	10.00	Put	Bond Future	275.4400	0.2754	199.6200	0.1996	(27.527)	0	0	1,138
2017/09/29	R209	02/11/2017	9.53	Put	Bond Future	1,295.4700	1.2955	1,059.4500	1.0594	(18.219)	0	0	0
2017/09/29	R209	02/11/2017	9.00	Call	Bond Future	130.9000	0.1309	172.1000	0.1721	31.474	0	0	2,248
2017/09/29	R209	02/11/2017	10.60	Call	Bond Future	6,496.8300	6.4968	6,936.4200	6.9364	6.766	0	0	0
2017/09/29	R209	02/11/2017	9.75	Put	Bond Future	670.6000	0.6706	520.0200	0.5200	(22.455)	0	0	6,500
2017/09/29	R209	02/11/2017	8.30	Call	Bond Future	0.8700	0.0009	1.3000	0.0013	49.425	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
2017/09/29	R209	02/11/2017	9.88	Call	Bond Future	2,516.9300	2.5169	2,855.5400	2.8555	13.453	0	0	0
2017/09/29	R209	02/11/2017	9.53	Call	Bond Future	1,082.8100	1.0828	1,293.2700	1.2933	19.436	0	0	0
2017/09/29	R209	02/11/2017	9.58	Call	Bond Future	1,249.6700	1.2497	1,480.3200	1.4803	18.457	0	0	0
2017/09/29	R209	02/11/2017	9.58	Put	Bond Future	1,126.9200	1.1269	911.0900	0.9111	(19.152)	0	0	1,350
2017/09/29	R209	02/11/2017	9.33	Put	Bond Future	2,138.0700	2.1381	1,823.9200	1.8239	(14.693)	0	0	0
2017/09/29	R209	02/11/2017	9.33	Call	Bond Future	559.9900	0.5600	692.3200	0.6923	23.631	0	0	1,350
2017/09/29	R209	01/02/2018	10.10	Call	Bond Future	4,062.2300	4.0622	4,391.7800	4.3918	8.113	0	0	0
2017/09/29	R209	01/02/2018	9.85	Call	Bond Future	3,002.9000	3.0029	3,285.5900	3.2856	9.414	0	0	0
2017/09/29	R209	01/02/2018	9.73	Call	Bond Future	2,544.2400	2.5442	2,801.7700	2.8018	10.122	0	0	0
2017/09/29	R209	01/02/2018	9.71	Put	Bond Future	1,868.3800	1.8684	1,666.8600	1.6669	(10.786)	0	0	0
2017/09/29	R209	01/02/2018	9.72	Call	Bond Future	2,507.6300	2.5076	2,763.0100	2.7630	10.184	0	0	0
2017/09/29	R209	01/02/2018			Bond Future	9.6185	73.5465	9.5503	74.0012	(0.710)	0.0000	0.0000	0
2017/09/29	R209	01/02/2018	9.73	Put	Bond Future	1,810.7400	1.8107	1,613.5400	1.6135	(10.891)	0	0	0
2017/09/29	R209	01/02/2018	9.71	Call	Bond Future	2,471.1100	2.4711	2,724.3200	2.7243	10.247	0	0	0
2017/09/29	R209	01/02/2018	10.10	Put	Bond Future	973.4400	0.9734	848.2600	0.8483	(12.860)	0	0	3,000
2017/09/29	R209	01/02/2018	9.85	Put	Bond Future	1,492.3100	1.4923	1,320.2700	1.3203	(11.528)	0	0	7,500
2017/09/29	R209	01/02/2018	9.72	Put	Bond Future	1,839.4700	1.8395	1,640.1200	1.6401	(10.837)	0	0	0
2017/09/29	R209	01/02/2018	10.00	Call	Bond Future	3,623.0000	3.6230	3,934.8300	3.9348	8.607	0	0	0
2017/09/29	R209	01/02/2018	10.00	Put	Bond Future	1,158.9800	1.1590	1,016.0800	1.0161	(12.330)	0	0	7,500
2017/09/29	R209	03/05/2018	9.85	Put	Bond Future	2,434.5300	2.4345	2,239.6200	2.2396	(8.006)	0	0	0
2017/09/29	R209	03/05/2018			Bond Future	9.6745	71.7657	9.6044	72.2284	(0.725)	0.0000	0.0000	0
2017/09/29	R209	03/05/2018	9.85	Call	Bond Future	3,572.1700	3.5722	3,839.9200	3.8399	7.495	0	0	0
2017/09/29	R209	03/05/2018	9.86	Call	Bond Future	3,608.7900	3.6088	3,878.0900	3.8781	7.462	0	0	0
2017/09/29	R209	03/05/2018	9.86	Put	Bond Future	2,407.1400	2.4071	2,213.7800	2.2138	(8.033)	0	0	0
2017/09/29	R209	03/05/2018	9.84	Call	Bond Future	3,535.7200	3.5357	3,801.9100	3.8019	7.529	0	0	0
2017/09/29	R209	03/05/2018	9.84	Put	Bond Future	2,462.1800	2.4622	2,265.7100	2.2657	(7.980)	0	0	0
2017/09/29	R210	02/11/2017	192.08	Put	Bond Future	6,595.9200	6.5959	6,602.9700	6.6030	0.107	0	0	0
2017/09/29	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R210	02/11/2017			Bond Future	185.4841	185.4841	185.4770	185.4770	(0.004)	0.0000	0.0000	2,179
2017/09/29	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R210	02/11/2017	192.07	Put	Bond Future	6,585.9200	6.5859	6,592.9700	6.5930	0.107	0	0	0
2017/09/29	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R210	02/11/2017	192.09	Put	Bond Future	6,605.9200	6.6059	6,612.9700	6.6130	0.107	0	0	0
2017/09/29	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R210	01/02/2018			Bond Future	188.9587	188.9587	188.9516	188.9516	(0.004)	0.0000	0.0000	0
2017/09/29	R210	01/02/2018	192.36	Put	Bond Future	3,401.2700	3.4013	3,408.4300	3.4084	0.211	0	0	0
2017/09/29	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R210	01/02/2018	192.38	Put	Bond Future	3,421.2700	3.4213	3,428.4300	3.4284	0.209	0	0	0
2017/09/29	R210	01/02/2018	192.37	Put	Bond Future	3,411.2700	3.4113	3,418.4300	3.4184	0.210	0	0	0
2017/09/29	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R210	03/05/2018	191.44	Put	Bond Future	1,315.7000	1.3157	1,325.8000	1.3258	0.768	0	0	0
2017/09/29	R210	03/05/2018			Bond Future	190.1243	190.1243	190.1142	190.1142	(0.005)	0.0000	0.0000	0
2017/09/29	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R210	03/05/2018	191.46	Put	Bond Future	1,335.7000	1.3357	1,345.8000	1.3458	0.756	0	0	0
2017/09/29	R210	03/05/2018	191.45	Put	Bond Future	1,325.7000	1.3257	1,335.8000	1.3358	0.762	0	0	0
2017/09/29	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/29	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R212	02/11/2017			Bond Future	151.1975	151.1975	151.2522	151.2522	0.036	0.0000	0.0000	4,064
2017/09/29	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R212	02/11/2017	152.40	Put	Bond Future	1,202.5200	1.2025	1,147.8300	1.1478	(4.548)	0	0	0
2017/09/29	R212	02/11/2017	152.42	Put	Bond Future	1,222.5200	1.2225	1,167.8300	1.1678	(4.474)	0	0	0
2017/09/29	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R212	02/11/2017	152.41	Put	Bond Future	1,212.5200	1.2125	1,157.8300	1.1578	(4.510)	0	0	0
2017/09/29	R212	01/02/2018	154.71	Put	Bond Future	2,718.3000	2.7183	2,662.7100	2.6627	(2.045)	0	0	0
2017/09/29	R212	01/02/2018			Bond Future	151.9917	151.9917	152.0473	152.0473	0.037	0.0000	0.0000	0
2017/09/29	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R212	01/02/2018	154.70	Put	Bond Future	2,708.3000	2.7083	2,652.7100	2.6527	(2.053)	0	0	0
2017/09/29	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R212	01/02/2018	154.69	Put	Bond Future	2,698.3000	2.6983	2,642.7100	2.6427	(2.060)	0	0	0
2017/09/29	R212	03/05/2018	154.30	Call	Bond Future	577.8500	0.5778	632.3500	0.6323	9.432	0	0	0
2017/09/29	R212	03/05/2018			Bond Future	154.8778	154.8778	154.9324	154.9324	0.035	0.0000	0.0000	0
2017/09/29	R212	03/05/2018	154.28	Call	Bond Future	597.8500	0.5978	652.3500	0.6523	9.116	0	0	0
2017/09/29	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R212	03/05/2018	154.29	Call	Bond Future	587.8500	0.5878	642.3500	0.6423	9.271	0	0	0
2017/09/29	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/29	R213	02/11/2017	9.36	Put	Bond Future	858.0600	0.8581	673.6500	0.6736	(21.492)	0	0	0
2017/09/29	R213	02/11/2017			Bond Future	9.2727	84.1200	9.2063	84.5628	(0.717)	0.0000	0.0000	62,290
2017/09/29	R213	02/11/2017	9.35	Call	Bond Future	1,396.5700	1.3966	1,650.9000	1.6509	18.211	0	0	0
2017/09/29	R213	02/11/2017	9.35	Put	Bond Future	885.5400	0.8855	697.0700	0.6971	(21.283)	0	0	0
2017/09/29	R213	02/11/2017	9.36	Call	Bond Future	1,434.8900	1.4349	1,693.2800	1.6933	18.008	0	0	0
2017/09/29	R213	02/11/2017	9.34	Call	Bond Future	1,358.8100	1.3588	1,609.0600	1.6091	18.417	0	0	0
2017/09/29	R213	02/11/2017	9.34	Put	Bond Future	913.6500	0.9136	721.1000	0.7211	(21.075)	0	0	0
2017/09/29	R213	01/02/2018	9.42	Call	Bond Future	2,350.4300	2.3504	2,600.8900	2.6009	10.656	0	0	0
2017/09/29	R213	01/02/2018	9.41	Put	Bond Future	1,809.4800	1.8095	1,606.7200	1.6067	(11.205)	0	0	0
2017/09/29	R213	01/02/2018			Bond Future	9.3325	85.6664	9.2638	86.1174	(0.736)	0.0000	0.0000	0
2017/09/29	R213	01/02/2018	9.43	Call	Bond Future	2,386.6500	2.3866	2,639.3400	2.6393	10.588	0	0	0
2017/09/29	R213	01/02/2018	9.43	Put	Bond Future	1,751.8100	1.7518	1,553.5200	1.5535	(11.319)	0	0	0
2017/09/29	R213	01/02/2018	9.42	Put	Bond Future	1,780.3700	1.7804	1,579.8500	1.5799	(11.263)	0	0	0
2017/09/29	R213	01/02/2018	9.41	Call	Bond Future	2,314.6800	2.3147	2,562.9000	2.5629	10.724	0	0	0
2017/09/29	R213	03/05/2018	9.57	Put	Bond Future	2,278.3500	2.2784	2,086.0000	2.0860	(8.443)	0	0	0
2017/09/29	R213	03/05/2018	9.56	Call	Bond Future	3,407.3900	3.4074	3,672.1900	3.6722	7.771	0	0	0
2017/09/29	R213	03/05/2018			Bond Future	9.3876	83.7110	9.3168	84.1697	(0.754)	0.0000	0.0000	0
2017/09/29	R213	03/05/2018	9.57	Call	Bond Future	3,443.7900	3.4438	3,710.1800	3.7102	7.735	0	0	0
2017/09/29	R213	03/05/2018	9.56	Put	Bond Future	2,305.2800	2.3053	2,111.3400	2.1113	(8.413)	0	0	0
2017/09/29	R213	03/05/2018	9.58	Call	Bond Future	3,480.6100	3.4806	3,748.6000	3.7486	7.700	0	0	0
2017/09/29	R213	03/05/2018	9.58	Put	Bond Future	2,251.9200	2.2519	2,061.1700	2.0612	(8.471)	0	0	0
2017/09/29	R214	02/11/2017	9.60	Call	Bond Future	812.1600	0.8122	999.7000	0.9997	23.092	0	0	0
2017/09/29	R214	02/11/2017			Bond Future	9.7430	71.5406	9.6716	72.0368	(0.733)	0.0000	0.0000	43,355
2017/09/29	R214	02/11/2017	9.60	Put	Bond Future	1,811.8600	1.8119	1,503.1800	1.5032	(17.037)	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
2017/09/29	R214	02/11/2017	9.58	Call	Bond Future	760.3600	0.7604	939.3800	0.9394	23.544	0	0	0
2017/09/29	R214	02/11/2017	9.58	Put	Bond Future	1,901.6700	1.9017	1,584.4700	1.5845	(16.680)	0	0	0
2017/09/29	R214	02/11/2017	9.59	Put	Bond Future	1,856.3900	1.8564	1,543.4300	1.5434	(16.859)	0	0	0
2017/09/29	R214	02/11/2017	9.59	Call	Bond Future	785.9400	0.7859	969.2000	0.9692	23.317	0	0	0
2017/09/29	R214	01/02/2018	9.84	Call	Bond Future	2,381.3500	2.3813	2,650.7200	2.6507	11.312	0	0	0
2017/09/29	R214	01/02/2018			Bond Future	9.8037	72.8556	9.7301	73.3611	(0.750)	0.0000	0.0000	0
2017/09/29	R214	01/02/2018	9.82	Call	Bond Future	2,310.6100	2.3106	2,575.1300	2.5751	11.448	0	0	0
2017/09/29	R214	01/02/2018	9.82	Put	Bond Future	2,199.1500	2.1991	1,958.2300	1.9582	(10.955)	0	0	0
2017/09/29	R214	01/02/2018	9.84	Put	Bond Future	2,133.7600	2.1338	1,897.6900	1.8977	(11.064)	0	0	0
2017/09/29	R214	01/02/2018	9.83	Call	Bond Future	2,345.8500	2.3459	2,612.7900	2.6128	11.379	0	0	0
2017/09/29	R214	01/02/2018	9.83	Put	Bond Future	2,166.2700	2.1663	1,927.7700	1.9278	(11.010)	0	0	0
2017/09/29	R214	03/05/2018	9.99	Put	Bond Future	2,691.6300	2.6916	2,468.1200	2.4681	(8.304)	0	0	0
2017/09/29	R214	03/05/2018			Bond Future	9.8601	70.9154	9.7845	71.4296	(0.766)	0.0000	0.0000	0
2017/09/29	R214	03/05/2018	9.98	Call	Bond Future	3,525.4400	3.5254	3,814.4600	3.8145	8.198	0	0	0
2017/09/29	R214	03/05/2018	9.98	Put	Bond Future	2,721.2800	2.7213	2,496.0500	2.4960	(8.277)	0	0	0
2017/09/29	R214	03/05/2018	9.99	Call	Bond Future	3,562.1500	3.5621	3,852.8900	3.8529	8.162	0	0	0
2017/09/29	R214	03/05/2018	9.97	Call	Bond Future	3,489.1100	3.4891	3,776.4000	3.7764	8.234	0	0	0
2017/09/29	R214	03/05/2018	9.97	Put	Bond Future	2,751.4200	2.7514	2,524.4600	2.5245	(8.249)	0	0	0
2017/09/29	R248	02/11/2017	9.65	Call	Bond Future	971.1300	0.9711	1,229.0700	1.2291	26.561	0	0	0
2017/09/29	R248	02/11/2017	9.66	Put	Bond Future	2,501.9500	2.5019	2,047.8700	2.0479	(18.149)	0	0	0
2017/09/29	R248	02/11/2017			Bond Future	9.8290	91.2399	9.7475	91.9578	(0.830)	0.0000	0.0000	87,324
2017/09/29	R248	02/11/2017	9.65	Put	Bond Future	2,560.2300	2.5602	2,100.2400	2.1002	(17.967)	0	0	0
2017/09/29	R248	02/11/2017	9.66	Call	Bond Future	1,002.9100	1.0029	1,266.7600	1.2668	26.308	0	0	0
2017/09/29	R248	02/11/2017	9.64	Call	Bond Future	940.0300	0.9400	1,192.0900	1.1921	26.814	0	0	0
2017/09/29	R248	02/11/2017	9.64	Put	Bond Future	2,619.3500	2.6194	2,153.4800	2.1535	(17.786)	0	0	0
2017/09/29	R248	01/02/2018	9.90	Put	Bond Future	2,972.9200	2.9729	2,623.7800	2.6238	(11.744)	0	0	0
2017/09/29	R248	01/02/2018	9.89	Call	Bond Future	2,994.3400	2.9943	3,373.0900	3.3731	12.649	0	0	0
2017/09/29	R248	01/02/2018			Bond Future	9.8924	92.9171	9.8084	93.6483	(0.850)	0.0000	0.0000	170
2017/09/29	R248	01/02/2018	9.90	Call	Bond Future	3,038.1500	3.0381	3,420.2400	3.4202	12.576	0	0	0
2017/09/29	R248	01/02/2018	9.89	Put	Bond Future	3,015.4100	3.0154	2,662.9300	2.6629	(11.689)	0	0	0
2017/09/29	R248	01/02/2018	9.91	Call	Bond Future	3,082.2700	3.0823	3,467.6900	3.4677	12.504	0	0	0
2017/09/29	R248	01/02/2018	9.91	Put	Bond Future	2,930.9000	2.9309	2,585.0900	2.5851	(11.799)	0	0	0
2017/09/29	R248	03/05/2018	10.06	Call	Bond Future	4,585.7700	4.5858	5,002.2100	5.0022	9.081	0	0	0
2017/09/29	R248	03/05/2018	10.05	Put	Bond Future	3,706.4800	3.7065	3,376.4400	3.3764	(8.904)	0	0	0
2017/09/29	R248	03/05/2018			Bond Future	9.9515	90.2092	9.8650	90.9533	(0.869)	0.0000	0.0000	0
2017/09/29	R248	03/05/2018	10.07	Call	Bond Future	4,631.3100	4.6313	5,050.1300	5.0501	9.043	0	0	0
2017/09/29	R248	03/05/2018	10.07	Put	Bond Future	3,629.9800	3.6300	3,304.7100	3.3047	(8.961)	0	0	0
2017/09/29	R248	03/05/2018	10.06	Put	Bond Future	3,668.2000	3.6682	3,340.5500	3.3406	(8.932)	0	0	0
2017/09/29	R248	03/05/2018	10.05	Call	Bond Future	4,540.1500	4.5401	4,954.2000	4.9542	9.120	0	0	0

Total

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