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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/10/2017 TO 09/10/2017

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
2017/10/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	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
2017/10/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2025	02/11/2017			Bond Future	130.6253	130.6253	130.6189	130.6189	(0.005)	0.0000	0.0000	949
2017/10/09	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2025	02/11/2017	132.96	Put	Bond Future	2,334.7200	2.3347	2,341.0600	2.3411	0.272	0	0	0
2017/10/09	2025	02/11/2017	132.98	Put	Bond Future	2,354.7200	2.3547	2,361.0600	2.3611	0.269	0	0	0
2017/10/09	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2025	02/11/2017	132.97	Put	Bond Future	2,344.7200	2.3447	2,351.0600	2.3511	0.270	0	0	0
2017/10/09	2025	01/02/2018	133.89	Put	Bond Future	2,158.4500	2.1584	2,165.5200	2.1655	0.328	0	0	0
2017/10/09	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2025	01/02/2018			Bond Future	131.7316	131.7316	131.7245	131.7245	(0.005)	0.0000	0.0000	0
2017/10/09	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2025	01/02/2018	133.88	Put	Bond Future	2,148.4500	2.1484	2,155.5200	2.1555	0.329	0	0	0
2017/10/09	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2025	01/02/2018	133.90	Put	Bond Future	2,168.4500	2.1684	2,175.5200	2.1755	0.326	0	0	0
2017/10/09	2025	03/05/2018	133.21	Call	Bond Future	1,019.7900	1.0198	1,012.2400	1.0122	(0.740)	0	0	0
2017/10/09	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2025	03/05/2018			Bond Future	134.2298	134.2298	134.2222	134.2222	(0.006)	0.0000	0.0000	0
2017/10/09	2025	03/05/2018	133.22	Call	Bond Future	1,009.7900	1.0098	1,002.2400	1.0022	(0.748)	0	0	0
2017/10/09	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2025	03/05/2018	133.20	Call	Bond Future	1,029.7900	1.0298	1,022.2400	1.0222	(0.733)	0	0	0
2017/10/09	2029	02/11/2017			Bond Future	99.9292	99.9292	99.9248	99.9248	(0.004)	0.0000	0.0000	1,370
2017/10/09	2029	01/02/2018			Bond Future	101.7988	101.7988	101.7939	101.7939	(0.005)	0.0000	0.0000	0
2017/10/09	2029	03/05/2018			Bond Future	102.7123	102.7123	102.7070	102.7070	(0.005)	0.0000	0.0000	0
2017/10/09	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	18.4500	0.0185	100.000	0	0	0
2017/10/09	2030	02/11/2017	9.34	Call	Bond Future	386.3400	0.3863	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	2030	02/11/2017			Bond Future	9.2827	92.8664	9.3527	92.3945	0.755	0.0000	0.0000	59,720
2017/10/09	2030	02/11/2017	9.35	Call	Bond Future	453.5000	0.4535	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	85.6100	0.0856	100.000	0	0	0
2017/10/09	2030	02/11/2017	9.36	Call	Bond Future	520.5800	0.5206	48.6300	0.0486	(90.658)	0	0	0
2017/10/09	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	169.2900	0.1693	100.000	0	0	0
2017/10/09	2030	01/02/2018			Bond Future	9.3430	90.5676	9.4156	90.0867	0.777	0.0000	0.0000	0
2017/10/09	2030	01/02/2018	9.38	Call	Bond Future	245.3700	0.2454	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	235.4900	0.2355	100.000	0	0	0
2017/10/09	2030	01/02/2018	9.39	Call	Bond Future	311.5700	0.3116	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	2030	01/02/2018	9.37	Call	Bond Future	179.1100	0.1791	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	301.7500	0.3018	100.000	0	0	0
2017/10/09	2030	03/05/2018	9.51	Call	Bond Future	670.5900	0.6706	180.3000	0.1803	(73.113)	0	0	0
2017/10/09	2030	03/05/2018			Bond Future	9.4069	92.2515	9.4822	91.7612	0.800	0.0000	0.0000	0

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2017/10/09	2030	03/05/2018	9.49	Call	Bond Future	541.0200	0.5410	50.7300	0.0507	(90.623)	0	0	0
2017/10/09	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2030	03/05/2018	9.50	Call	Bond Future	605.8400	0.6058	115.5500	0.1155	(80.927)	0	0	0
2017/10/09	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2032	02/11/2017	9.49	Put	Bond Future	1,103.6700	1.1037	1,291.3800	1.2914	17.008	0	0	0
2017/10/09	2032	02/11/2017	9.48	Call	Bond Future	1,038.9800	1.0390	764.7400	0.7647	(26.395)	0	0	0
2017/10/09	2032	02/11/2017			Bond Future	9.4940	91.1895	9.5590	90.7223	0.684	0.0000	0.0000	35,822
2017/10/09	2032	02/11/2017	9.49	Call	Bond Future	1,074.4900	1.0745	794.9900	0.7950	(26.012)	0	0	0
2017/10/09	2032	02/11/2017	9.48	Put	Bond Future	1,140.4300	1.1404	1,333.4000	1.3334	16.921	0	0	0
2017/10/09	2032	02/11/2017	9.50	Call	Bond Future	1,110.7300	1.1107	826.0200	0.8260	(25.633)	0	0	0
2017/10/09	2032	02/11/2017	9.50	Put	Bond Future	1,067.7100	1.0677	1,250.2100	1.2502	17.093	0	0	0
2017/10/09	2032	01/02/2018	9.20	Call	Bond Future	1,149.8300	1.1498	976.0900	0.9761	(15.110)	0	0	7,500
2017/10/09	2032	01/02/2018	9.45	Put	Bond Future	2,641.5700	2.6416	2,880.7200	2.8807	9.053	0	0	0
2017/10/09	2032	01/02/2018	9.40	Put	Bond Future	2,843.1200	2.8431	3,094.9700	3.0950	8.858	0	0	0
2017/10/09	2032	01/02/2018	9.56	Call	Bond Future	2,241.7900	2.2418	1,977.3900	1.9774	(11.794)	0	0	0
2017/10/09	2032	01/02/2018	9.55	Put	Bond Future	2,269.8000	2.2698	2,483.9300	2.4839	9.434	0	0	0
2017/10/09	2032	01/02/2018			Bond Future	9.5590	92.8647	9.6262	92.3886	0.703	0.0000	0.0000	0
2017/10/09	2032	01/02/2018	9.30	Put	Bond Future	3,277.6800	3.2777	3,554.9700	3.5550	8.460	0	0	0
2017/10/09	2032	01/02/2018	9.30	Call	Bond Future	1,407.5900	1.4076	1,208.8100	1.2088	(14.122)	0	0	7,800
2017/10/09	2032	01/02/2018	9.57	Call	Bond Future	2,278.3800	2.2784	2,011.5300	2.0115	(11.712)	0	0	0
2017/10/09	2032	01/02/2018	9.57	Put	Bond Future	2,200.3800	2.2004	2,409.6000	2.4096	9.508	0	0	0
2017/10/09	2032	01/02/2018	9.20	Put	Bond Future	3,756.6900	3.7567	4,059.0200	4.0590	8.048	0	0	0
2017/10/09	2032	01/02/2018	9.45	Call	Bond Future	1,861.0900	1.8611	1,624.1700	1.6242	(12.730)	0	0	750
2017/10/09	2032	01/02/2018	9.40	Call	Bond Future	1,701.4900	1.7015	1,477.2700	1.4773	(13.178)	0	0	6,800
2017/10/09	2032	01/02/2018	9.56	Put	Bond Future	2,234.8900	2.2349	2,446.5600	2.4466	9.471	0	0	0
2017/10/09	2032	01/02/2018	9.55	Call	Bond Future	2,205.5200	2.2055	1,943.5800	1.9436	(11.877)	0	0	0
2017/10/09	2032	03/05/2018	9.70	Call	Bond Future	3,320.0600	3.3201	3,039.9200	3.0399	(8.438)	0	0	0
2017/10/09	2032	03/05/2018	9.71	Put	Bond Future	2,754.2400	2.7542	2,957.7400	2.9577	7.389	0	0	0
2017/10/09	2032	03/05/2018			Bond Future	9.6235	90.4345	9.6930	89.9491	0.722	0.0000	0.0000	0
2017/10/09	2032	03/05/2018	9.70	Put	Bond Future	2,785.9100	2.7859	2,991.1800	2.9912	7.368	0	0	0
2017/10/09	2032	03/05/2018	9.71	Call	Bond Future	3,357.8500	3.3579	3,075.9400	3.0759	(8.396)	0	0	0
2017/10/09	2032	03/05/2018	9.72	Call	Bond Future	3,395.5700	3.3956	3,111.9200	3.1119	(8.354)	0	0	0
2017/10/09	2032	03/05/2018	9.72	Put	Bond Future	2,722.5700	2.7226	2,924.3300	2.9243	7.411	0	0	0
2017/10/09	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2033	02/11/2017	110.07	Put	Bond Future	5,003.0500	5.0031	5,007.5800	5.0076	0.091	0	0	0
2017/10/09	2033	02/11/2017			Bond Future	105.0669	105.0669	105.0624	105.0624	(0.004)	0.0000	0.0000	5,179
2017/10/09	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2033	02/11/2017	110.09	Put	Bond Future	5,023.0500	5.0231	5,027.5800	5.0276	0.090	0	0	0
2017/10/09	2033	02/11/2017	110.08	Put	Bond Future	5,013.0500	5.0131	5,017.5800	5.0176	0.090	0	0	0
2017/10/09	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2033	01/02/2018			Bond Future	107.0329	107.0329	107.0275	107.0275	(0.005)	0.0000	0.0000	0
2017/10/09	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2033	01/02/2018	109.64	Put	Bond Future	2,607.1300	2.6071	2,612.4900	2.6125	0.206	0	0	0
2017/10/09	2033	01/02/2018	109.66	Put	Bond Future	2,627.1300	2.6271	2,632.4900	2.6325	0.204	0	0	0

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2017/10/09	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2033	01/02/2018	109.65	Put	Bond Future	2,617.1300	2.6171	2,622.4900	2.6225	0.205	0	0	0
2017/10/09	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2033	03/05/2018			Bond Future	107.9759	107.9759	107.9703	107.9703	(0.005)	0.0000	0.0000	0
2017/10/09	2033	03/05/2018	107.70	Call	Bond Future	275.9300	0.2759	270.3200	0.2703	(2.033)	0	0	0
2017/10/09	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2033	03/05/2018	107.71	Call	Bond Future	265.9300	0.2659	260.3200	0.2603	(2.110)	0	0	0
2017/10/09	2033	03/05/2018	107.69	Call	Bond Future	285.9300	0.2859	280.3200	0.2803	(1.962)	0	0	0
2017/10/09	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2037	02/11/2017	9.67	Put	Bond Future	1,809.6800	1.8097	2,009.8800	2.0099	11.063	0	0	0
2017/10/09	2037	02/11/2017			Bond Future	9.7840	91.2285	9.8388	90.7997	0.560	0.0000	0.0000	54,913
2017/10/09	2037	02/11/2017	9.66	Call	Bond Future	876.8100	0.8768	652.8300	0.6528	(25.545)	0	0	0
2017/10/09	2037	02/11/2017	9.66	Put	Bond Future	1,858.6600	1.8587	2,063.5200	2.0635	11.022	0	0	0
2017/10/09	2037	02/11/2017	9.67	Call	Bond Future	907.6300	0.9076	678.9900	0.6790	(25.191)	0	0	0
2017/10/09	2037	02/11/2017	9.65	Call	Bond Future	846.5900	0.8466	627.2900	0.6273	(25.904)	0	0	0
2017/10/09	2037	02/11/2017	9.65	Put	Bond Future	1,908.3600	1.9084	2,117.9000	2.1179	10.980	0	0	0
2017/10/09	2037	01/02/2018	9.82	Put	Bond Future	2,634.0100	2.6340	2,826.5500	2.8265	7.310	0	0	0
2017/10/09	2037	01/02/2018			Bond Future	9.8489	88.6492	9.9055	88.2123	0.575	0.0000	0.0000	160
2017/10/09	2037	01/02/2018	9.82	Call	Bond Future	2,409.2800	2.4093	2,164.8600	2.1649	(10.145)	0	0	0
2017/10/09	2037	01/02/2018	9.81	Put	Bond Future	2,673.5200	2.6735	2,868.2800	2.8683	7.285	0	0	0
2017/10/09	2037	01/02/2018	9.83	Call	Bond Future	2,447.7500	2.4478	2,201.1300	2.2011	(10.075)	0	0	0
2017/10/09	2037	01/02/2018	9.83	Put	Bond Future	2,594.7300	2.5947	2,785.0700	2.7851	7.336	0	0	0
2017/10/09	2037	01/02/2018	9.81	Call	Bond Future	2,370.9300	2.3709	2,128.7300	2.1287	(10.215)	0	0	0
2017/10/09	2037	03/05/2018	9.99	Call	Bond Future	3,788.3900	3.7884	3,525.0300	3.5250	(6.952)	0	0	0
2017/10/09	2037	03/05/2018	9.97	Put	Bond Future	3,300.6300	3.3006	3,485.9100	3.4859	5.613	0	0	0
2017/10/09	2037	03/05/2018			Bond Future	9.9166	90.2975	9.9751	89.8519	0.590	0.0000	0.0000	0
2017/10/09	2037	03/05/2018	9.99	Put	Bond Future	3,229.7500	3.2298	3,411.9500	3.4119	5.641	0	0	0
2017/10/09	2037	03/05/2018	9.97	Call	Bond Future	3,707.5400	3.7075	3,447.2600	3.4473	(7.020)	0	0	0
2017/10/09	2037	03/05/2018	9.98	Put	Bond Future	3,265.1700	3.2652	3,448.9000	3.4489	5.627	0	0	0
2017/10/09	2037	03/05/2018	9.98	Call	Bond Future	3,748.0000	3.7480	3,486.1700	3.4862	(6.986)	0	0	0
2017/10/09	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2038	02/11/2017			Bond Future	128.9045	128.9045	128.8987	128.8987	(0.004)	0.0000	0.0000	19,719
2017/10/09	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2038	02/11/2017	136.82	Put	Bond Future	7,915.5100	7.9155	7,921.2800	7.9213	0.073	0	0	0
2017/10/09	2038	02/11/2017	136.80	Put	Bond Future	7,895.5100	7.8955	7,901.2800	7.9013	0.073	0	0	0
2017/10/09	2038	02/11/2017	136.81	Put	Bond Future	7,905.5100	7.9055	7,911.2800	7.9113	0.073	0	0	0
2017/10/09	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2038	01/02/2018	136.95	Put	Bond Future	7,138.6200	7.1386	7,145.2400	7.1452	0.093	0	0	0
2017/10/09	2038	01/02/2018			Bond Future	129.8114	129.8114	129.8048	129.8048	(0.005)	0.0000	0.0000	0
2017/10/09	2038	01/02/2018	136.94	Put	Bond Future	7,128.6200	7.1286	7,135.2400	7.1352	0.093	0	0	0
2017/10/09	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2038	01/02/2018	136.93	Put	Bond Future	7,118.6200	7.1186	7,125.2400	7.1252	0.093	0	0	0
2017/10/09	2038	03/05/2018	132.28	Put	Bond Future	6.7600	0.0068	13.7800	0.0138	103.846	0	0	0
2017/10/09	2038	03/05/2018	132.27	Call	Bond Future	3.2400	0.0032	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/09	2038	03/05/2018			Bond Future	132.2732		132.2732	132.2662	132.2662	(0.005)	0.0000	0.0000	0
2017/10/09	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2038	03/05/2018	132.27	Put	Bond Future	0.0000		0.0000	3.7800	0.0038	100.000	0	0	0
2017/10/09	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2038	03/05/2018	132.29	Put	Bond Future	16.7600		0.0168	23.7800	0.0238	41.885	0	0	0
2017/10/09	2040	02/11/2017	9.67	Put	Bond Future	2,485.8200		2.4858	2,711.5700	2.7116	9.082	0	0	0
2017/10/09	2040	02/11/2017			Bond Future	9.8792		94.5376	9.9290	94.1229	0.504	0.0000	0.0000	17,446
2017/10/09	2040	02/11/2017	9.66	Call	Bond Future	682.1100		0.6821	497.6000	0.4976	(27.050)	0	0	0
2017/10/09	2040	02/11/2017	9.66	Put	Bond Future	2,545.9300		2.5459	2,776.1700	2.7762	9.043	0	0	0
2017/10/09	2040	02/11/2017	9.67	Call	Bond Future	708.3400		0.7083	519.3400	0.5193	(26.682)	0	0	0
2017/10/09	2040	02/11/2017	9.65	Call	Bond Future	656.4800		0.6565	476.4600	0.4765	(27.422)	0	0	0
2017/10/09	2040	02/11/2017	9.65	Put	Bond Future	2,606.7700		2.6068	2,841.5000	2.8415	9.005	0	0	0
2017/10/09	2040	01/02/2018	9.89	Call	Bond Future	2,543.0300		2.5430	2,306.6400	2.3066	(9.296)	0	0	0
2017/10/09	2040	01/02/2018			Bond Future	9.9450		91.7688	9.9963	91.3463	0.516	0.0000	0.0000	0
2017/10/09	2040	01/02/2018	9.87	Call	Bond Future	2,463.7800		2.4638	2,231.5900	2.2316	(9.424)	0	0	0
2017/10/09	2040	01/02/2018	9.87	Put	Bond Future	3,086.3300		3.0863	3,276.7000	3.2767	6.168	0	0	0
2017/10/09	2040	01/02/2018	9.88	Put	Bond Future	3,042.4500		3.0425	3,230.7100	3.2307	6.188	0	0	0
2017/10/09	2040	01/02/2018	9.89	Put	Bond Future	2,998.8300		2.9988	3,185.0000	3.1850	6.208	0	0	0
2017/10/09	2040	01/02/2018	9.88	Call	Bond Future	2,503.3400		2.5033	2,269.0400	2.2690	(9.359)	0	0	0
2017/10/09	2040	03/05/2018	10.08	Put	Bond Future	3,580.3200		3.5803	3,753.5300	3.7535	4.838	0	0	0
2017/10/09	2040	03/05/2018			Bond Future	10.0133		93.4751	10.0664	93.0441	0.530	0.0000	0.0000	0
2017/10/09	2040	03/05/2018	10.07	Call	Bond Future	4,078.5600		4.0786	3,822.2300	3.8222	(6.285)	0	0	0
2017/10/09	2040	03/05/2018	10.07	Put	Bond Future	3,618.2100		3.6182	3,792.8600	3.7929	4.827	0	0	0
2017/10/09	2040	03/05/2018	10.08	Call	Bond Future	4,121.5000		4.1215	3,863.7300	3.8637	(6.254)	0	0	0
2017/10/09	2040	03/05/2018	10.06	Call	Bond Future	4,035.8200		4.0358	3,780.9500	3.7810	(6.315)	0	0	0
2017/10/09	2040	03/05/2018	10.06	Put	Bond Future	3,656.4100		3.6564	3,832.5200	3.8325	4.816	0	0	0
2017/10/09	2044	02/11/2017	9.68	Call	Bond Future	729.0500		0.7291	513.8200	0.5138	(29.522)	0	0	0
2017/10/09	2044	02/11/2017			Bond Future	9.8885		91.7298	9.9484	91.2252	0.605	0.0000	0.0000	26,425
2017/10/09	2044	02/11/2017	9.66	Call	Bond Future	676.0800		0.6761	471.3100	0.4713	(30.288)	0	0	0
2017/10/09	2044	02/11/2017	9.66	Put	Bond Future	2,647.4500		2.6475	2,947.2400	2.9472	11.324	0	0	0
2017/10/09	2044	02/11/2017	9.68	Put	Bond Future	2,524.9400		2.5249	2,814.2700	2.8143	11.459	0	0	0
2017/10/09	2044	02/11/2017	9.67	Call	Bond Future	702.2200		0.7022	492.2300	0.4922	(29.904)	0	0	0
2017/10/09	2044	02/11/2017	9.67	Put	Bond Future	2,585.7800		2.5858	2,880.3500	2.8804	11.392	0	0	0
2017/10/09	2044	01/02/2018	9.90	Put	Bond Future	3,040.6500		3.0406	3,274.0600	3.2741	7.676	0	0	0
2017/10/09	2044	01/02/2018	9.89	Call	Bond Future	2,565.9400		2.5659	2,287.7800	2.2878	(10.840)	0	0	0
2017/10/09	2044	01/02/2018			Bond Future	9.9517		89.0346	10.0134	88.5205	0.620	0.0000	0.0000	0
2017/10/09	2044	01/02/2018	9.90	Call	Bond Future	2,606.3800		2.6064	2,325.6900	2.3257	(10.769)	0	0	0
2017/10/09	2044	01/02/2018	9.89	Put	Bond Future	3,084.6500		3.0846	3,320.5900	3.3206	7.649	0	0	0
2017/10/09	2044	01/02/2018	9.91	Call	Bond Future	2,647.3600		2.6474	2,364.1500	2.3641	(10.698)	0	0	0
2017/10/09	2044	01/02/2018	9.91	Put	Bond Future	2,997.3400		2.9973	3,228.2300	3.2282	7.703	0	0	0
2017/10/09	2044	03/05/2018	10.10	Call	Bond Future	4,267.1600		4.2672	3,956.7900	3.9568	(7.273)	0	0	0
2017/10/09	2044	03/05/2018	10.09	Put	Bond Future	3,625.6700		3.6257	3,841.1400	3.8411	5.943	0	0	0
2017/10/09	2044	03/05/2018			Bond Future	10.0173		90.6900	10.0810	90.1659	0.636	0.0000	0.0000	0
2017/10/09	2044	03/05/2018	10.11	Call	Bond Future	4,310.9900		4.3110	3,998.8800	3.9989	(7.240)	0	0	0
2017/10/09	2044	03/05/2018	10.11	Put	Bond Future	3,549.9200		3.5499	3,761.9100	3.7619	5.972	0	0	0
2017/10/09	2044	03/05/2018	10.10	Put	Bond Future	3,587.6300		3.5876	3,801.3600	3.8014	5.957	0	0	0

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2017/10/09	2044	03/05/2018	10.09	Call	Bond Future	4,223.5400	4.2235	3,914.9100	3.9149	(7.307)	0	0	0
2017/10/09	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2046	02/11/2017	136.30	Put	Bond Future	12,745.4700	12.7455	12,501.2000	12.5012	(1.917)	0	0	0
2017/10/09	2046	02/11/2017			Bond Future	123.5545	123.5545	123.7988	123.7988	0.198	0.0000	0.0000	21,292
2017/10/09	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2046	02/11/2017	136.32	Put	Bond Future	12,765.4700	12.7655	12,521.2000	12.5212	(1.914)	0	0	0
2017/10/09	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2046	02/11/2017	136.31	Put	Bond Future	12,755.4700	12.7555	12,511.2000	12.5112	(1.915)	0	0	0
2017/10/09	2046	01/02/2018	132.92	Put	Bond Future	7,053.7900	7.0538	6,805.5700	6.8056	(3.519)	0	0	0
2017/10/09	2046	01/02/2018			Bond Future	125.8662	125.8662	126.1144	126.1144	0.197	0.0000	0.0000	0
2017/10/09	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2046	01/02/2018	132.91	Put	Bond Future	7,043.7900	7.0438	6,795.5700	6.7956	(3.524)	0	0	0
2017/10/09	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2046	01/02/2018	132.90	Put	Bond Future	7,033.7900	7.0338	6,785.5700	6.7856	(3.529)	0	0	0
2017/10/09	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2046	03/05/2018			Bond Future	126.6551	126.6551	126.9078	126.9078	0.200	0.0000	0.0000	0
2017/10/09	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2046	03/05/2018	127.93	Put	Bond Future	1,274.9000	1.2749	1,022.1800	1.0222	(19.823)	0	0	0
2017/10/09	2046	03/05/2018	127.95	Put	Bond Future	1,294.9000	1.2949	1,042.1800	1.0422	(19.517)	0	0	0
2017/10/09	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2046	03/05/2018	127.94	Put	Bond Future	1,284.9000	1.2849	1,032.1800	1.0322	(19.668)	0	0	0
2017/10/09	2050	02/11/2017	144.66	Put	Bond Future	12,824.1000	12.8241	12,829.6500	12.8296	0.043	0	0	0
2017/10/09	2050	02/11/2017	144.67	Put	Bond Future	12,834.1000	12.8341	12,839.6500	12.8396	0.043	0	0	0
2017/10/09	2050	02/11/2017			Bond Future	131.8359	131.8359	131.8303	131.8303	(0.004)	0.0000	0.0000	22,472
2017/10/09	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2050	02/11/2017	144.65	Put	Bond Future	12,814.1000	12.8141	12,819.6500	12.8196	0.043	0	0	0
2017/10/09	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2050	01/02/2018	140.23	Put	Bond Future	7,600.7100	7.6007	7,607.1900	7.6072	0.085	0	0	0
2017/10/09	2050	01/02/2018			Bond Future	132.6293	132.6293	132.6228	132.6228	(0.005)	0.0000	0.0000	0
2017/10/09	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2050	01/02/2018	140.25	Put	Bond Future	7,620.7100	7.6207	7,627.1900	7.6272	0.085	0	0	0
2017/10/09	2050	01/02/2018	140.24	Put	Bond Future	7,610.7100	7.6107	7,617.1900	7.6172	0.085	0	0	0
2017/10/09	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2050	03/05/2018	135.62	Put	Bond Future	475.5400	0.4755	482.3900	0.4824	1.440	0	0	0
2017/10/09	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2050	03/05/2018			Bond Future	135.1445	135.1445	135.1376	135.1376	(0.005)	0.0000	0.0000	0
2017/10/09	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2050	03/05/2018	135.61	Put	Bond Future	465.5400	0.4655	472.3900	0.4724	1.471	0	0	0
2017/10/09	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	2050	03/05/2018	135.63	Put	Bond Future	485.5400	0.4855	492.3900	0.4924	1.411	0	0	0
2017/10/09	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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2017/10/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	AL37	02/11/2017			Index Future	555.1720	555.1720	553.7540	553.7540	(0.255)	0.0000	0.0000	0
2017/10/09	AL37	01/02/2018			Index Future	565.3710	565.3710	563.9260	563.9260	(0.256)	0.0000	0.0000	0
2017/10/09	AL37	03/05/2018			Index Future	575.8850	575.8850	574.4100	574.4100	(0.256)	0.0000	0.0000	0
2017/10/09	AL7T	02/11/2017			Index Future	638.2930	638.2930	635.5630	635.5630	(0.428)	0.0000	0.0000	0
2017/10/09	AL7T	01/02/2018			Index Future	650.0190	650.0190	647.2370	647.2370	(0.428)	0.0000	0.0000	0
2017/10/09	AL7T	03/05/2018			Index Future	662.1070	662.1070	659.2710	659.2710	(0.428)	0.0000	0.0000	0
2017/10/09	ALBI	02/11/2017			Index Future	573.7180	573.7180	571.2130	571.2130	(0.437)	0.0000	0.0000	776
2017/10/09	ALBI	01/02/2018			Index Future	584.2580	584.2580	581.7050	581.7050	(0.437)	0.0000	0.0000	0
2017/10/09	ALBI	03/05/2018			Index Future	595.1230	595.1230	592.5210	592.5210	(0.437)	0.0000	0.0000	0
2017/10/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	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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2017/10/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	EL28	02/11/2017			Bond Future	127.5865	127.5865	127.5831	127.5831	(0.003)	0.0000	0.0000	0
2017/10/09	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	EL28	02/11/2017	133.87	Put	Bond Future	6,283.5200	6.2835	6,286.8800	6.2869	0.053	0	0	0
2017/10/09	EL28	02/11/2017	133.89	Put	Bond Future	6,303.5200	6.3035	6,306.8800	6.3069	0.053	0	0	0
2017/10/09	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	EL28	02/11/2017	133.88	Put	Bond Future	6,293.5200	6.2935	6,296.8800	6.2969	0.053	0	0	0
2017/10/09	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
2017/10/09	EL28	01/02/2018			Bond Future	129.9736	129.9736	129.9695	129.9695	(0.003)	0.0000	0.0000	0
2017/10/09	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	EL28	01/02/2018	132.29	Put	Bond Future	2,316.3500	2.3163	2,320.4900	2.3205	0.179	0	0	0
2017/10/09	EL28	01/02/2018	132.31	Put	Bond Future	2,336.3500	2.3363	2,340.4900	2.3405	0.177	0	0	0
2017/10/09	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	EL28	01/02/2018	132.30	Put	Bond Future	2,326.3500	2.3263	2,330.4900	2.3305	0.178	0	0	0
2017/10/09	EL28	03/05/2018	133.20	Put	Bond Future	761.4200	0.7614	765.9000	0.7659	0.588	0	0	0
2017/10/09	EL28	03/05/2018			Bond Future	132.4386	132.4386	132.4341	132.4341	(0.003)	0.0000	0.0000	0
2017/10/09	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	EL28	03/05/2018	133.19	Put	Bond Future	751.4200	0.7514	755.9000	0.7559	0.596	0	0	0
2017/10/09	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	EL28	03/05/2018	133.18	Put	Bond Future	741.4200	0.7414	745.9000	0.7459	0.604	0	0	0
2017/10/09	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	ES33	02/11/2017	10.66	Put	Bond Future	1,140.4900	1.1405	1,529.4900	1.5295	34.108	0	0	0
2017/10/09	ES33	02/11/2017			Bond Future	10.8463	76.0070	10.9109	75.6180	0.595	0.0000	0.0000	9,466
2017/10/09	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	ES33	02/11/2017	10.68	Put	Bond Future	1,016.8500	1.0169	1,405.8500	1.4059	38.255	0	0	0
2017/10/09	ES33	02/11/2017	10.67	Put	Bond Future	1,078.6300	1.0786	1,467.6300	1.4676	36.064	0	0	0
2017/10/09	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	127.3300	0.1273	100.000	0	0	0
2017/10/09	ES33	01/02/2018	10.99	Call	Bond Future	209.8100	0.2098	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	ES33	01/02/2018			Bond Future	10.9547	77.4033	11.0215	77.0069	0.610	0.0000	0.0000	0
2017/10/09	ES33	01/02/2018	11.00	Call	Bond Future	269.0400	0.2690	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	186.5600	0.1866	100.000	0	0	0
2017/10/09	ES33	01/02/2018	11.01	Call	Bond Future	328.1900	0.3282	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	68.1800	0.0682	100.000	0	0	0
2017/10/09	ES33	03/05/2018	11.22	Call	Bond Future	923.1200	0.9231	519.0100	0.5190	(43.777)	0	0	0
2017/10/09	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	ES33	03/05/2018			Bond Future	11.0609	75.0511	11.1302	74.6470	0.627	0.0000	0.0000	0
2017/10/09	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	ES33	03/05/2018	11.20	Call	Bond Future	808.0500	0.8081	403.9400	0.4039	(50.011)	0	0	0
2017/10/09	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	ES33	03/05/2018	11.21	Call	Bond Future	865.6200	0.8656	461.5100	0.4615	(46.684)	0	0	0
2017/10/09	ES42	02/11/2017			Bond Future	11.0900	78.6071	11.1496	78.2038	0.537	0.0000	0.0000	7,957
2017/10/09	ES42	01/02/2018			Bond Future	11.1947	80.0511	11.2563	79.6402	0.551	0.0000	0.0000	0
2017/10/09	ES42	03/05/2018			Bond Future	11.3024	77.2784	11.3663	76.8595	0.566	0.0000	0.0000	0
2017/10/09	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	GOVI	02/11/2017	572.44	Put	GOVI	1,570.0000	0.1570	26,800.0000	2.6800	1607.006	0	0	0
2017/10/09	GOVI	02/11/2017			GOVI	572.2830	572.2830	569.7600	569.7600	(0.441)	0.0000	0.0000	674
2017/10/09	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	GOVI	02/11/2017	572.46	Put	GOVI	1,770.0000	0.1770	27,000.0000	2.7000	1425.424	0	0	0
2017/10/09	GOVI	02/11/2017	572.45	Put	GOVI	1,670.0000	0.1670	26,900.0000	2.6900	1510.778	0	0	0
2017/10/09	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	8,140.0000	0.8140	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
2017/10/09	GOVI	01/02/2018			GOVI	582.7960	582.7960	580.2260	580.2260	(0.441)	0.0000	0.0000	0
2017/10/09	GOVI	01/02/2018	581.03	Call	GOVI	17,660.0000	1.7660	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	8,040.0000	0.8040	100.000	0	0	0
2017/10/09	GOVI	01/02/2018	581.04	Call	GOVI	17,560.0000	1.7560	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	GOVI	01/02/2018	581.02	Call	GOVI	17,760.0000	1.7760	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	7,940.0000	0.7940	100.000	0	0	0
2017/10/09	GOVI	03/05/2018	590.27	Call	GOVI	33,640.0000	3.3640	7,430.0000	0.7430	(77.913)	0	0	0
2017/10/09	GOVI	03/05/2018	590.29	Call	GOVI	33,440.0000	3.3440	7,230.0000	0.7230	(78.379)	0	0	0
2017/10/09	GOVI	03/05/2018			GOVI	593.6340	593.6340	591.0130	591.0130	(0.442)	0.0000	0.0000	0
2017/10/09	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	GOVI	03/05/2018	590.28	Call	GOVI	33,540.0000	3.3540	7,330.0000	0.7330	(78.145)	0	0	0
2017/10/09	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/09	IGOV	02/11/2017			Index Future	250.7280	250.7280	250.7380	250.7380	0.004	0.0000	0.0000	1,167
2017/10/09	IGOV	01/02/2018			Index Future	255.4190	255.4190	255.4270	255.4270	0.003	0.0000	0.0000	0
2017/10/09	IGOV	03/05/2018			Index Future	260.2630	260.2630	260.2710	260.2710	0.003	0.0000	0.0000	0
2017/10/09	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/09	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0
2017/10/09	IS01	15/03/2018			Interest Rate Swap	99.6783	99.6783	99.6807	99.6807	0.002	0.0000	0.0000	0
2017/10/09	IS01	21/06/2018			Interest Rate Swap	99.7932	99.7932	99.8035	99.8035	0.010	0.0000	0.0000	0
2017/10/09	IS01	20/09/2018			Interest Rate Swap	99.9060	99.9060	99.9271	99.9271	0.021	0.0000	0.0000	0
2017/10/09	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/09	IS02	16/03/2018			Interest Rate Swap	98.9625	98.9625	98.9647	98.9647	0.002	0.0000	0.0000	0
2017/10/09	IS02	15/06/2018			Interest Rate Swap	98.4871	98.4871	98.4961	98.4961	0.009	0.0000	0.0000	0
2017/10/09	IS02	21/09/2018			Interest Rate Swap	98.3736	98.3736	98.3951	98.3951	0.022	0.0000	0.0000	0
2017/10/09	IS02	21/12/2018			Interest Rate Swap	98.7200	98.7200	98.7600	98.7600	0.041	0.0000	0.0000	0
2017/10/09	IS02	15/03/2019			Interest Rate Swap	99.0899	99.0899	99.1382	99.1382	0.049	0.0000	0.0000	0
2017/10/09	IS02	21/06/2019			Interest Rate Swap	99.4499	99.4499	99.5111	99.5111	0.062	0.0000	0.0000	0
2017/10/09	IS02	20/09/2019			Interest Rate Swap	99.8331	99.8331	99.9097	99.9097	0.077	0.0000	0.0000	0
2017/10/09	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	IS05	17/12/2020			Interest Rate Swap	96.0207	96.0207	96.1754	96.1754	0.161	0.0000	0.0000	0
2017/10/09	IS05	16/03/2021			Interest Rate Swap	95.2537	95.2537	95.4231	95.4231	0.178	0.0000	0.0000	0
2017/10/09	IS05	15/06/2021			Interest Rate Swap	94.4558	94.4558	94.6405	94.6405	0.196	0.0000	0.0000	0
2017/10/09	IS05	21/09/2021			Interest Rate Swap	94.6357	94.6357	94.8355	94.8355	0.211	0.0000	0.0000	0
2017/10/09	IS05	21/12/2021			Interest Rate Swap	96.8390	96.8390	97.0503	97.0503	0.218	0.0000	0.0000	51
2017/10/09	IS05	15/03/2022			Interest Rate Swap	96.9910	96.9910	97.2136	97.2136	0.230	0.0000	0.0000	0
2017/10/09	IS05	21/06/2022			Interest Rate Swap	98.1953	98.1953	98.4296	98.4296	0.239	0.0000	0.0000	0
2017/10/09	IS05	20/09/2022			Interest Rate Swap	100.4156	100.4156	100.6592	100.6592	0.243	0.0000	0.0000	0
2017/10/09	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
2017/10/09	IS10	17/12/2025			Interest Rate Swap	95.2680	95.2680	95.7224	95.7224	0.477	0.0000	0.0000	0
2017/10/09	IS10	16/03/2026			Interest Rate Swap	92.3021	92.3021	92.7745	92.7745	0.512	0.0000	0.0000	0
2017/10/09	IS10	15/06/2026			Interest Rate Swap	91.0733	91.0733	91.5587	91.5587	0.533	0.0000	0.0000	0
2017/10/09	IS10	21/09/2026			Interest Rate Swap	93.2503	93.2503	93.7402	93.7402	0.525	0.0000	0.0000	0
2017/10/09	IS10	21/12/2026			Interest Rate Swap	97.0512	97.0512	97.5385	97.5385	0.502	0.0000	0.0000	0
2017/10/09	IS10	15/03/2027			Interest Rate Swap	95.6616	95.6616	96.1566	96.1566	0.517	0.0000	0.0000	0
2017/10/09	IS10	21/06/2027			Interest Rate Swap	97.7575	97.7575	98.2512	98.2512	0.505	0.0000	0.0000	0
2017/10/09	IS10	20/09/2027			Interest Rate Swap	101.5017	101.5017	101.9894	101.9894	0.480	0.0000	0.0000	0
2017/10/09	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/09	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/10/09	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/10/09	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/10/09	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/10/09	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/10/09	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/10/09	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/10/09	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/09	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/09	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/10/09	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/10/09	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/09	R023	02/11/2017	8.56	Call	Bond Future	2,070.4800	2.0705	1,759.7700	1.7598	(15.007)	0	0	0
2017/10/09	R023	02/11/2017			Bond Future	8.0676	100.0874	8.1435	99.7679	0.940	0.0000	0.0000	58,286
2017/10/09	R023	02/11/2017	8.56	Put	Bond Future	19.5900	0.0196	28.3400	0.0283	44.666	0	0	0
2017/10/09	R023	02/11/2017	8.58	Put	Bond Future	16.5300	0.0165	23.8900	0.0239	44.525	0	0	0
2017/10/09	R023	02/11/2017	8.57	Call	Bond Future	2,110.0000	2.1100	1,798.5800	1.7986	(14.759)	0	0	0
2017/10/09	R023	02/11/2017	8.57	Put	Bond Future	18.0100	0.0180	26.0500	0.0261	44.642	0	0	0
2017/10/09	R023	02/11/2017	8.58	Call	Bond Future	2,149.6100	2.1496	1,837.5100	1.8375	(14.519)	0	0	0
2017/10/09	R023	01/02/2018	8.33	Put	Bond Future	662.4300	0.6624	775.1700	0.7752	17.019	0	0	0
2017/10/09	R023	01/02/2018			Bond Future	8.1098	101.9260	8.1904	101.6004	0.994	0.0000	0.0000	0
2017/10/09	R023	01/02/2018	8.32	Call	Bond Future	1,522.9200	1.5229	1,311.9200	1.3119	(13.855)	0	0	0
2017/10/09	R023	01/02/2018	8.32	Put	Bond Future	676.5900	0.6766	791.1900	0.7912	16.938	0	0	0
2017/10/09	R023	01/02/2018	8.33	Call	Bond Future	1,548.8100	1.5488	1,335.9500	1.3359	(13.743)	0	0	0
2017/10/09	R023	01/02/2018	8.31	Call	Bond Future	1,497.4700	1.4975	1,288.3400	1.2883	(13.966)	0	0	0
2017/10/09	R023	01/02/2018	8.31	Put	Bond Future	691.2100	0.6912	807.6800	0.8077	16.850	0	0	0
2017/10/09	R023	03/05/2018	8.27	Call	Bond Future	1,589.2200	1.5892	1,398.6300	1.3986	(11.993)	0	0	0
2017/10/09	R023	03/05/2018			Bond Future	8.1441	99.8916	8.2298	99.5594	1.053	0.0000	0.0000	0
2017/10/09	R023	03/05/2018	8.27	Put	Bond Future	1,101.8300	1.1018	1,243.4100	1.2434	12.850	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
2017/10/09	R023	03/05/2018	8.28	Call	Bond Future	1,611.4700	1.6115	1,419.3700	1.4194	(11.921)	0	0	0
2017/10/09	R023	03/05/2018	8.29	Put	Bond Future	1,069.6700	1.0697	1,208.2200	1.2082	12.953	0	0	0
2017/10/09	R023	03/05/2018	8.28	Put	Bond Future	1,085.5100	1.0855	1,225.5800	1.2256	12.904	0	0	0
2017/10/09	R023	03/05/2018	8.29	Call	Bond Future	1,634.1800	1.6342	1,440.5600	1.4406	(11.848)	0	0	0
2017/10/09	R035	02/11/2017	9.61	Put	Bond Future	516.6900	0.5167	1,027.4400	1.0274	98.850	0	0	0
2017/10/09	R035	02/11/2017			Bond Future	9.6751	94.9839	9.7400	94.4731	0.671	0.0000	0.0000	40,230
2017/10/09	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R035	02/11/2017	9.60	Put	Bond Future	596.4300	0.5964	1,107.1800	1.1072	85.635	0	0	0
2017/10/09	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R035	02/11/2017	9.59	Put	Bond Future	676.2700	0.6763	1,187.0200	1.1870	75.525	0	0	0
2017/10/09	R035	01/02/2018	9.75	Call	Bond Future	47.6700	0.0477	0.0000	0.0000	(100.000)	0	0	0
2017/10/09	R035	01/02/2018	9.73	Put	Bond Future	108.2300	0.1082	628.6300	0.6286	480.828	0	0	0
2017/10/09	R035	01/02/2018			Bond Future	9.7439	96.7288	9.8110	96.2084	0.688	0.0000	0.0000	0
2017/10/09	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	472.7300	0.4727	100.000	0	0	0
2017/10/09	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R035	01/02/2018	9.74	Put	Bond Future	30.2300	0.0302	550.6300	0.5506	1721.469	0	0	0
2017/10/09	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R035	03/05/2018			Bond Future	9.8082	94.0272	9.8775	93.4967	0.707	0.0000	0.0000	0
2017/10/09	R035	03/05/2018	9.90	Call	Bond Future	702.1400	0.7021	171.6300	0.1716	(75.556)	0	0	0
2017/10/09	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R035	03/05/2018	9.91	Call	Bond Future	778.1000	0.7781	247.5900	0.2476	(68.180)	0	0	0
2017/10/09	R035	03/05/2018	9.89	Call	Bond Future	626.0900	0.6261	95.5800	0.0956	(84.734)	0	0	0
2017/10/09	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R186	02/11/2017	8.89	Put	Bond Future	493.4200	0.4934	616.0000	0.6160	24.843	0	0	0
2017/10/09	R186	02/11/2017	8.88	Call	Bond Future	1,598.6900	1.5987	1,225.7800	1.2258	(23.326)	0	0	0
2017/10/09	R186	02/11/2017	8.75	Put	Bond Future	846.3000	0.8463	1,042.1800	1.0422	23.145	0	0	0
2017/10/09	R186	02/11/2017			Bond Future	8.7160	115.0349	8.7913	114.5347	0.865	0.0000	0.0000	133,189
2017/10/09	R186	02/11/2017	8.75	Call	Bond Future	1,072.5100	1.0725	768.2200	0.7682	(28.372)	0	0	0
2017/10/09	R186	02/11/2017	8.89	Call	Bond Future	1,643.5500	1.6435	1,265.9600	1.2660	(22.974)	0	0	0
2017/10/09	R186	02/11/2017	8.88	Put	Bond Future	514.2100	0.5142	641.4700	0.6415	24.749	0	0	0
2017/10/09	R186	02/11/2017	8.90	Call	Bond Future	1,689.1200	1.6891	1,306.9500	1.3069	(22.625)	0	0	0
2017/10/09	R186	02/11/2017	8.90	Put	Bond Future	473.3900	0.4734	591.3900	0.5914	24.927	0	0	0
2017/10/09	R186	02/11/2017	8.60	Call	Bond Future	610.4300	0.6104	395.5100	0.3955	(35.208)	0	0	0
2017/10/09	R186	02/11/2017	8.60	Put	Bond Future	1,385.6300	1.3856	1,670.8800	1.6709	20.586	0	0	3,750
2017/10/09	R186	02/11/2017	9.00	Call	Bond Future	2,174.4300	2.1744	1,752.1300	1.7521	(19.421)	0	0	0
2017/10/09	R186	02/11/2017	9.00	Put	Bond Future	305.5300	0.3055	383.4000	0.3834	25.487	0	0	5,000
2017/10/09	R186	01/02/2018	9.00	Call	Bond Future	2,748.4400	2.7484	2,414.0700	2.4141	(12.166)	0	0	0
2017/10/09	R186	01/02/2018	9.25	Call	Bond Future	3,843.6200	3.8436	3,452.3900	3.4524	(10.179)	0	0	0
2017/10/09	R186	01/02/2018	8.50	Put	Bond Future	2,889.8500	2.8899	3,204.8700	3.2049	10.901	0	0	0
2017/10/09	R186	01/02/2018	8.96	Call	Bond Future	2,589.0700	2.5891	2,264.9400	2.2649	(12.519)	0	0	0
2017/10/09	R186	01/02/2018			Bond Future	8.7700	111.8482	8.8487	111.3386	0.897	0.0000	0.0000	198
2017/10/09	R186	01/02/2018	7.75	Put	Bond Future	7,033.3800	7.0334	7,504.6500	7.5047	6.700	0	0	0
2017/10/09	R186	01/02/2018	7.75	Call	Bond Future	136.7900	0.1368	98.4100	0.0984	(28.058)	0	0	1,460
2017/10/09	R186	01/02/2018	8.50	Call	Bond Future	1,117.4900	1.1175	922.8600	0.9229	(17.417)	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
2017/10/09	R186	01/02/2018	9.00	Put	Bond Future	1,267.6300	1.2676	1,442.9100	1.4429	13.827	0	0	6,200
2017/10/09	R186	01/02/2018	8.75	Put	Bond Future	1,961.8400	1.9618	2,204.8300	2.2048	12.386	0	0	820
2017/10/09	R186	01/02/2018	9.25	Put	Bond Future	783.0100	0.7830	901.4300	0.9014	15.124	0	0	820
2017/10/09	R186	01/02/2018	8.97	Call	Bond Future	2,628.3500	2.6283	2,301.6400	2.3016	(12.430)	0	0	0
2017/10/09	R186	01/02/2018	8.96	Put	Bond Future	1,363.8900	1.3639	1,549.4100	1.5494	13.602	0	0	0
2017/10/09	R186	01/02/2018	8.75	Call	Bond Future	1,831.8900	1.8319	1,565.2300	1.5652	(14.557)	0	0	0
2017/10/09	R186	01/02/2018	8.97	Put	Bond Future	1,339.1900	1.3392	1,522.1300	1.5221	13.660	0	0	0
2017/10/09	R186	01/02/2018	8.98	Call	Bond Future	2,668.1800	2.6682	2,338.9000	2.3389	(12.341)	0	0	0
2017/10/09	R186	01/02/2018	8.98	Put	Bond Future	1,315.0800	1.3151	1,495.4500	1.4954	13.716	0	0	0
2017/10/09	R186	03/05/2018	8.91	Put	Bond Future	2,308.6400	2.3086	2,535.1500	2.5351	9.811	0	0	0
2017/10/09	R186	03/05/2018	8.92	Call	Bond Future	2,883.2200	2.8832	2,588.0200	2.5880	(10.239)	0	0	0
2017/10/09	R186	03/05/2018			Bond Future	8.8245	113.9280	8.9068	113.4083	0.932	0.0000	0.0000	0
2017/10/09	R186	03/05/2018	8.93	Call	Bond Future	2,918.4700	2.9185	2,621.2500	2.6213	(10.184)	0	0	0
2017/10/09	R186	03/05/2018	8.93	Put	Bond Future	2,252.7500	2.2528	2,475.2200	2.4752	9.875	0	0	0
2017/10/09	R186	03/05/2018	8.91	Call	Bond Future	2,848.5400	2.8485	2,555.3600	2.5554	(10.292)	0	0	0
2017/10/09	R186	03/05/2018	8.92	Put	Bond Future	2,280.3900	2.2804	2,504.8800	2.5049	9.844	0	0	0
2017/10/09	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R197	02/11/2017	305.15	Put	Bond Future	3,880.9800	3.8810	3,895.6200	3.8956	0.377	0	0	0
2017/10/09	R197	02/11/2017			Bond Future	301.2690	301.2690	301.2544	301.2544	(0.005)	0.0000	0.0000	2,350
2017/10/09	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R197	02/11/2017	305.17	Put	Bond Future	3,900.9800	3.9010	3,915.6200	3.9156	0.375	0	0	0
2017/10/09	R197	02/11/2017	305.16	Put	Bond Future	3,890.9800	3.8910	3,905.6200	3.9056	0.376	0	0	0
2017/10/09	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R197	01/02/2018	301.68	Put	Bond Future	1,759.3900	1.7594	1,775.7300	1.7757	0.929	0	0	0
2017/10/09	R197	01/02/2018			Bond Future	299.9206	299.9206	299.9043	299.9043	(0.005)	0.0000	0.0000	0
2017/10/09	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R197	01/02/2018	301.67	Put	Bond Future	1,749.3900	1.7494	1,765.7300	1.7657	0.934	0	0	0
2017/10/09	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R197	01/02/2018	301.66	Put	Bond Future	1,739.3900	1.7394	1,755.7300	1.7557	0.939	0	0	0
2017/10/09	R197	03/05/2018	304.46	Call	Bond Future	1,148.4200	1.1484	1,131.0700	1.1311	(1.511)	0	0	0
2017/10/09	R197	03/05/2018			Bond Future	305.6084	305.6084	305.5911	305.5911	(0.006)	0.0000	0.0000	0
2017/10/09	R197	03/05/2018	304.44	Call	Bond Future	1,168.4200	1.1684	1,151.0700	1.1511	(1.485)	0	0	0
2017/10/09	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R197	03/05/2018	304.45	Call	Bond Future	1,158.4200	1.1584	1,141.0700	1.1411	(1.498)	0	0	0
2017/10/09	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R202	02/11/2017	253.89	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2017/10/09	R202	02/11/2017			Bond Future	242.5546	242.5546	242.5438	242.5438	(0.004)	0.0000	0.0000	28,667
2017/10/09	R202	02/11/2017	253.89	Put	Bond Future	11,335.4900	11.3355	11,346.2700	11.3463	0.095	0	0	0
2017/10/09	R202	02/11/2017	253.90	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2017/10/09	R202	02/11/2017	253.91	Put	Bond Future	11,355.4900	11.3555	11,366.2700	11.3663	0.095	0	0	0
2017/10/09	R202	02/11/2017	253.90	Put	Bond Future	11,345.4900	11.3455	11,356.2700	11.3563	0.095	0	0	0
2017/10/09	R202	02/11/2017	253.91	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2017/10/09	R202	01/02/2018	249.07	Call	Bond Future	743.7600	0.7438	717.4500	0.7175	(3.537)	0	0	0
2017/10/09	R202	01/02/2018	249.06	Put	Bond Future	6,423.0300	6.4230	6,409.0200	6.4090	(0.218)	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
2017/10/09	R202	01/02/2018			Bond Future	243.3827		243.3827	243.3703	243.3703	(0.005)	0.0000	0.0000	0
2017/10/09	R202	01/02/2018	249.08	Call	Bond Future	741.8200		0.7418	715.5300	0.7155	(3.544)	0	0	0
2017/10/09	R202	01/02/2018	249.08	Put	Bond Future	6,439.1400		6.4391	6,425.1900	6.4252	(0.217)	0	0	0
2017/10/09	R202	01/02/2018	249.07	Put	Bond Future	6,431.0800		6.4311	6,417.1100	6.4171	(0.217)	0	0	0
2017/10/09	R202	01/02/2018	249.06	Call	Bond Future	745.7100		0.7457	719.3600	0.7194	(3.534)	0	0	0
2017/10/09	R202	03/05/2018	247.48	Put	Bond Future	3,276.7000		3.2767	3,257.4800	3.2575	(0.587)	0	0	0
2017/10/09	R202	03/05/2018	247.47	Call	Bond Future	3,800.1800		3.8002	3,767.8500	3.7679	(0.851)	0	0	0
2017/10/09	R202	03/05/2018			Bond Future	247.9983		247.9983	247.9852	247.9852	(0.005)	0.0000	0.0000	0
2017/10/09	R202	03/05/2018	247.48	Call	Bond Future	3,795.0200		3.7950	3,762.6900	3.7627	(0.852)	0	0	0
2017/10/09	R202	03/05/2018	247.47	Put	Bond Future	3,271.8600		3.2719	3,252.6400	3.2526	(0.587)	0	0	0
2017/10/09	R202	03/05/2018	247.49	Call	Bond Future	3,789.8600		3.7899	3,757.5300	3.7575	(0.853)	0	0	0
2017/10/09	R202	03/05/2018	247.49	Put	Bond Future	3,281.5400		3.2815	3,262.3200	3.2623	(0.586)	0	0	0
2017/10/09	R204	02/11/2017	7.76	Put	Bond Future	1,235.9800		1.2360	1,182.0300	1.1820	(4.365)	0	0	0
2017/10/09	R204	02/11/2017			Bond Future	7.0900		103.9891	7.1659	103.9082	1.069	0.0000	0.0000	43,255
2017/10/09	R204	02/11/2017	7.75	Call	Bond Future	1,941.9700		1.9420	1,807.1400	1.8071	(6.943)	0	0	0
2017/10/09	R204	02/11/2017	7.75	Put	Bond Future	1,240.5900		1.2406	1,186.6800	1.1867	(4.346)	0	0	0
2017/10/09	R204	02/11/2017	7.76	Call	Bond Future	1,947.9300		1.9479	1,813.0600	1.8131	(6.924)	0	0	0
2017/10/09	R204	02/11/2017	7.74	Call	Bond Future	1,936.0100		1.9360	1,801.2200	1.8012	(6.962)	0	0	0
2017/10/09	R204	02/11/2017	7.74	Put	Bond Future	1,245.2100		1.2452	1,191.3400	1.1913	(4.326)	0	0	0
2017/10/09	R204	01/02/2018	7.27	Call	Bond Future	3,190.8100		3.1908	3,108.1500	3.1081	(2.591)	0	0	0
2017/10/09	R204	01/02/2018			Bond Future	6.9872		101.8614	7.0859	101.7788	1.412	0.0000	0.0000	0
2017/10/09	R204	01/02/2018	7.25	Call	Bond Future	3,182.5100		3.1825	3,099.9200	3.0999	(2.595)	0	0	0
2017/10/09	R204	01/02/2018	7.25	Put	Bond Future	2,962.5700		2.9626	2,962.6500	2.9626	0.003	0	0	0
2017/10/09	R204	01/02/2018	7.27	Put	Bond Future	2,954.1600		2.9542	2,954.1700	2.9542	0.000	0	0	0
2017/10/09	R204	01/02/2018	7.26	Call	Bond Future	3,186.6600		3.1867	3,104.0300	3.1040	(2.593)	0	0	0
2017/10/09	R204	01/02/2018	7.26	Put	Bond Future	2,958.3600		2.9584	2,958.4000	2.9584	0.001	0	0	0
2017/10/09	R204	03/05/2018	7.10	Put	Bond Future	4,264.9500		4.2650	4,273.6800	4.2737	0.205	0	0	0
2017/10/09	R204	03/05/2018			Bond Future	6.7716		103.7555	6.9120	103.6707	2.074	0.0000	0.0000	0
2017/10/09	R204	03/05/2018	7.09	Call	Bond Future	4,460.0000		4.4600	4,383.9900	4.3840	(1.704)	0	0	0
2017/10/09	R204	03/05/2018	7.09	Put	Bond Future	4,268.0400		4.2680	4,276.7900	4.2768	0.205	0	0	0
2017/10/09	R204	03/05/2018	7.10	Call	Bond Future	4,462.9300		4.4629	4,386.9000	4.3869	(1.704)	0	0	0
2017/10/09	R204	03/05/2018	7.08	Call	Bond Future	4,457.0700		4.4571	4,381.0800	4.3811	(1.705)	0	0	0
2017/10/09	R204	03/05/2018	7.08	Put	Bond Future	4,271.1300		4.2711	4,279.9000	4.2799	0.205	0	0	0
2017/10/09	R207	02/11/2017	8.04	Put	Bond Future	0.0800		0.0001	0.1300	0.0001	62.500	0	0	0
2017/10/09	R207	02/11/2017	8.03	Call	Bond Future	1,181.4000		1.1814	1,057.9900	1.0580	(10.446)	0	0	0
2017/10/09	R207	02/11/2017			Bond Future	7.4297		101.8934	7.4920	101.7700	0.839	0.0000	0.0000	41,044
2017/10/09	R207	02/11/2017	8.04	Call	Bond Future	1,200.9100		1.2009	1,077.4900	1.0775	(10.277)	0	0	0
2017/10/09	R207	02/11/2017	8.03	Put	Bond Future	0.1000		0.0001	0.1600	0.0002	60.000	0	0	0
2017/10/09	R207	02/11/2017	8.05	Call	Bond Future	1,220.4200		1.2204	1,096.9900	1.0970	(10.114)	0	0	0
2017/10/09	R207	02/11/2017	8.05	Put	Bond Future	0.0700		0.0001	0.1100	0.0001	57.143	0	0	0
2017/10/09	R207	01/02/2018	7.61	Put	Bond Future	227.8700		0.2279	271.8300	0.2718	19.292	0	0	0
2017/10/09	R207	01/02/2018	7.60	Call	Bond Future	544.8500		0.5448	463.6700	0.4637	(14.900)	0	0	0
2017/10/09	R207	01/02/2018			Bond Future	7.4243		100.1242	7.4954	99.9981	0.958	0.0000	0.0000	0
2017/10/09	R207	01/02/2018	7.61	Call	Bond Future	556.4600		0.5565	474.3900	0.4744	(14.749)	0	0	0
2017/10/09	R207	01/02/2018	7.60	Put	Bond Future	233.9100		0.2339	278.7600	0.2788	19.174	0	0	0
2017/10/09	R207	01/02/2018	7.62	Call	Bond Future	567.9800		0.5680	485.0200	0.4850	(14.606)	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
2017/10/09	R207	01/02/2018	7.62	Put	Bond Future	221.7400	0.2217	264.8100	0.2648	19.424	0	0	0
2017/10/09	R207	03/05/2018	7.57	Call	Bond Future	575.4700	0.5755	499.6800	0.4997	(13.170)	0	0	0
2017/10/09	R207	03/05/2018	7.56	Put	Bond Future	344.6100	0.3446	398.3900	0.3984	15.606	0	0	0
2017/10/09	R207	03/05/2018			Bond Future	7.4178	101.9859	7.5006	101.8570	1.116	0.0000	0.0000	0
2017/10/09	R207	03/05/2018	7.58	Call	Bond Future	585.1500	0.5852	508.6600	0.5087	(13.072)	0	0	0
2017/10/09	R207	03/05/2018	7.58	Put	Bond Future	332.8100	0.3328	385.2000	0.3852	15.742	0	0	0
2017/10/09	R207	03/05/2018	7.57	Put	Bond Future	338.6700	0.3387	391.7600	0.3918	15.676	0	0	0
2017/10/09	R207	03/05/2018	7.56	Call	Bond Future	565.8700	0.5659	490.7700	0.4908	(13.272)	0	0	0
2017/10/09	R208	02/11/2017	8.19	Call	Bond Future	1,514.9500	1.5150	1,324.2900	1.3243	(12.585)	0	0	0
2017/10/09	R208	02/11/2017	8.18	Put	Bond Future	2.5700	0.0026	3.9400	0.0039	53.307	0	0	0
2017/10/09	R208	02/11/2017			Bond Future	7.6622	98.0116	7.7286	97.8197	0.866	0.0000	0.0000	32,077
2017/10/09	R208	02/11/2017	8.20	Call	Bond Future	1,543.0700	1.5431	1,352.2600	1.3523	(12.366)	0	0	0
2017/10/09	R208	02/11/2017	8.20	Put	Bond Future	2.0100	0.0020	3.0700	0.0031	52.736	0	0	0
2017/10/09	R208	02/11/2017	8.19	Put	Bond Future	2.2700	0.0023	3.4800	0.0035	53.304	0	0	0
2017/10/09	R208	02/11/2017	8.18	Call	Bond Future	1,486.8500	1.4869	1,296.3500	1.2963	(12.812)	0	0	0
2017/10/09	R208	01/02/2018	7.85	Put	Bond Future	423.7700	0.4238	495.8000	0.4958	16.997	0	0	0
2017/10/09	R208	01/02/2018			Bond Future	7.6841	99.8121	7.7565	99.6164	0.942	0.0000	0.0000	0
2017/10/09	R208	01/02/2018	7.84	Call	Bond Future	854.6000	0.8546	732.2700	0.7323	(14.314)	0	0	0
2017/10/09	R208	01/02/2018	7.84	Put	Bond Future	433.9200	0.4339	507.2400	0.5072	16.897	0	0	0
2017/10/09	R208	01/02/2018	7.85	Call	Bond Future	871.3600	0.8714	747.7400	0.7477	(14.187)	0	0	0
2017/10/09	R208	01/02/2018	7.83	Call	Bond Future	837.7900	0.8378	716.7500	0.7167	(14.448)	0	0	0
2017/10/09	R208	01/02/2018	7.83	Put	Bond Future	444.0300	0.4440	518.6400	0.5186	16.803	0	0	0
2017/10/09	R208	03/05/2018	7.77	Call	Bond Future	851.7900	0.8518	742.4100	0.7424	(12.841)	0	0	0
2017/10/09	R208	03/05/2018			Bond Future	7.6995	98.2669	7.7790	98.0671	1.033	0.0000	0.0000	0
2017/10/09	R208	03/05/2018	7.77	Put	Bond Future	674.6100	0.6746	765.0400	0.7650	13.405	0	0	0
2017/10/09	R208	03/05/2018	7.78	Call	Bond Future	865.8200	0.8658	755.4000	0.7554	(12.753)	0	0	0
2017/10/09	R208	03/05/2018	7.79	Put	Bond Future	652.6300	0.6526	740.9700	0.7410	13.536	0	0	0
2017/10/09	R208	03/05/2018	7.78	Put	Bond Future	663.5500	0.6636	752.9400	0.7529	13.471	0	0	0
2017/10/09	R208	03/05/2018	7.79	Call	Bond Future	879.9800	0.8800	768.5100	0.7685	(12.667)	0	0	0
2017/10/09	R209	02/11/2017	9.54	Call	Bond Future	777.8300	0.7778	556.7500	0.5567	(28.423)	0	0	0
2017/10/09	R209	02/11/2017	9.52	Put	Bond Future	1,441.2800	1.4413	1,659.1700	1.6592	15.118	0	0	0
2017/10/09	R209	02/11/2017	9.00	Put	Bond Future	4,407.1200	4.4071	4,808.4200	4.8084	9.106	0	0	0
2017/10/09	R209	02/11/2017	10.60	Put	Bond Future	10.4600	0.0105	10.6200	0.0106	1.530	0	0	1,300
2017/10/09	R209	02/11/2017	9.75	Call	Bond Future	1,501.5400	1.5015	1,186.3900	1.1864	(20.988)	0	0	0
2017/10/09	R209	02/11/2017	8.30	Put	Bond Future	9,695.4900	9.6955	10,124.7000	10.1247	4.427	0	0	0
2017/10/09	R209	02/11/2017	9.88	Put	Bond Future	426.1800	0.4262	495.8100	0.4958	16.338	0	0	1,350
2017/10/09	R209	02/11/2017			Bond Future	9.6273	71.7809	9.6923	71.3516	0.675	0.0000	0.0000	125,734
2017/10/09	R209	02/11/2017	9.54	Put	Bond Future	1,361.2400	1.3612	1,569.4400	1.5694	15.295	0	0	0
2017/10/09	R209	02/11/2017	9.52	Call	Bond Future	723.2400	0.7232	511.8500	0.5119	(29.228)	0	0	0
2017/10/09	R209	02/11/2017	10.00	Call	Bond Future	2,670.3900	2.6704	2,281.3900	2.2814	(14.567)	0	0	0
2017/10/09	R209	02/11/2017	10.00	Put	Bond Future	258.8800	0.2589	299.1600	0.2992	15.559	0	0	1,138
2017/10/09	R209	02/11/2017	9.53	Put	Bond Future	1,400.9400	1.4009	1,613.9800	1.6140	15.207	0	0	0
2017/10/09	R209	02/11/2017	9.00	Call	Bond Future	52.1200	0.0521	24.1400	0.0241	(53.684)	0	0	2,248
2017/10/09	R209	02/11/2017	10.60	Call	Bond Future	6,052.0600	6.0521	5,622.9400	5.6229	(7.090)	0	0	0
2017/10/09	R209	02/11/2017	9.75	Put	Bond Future	693.8300	0.6938	807.9600	0.8080	16.449	0	0	6,500
2017/10/09	R209	02/11/2017	8.30	Call	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	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
2017/10/09	R209	02/11/2017	9.88	Call	Bond Future	2,074.8300	2.0748	1,715.1800	1.7152	(17.334)	0	0	0
2017/10/09	R209	02/11/2017	9.53	Call	Bond Future	750.2600	0.7503	534.0200	0.5340	(28.822)	0	0	0
2017/10/09	R209	02/11/2017	9.58	Call	Bond Future	894.5700	0.8946	654.2700	0.6543	(26.862)	0	0	0
2017/10/09	R209	02/11/2017	9.58	Put	Bond Future	1,209.8400	1.2098	1,398.8200	1.3988	15.620	0	0	1,350
2017/10/09	R209	02/11/2017	9.33	Put	Bond Future	2,346.6900	2.3467	2,652.0900	2.6521	13.014	0	0	0
2017/10/09	R209	02/11/2017	9.33	Call	Bond Future	330.5900	0.3306	206.7100	0.2067	(37.472)	0	0	1,350
2017/10/09	R209	01/02/2018	10.10	Call	Bond Future	3,721.6500	3.7217	3,395.9500	3.3960	(8.751)	0	0	0
2017/10/09	R209	01/02/2018	9.85	Call	Bond Future	2,707.9600	2.7080	2,428.4800	2.4285	(10.321)	0	0	0
2017/10/09	R209	01/02/2018	9.73	Call	Bond Future	2,274.3800	2.2744	2,020.0000	2.0200	(11.185)	0	0	0
2017/10/09	R209	01/02/2018	9.71	Put	Bond Future	2,049.8300	2.0498	2,237.1100	2.2371	9.136	0	0	0
2017/10/09	R209	01/02/2018	9.72	Call	Bond Future	2,239.9300	2.2399	1,987.7100	1.9877	(11.260)	0	0	0
2017/10/09	R209	01/02/2018			Bond Future	9.6863	73.0995	9.7531	72.6622	0.690	0.0000	0.0000	990
2017/10/09	R209	01/02/2018	9.73	Put	Bond Future	1,987.8400	1.9878	2,170.7900	2.1708	9.203	0	0	0
2017/10/09	R209	01/02/2018	9.71	Call	Bond Future	2,205.6000	2.2056	1,955.5500	1.9556	(11.337)	0	0	0
2017/10/09	R209	01/02/2018	10.10	Put	Bond Future	1,079.8200	1.0798	1,191.4500	1.1914	10.338	0	0	3,000
2017/10/09	R209	01/02/2018	9.85	Put	Bond Future	1,644.3300	1.6443	1,802.1800	1.8022	9.600	0	0	7,500
2017/10/09	R209	01/02/2018	9.72	Put	Bond Future	2,018.7300	2.0187	2,203.8400	2.2038	9.170	0	0	0
2017/10/09	R209	01/02/2018	10.00	Call	Bond Future	3,299.5100	3.2995	2,991.1900	2.9912	(9.344)	0	0	0
2017/10/09	R209	01/02/2018	10.00	Put	Bond Future	1,282.4500	1.2825	1,411.4600	1.4115	10.060	0	0	7,500
2017/10/09	R209	03/05/2018	9.85	Put	Bond Future	2,581.3300	2.5813	2,763.1300	2.7631	7.043	0	0	0
2017/10/09	R209	03/05/2018			Bond Future	9.7444	71.3096	9.8133	70.8637	0.707	0.0000	0.0000	0
2017/10/09	R209	03/05/2018	9.85	Call	Bond Future	3,262.8200	3.2628	2,998.7500	2.9988	(8.093)	0	0	0
2017/10/09	R209	03/05/2018	9.86	Call	Bond Future	3,298.1400	3.2981	3,032.5100	3.0325	(8.054)	0	0	0
2017/10/09	R209	03/05/2018	9.86	Put	Bond Future	2,552.6400	2.5526	2,732.8800	2.7329	7.061	0	0	0
2017/10/09	R209	03/05/2018	9.84	Call	Bond Future	3,227.8900	3.2279	2,965.3800	2.9654	(8.133)	0	0	0
2017/10/09	R209	03/05/2018	9.84	Put	Bond Future	2,610.5000	2.6105	2,793.8600	2.7939	7.024	0	0	0
2017/10/09	R210	02/11/2017	192.08	Put	Bond Future	6,654.4800	6.6545	6,662.8700	6.6629	0.126	0	0	0
2017/10/09	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R210	02/11/2017			Bond Future	185.4255	185.4255	185.4171	185.4171	(0.005)	0.0000	0.0000	2,179
2017/10/09	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R210	02/11/2017	192.07	Put	Bond Future	6,644.4800	6.6445	6,652.8700	6.6529	0.126	0	0	0
2017/10/09	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R210	02/11/2017	192.09	Put	Bond Future	6,664.4800	6.6645	6,672.8700	6.6729	0.126	0	0	0
2017/10/09	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R210	01/02/2018			Bond Future	188.8948	188.8948	188.8855	188.8855	(0.005)	0.0000	0.0000	0
2017/10/09	R210	01/02/2018	192.36	Put	Bond Future	3,465.1900	3.4652	3,474.5100	3.4745	0.269	0	0	0
2017/10/09	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R210	01/02/2018	192.38	Put	Bond Future	3,485.1900	3.4852	3,494.5100	3.4945	0.267	0	0	0
2017/10/09	R210	01/02/2018	192.37	Put	Bond Future	3,475.1900	3.4752	3,484.5100	3.4845	0.268	0	0	0
2017/10/09	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R210	03/05/2018	191.44	Put	Bond Future	1,385.5200	1.3855	1,395.5400	1.3955	0.723	0	0	0
2017/10/09	R210	03/05/2018			Bond Future	190.0545	190.0545	190.0445	190.0445	(0.005)	0.0000	0.0000	0
2017/10/09	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R210	03/05/2018	191.46	Put	Bond Future	1,405.5200	1.4055	1,415.5400	1.4155	0.713	0	0	0
2017/10/09	R210	03/05/2018	191.45	Put	Bond Future	1,395.5200	1.3955	1,405.5400	1.4055	0.718	0	0	0
2017/10/09	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
2017/10/09	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R212	02/11/2017			Bond Future	151.2049	151.2049	151.1973	151.1973	(0.005)	0.0000	0.0000	4,059
2017/10/09	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R212	02/11/2017	152.40	Put	Bond Future	1,195.1300	1.1951	1,202.6600	1.2027	0.630	0	0	0
2017/10/09	R212	02/11/2017	152.42	Put	Bond Future	1,215.1300	1.2151	1,222.6600	1.2227	0.620	0	0	0
2017/10/09	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R212	02/11/2017	152.41	Put	Bond Future	1,205.1300	1.2051	1,212.6600	1.2127	0.625	0	0	0
2017/10/09	R212	01/02/2018	154.71	Put	Bond Future	2,714.3600	2.7144	2,722.8200	2.7228	0.312	0	0	0
2017/10/09	R212	01/02/2018			Bond Future	151.9956	151.9956	151.9872	151.9872	(0.006)	0.0000	0.0000	0
2017/10/09	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R212	01/02/2018	154.70	Put	Bond Future	2,704.3600	2.7044	2,712.8200	2.7128	0.313	0	0	0
2017/10/09	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R212	01/02/2018	154.69	Put	Bond Future	2,694.3600	2.6944	2,702.8200	2.7028	0.314	0	0	0
2017/10/09	R212	03/05/2018	154.30	Call	Bond Future	578.1400	0.5781	569.1900	0.5692	(1.548)	0	0	0
2017/10/09	R212	03/05/2018			Bond Future	154.8781	154.8781	154.8692	154.8692	(0.006)	0.0000	0.0000	0
2017/10/09	R212	03/05/2018	154.28	Call	Bond Future	598.1400	0.5981	589.1900	0.5892	(1.496)	0	0	0
2017/10/09	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R212	03/05/2018	154.29	Call	Bond Future	588.1400	0.5881	579.1900	0.5792	(1.522)	0	0	0
2017/10/09	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/09	R213	02/11/2017	9.36	Put	Bond Future	967.8700	0.9679	1,152.8000	1.1528	19.107	0	0	0
2017/10/09	R213	02/11/2017			Bond Future	9.3534	83.5869	9.4234	83.1278	0.749	0.0000	0.0000	62,290
2017/10/09	R213	02/11/2017	9.35	Call	Bond Future	978.2000	0.9782	709.2300	0.7092	(27.496)	0	0	0
2017/10/09	R213	02/11/2017	9.35	Put	Bond Future	1,000.3200	1.0003	1,190.4000	1.1904	19.002	0	0	0
2017/10/09	R213	02/11/2017	9.36	Call	Bond Future	1,011.5500	1.0116	737.4300	0.7374	(27.099)	0	0	0
2017/10/09	R213	02/11/2017	9.34	Call	Bond Future	945.5100	0.9455	681.7400	0.6817	(27.897)	0	0	0
2017/10/09	R213	02/11/2017	9.34	Put	Bond Future	1,033.5000	1.0335	1,228.7800	1.2288	18.895	0	0	0
2017/10/09	R213	01/02/2018	9.42	Call	Bond Future	2,039.6200	2.0396	1,782.0900	1.7821	(12.626)	0	0	0
2017/10/09	R213	01/02/2018	9.41	Put	Bond Future	2,045.5100	2.0455	2,258.1000	2.2581	10.393	0	0	0
2017/10/09	R213	01/02/2018			Bond Future	9.4160	85.1224	9.4884	84.6547	0.769	0.0000	0.0000	0
2017/10/09	R213	01/02/2018	9.43	Call	Bond Future	2,073.0800	2.0731	1,813.1300	1.8131	(12.539)	0	0	0
2017/10/09	R213	01/02/2018	9.43	Put	Bond Future	1,982.3000	1.9823	2,190.0500	2.1900	10.480	0	0	0
2017/10/09	R213	01/02/2018	9.42	Put	Bond Future	2,013.6200	2.0136	2,223.7900	2.2238	10.437	0	0	0
2017/10/09	R213	01/02/2018	9.41	Call	Bond Future	2,006.6500	2.0066	1,751.5400	1.7515	(12.713)	0	0	0
2017/10/09	R213	03/05/2018	9.57	Put	Bond Future	2,474.9600	2.4750	2,675.3800	2.6754	8.098	0	0	0
2017/10/09	R213	03/05/2018	9.56	Call	Bond Future	3,050.5400	3.0505	2,775.8500	2.7758	(9.005)	0	0	0
2017/10/09	R213	03/05/2018			Bond Future	9.4741	83.1558	9.5489	82.6790	0.790	0.0000	0.0000	0
2017/10/09	R213	03/05/2018	9.57	Call	Bond Future	3,085.2400	3.0852	2,808.8200	2.8088	(8.959)	0	0	0
2017/10/09	R213	03/05/2018	9.56	Put	Bond Future	2,503.5900	2.5036	2,705.7400	2.7057	8.074	0	0	0
2017/10/09	R213	03/05/2018	9.58	Call	Bond Future	3,120.1300	3.1201	2,841.9700	2.8420	(8.915)	0	0	0
2017/10/09	R213	03/05/2018	9.58	Put	Bond Future	2,446.6000	2.4466	2,645.2800	2.6453	8.121	0	0	0
2017/10/09	R214	02/11/2017	9.60	Call	Bond Future	587.6700	0.5877	410.5600	0.4106	(30.138)	0	0	0
2017/10/09	R214	02/11/2017			Bond Future	9.7781	71.2987	9.8380	70.8894	0.612	0.0000	0.0000	43,355
2017/10/09	R214	02/11/2017	9.60	Put	Bond Future	1,829.2100	1.8292	2,061.4200	2.0614	12.695	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
2017/10/09	R214	02/11/2017	9.58	Call	Bond Future	542.9200	0.5429	374.8300	0.3748	(30.960)	0	0	0
2017/10/09	R214	02/11/2017	9.58	Put	Bond Future	1,926.0700	1.9261	2,167.3000	2.1673	12.524	0	0	0
2017/10/09	R214	02/11/2017	9.59	Put	Bond Future	1,877.2800	1.8773	2,114.0100	2.1140	12.610	0	0	0
2017/10/09	R214	02/11/2017	9.59	Call	Bond Future	564.9900	0.5650	392.4000	0.3924	(30.547)	0	0	0
2017/10/09	R214	01/02/2018	9.84	Call	Bond Future	2,224.3200	2.2243	1,987.3100	1.9873	(10.655)	0	0	0
2017/10/09	R214	01/02/2018			Bond Future	9.8399	72.6086	9.9016	72.1915	0.627	0.0000	0.0000	400
2017/10/09	R214	01/02/2018	9.82	Call	Bond Future	2,155.7000	2.1557	1,922.8500	1.9228	(10.802)	0	0	0
2017/10/09	R214	01/02/2018	9.82	Put	Bond Future	2,291.2900	2.2913	2,475.5500	2.4756	8.042	0	0	0
2017/10/09	R214	01/02/2018	9.84	Put	Bond Future	2,223.7800	2.2238	2,403.8800	2.4039	8.099	0	0	0
2017/10/09	R214	01/02/2018	9.83	Call	Bond Future	2,189.8700	2.1899	1,954.9400	1.9549	(10.728)	0	0	0
2017/10/09	R214	01/02/2018	9.83	Put	Bond Future	2,257.3400	2.2573	2,439.5200	2.4395	8.071	0	0	0
2017/10/09	R214	03/05/2018	9.99	Put	Bond Future	2,747.4200	2.7474	2,920.0000	2.9200	6.282	0	0	0
2017/10/09	R214	03/05/2018			Bond Future	9.8975	70.6628	9.9610	70.2376	0.642	0.0000	0.0000	0
2017/10/09	R214	03/05/2018	9.98	Call	Bond Future	3,329.4800	3.3295	3,078.3300	3.0783	(7.543)	0	0	0
2017/10/09	R214	03/05/2018	9.98	Put	Bond Future	2,777.9000	2.7779	2,951.9500	2.9519	6.266	0	0	0
2017/10/09	R214	03/05/2018	9.99	Call	Bond Future	3,365.3600	3.3654	3,112.7400	3.1127	(7.506)	0	0	0
2017/10/09	R214	03/05/2018	9.97	Call	Bond Future	3,293.9800	3.2940	3,044.3100	3.0443	(7.580)	0	0	0
2017/10/09	R214	03/05/2018	9.97	Put	Bond Future	2,808.8700	2.8089	2,984.4000	2.9844	6.249	0	0	0
2017/10/09	R248	02/11/2017	9.65	Call	Bond Future	744.7300	0.7447	533.7600	0.5338	(28.328)	0	0	0
2017/10/09	R248	02/11/2017	9.66	Put	Bond Future	2,400.9600	2.4010	2,660.3500	2.6604	10.804	0	0	0
2017/10/09	R248	02/11/2017			Bond Future	9.8438	91.1116	9.8986	90.6360	0.557	0.0000	0.0000	87,525
2017/10/09	R248	02/11/2017	9.65	Put	Bond Future	2,462.1200	2.4621	2,726.7200	2.7267	10.747	0	0	0
2017/10/09	R248	02/11/2017	9.66	Call	Bond Future	773.6300	0.7736	557.4500	0.5574	(27.944)	0	0	0
2017/10/09	R248	02/11/2017	9.64	Call	Bond Future	716.5700	0.7166	510.7900	0.5108	(28.717)	0	0	0
2017/10/09	R248	02/11/2017	9.64	Put	Bond Future	2,524.1800	2.5242	2,793.9700	2.7940	10.688	0	0	0
2017/10/09	R248	01/02/2018	9.90	Put	Bond Future	2,939.8200	2.9398	3,145.7500	3.1457	7.005	0	0	0
2017/10/09	R248	01/02/2018	9.89	Call	Bond Future	2,830.1200	2.8301	2,553.8200	2.5538	(9.763)	0	0	0
2017/10/09	R248	01/02/2018			Bond Future	9.9077	92.7853	9.9643	92.3008	0.571	0.0000	0.0000	170
2017/10/09	R248	01/02/2018	9.90	Call	Bond Future	2,873.3000	2.8733	2,594.6500	2.5946	(9.698)	0	0	0
2017/10/09	R248	01/02/2018	9.89	Put	Bond Future	2,982.9400	2.9829	3,191.2200	3.1912	6.982	0	0	0
2017/10/09	R248	01/02/2018	9.91	Call	Bond Future	2,916.8000	2.9168	2,635.8200	2.6358	(9.633)	0	0	0
2017/10/09	R248	01/02/2018	9.91	Put	Bond Future	2,897.1800	2.8972	3,100.7800	3.1008	7.028	0	0	0
2017/10/09	R248	03/05/2018	10.06	Call	Bond Future	4,434.4500	4.4344	4,137.0300	4.1370	(6.707)	0	0	0
2017/10/09	R248	03/05/2018	10.05	Put	Bond Future	3,690.9100	3.6909	3,889.1400	3.8891	5.371	0	0	0
2017/10/09	R248	03/05/2018			Bond Future	9.9674	90.0739	10.0257	89.5799	0.585	0.0000	0.0000	0
2017/10/09	R248	03/05/2018	10.07	Call	Bond Future	4,479.5900	4.4796	4,180.5400	4.1805	(6.676)	0	0	0
2017/10/09	R248	03/05/2018	10.07	Put	Bond Future	3,613.6000	3.6136	3,808.5700	3.8086	5.395	0	0	0
2017/10/09	R248	03/05/2018	10.06	Put	Bond Future	3,652.2200	3.6522	3,848.8200	3.8488	5.383	0	0	0
2017/10/09	R248	03/05/2018	10.05	Call	Bond Future	4,389.2400	4.3892	4,093.4500	4.0935	(6.739)	0	0	0

**Total**

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