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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/09/2017 TO 15/09/2017

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
2017/09/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	0908	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
2017/09/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2025	02/11/2017			Bond Future	129.9141	129.9141	129.9049	129.9049	(0.007)	0.0000	0.0000	2,291
2017/09/15	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2025	02/11/2017	132.96	Put	Bond Future	3,045.8600	3.0459	3,055.0900	3.0551	0.303	0	0	0
2017/09/15	2025	02/11/2017	132.98	Put	Bond Future	3,065.8600	3.0659	3,075.0900	3.0751	0.301	0	0	0
2017/09/15	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2025	02/11/2017	132.97	Put	Bond Future	3,055.8600	3.0559	3,065.0900	3.0651	0.302	0	0	0
2017/09/15	2025	01/02/2018	133.89	Put	Bond Future	2,877.8800	2.8779	2,886.9500	2.8869	0.315	0	0	0
2017/09/15	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2025	01/02/2018			Bond Future	131.0121	131.0121	131.0031	131.0031	(0.007)	0.0000	0.0000	0
2017/09/15	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2025	01/02/2018	133.88	Put	Bond Future	2,867.8800	2.8679	2,876.9500	2.8769	0.316	0	0	0
2017/09/15	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2025	01/02/2018	133.90	Put	Bond Future	2,887.8800	2.8879	2,896.9500	2.8969	0.314	0	0	0
2017/09/15	2025	03/05/2018	133.21	Call	Bond Future	295.1900	0.2952	283.9500	0.2839	(3.808)	0	0	0
2017/09/15	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2025	03/05/2018			Bond Future	133.5052	133.5052	133.4940	133.4940	(0.008)	0.0000	0.0000	0
2017/09/15	2025	03/05/2018	133.22	Call	Bond Future	285.1900	0.2852	273.9500	0.2739	(3.941)	0	0	0
2017/09/15	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2025	03/05/2018	133.20	Call	Bond Future	305.1900	0.3052	293.9500	0.2939	(3.683)	0	0	0
2017/09/15	2029	02/11/2017			Bond Future	100.1026	100.1026	100.2489	100.2489	0.146	0.0000	0.0000	1,370
2017/09/15	2029	01/02/2018			Bond Future	101.9794	101.9794	102.1288	102.1288	0.147	0.0000	0.0000	0
2017/09/15	2029	03/05/2018			Bond Future	102.9030	102.9030	103.0536	103.0536	0.146	0.0000	0.0000	0
2017/09/15	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2030	02/11/2017	9.34	Call	Bond Future	2,137.1200	2.1371	2,211.4600	2.2115	3.479	0	0	0
2017/09/15	2030	02/11/2017			Bond Future	9.0270	94.6172	9.0163	94.6915	(0.119)	0.0000	0.0000	59,104
2017/09/15	2030	02/11/2017	9.35	Call	Bond Future	2,204.2800	2.2043	2,278.6200	2.2786	3.373	0	0	0
2017/09/15	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2030	02/11/2017	9.36	Call	Bond Future	2,271.3600	2.2714	2,345.7000	2.3457	3.273	0	0	0
2017/09/15	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2030	01/02/2018			Bond Future	9.0781	92.3525	9.0670	92.4285	(0.123)	0.0000	0.0000	0
2017/09/15	2030	01/02/2018	9.38	Call	Bond Future	2,030.2900	2.0303	2,106.3200	2.1063	3.745	0	0	0
2017/09/15	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2030	01/02/2018	9.39	Call	Bond Future	2,096.4900	2.0965	2,172.5200	2.1725	3.627	0	0	0
2017/09/15	2030	01/02/2018	9.37	Call	Bond Future	1,964.0300	1.9640	2,040.0600	2.0401	3.871	0	0	0
2017/09/15	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/09/15	2030	03/05/2018	9.51	Call	Bond Future	2,491.2200	2.4912	2,568.1800	2.5682	3.089	0	0	0
2017/09/15	2030	03/05/2018			Bond Future	9.1322	94.0722	9.1208	94.1491	(0.125)	0.0000	0.0000	0
2017/09/15	2030	03/05/2018	9.49	Call	Bond Future	2,361.6500	2.3616	2,438.6100	2.4386	3.259	0	0	0
2017/09/15	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2030	03/05/2018	9.50	Call	Bond Future	2,426.4700	2.4265	2,503.4300	2.5034	3.172	0	0	0
2017/09/15	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2032	02/11/2017	9.49	Put	Bond Future	788.0900	0.7881	737.2300	0.7372	(6.454)	0	0	0
2017/09/15	2032	02/11/2017	9.48	Call	Bond Future	2,421.2800	2.4213	2,489.2000	2.4892	2.805	0	0	0
2017/09/15	2032	02/11/2017			Bond Future	9.2602	92.9004	9.2441	93.0202	(0.174)	0.0000	0.0000	35,203
2017/09/15	2032	02/11/2017	9.49	Call	Bond Future	2,469.8800	2.4699	2,538.7600	2.5388	2.789	0	0	0
2017/09/15	2032	02/11/2017	9.48	Put	Bond Future	811.7600	0.8118	759.9400	0.7599	(6.384)	0	0	0
2017/09/15	2032	02/11/2017	9.50	Call	Bond Future	2,518.9400	2.5189	2,588.7700	2.5888	2.772	0	0	0
2017/09/15	2032	02/11/2017	9.50	Put	Bond Future	764.9500	0.7650	715.0400	0.7150	(6.525)	0	0	0
2017/09/15	2032	01/02/2018	9.20	Call	Bond Future	2,021.5900	2.0216	2,069.2700	2.0693	2.359	0	0	7,500
2017/09/15	2032	01/02/2018	9.45	Put	Bond Future	1,994.8300	1.9948	1,934.7400	1.9347	(3.012)	0	0	0
2017/09/15	2032	01/02/2018	9.40	Put	Bond Future	2,152.9300	2.1529	2,089.9500	2.0900	(2.925)	0	0	0
2017/09/15	2032	01/02/2018	9.56	Call	Bond Future	3,430.4800	3.4305	3,498.9200	3.4989	1.995	0	0	0
2017/09/15	2032	01/02/2018	9.55	Put	Bond Future	1,706.2000	1.7062	1,651.7800	1.6518	(3.190)	0	0	0
2017/09/15	2032	01/02/2018			Bond Future	9.3172	94.6090	9.3005	94.7313	(0.179)	0.0000	0.0000	0
2017/09/15	2032	01/02/2018	9.30	Put	Bond Future	2,497.5400	2.4975	2,428.7400	2.4287	(2.755)	0	0	0
2017/09/15	2032	01/02/2018	9.30	Call	Bond Future	2,371.7300	2.3717	2,425.2300	2.4252	2.256	0	0	7,800
2017/09/15	2032	01/02/2018	9.57	Call	Bond Future	3,475.0300	3.4750	3,544.0200	3.5440	1.985	0	0	0
2017/09/15	2032	01/02/2018	9.57	Put	Bond Future	1,652.7500	1.6528	1,599.4400	1.5994	(3.226)	0	0	0
2017/09/15	2032	01/02/2018	9.20	Put	Bond Future	2,884.1700	2.8842	2,809.5500	2.8095	(2.587)	0	0	0
2017/09/15	2032	01/02/2018	9.45	Call	Bond Future	2,958.6300	2.9586	3,020.8400	3.0208	2.103	0	0	750
2017/09/15	2032	01/02/2018	9.40	Call	Bond Future	2,755.5800	2.7556	2,814.9000	2.8149	2.153	0	0	6,800
2017/09/15	2032	01/02/2018	9.56	Put	Bond Future	1,679.3000	1.6793	1,625.4400	1.6254	(3.207)	0	0	0
2017/09/15	2032	01/02/2018	9.55	Call	Bond Future	3,386.2000	3.3862	3,454.0800	3.4541	2.005	0	0	0
2017/09/15	2032	03/05/2018	9.70	Call	Bond Future	4,576.1800	4.5762	4,647.5900	4.6476	1.560	0	0	0
2017/09/15	2032	03/05/2018	9.71	Put	Bond Future	2,236.5000	2.2365	2,184.2200	2.1842	(2.338)	0	0	0
2017/09/15	2032	03/05/2018			Bond Future	9.3732	92.2138	9.3560	92.3379	(0.184)	0.0000	0.0000	0
2017/09/15	2032	03/05/2018	9.70	Put	Bond Future	2,262.7200	2.2627	2,210.0400	2.2100	(2.328)	0	0	0
2017/09/15	2032	03/05/2018	9.71	Call	Bond Future	4,619.4200	4.6194	4,691.2300	4.6912	1.555	0	0	0
2017/09/15	2032	03/05/2018	9.72	Call	Bond Future	4,663.1100	4.6631	4,735.3300	4.7353	1.549	0	0	0
2017/09/15	2032	03/05/2018	9.72	Put	Bond Future	2,210.8000	2.2108	2,158.9300	2.1589	(2.346)	0	0	0
2017/09/15	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2033	02/11/2017	110.07	Put	Bond Future	5,841.7300	5.8417	5,848.8000	5.8488	0.121	0	0	0
2017/09/15	2033	02/11/2017			Bond Future	104.2283	104.2283	104.2212	104.2212	(0.007)	0.0000	0.0000	5,174
2017/09/15	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2033	02/11/2017	110.09	Put	Bond Future	5,861.7300	5.8617	5,868.8000	5.8688	0.121	0	0	0
2017/09/15	2033	02/11/2017	110.08	Put	Bond Future	5,851.7300	5.8517	5,858.8000	5.8588	0.121	0	0	0
2017/09/15	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2033	01/02/2018			Bond Future	106.1824	106.1824	106.1755	106.1755	(0.007)	0.0000	0.0000	0
2017/09/15	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/09/15	2033	01/02/2018	109.64	Put	Bond Future	3,457.5700	3.4576	3,464.5100	3.4645	0.201	0	0	0
2017/09/15	2033	01/02/2018	109.66	Put	Bond Future	3,477.5700	3.4776	3,484.5100	3.4845	0.200	0	0	0
2017/09/15	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2033	01/02/2018	109.65	Put	Bond Future	3,467.5700	3.4676	3,474.5100	3.4745	0.200	0	0	0
2017/09/15	2033	03/05/2018	107.71	Put	Bond Future	593.8000	0.5938	602.4200	0.6024	1.452	0	0	0
2017/09/15	2033	03/05/2018			Bond Future	107.1162	107.1162	107.1076	107.1076	(0.008)	0.0000	0.0000	0
2017/09/15	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2033	03/05/2018	107.70	Put	Bond Future	583.8000	0.5838	592.4200	0.5924	1.477	0	0	0
2017/09/15	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2033	03/05/2018	107.69	Put	Bond Future	573.8000	0.5738	582.4200	0.5824	1.502	0	0	0
2017/09/15	2037	02/11/2017	9.67	Put	Bond Future	1,625.0800	1.6251	1,512.1500	1.5122	(6.949)	0	0	0
2017/09/15	2037	02/11/2017			Bond Future	9.6316	92.4375	9.6056	92.6466	(0.270)	0.0000	0.0000	53,958
2017/09/15	2037	02/11/2017	9.66	Call	Bond Future	1,890.3300	1.8903	1,984.9400	1.9849	5.005	0	0	0
2017/09/15	2037	02/11/2017	9.66	Put	Bond Future	1,663.1600	1.6632	1,548.7100	1.5487	(6.881)	0	0	0
2017/09/15	2037	02/11/2017	9.67	Call	Bond Future	1,932.0500	1.9321	2,028.1800	2.0282	4.976	0	0	0
2017/09/15	2037	02/11/2017	9.65	Call	Bond Future	1,848.9900	1.8490	1,942.0800	1.9421	5.035	0	0	0
2017/09/15	2037	02/11/2017	9.65	Put	Bond Future	1,701.7400	1.7017	1,585.7700	1.5858	(6.815)	0	0	0
2017/09/15	2037	01/02/2018	9.82	Put	Bond Future	2,285.1400	2.2851	2,185.6700	2.1857	(4.353)	0	0	0
2017/09/15	2037	01/02/2018			Bond Future	9.6915	89.8824	9.6646	90.0957	(0.277)	0.0000	0.0000	160
2017/09/15	2037	01/02/2018	9.82	Call	Bond Future	3,293.6000	3.2936	3,407.3600	3.4074	3.454	0	0	0
2017/09/15	2037	01/02/2018	9.81	Put	Bond Future	2,318.9600	2.3190	2,218.5400	2.2185	(4.330)	0	0	0
2017/09/15	2037	01/02/2018	9.83	Call	Bond Future	3,337.9200	3.3379	3,452.6400	3.4526	3.437	0	0	0
2017/09/15	2037	01/02/2018	9.83	Put	Bond Future	2,251.7100	2.2517	2,153.2000	2.1532	(4.375)	0	0	0
2017/09/15	2037	01/02/2018	9.81	Call	Bond Future	3,249.5600	3.2496	3,362.3700	3.3624	3.472	0	0	0
2017/09/15	2037	03/05/2018	9.99	Call	Bond Future	4,683.5800	4.6836	4,806.1800	4.8062	2.618	0	0	0
2017/09/15	2037	03/05/2018	9.97	Put	Bond Future	2,928.9500	2.9289	2,833.4700	2.8335	(3.260)	0	0	0
2017/09/15	2037	03/05/2018			Bond Future	9.7539	91.5560	9.7263	91.7727	(0.283)	0.0000	0.0000	0
2017/09/15	2037	03/05/2018	9.99	Put	Bond Future	2,866.3900	2.8664	2,772.3100	2.7723	(3.282)	0	0	0
2017/09/15	2037	03/05/2018	9.97	Call	Bond Future	4,594.4100	4.5944	4,715.6100	4.7156	2.638	0	0	0
2017/09/15	2037	03/05/2018	9.98	Put	Bond Future	2,897.5300	2.8975	2,802.7500	2.8027	(3.271)	0	0	0
2017/09/15	2037	03/05/2018	9.98	Call	Bond Future	4,638.9100	4.6389	4,760.8100	4.7608	2.628	0	0	0
2017/09/15	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2038	02/11/2017			Bond Future	128.4435	128.4435	128.6412	128.6412	0.154	0.0000	0.0000	19,544
2017/09/15	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2038	02/11/2017	136.82	Put	Bond Future	8,376.4700	8.3765	8,178.8100	8.1788	(2.360)	0	0	0
2017/09/15	2038	02/11/2017	136.80	Put	Bond Future	8,356.4700	8.3565	8,158.8100	8.1588	(2.365)	0	0	0
2017/09/15	2038	02/11/2017	136.81	Put	Bond Future	8,366.4700	8.3665	8,168.8100	8.1688	(2.363)	0	0	0
2017/09/15	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2038	01/02/2018	136.95	Put	Bond Future	7,603.4500	7.6035	7,401.6200	7.4016	(2.654)	0	0	0
2017/09/15	2038	01/02/2018			Bond Future	129.3466	129.3466	129.5484	129.5484	0.156	0.0000	0.0000	0
2017/09/15	2038	01/02/2018	136.94	Put	Bond Future	7,593.4500	7.5935	7,391.6200	7.3916	(2.658)	0	0	0
2017/09/15	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2038	01/02/2018	136.93	Put	Bond Future	7,583.4500	7.5835	7,381.6200	7.3816	(2.661)	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
2017/09/15	2038	03/05/2018	132.28	Put	Bond Future	472.0100	0.4720	268.2600	0.2683	(43.166)	0	0	0
2017/09/15	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2038	03/05/2018			Bond Future	131.8080	131.8080	132.0117	132.0117	0.155	0.0000	0.0000	0
2017/09/15	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2038	03/05/2018	132.27	Put	Bond Future	462.0100	0.4620	258.2600	0.2583	(44.101)	0	0	0
2017/09/15	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2038	03/05/2018	132.29	Put	Bond Future	482.0100	0.4820	278.2600	0.2783	(42.271)	0	0	0
2017/09/15	2040	02/11/2017	9.67	Put	Bond Future	2,322.9700	2.3230	2,229.3700	2.2294	(4.029)	0	0	0
2017/09/15	2040	02/11/2017			Bond Future	9.7575	95.5647	9.7416	95.7002	(0.163)	0.0000	0.0000	16,379
2017/09/15	2040	02/11/2017	9.66	Call	Bond Future	1,535.1900	1.5352	1,576.1600	1.5762	2.669	0	0	0
2017/09/15	2040	02/11/2017	9.66	Put	Bond Future	2,371.9400	2.3719	2,277.4200	2.2774	(3.985)	0	0	0
2017/09/15	2040	02/11/2017	9.67	Call	Bond Future	1,572.5600	1.5726	1,614.4500	1.6144	2.664	0	0	0
2017/09/15	2040	02/11/2017	9.65	Call	Bond Future	1,498.2400	1.4982	1,538.3000	1.5383	2.674	0	0	0
2017/09/15	2040	02/11/2017	9.65	Put	Bond Future	2,421.4600	2.4215	2,326.0300	2.3260	(3.941)	0	0	0
2017/09/15	2040	01/02/2018	9.89	Call	Bond Future	3,328.5400	3.3285	3,393.9700	3.3940	1.966	0	0	0
2017/09/15	2040	01/02/2018			Bond Future	9.8192	92.8168	9.8028	92.9551	(0.167)	0.0000	0.0000	0
2017/09/15	2040	01/02/2018	9.87	Call	Bond Future	3,239.3200	3.2393	3,303.5300	3.3035	1.982	0	0	0
2017/09/15	2040	01/02/2018	9.87	Put	Bond Future	2,813.9000	2.8139	2,739.8000	2.7398	(2.633)	0	0	0
2017/09/15	2040	01/02/2018	9.88	Put	Bond Future	2,774.9200	2.7749	2,701.4400	2.7014	(2.648)	0	0	0
2017/09/15	2040	01/02/2018	9.89	Put	Bond Future	2,736.3700	2.7364	2,663.4900	2.6635	(2.663)	0	0	0
2017/09/15	2040	01/02/2018	9.88	Call	Bond Future	3,283.7800	3.2838	3,348.6100	3.3486	1.974	0	0	0
2017/09/15	2040	03/05/2018	10.08	Put	Bond Future	3,301.3900	3.3014	3,234.7700	3.2348	(2.018)	0	0	0
2017/09/15	2040	03/05/2018			Bond Future	9.8834	94.5451	9.8665	94.6854	(0.171)	0.0000	0.0000	0
2017/09/15	2040	03/05/2018	10.07	Call	Bond Future	4,866.2700	4.8663	4,939.5100	4.9395	1.505	0	0	0
2017/09/15	2040	03/05/2018	10.07	Put	Bond Future	3,335.9300	3.3359	3,268.8700	3.2689	(2.010)	0	0	0
2017/09/15	2040	03/05/2018	10.08	Call	Bond Future	4,912.5600	4.9126	4,986.2400	4.9862	1.500	0	0	0
2017/09/15	2040	03/05/2018	10.06	Call	Bond Future	4,820.1800	4.8202	4,892.9700	4.8930	1.510	0	0	0
2017/09/15	2040	03/05/2018	10.06	Put	Bond Future	3,370.7800	3.3708	3,303.2700	3.3033	(2.003)	0	0	0
2017/09/15	2044	02/11/2017	9.68	Call	Bond Future	1,573.9800	1.5740	1,635.4200	1.6354	3.903	0	0	0
2017/09/15	2044	02/11/2017			Bond Future	9.7764	92.6875	9.7555	92.8683	(0.214)	0.0000	0.0000	26,275
2017/09/15	2044	02/11/2017	9.66	Call	Bond Future	1,499.5400	1.4995	1,558.5400	1.5585	3.935	0	0	0
2017/09/15	2044	02/11/2017	9.66	Put	Bond Future	2,513.2100	2.5132	2,391.3300	2.3913	(4.850)	0	0	0
2017/09/15	2044	02/11/2017	9.68	Put	Bond Future	2,412.1700	2.4122	2,292.7300	2.2927	(4.952)	0	0	0
2017/09/15	2044	02/11/2017	9.67	Call	Bond Future	1,536.4800	1.5365	1,596.7000	1.5967	3.919	0	0	0
2017/09/15	2044	02/11/2017	9.67	Put	Bond Future	2,462.3400	2.4623	2,341.6800	2.3417	(4.900)	0	0	0
2017/09/15	2044	01/02/2018	9.90	Put	Bond Future	2,815.8100	2.8158	2,721.8100	2.7218	(3.338)	0	0	0
2017/09/15	2044	01/02/2018	9.89	Call	Bond Future	3,313.8600	3.3139	3,403.4800	3.4035	2.704	0	0	0
2017/09/15	2044	01/02/2018			Bond Future	9.8360	90.0118	9.8144	90.1963	(0.220)	0.0000	0.0000	0
2017/09/15	2044	01/02/2018	9.90	Call	Bond Future	3,358.8000	3.3588	3,449.2400	3.4492	2.693	0	0	0
2017/09/15	2044	01/02/2018	9.89	Put	Bond Future	2,855.3100	2.8553	2,760.4900	2.7605	(3.321)	0	0	0
2017/09/15	2044	01/02/2018	9.91	Call	Bond Future	3,404.2500	3.4043	3,495.4900	3.4955	2.680	0	0	0
2017/09/15	2044	01/02/2018	9.91	Put	Bond Future	2,776.9700	2.7770	2,683.7700	2.6838	(3.356)	0	0	0
2017/09/15	2044	03/05/2018	10.10	Call	Bond Future	5,025.6200	5.0256	5,127.4100	5.1274	2.025	0	0	0
2017/09/15	2044	03/05/2018	10.09	Put	Bond Future	3,383.2200	3.3832	3,297.0000	3.2970	(2.548)	0	0	0
2017/09/15	2044	03/05/2018			Bond Future	9.8977	91.6878	9.8755	91.8752	(0.224)	0.0000	0.0000	0
2017/09/15	2044	03/05/2018	10.11	Call	Bond Future	5,072.4700	5.0725	5,174.8400	5.1748	2.018	0	0	0

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2017/09/15	2044	03/05/2018	10.11	Put	Bond Future	3,313.5400	3.3135	3,228.4900	3.2285	(2.567)	0	0	0
2017/09/15	2044	03/05/2018	10.10	Put	Bond Future	3,348.2300	3.3482	3,262.6000	3.2626	(2.557)	0	0	0
2017/09/15	2044	03/05/2018	10.09	Call	Bond Future	4,978.9500	4.9789	5,080.1500	5.0801	2.033	0	0	0
2017/09/15	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2046	02/11/2017	136.30	Put	Bond Future	12,348.7600	12.3488	12,358.2400	12.3582	0.077	0	0	0
2017/09/15	2046	02/11/2017			Bond Future	123.9512	123.9512	123.9418	123.9418	(0.008)	0.0000	0.0000	21,292
2017/09/15	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2046	02/11/2017	136.32	Put	Bond Future	12,368.7600	12.3688	12,378.2400	12.3782	0.077	0	0	0
2017/09/15	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2046	02/11/2017	136.31	Put	Bond Future	12,358.7600	12.3588	12,368.2400	12.3682	0.077	0	0	0
2017/09/15	2046	01/02/2018	132.92	Put	Bond Future	6,644.7800	6.6448	6,654.0900	6.6541	0.140	0	0	0
2017/09/15	2046	01/02/2018			Bond Future	126.2752	126.2752	126.2659	126.2659	(0.007)	0.0000	0.0000	0
2017/09/15	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2046	01/02/2018	132.91	Put	Bond Future	6,634.7800	6.6348	6,644.0900	6.6441	0.140	0	0	0
2017/09/15	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2046	01/02/2018	132.90	Put	Bond Future	6,624.7800	6.6248	6,634.0900	6.6341	0.141	0	0	0
2017/09/15	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2046	03/05/2018			Bond Future	127.0800	127.0800	127.0685	127.0685	(0.009)	0.0000	0.0000	0
2017/09/15	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2046	03/05/2018	127.93	Put	Bond Future	850.0200	0.8500	861.4800	0.8615	1.348	0	0	0
2017/09/15	2046	03/05/2018	127.95	Put	Bond Future	870.0200	0.8700	881.4800	0.8815	1.317	0	0	0
2017/09/15	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2046	03/05/2018	127.94	Put	Bond Future	860.0200	0.8600	871.4800	0.8715	1.333	0	0	0
2017/09/15	2050	02/11/2017	144.66	Put	Bond Future	12,666.9000	12.6669	12,675.9700	12.6760	0.072	0	0	0
2017/09/15	2050	02/11/2017	144.67	Put	Bond Future	12,676.9000	12.6769	12,685.9700	12.6860	0.072	0	0	0
2017/09/15	2050	02/11/2017			Bond Future	131.9931	131.9931	131.9840	131.9840	(0.007)	0.0000	0.0000	22,382
2017/09/15	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2050	02/11/2017	144.65	Put	Bond Future	12,656.9000	12.6569	12,665.9700	12.6660	0.072	0	0	0
2017/09/15	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2050	01/02/2018	140.23	Put	Bond Future	7,435.5600	7.4356	7,444.4100	7.4444	0.119	0	0	0
2017/09/15	2050	01/02/2018			Bond Future	132.7944	132.7944	132.7856	132.7856	(0.007)	0.0000	0.0000	0
2017/09/15	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2050	01/02/2018	140.25	Put	Bond Future	7,455.5600	7.4556	7,464.4100	7.4644	0.119	0	0	0
2017/09/15	2050	01/02/2018	140.24	Put	Bond Future	7,445.5600	7.4456	7,454.4100	7.4544	0.119	0	0	0
2017/09/15	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2050	03/05/2018	135.62	Put	Bond Future	298.4900	0.2985	309.4900	0.3095	3.685	0	0	0
2017/09/15	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2050	03/05/2018			Bond Future	135.3215	135.3215	135.3105	135.3105	(0.008)	0.0000	0.0000	0
2017/09/15	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2050	03/05/2018	135.61	Put	Bond Future	288.4900	0.2885	299.4900	0.2995	3.813	0	0	0
2017/09/15	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	2050	03/05/2018	135.63	Put	Bond Future	308.4900	0.3085	319.4900	0.3195	3.566	0	0	0

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2017/09/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	AL37	02/11/2017			Index Future	562.1170	562.1170	562.5840	562.5840	0.083	0.0000	0.0000	0
2017/09/15	AL37	01/02/2018			Index Future	572.4550	572.4550	572.9330	572.9330	0.084	0.0000	0.0000	0
2017/09/15	AL37	03/05/2018			Index Future	583.1170	583.1170	583.6000	583.6000	0.083	0.0000	0.0000	0
2017/09/15	AL7T	02/11/2017			Index Future	648.8430	648.8430	649.4400	649.4400	0.092	0.0000	0.0000	0
2017/09/15	AL7T	01/02/2018			Index Future	660.7760	660.7760	661.3860	661.3860	0.092	0.0000	0.0000	0
2017/09/15	AL7T	03/05/2018			Index Future	673.0830	673.0830	673.7010	673.7010	0.092	0.0000	0.0000	0
2017/09/15	ALBI	02/11/2017			Index Future	581.3940	581.3940	582.2230	582.2230	0.143	0.0000	0.0000	786
2017/09/15	ALBI	01/02/2018			Index Future	592.0870	592.0870	592.9330	592.9330	0.143	0.0000	0.0000	0
2017/09/15	ALBI	03/05/2018			Index Future	603.1140	603.1140	603.9720	603.9720	0.142	0.0000	0.0000	0
2017/09/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/09/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	EL28	02/11/2017			Bond Future	127.4586	127.4586	127.4520	127.4520	(0.005)	0.0000	0.0000	0
2017/09/15	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/15	EL28	02/11/2017	133.87	Put	Bond Future	6,411.3700		6.4114	6,417.9600	6.4180	0.103	0	0	0
2017/09/15	EL28	02/11/2017	133.89	Put	Bond Future	6,431.3700		6.4314	6,437.9600	6.4380	0.102	0	0	0
2017/09/15	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	EL28	02/11/2017	133.88	Put	Bond Future	6,421.3700		6.4214	6,427.9600	6.4280	0.103	0	0	0
2017/09/15	EL28	01/02/2018	132.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	EL28	01/02/2018			Bond Future	129.8483		129.8483	129.8419	129.8419	(0.005)	0.0000	0.0000	0
2017/09/15	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	EL28	01/02/2018	132.29	Put	Bond Future	2,441.6500		2.4416	2,448.0800	2.4481	0.263	0	0	0
2017/09/15	EL28	01/02/2018	132.31	Put	Bond Future	2,461.6500		2.4616	2,468.0800	2.4681	0.261	0	0	0
2017/09/15	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	EL28	01/02/2018	132.30	Put	Bond Future	2,451.6500		2.4516	2,458.0800	2.4581	0.262	0	0	0
2017/09/15	EL28	03/05/2018	133.20	Put	Bond Future	880.7200		0.8807	889.1900	0.8892	0.962	0	0	0
2017/09/15	EL28	03/05/2018			Bond Future	132.3193		132.3193	132.3108	132.3108	(0.006)	0.0000	0.0000	0
2017/09/15	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	EL28	03/05/2018	133.19	Put	Bond Future	870.7200		0.8707	879.1900	0.8792	0.973	0	0	0
2017/09/15	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	EL28	03/05/2018	133.18	Put	Bond Future	860.7200		0.8607	869.1900	0.8692	0.984	0	0	0
2017/09/15	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	ES33	02/11/2017	10.66	Put	Bond Future	300.9800		0.3010	74.5900	0.0746	(75.218)	0	0	0
2017/09/15	ES33	02/11/2017			Bond Future	10.7088		76.8465	10.6721	77.0729	(0.343)	0.0000	0.0000	9,466
2017/09/15	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	49.0500	0.0491	100.000	0	0	0
2017/09/15	ES33	02/11/2017	10.68	Put	Bond Future	177.3400		0.1773	0.0000	0.0000	(100.000)	0	0	0
2017/09/15	ES33	02/11/2017	10.67	Put	Bond Future	239.1200		0.2391	12.7300	0.0127	(94.676)	0	0	0
2017/09/15	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	ES33	01/02/2018	10.99	Call	Bond Future	1,066.3600		1.0664	1,297.1500	1.2972	21.643	0	0	0
2017/09/15	ES33	01/02/2018			Bond Future	10.8120		78.2598	10.7739	78.4906	(0.352)	0.0000	0.0000	0
2017/09/15	ES33	01/02/2018	11.00	Call	Bond Future	1,125.5900		1.1256	1,356.3800	1.3564	20.504	0	0	0
2017/09/15	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	ES33	01/02/2018	11.01	Call	Bond Future	1,184.7400		1.1847	1,415.5300	1.4155	19.480	0	0	0
2017/09/15	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	ES33	03/05/2018	11.22	Call	Bond Future	1,797.7000		1.7977	2,032.3400	2.0323	13.052	0	0	0
2017/09/15	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	ES33	03/05/2018			Bond Future	10.9128		75.9257	10.8735	76.1604	(0.360)	0.0000	0.0000	0
2017/09/15	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	ES33	03/05/2018	11.20	Call	Bond Future	1,682.6300		1.6826	1,917.2700	1.9173	13.945	0	0	0
2017/09/15	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	ES33	03/05/2018	11.21	Call	Bond Future	1,740.2000		1.7402	1,974.8400	1.9748	13.484	0	0	0
2017/09/15	ES42	02/11/2017			Bond Future	10.9788		79.3704	10.9573	79.5192	(0.196)	0.0000	0.0000	7,957
2017/09/15	ES42	01/02/2018			Bond Future	11.0793		80.8301	11.0571	80.9818	(0.201)	0.0000	0.0000	0
2017/09/15	ES42	03/05/2018			Bond Future	11.1825		78.0741	11.1595	78.2282	(0.205)	0.0000	0.0000	0
2017/09/15	GOVI	02/11/2017	572.45	Call	GOVI	77,250.0000		7.7250	85,200.0000	8.5200	10.291	0	0	0
2017/09/15	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	GOVI	02/11/2017			GOVI	580.1750		580.1750	580.9700	580.9700	0.137	0.0000	0.0000	669

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
2017/09/15	GOVI	02/11/2017	572.46	Call	GOVI	77,150.0000	7.7150	85,100.0000	8.5100	10.305	0	0	0
2017/09/15	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	GOVI	02/11/2017	572.44	Call	GOVI	77,350.0000	7.7350	85,300.0000	8.5300	10.278	0	0	0
2017/09/15	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	GOVI	01/02/2018			GOVI	590.8460	590.8460	591.6570	591.6570	0.137	0.0000	0.0000	0
2017/09/15	GOVI	01/02/2018	581.03	Call	GOVI	98,160.0000	9.8160	106,270.0000	10.6270	8.262	0	0	0
2017/09/15	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	GOVI	01/02/2018	581.04	Call	GOVI	98,060.0000	9.8060	106,170.0000	10.6170	8.270	0	0	0
2017/09/15	GOVI	01/02/2018	581.02	Call	GOVI	98,260.0000	9.8260	106,370.0000	10.6370	8.254	0	0	0
2017/09/15	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	GOVI	03/05/2018	590.27	Call	GOVI	115,800.0000	11.5800	124,030.0000	12.4030	7.107	0	0	0
2017/09/15	GOVI	03/05/2018	590.29	Call	GOVI	115,600.0000	11.5600	123,830.0000	12.3830	7.119	0	0	0
2017/09/15	GOVI	03/05/2018			GOVI	601.8500	601.8500	602.6730	602.6730	0.137	0.0000	0.0000	0
2017/09/15	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	GOVI	03/05/2018	590.28	Call	GOVI	115,700.0000	11.5700	123,930.0000	12.3930	7.113	0	0	0
2017/09/15	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/15	IGOV	02/11/2017			Index Future	250.2200	250.2200	250.2410	250.2410	0.008	0.0000	0.0000	1,163
2017/09/15	IGOV	01/02/2018			Index Future	254.9110	254.9110	254.9340	254.9340	0.009	0.0000	0.0000	0
2017/09/15	IGOV	03/05/2018			Index Future	259.7620	259.7620	259.7810	259.7810	0.007	0.0000	0.0000	0
2017/09/15	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/15	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/09/15	IS01	21/12/2017			Interest Rate Swap	99.7689	99.7689	99.7678	99.7678	(0.001)	0.0000	0.0000	0
2017/09/15	IS01	15/03/2018			Interest Rate Swap	99.6231	99.6231	99.6214	99.6214	(0.002)	0.0000	0.0000	0
2017/09/15	IS01	21/06/2018			Interest Rate Swap	99.6767	99.6767	99.6764	99.6764	0.000	0.0000	0.0000	0
2017/09/15	IS01	20/09/2018			Interest Rate Swap	99.7176	99.7176	99.7152	99.7152	(0.002)	0.0000	0.0000	0
2017/09/15	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	IS02	18/12/2017			Interest Rate Swap	99.7975	99.7975	99.7959	99.7959	(0.002)	0.0000	0.0000	0
2017/09/15	IS02	16/03/2018			Interest Rate Swap	98.9053	98.9053	98.9039	98.9039	(0.001)	0.0000	0.0000	0
2017/09/15	IS02	15/06/2018			Interest Rate Swap	98.3658	98.3658	98.3644	98.3644	(0.001)	0.0000	0.0000	0
2017/09/15	IS02	21/09/2018			Interest Rate Swap	98.1825	98.1825	98.1802	98.1802	(0.002)	0.0000	0.0000	0
2017/09/15	IS02	21/12/2018			Interest Rate Swap	98.4400	98.4400	98.4400	98.4400	0.000	0.0000	0.0000	0
2017/09/15	IS02	15/03/2019			Interest Rate Swap	98.7157	98.7157	98.7118	98.7118	(0.004)	0.0000	0.0000	0
2017/09/15	IS02	21/06/2019			Interest Rate Swap	99.0005	99.0005	98.9948	98.9948	(0.006)	0.0000	0.0000	0
2017/09/15	IS02	20/09/2019			Interest Rate Swap	99.2993	99.2993	99.2999	99.2999	0.001	0.0000	0.0000	0
2017/09/15	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	IS05	17/12/2020			Interest Rate Swap	95.0694	95.0694	95.0433	95.0433	(0.027)	0.0000	0.0000	0
2017/09/15	IS05	16/03/2021			Interest Rate Swap	94.2299	94.2299	94.1998	94.1998	(0.032)	0.0000	0.0000	0
2017/09/15	IS05	15/06/2021			Interest Rate Swap	93.3619	93.3619	93.3278	93.3278	(0.037)	0.0000	0.0000	0
2017/09/15	IS05	21/09/2021			Interest Rate Swap	93.4868	93.4868	93.4495	93.4495	(0.040)	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
2017/09/15	IS05	21/12/2021			Interest Rate Swap	95.6352	95.6352	95.5944	95.5944	(0.043)	0.0000	0.0000	51
2017/09/15	IS05	15/03/2022			Interest Rate Swap	95.7118	95.7118	95.6670	95.6670	(0.047)	0.0000	0.0000	0
2017/09/15	IS05	21/06/2022			Interest Rate Swap	96.8732	96.8732	96.8259	96.8259	(0.049)	0.0000	0.0000	0
2017/09/15	IS05	20/09/2022			Interest Rate Swap	99.0511	99.0511	99.0020	99.0020	(0.050)	0.0000	0.0000	0
2017/09/15	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	IS10	17/12/2025			Interest Rate Swap	93.4376	93.4376	93.4217	93.4217	(0.017)	0.0000	0.0000	0
2017/09/15	IS10	16/03/2026			Interest Rate Swap	90.4136	90.4136	90.4008	90.4008	(0.014)	0.0000	0.0000	0
2017/09/15	IS10	15/06/2026			Interest Rate Swap	89.1413	89.1413	89.1301	89.1301	(0.013)	0.0000	0.0000	0
2017/09/15	IS10	21/09/2026			Interest Rate Swap	91.3215	91.3215	91.3089	91.3089	(0.014)	0.0000	0.0000	0
2017/09/15	IS10	21/12/2026			Interest Rate Swap	95.1270	95.1270	95.1053	95.1053	(0.023)	0.0000	0.0000	0
2017/09/15	IS10	15/03/2027			Interest Rate Swap	93.6613	93.6613	93.6256	93.6256	(0.038)	0.0000	0.0000	0
2017/09/15	IS10	21/06/2027			Interest Rate Swap	95.7490	95.7490	95.6996	95.6996	(0.052)	0.0000	0.0000	0
2017/09/15	IS10	20/09/2027			Interest Rate Swap	99.4994	99.4994	99.4418	99.4418	(0.058)	0.0000	0.0000	0
2017/09/15	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/09/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/15	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/09/15	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/15	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/09/15	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/09/15	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/09/15	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/15	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/09/15	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/09/15	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/09/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/15	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/09/15	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/09/15	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/09/15	R023	02/11/2017	8.56	Call	Bond Future	3,443.8200	3.4438	3,531.4200	3.5314	2.544	0	0	0
2017/09/15	R023	02/11/2017			Bond Future	7.7424	101.4711	7.7216	101.5606	(0.269)	0.0000	0.0000	57,230
2017/09/15	R023	02/11/2017	8.56	Put	Bond Future	9.2200	0.0092	7.3300	0.0073	(20.499)	0	0	0
2017/09/15	R023	02/11/2017	8.58	Put	Bond Future	8.0200	0.0080	6.3500	0.0064	(20.823)	0	0	0
2017/09/15	R023	02/11/2017	8.57	Call	Bond Future	3,484.3100	3.4843	3,572.0200	3.5720	2.517	0	0	0
2017/09/15	R023	02/11/2017	8.57	Put	Bond Future	8.6100	0.0086	6.8300	0.0068	(20.674)	0	0	0
2017/09/15	R023	02/11/2017	8.58	Call	Bond Future	3,524.8100	3.5248	3,612.6300	3.6126	2.491	0	0	0
2017/09/15	R023	01/02/2018	8.33	Put	Bond Future	332.5700	0.3326	311.4800	0.3115	(6.342)	0	0	0
2017/09/15	R023	01/02/2018			Bond Future	7.7643	103.3373	7.7421	103.4288	(0.286)	0.0000	0.0000	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
2017/09/15	R023	01/02/2018	8.32	Call	Bond Future	2,598.0500	2.5981	2,668.0000	2.6680	2.692	0	0	0
2017/09/15	R023	01/02/2018	8.32	Put	Bond Future	340.4200	0.3404	318.9500	0.3189	(6.307)	0	0	0
2017/09/15	R023	01/02/2018	8.33	Call	Bond Future	2,630.2500	2.6302	2,700.5800	2.7006	2.674	0	0	0
2017/09/15	R023	01/02/2018	8.31	Call	Bond Future	2,566.1700	2.5662	2,635.7300	2.6357	2.711	0	0	0
2017/09/15	R023	01/02/2018	8.31	Put	Bond Future	348.6100	0.3486	326.7500	0.3267	(6.271)	0	0	0
2017/09/15	R023	03/05/2018	8.27	Call	Bond Future	2,583.8200	2.5838	2,647.5600	2.6476	2.467	0	0	0
2017/09/15	R023	03/05/2018			Bond Future	7.7763	101.3319	7.7529	101.4245	(0.301)	0.0000	0.0000	0
2017/09/15	R023	03/05/2018	8.27	Put	Bond Future	656.0900	0.6561	627.2800	0.6273	(4.391)	0	0	0
2017/09/15	R023	03/05/2018	8.28	Call	Bond Future	2,611.4500	2.6114	2,675.5400	2.6755	2.454	0	0	0
2017/09/15	R023	03/05/2018	8.29	Put	Bond Future	634.6300	0.6346	606.5100	0.6065	(4.431)	0	0	0
2017/09/15	R023	03/05/2018	8.28	Put	Bond Future	645.1500	0.6452	616.6900	0.6167	(4.411)	0	0	0
2017/09/15	R023	03/05/2018	8.29	Call	Bond Future	2,639.4800	2.6395	2,703.9100	2.7039	2.441	0	0	0
2017/09/15	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R035	02/11/2017			Bond Future	9.5184	96.2347	9.4822	96.5275	(0.381)	0.0000	0.0000	22,815
2017/09/15	R035	02/11/2017	9.60	Call	Bond Future	654.3500	0.6544	947.2500	0.9472	44.762	0	0	0
2017/09/15	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R035	02/11/2017	9.61	Call	Bond Future	734.0900	0.7341	1,026.9900	1.0270	39.900	0	0	0
2017/09/15	R035	02/11/2017	9.59	Call	Bond Future	574.5100	0.5745	867.4100	0.8674	50.983	0	0	0
2017/09/15	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R035	01/02/2018	9.75	Call	Bond Future	1,323.4300	1.3234	1,622.1400	1.6221	22.571	0	0	0
2017/09/15	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R035	01/02/2018			Bond Future	9.5818	98.0045	9.5443	98.3032	(0.391)	0.0000	0.0000	0
2017/09/15	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R035	01/02/2018	9.73	Call	Bond Future	1,167.5300	1.1675	1,466.2400	1.4662	25.585	0	0	0
2017/09/15	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R035	01/02/2018	9.74	Call	Bond Future	1,245.5300	1.2455	1,544.2400	1.5442	23.983	0	0	0
2017/09/15	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R035	03/05/2018			Bond Future	9.6406	95.3293	9.6020	95.6330	(0.400)	0.0000	0.0000	0
2017/09/15	R035	03/05/2018	9.90	Call	Bond Future	2,004.2300	2.0042	2,307.9000	2.3079	15.151	0	0	0
2017/09/15	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R035	03/05/2018	9.91	Call	Bond Future	2,080.1900	2.0802	2,383.8600	2.3839	14.598	0	0	0
2017/09/15	R035	03/05/2018	9.89	Call	Bond Future	1,928.1800	1.9282	2,231.8500	2.2319	15.749	0	0	0
2017/09/15	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R186	02/11/2017	8.89	Put	Bond Future	299.1800	0.2992	273.3200	0.2733	(8.644)	0	0	0
2017/09/15	R186	02/11/2017	8.88	Call	Bond Future	3,305.0900	3.3051	3,385.8800	3.3859	2.444	0	0	0
2017/09/15	R186	02/11/2017	8.75	Put	Bond Future	488.5600	0.4886	452.0900	0.4521	(7.465)	0	0	0
2017/09/15	R186	02/11/2017			Bond Future	8.4321	116.9451	8.4164	117.0525	(0.187)	0.0000	0.0000	148,957
2017/09/15	R186	02/11/2017	8.75	Call	Bond Future	2,625.0300	2.6250	2,695.9000	2.6959	2.700	0	0	0
2017/09/15	R186	02/11/2017	8.89	Call	Bond Future	3,359.5700	3.3596	3,441.0500	3.4411	2.425	0	0	0
2017/09/15	R186	02/11/2017	8.88	Put	Bond Future	310.3500	0.3104	283.8000	0.2838	(8.555)	0	0	0
2017/09/15	R186	02/11/2017	8.90	Call	Bond Future	3,414.4400	3.4144	3,496.6000	3.4966	2.406	0	0	0
2017/09/15	R186	02/11/2017	8.90	Put	Bond Future	288.4500	0.2884	263.2700	0.2633	(8.729)	0	0	0
2017/09/15	R186	02/11/2017	8.60	Call	Bond Future	1,922.2000	1.9222	1,979.8600	1.9799	3.000	0	0	0
2017/09/15	R186	02/11/2017	8.60	Put	Bond Future	787.1400	0.7871	737.4600	0.7375	(6.311)	0	0	3,750
2017/09/15	R186	02/11/2017	9.00	Call	Bond Future	3,976.6600	3.9767	4,064.9900	4.0650	2.221	0	0	0
2017/09/15	R186	02/11/2017	9.00	Put	Bond Future	197.5000	0.1975	178.4900	0.1785	(9.625)	0	0	5,000

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2017/09/15	R186	01/02/2018	9.00	Call	Bond Future	4,207.9400	4.2079	4,285.2000	4.2852	1.836	0	0	0
2017/09/15	R186	01/02/2018	9.25	Call	Bond Future	5,475.2300	5.4752	5,562.7400	5.5627	1.598	0	0	0
2017/09/15	R186	01/02/2018	8.50	Put	Bond Future	1,913.7000	1.9137	1,854.7100	1.8547	(3.083)	0	0	0
2017/09/15	R186	01/02/2018	8.96	Call	Bond Future	4,015.4300	4.0154	4,090.8400	4.0908	1.878	0	0	0
2017/09/15	R186	01/02/2018			Bond Future	8.4736	113.7960	8.4571	113.9056	(0.194)	0.0000	0.0000	198
2017/09/15	R186	01/02/2018	7.75	Put	Bond Future	5,355.2400	5.3552	5,259.4200	5.2594	(1.789)	0	0	0
2017/09/15	R186	01/02/2018	7.75	Call	Bond Future	406.3900	0.4064	420.1900	0.4202	3.396	0	0	1,460
2017/09/15	R186	01/02/2018	8.50	Call	Bond Future	2,089.0800	2.0891	2,139.7100	2.1397	2.424	0	0	1,460
2017/09/15	R186	01/02/2018	9.00	Put	Bond Future	779.3900	0.7794	747.0300	0.7470	(4.152)	0	0	6,200
2017/09/15	R186	01/02/2018	8.75	Put	Bond Future	1,246.9300	1.2469	1,202.0400	1.2020	(3.600)	0	0	820
2017/09/15	R186	01/02/2018	9.25	Put	Bond Future	466.8800	0.4669	444.7700	0.4448	(4.736)	0	0	820
2017/09/15	R186	01/02/2018	8.97	Call	Bond Future	4,063.2500	4.0632	4,139.1200	4.1391	1.867	0	0	0
2017/09/15	R186	01/02/2018	8.96	Put	Bond Future	842.5100	0.8425	808.3000	0.8083	(4.060)	0	0	0
2017/09/15	R186	01/02/2018	8.75	Call	Bond Future	3,064.7200	3.0647	3,129.4500	3.1294	2.112	0	0	0
2017/09/15	R186	01/02/2018	8.97	Put	Bond Future	826.3500	0.8264	792.6000	0.7926	(4.084)	0	0	0
2017/09/15	R186	01/02/2018	8.98	Call	Bond Future	4,111.2800	4.1113	4,187.6200	4.1876	1.857	0	0	0
2017/09/15	R186	01/02/2018	8.98	Put	Bond Future	810.4400	0.8104	777.1600	0.7772	(4.106)	0	0	0
2017/09/15	R186	03/05/2018	8.91	Put	Bond Future	1,625.4300	1.6254	1,582.1600	1.5822	(2.662)	0	0	0
2017/09/15	R186	03/05/2018	8.92	Call	Bond Future	4,194.1100	4.1941	4,262.3100	4.2623	1.626	0	0	0
2017/09/15	R186	03/05/2018			Bond Future	8.5146	115.9150	8.4975	116.0261	(0.201)	0.0000	0.0000	0
2017/09/15	R186	03/05/2018	8.93	Call	Bond Future	4,236.3500	4.2363	4,304.9300	4.3049	1.619	0	0	0
2017/09/15	R186	03/05/2018	8.93	Put	Bond Future	1,583.5700	1.5836	1,541.0700	1.5411	(2.684)	0	0	0
2017/09/15	R186	03/05/2018	8.91	Call	Bond Future	4,152.3900	4.1524	4,220.2000	4.2202	1.633	0	0	0
2017/09/15	R186	03/05/2018	8.92	Put	Bond Future	1,604.2200	1.6042	1,561.3400	1.5613	(2.673)	0	0	0
2017/09/15	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R197	02/11/2017	305.15	Put	Bond Future	3,644.7200	3.6447	3,666.8400	3.6668	0.607	0	0	0
2017/09/15	R197	02/11/2017			Bond Future	301.5053	301.5053	301.4832	301.4832	(0.007)	0.0000	0.0000	2,350
2017/09/15	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R197	02/11/2017	305.17	Put	Bond Future	3,664.7200	3.6647	3,686.8400	3.6868	0.604	0	0	0
2017/09/15	R197	02/11/2017	305.16	Put	Bond Future	3,654.7200	3.6547	3,676.8400	3.6768	0.605	0	0	0
2017/09/15	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R197	01/02/2018	301.68	Put	Bond Future	1,495.8900	1.4959	1,517.7000	1.5177	1.458	0	0	0
2017/09/15	R197	01/02/2018			Bond Future	300.1841	300.1841	300.1623	300.1623	(0.007)	0.0000	0.0000	0
2017/09/15	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R197	01/02/2018	301.67	Put	Bond Future	1,485.8900	1.4859	1,507.7000	1.5077	1.468	0	0	0
2017/09/15	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R197	01/02/2018	301.66	Put	Bond Future	1,475.8900	1.4759	1,497.7000	1.4977	1.478	0	0	0
2017/09/15	R197	03/05/2018	304.46	Call	Bond Future	1,436.4800	1.4365	1,409.7200	1.4097	(1.863)	0	0	0
2017/09/15	R197	03/05/2018			Bond Future	305.8965	305.8965	305.8697	305.8697	(0.009)	0.0000	0.0000	0
2017/09/15	R197	03/05/2018	304.44	Call	Bond Future	1,456.4800	1.4565	1,429.7200	1.4297	(1.837)	0	0	0
2017/09/15	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R197	03/05/2018	304.45	Call	Bond Future	1,446.4800	1.4465	1,419.7200	1.4197	(1.850)	0	0	0
2017/09/15	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R202	02/11/2017	253.89	Call	Bond Future	0.4400	0.0004	0.3700	0.0004	(15.909)	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	
2017/09/15	R202	02/11/2017			Bond Future	240.4335		240.4335	240.4168	240.4168	(0.007)	0.0000	0.0000	28,647
2017/09/15	R202	02/11/2017	253.89	Put	Bond Future	13,456.9400		13.4569	13,473.5500	13.4736	0.123	0	0	0
2017/09/15	R202	02/11/2017	253.90	Call	Bond Future		0.4400	0.0004	0.3700	0.0004	(15.909)	0	0	0
2017/09/15	R202	02/11/2017	253.91	Put	Bond Future	13,476.9300		13.4769	13,493.5500	13.4936	0.123	0	0	0
2017/09/15	R202	02/11/2017	253.90	Put	Bond Future	13,466.9400		13.4669	13,483.5500	13.4836	0.123	0	0	0
2017/09/15	R202	02/11/2017	253.91	Call	Bond Future		0.4300	0.0004	0.3700	0.0004	(13.953)	0	0	0
2017/09/15	R202	01/02/2018	249.07	Call	Bond Future	465.4500		0.4655	457.9800	0.4580	(1.605)	0	0	0
2017/09/15	R202	01/02/2018	249.06	Put	Bond Future	8,290.0100		8.2900	8,298.3200	8.2983	0.100	0	0	0
2017/09/15	R202	01/02/2018			Bond Future	241.2367		241.2367	241.2209	241.2209	(0.007)	0.0000	0.0000	0
2017/09/15	R202	01/02/2018	249.08	Call	Bond Future	464.1600		0.4642	456.7000	0.4567	(1.607)	0	0	0
2017/09/15	R202	01/02/2018	249.08	Put	Bond Future	8,307.4300		8.3074	8,315.7600	8.3158	0.100	0	0	0
2017/09/15	R202	01/02/2018	249.07	Put	Bond Future	8,298.7200		8.2987	8,307.0400	8.3070	0.100	0	0	0
2017/09/15	R202	01/02/2018	249.06	Call	Bond Future	466.7400		0.4667	459.2600	0.4593	(1.603)	0	0	0
2017/09/15	R202	03/05/2018	247.48	Put	Bond Future	4,494.8400		4.4948	4,498.4700	4.4985	0.081	0	0	0
2017/09/15	R202	03/05/2018	247.47	Call	Bond Future	2,846.5500		2.8465	2,830.1700	2.8302	(0.575)	0	0	0
2017/09/15	R202	03/05/2018			Bond Future	245.8275		245.8275	245.8075	245.8075	(0.008)	0.0000	0.0000	0
2017/09/15	R202	03/05/2018	247.48	Call	Bond Future	2,842.3400		2.8423	2,825.9700	2.8260	(0.576)	0	0	0
2017/09/15	R202	03/05/2018	247.47	Put	Bond Future	4,489.0500		4.4890	4,492.6700	4.4927	0.081	0	0	0
2017/09/15	R202	03/05/2018	247.49	Call	Bond Future	2,838.1400		2.8381	2,821.7800	2.8218	(0.576)	0	0	0
2017/09/15	R202	03/05/2018	247.49	Put	Bond Future	4,500.6400		4.5006	4,504.2800	4.5043	0.081	0	0	0
2017/09/15	R204	02/11/2017	7.76	Put	Bond Future	1,625.1000		1.6251	1,597.1700	1.5972	(1.719)	0	0	0
2017/09/15	R204	02/11/2017			Bond Future	6.7740		104.3275	6.7587	104.3439	(0.226)	0.0000	0.0000	46,398
2017/09/15	R204	02/11/2017	7.75	Call	Bond Future	2,669.4600		2.6695	2,657.9300	2.6579	(0.432)	0	0	0
2017/09/15	R204	02/11/2017	7.75	Put	Bond Future	1,629.6600		1.6297	1,601.7100	1.6017	(1.715)	0	0	0
2017/09/15	R204	02/11/2017	7.76	Call	Bond Future	2,675.4700		2.6755	2,663.9600	2.6640	(0.430)	0	0	0
2017/09/15	R204	02/11/2017	7.74	Call	Bond Future	2,663.4500		2.6635	2,651.9000	2.6519	(0.434)	0	0	0
2017/09/15	R204	02/11/2017	7.74	Put	Bond Future	1,634.2300		1.6342	1,606.2600	1.6063	(1.712)	0	0	0
2017/09/15	R204	01/02/2018	7.27	Call	Bond Future	3,575.1300		3.5751	3,572.7200	3.5727	(0.067)	0	0	0
2017/09/15	R204	01/02/2018			Bond Future	6.5746		102.2082	6.5544	102.2252	(0.307)	0.0000	0.0000	0
2017/09/15	R204	01/02/2018	7.25	Call	Bond Future	3,566.5800		3.5666	3,564.1500	3.5642	(0.068)	0	0	0
2017/09/15	R204	01/02/2018	7.25	Put	Bond Future	2,999.8600		2.9999	2,980.4100	2.9804	(0.648)	0	0	0
2017/09/15	R204	01/02/2018	7.27	Put	Bond Future	2,991.7000		2.9917	2,972.2700	2.9723	(0.649)	0	0	0
2017/09/15	R204	01/02/2018	7.26	Call	Bond Future	3,570.8500		3.5708	3,568.4300	3.5684	(0.068)	0	0	0
2017/09/15	R204	01/02/2018	7.26	Put	Bond Future	2,995.7700		2.9958	2,976.3300	2.9763	(0.649)	0	0	0
2017/09/15	R204	03/05/2018	7.10	Put	Bond Future	4,319.7800		4.3198	4,302.1600	4.3022	(0.408)	0	0	0
2017/09/15	R204	03/05/2018			Bond Future	6.1839		104.1115	6.1563	104.1283	(0.446)	0.0000	0.0000	0
2017/09/15	R204	03/05/2018	7.09	Call	Bond Future	4,870.8000		4.8708	4,869.9500	4.8700	(0.017)	0	0	0
2017/09/15	R204	03/05/2018	7.09	Put	Bond Future	4,322.8100		4.3228	4,305.1800	4.3052	(0.408)	0	0	0
2017/09/15	R204	03/05/2018	7.10	Call	Bond Future	4,873.7900		4.8738	4,872.9500	4.8730	(0.017)	0	0	0
2017/09/15	R204	03/05/2018	7.08	Call	Bond Future	4,867.8100		4.8678	4,866.9600	4.8670	(0.017)	0	0	0
2017/09/15	R204	03/05/2018	7.08	Put	Bond Future	4,325.8400		4.3258	4,308.2100	4.3082	(0.408)	0	0	0
2017/09/15	R207	02/11/2017	8.04	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/09/15	R207	02/11/2017	8.03	Call	Bond Future	1,905.3200		1.9053	1,946.8500	1.9469	2.180	0	0	0
2017/09/15	R207	02/11/2017			Bond Future	7.0662		102.6174	7.0454	102.6590	(0.294)	0.0000	0.0000	41,067
2017/09/15	R207	02/11/2017	8.04	Call	Bond Future	1,924.8500		1.9249	1,966.3800	1.9664	2.158	0	0	0
2017/09/15	R207	02/11/2017	8.03	Put	Bond Future	0.0100		0.0000	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
2017/09/15	R207	02/11/2017	8.05	Call	Bond Future	1,944.3700	1.9444	1,985.9000	1.9859	2.136	0	0	0
2017/09/15	R207	02/11/2017	8.05	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/09/15	R207	01/02/2018	7.61	Put	Bond Future	62.5300	0.0625	56.5100	0.0565	(9.627)	0	0	0
2017/09/15	R207	01/02/2018	7.60	Call	Bond Future	1,115.0200	1.1150	1,151.4200	1.1514	3.265	0	0	0
2017/09/15	R207	01/02/2018			Bond Future	7.0092	100.8636	6.9854	100.9062	(0.339)	0.0000	0.0000	0
2017/09/15	R207	01/02/2018	7.61	Call	Bond Future	1,130.5800	1.1306	1,167.1400	1.1671	3.234	0	0	0
2017/09/15	R207	01/02/2018	7.60	Put	Bond Future	64.6200	0.0646	58.4400	0.0584	(9.564)	0	0	0
2017/09/15	R207	01/02/2018	7.62	Call	Bond Future	1,146.1900	1.1462	1,182.9100	1.1829	3.204	0	0	0
2017/09/15	R207	01/02/2018	7.62	Put	Bond Future	60.4900	0.0605	54.6300	0.0546	(9.688)	0	0	0
2017/09/15	R207	03/05/2018	7.57	Call	Bond Future	1,108.9900	1.1090	1,143.3800	1.1434	3.101	0	0	0
2017/09/15	R207	03/05/2018	7.56	Put	Bond Future	118.9500	0.1189	110.3800	0.1104	(7.205)	0	0	0
2017/09/15	R207	03/05/2018			Bond Future	6.9353	102.7418	6.9081	102.7847	(0.392)	0.0000	0.0000	0
2017/09/15	R207	03/05/2018	7.58	Call	Bond Future	1,122.0400	1.1220	1,156.5800	1.1566	3.078	0	0	0
2017/09/15	R207	03/05/2018	7.58	Put	Bond Future	113.7100	0.1137	105.4400	0.1054	(7.273)	0	0	0
2017/09/15	R207	03/05/2018	7.57	Put	Bond Future	116.2000	0.1162	107.7800	0.1078	(7.246)	0	0	0
2017/09/15	R207	03/05/2018	7.56	Call	Bond Future	1,096.2000	1.0962	1,130.4400	1.1304	3.124	0	0	0
2017/09/15	R208	02/11/2017	8.19	Call	Bond Future	2,593.4500	2.5935	2,669.3700	2.6694	2.927	0	0	0
2017/09/15	R208	02/11/2017	8.18	Put	Bond Future	0.3600	0.0004	0.2300	0.0002	(36.111)	0	0	0
2017/09/15	R208	02/11/2017			Bond Future	7.2913	99.0920	7.2654	99.1681	(0.355)	0.0000	0.0000	32,186
2017/09/15	R208	02/11/2017	8.20	Call	Bond Future	2,621.8000	2.6218	2,697.7300	2.6977	2.896	0	0	0
2017/09/15	R208	02/11/2017	8.20	Put	Bond Future	0.2900	0.0003	0.1900	0.0002	(34.483)	0	0	0
2017/09/15	R208	02/11/2017	8.19	Put	Bond Future	0.3200	0.0003	0.2100	0.0002	(34.375)	0	0	0
2017/09/15	R208	02/11/2017	8.18	Call	Bond Future	2,565.0900	2.5651	2,640.9900	2.6410	2.959	0	0	0
2017/09/15	R208	01/02/2018	7.85	Put	Bond Future	143.6100	0.1436	129.8200	0.1298	(9.602)	0	0	0
2017/09/15	R208	01/02/2018			Bond Future	7.2796	100.9145	7.2512	100.9922	(0.389)	0.0000	0.0000	0
2017/09/15	R208	01/02/2018	7.84	Call	Bond Future	1,670.9900	1.6710	1,734.6100	1.7346	3.807	0	0	0
2017/09/15	R208	01/02/2018	7.84	Put	Bond Future	147.9200	0.1479	133.8000	0.1338	(9.546)	0	0	0
2017/09/15	R208	01/02/2018	7.85	Call	Bond Future	1,693.5900	1.6936	1,757.5400	1.7575	3.776	0	0	0
2017/09/15	R208	01/02/2018	7.83	Call	Bond Future	1,648.3200	1.6483	1,711.6200	1.7116	3.840	0	0	0
2017/09/15	R208	01/02/2018	7.83	Put	Bond Future	152.1700	0.1522	137.7300	0.1377	(9.489)	0	0	0
2017/09/15	R208	03/05/2018	7.77	Call	Bond Future	1,584.6900	1.5847	1,643.3300	1.6433	3.700	0	0	0
2017/09/15	R208	03/05/2018			Bond Future	7.2551	99.3926	7.2243	99.4712	(0.425)	0.0000	0.0000	0
2017/09/15	R208	03/05/2018	7.77	Put	Bond Future	281.8600	0.2819	261.8400	0.2618	(7.103)	0	0	0
2017/09/15	R208	03/05/2018	7.78	Call	Bond Future	1,604.0300	1.6040	1,662.9900	1.6630	3.676	0	0	0
2017/09/15	R208	03/05/2018	7.79	Put	Bond Future	270.4600	0.2705	251.0700	0.2511	(7.169)	0	0	0
2017/09/15	R208	03/05/2018	7.78	Put	Bond Future	276.1100	0.2761	256.4100	0.2564	(7.135)	0	0	0
2017/09/15	R208	03/05/2018	7.79	Call	Bond Future	1,623.4600	1.6235	1,682.7300	1.6827	3.651	0	0	0
2017/09/15	R209	02/11/2017	9.54	Call	Bond Future	1,612.8400	1.6128	1,739.6400	1.7396	7.862	0	0	0
2017/09/15	R209	02/11/2017	9.52	Put	Bond Future	1,262.8600	1.2629	1,138.7300	1.1387	(9.829)	0	0	0
2017/09/15	R209	02/11/2017	9.00	Put	Bond Future	3,675.8900	3.6759	3,464.7400	3.4647	(5.744)	0	0	0
2017/09/15	R209	02/11/2017	10.60	Put	Bond Future	32.2400	0.0322	25.2800	0.0253	(21.588)	0	0	1,300
2017/09/15	R209	02/11/2017	9.75	Call	Bond Future	2,479.0400	2.4790	2,644.1700	2.6442	6.661	0	0	0
2017/09/15	R209	02/11/2017	8.30	Put	Bond Future	8,708.9600	8.7090	8,463.2100	8.4632	(2.822)	0	0	0
2017/09/15	R209	02/11/2017	9.88	Put	Bond Future	457.7700	0.4578	396.0700	0.3961	(13.478)	0	0	1,350
2017/09/15	R209	02/11/2017			Bond Future	9.4789	72.7765	9.4426	73.0236	(0.383)	0.0000	0.0000	121,587
2017/09/15	R209	02/11/2017	9.54	Put	Bond Future	1,200.6900	1.2007	1,080.4000	1.0804	(10.018)	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
2017/09/15	R209	02/11/2017	9.52	Call	Bond Future	1,540.3800	1.5404	1,663.3400	1.6633	7.982	0	0	0
2017/09/15	R209	02/11/2017	10.00	Call	Bond Future	3,718.6200	3.7186	3,919.7000	3.9197	5.407	0	0	0
2017/09/15	R209	02/11/2017	10.00	Put	Bond Future	311.5500	0.3116	265.5400	0.2655	(14.768)	0	0	1,138
2017/09/15	R209	02/11/2017	9.53	Put	Bond Future	1,231.5500	1.2316	1,109.3400	1.1093	(9.923)	0	0	0
2017/09/15	R209	02/11/2017	9.00	Call	Bond Future	316.4500	0.3164	352.3900	0.3524	11.357	0	0	2,248
2017/09/15	R209	02/11/2017	10.60	Call	Bond Future	7,069.4000	7.0694	7,309.5300	7.3095	3.397	0	0	0
2017/09/15	R209	02/11/2017	9.75	Put	Bond Future	675.7700	0.6758	593.8100	0.5938	(12.128)	0	0	6,500
2017/09/15	R209	02/11/2017	8.30	Call	Bond Future	9.1100	0.0091	10.4500	0.0104	14.709	0	0	2,800
2017/09/15	R209	02/11/2017	9.88	Call	Bond Future	3,101.9800	3.1020	3,287.3700	3.2874	5.977	0	0	0
2017/09/15	R209	02/11/2017	9.53	Call	Bond Future	1,576.4300	1.5764	1,701.3100	1.7013	7.922	0	0	0
2017/09/15	R209	02/11/2017	9.58	Call	Bond Future	1,763.3800	1.7634	1,897.7900	1.8978	7.622	0	0	0
2017/09/15	R209	02/11/2017	9.58	Put	Bond Future	1,083.0900	1.0831	970.4100	0.9704	(10.404)	0	0	1,350
2017/09/15	R209	02/11/2017	9.33	Put	Bond Future	1,967.4700	1.9675	1,807.2700	1.8073	(8.142)	0	0	0
2017/09/15	R209	02/11/2017	9.33	Call	Bond Future	946.9300	0.9469	1,033.8200	1.0338	9.176	0	0	1,350
2017/09/15	R209	01/02/2018	10.10	Call	Bond Future	4,586.3700	4.5864	4,770.1400	4.7701	4.007	0	0	0
2017/09/15	R209	01/02/2018	9.73	Call	Bond Future	2,999.9700	3.0000	3,146.5500	3.1465	4.886	0	0	0
2017/09/15	R209	01/02/2018	9.71	Put	Bond Future	1,750.9300	1.7509	1,643.3100	1.6433	(6.146)	0	0	0
2017/09/15	R209	01/02/2018	9.72	Call	Bond Future	2,960.9900	2.9610	3,106.4500	3.1064	4.913	0	0	0
2017/09/15	R209	01/02/2018			Bond Future	9.5333	74.1149	9.4959	74.3669	(0.393)	0.0000	0.0000	0
2017/09/15	R209	01/02/2018	9.73	Put	Bond Future	1,698.0700	1.6981	1,592.6900	1.5927	(6.206)	0	0	0
2017/09/15	R209	01/02/2018	9.71	Call	Bond Future	2,922.0600	2.9221	3,066.4000	3.0664	4.940	0	0	0
2017/09/15	R209	01/02/2018	10.10	Put	Bond Future	929.1800	0.9292	860.9900	0.8610	(7.339)	0	0	3,000
2017/09/15	R209	01/02/2018	9.72	Put	Bond Future	1,724.4300	1.7244	1,617.9300	1.6179	(6.176)	0	0	0
2017/09/15	R209	01/02/2018	10.00	Call	Bond Future	4,132.2800	4.1323	4,306.8900	4.3069	4.226	0	0	0
2017/09/15	R209	01/02/2018	10.00	Put	Bond Future	1,099.8600	1.0999	1,022.5100	1.0225	(7.033)	0	0	7,500
2017/09/15	R209	03/05/2018	9.85	Put	Bond Future	2,302.1800	2.3022	2,197.0900	2.1971	(4.565)	0	0	0
2017/09/15	R209	03/05/2018			Bond Future	9.5866	72.3459	9.5482	72.6020	(0.401)	0.0000	0.0000	0
2017/09/15	R209	03/05/2018	9.85	Call	Bond Future	4,019.9600	4.0200	4,171.0400	4.1710	3.758	0	0	0
2017/09/15	R209	03/05/2018	9.86	Call	Bond Future	4,058.5400	4.0585	4,210.4400	4.2104	3.743	0	0	0
2017/09/15	R209	03/05/2018	9.86	Put	Bond Future	2,276.7500	2.2768	2,172.4800	2.1725	(4.580)	0	0	0
2017/09/15	R209	03/05/2018	9.84	Call	Bond Future	3,981.7500	3.9818	4,132.0000	4.1320	3.773	0	0	0
2017/09/15	R209	03/05/2018	9.84	Put	Bond Future	2,328.0700	2.3281	2,222.1500	2.2222	(4.550)	0	0	0
2017/09/15	R210	02/11/2017	192.08	Put	Bond Future	6,763.3700	6.7634	6,778.2900	6.7783	0.221	0	0	0
2017/09/15	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R210	02/11/2017			Bond Future	185.3166	185.3166	185.3017	185.3017	(0.008)	0.0000	0.0000	2,179
2017/09/15	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R210	02/11/2017	192.07	Put	Bond Future	6,753.3700	6.7534	6,768.2900	6.7683	0.221	0	0	0
2017/09/15	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R210	02/11/2017	192.09	Put	Bond Future	6,773.3700	6.7734	6,788.2900	6.7883	0.220	0	0	0
2017/09/15	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R210	01/02/2018			Bond Future	188.7910	188.7910	188.7763	188.7763	(0.008)	0.0000	0.0000	0
2017/09/15	R210	01/02/2018	192.36	Put	Bond Future	3,569.0200	3.5690	3,583.6600	3.5837	0.410	0	0	0
2017/09/15	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R210	01/02/2018	192.38	Put	Bond Future	3,589.0200	3.5890	3,603.6600	3.6037	0.408	0	0	0
2017/09/15	R210	01/02/2018	192.37	Put	Bond Future	3,579.0200	3.5790	3,593.6600	3.5937	0.409	0	0	0
2017/09/15	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/15	R210	03/05/2018	191.44	Put	Bond Future	1,479.1400	1.4791	1,496.7800	1.4968	1.193	0	0	0
2017/09/15	R210	03/05/2018			Bond Future	189.9609	189.9609	189.9432	189.9432	(0.009)	0.0000	0.0000	0
2017/09/15	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R210	03/05/2018	191.46	Put	Bond Future	1,499.1400	1.4991	1,516.7800	1.5168	1.177	0	0	0
2017/09/15	R210	03/05/2018	191.45	Put	Bond Future	1,489.1400	1.4891	1,506.7800	1.5068	1.185	0	0	0
2017/09/15	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R212	02/11/2017			Bond Future	151.1614	151.1614	151.1502	151.1502	(0.007)	0.0000	0.0000	4,057
2017/09/15	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R212	02/11/2017	152.40	Put	Bond Future	1,238.6100	1.2386	1,249.8400	1.2498	0.907	0	0	0
2017/09/15	R212	02/11/2017	152.42	Put	Bond Future	1,258.6100	1.2586	1,269.8400	1.2698	0.892	0	0	0
2017/09/15	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R212	02/11/2017	152.41	Put	Bond Future	1,248.6100	1.2486	1,259.8400	1.2598	0.899	0	0	0
2017/09/15	R212	01/02/2018	154.71	Put	Bond Future	2,752.8900	2.7529	2,763.8700	2.7639	0.399	0	0	0
2017/09/15	R212	01/02/2018			Bond Future	151.9571	151.9571	151.9461	151.9461	(0.007)	0.0000	0.0000	0
2017/09/15	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R212	01/02/2018	154.70	Put	Bond Future	2,742.8900	2.7429	2,753.8700	2.7539	0.400	0	0	0
2017/09/15	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R212	01/02/2018	154.69	Put	Bond Future	2,732.8900	2.7329	2,743.8700	2.7439	0.402	0	0	0
2017/09/15	R212	03/05/2018	154.30	Call	Bond Future	548.8000	0.5488	535.2600	0.5353	(2.467)	0	0	0
2017/09/15	R212	03/05/2018			Bond Future	154.8488	154.8488	154.8353	154.8353	(0.009)	0.0000	0.0000	0
2017/09/15	R212	03/05/2018	154.28	Call	Bond Future	568.8000	0.5688	555.2600	0.5553	(2.380)	0	0	0
2017/09/15	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R212	03/05/2018	154.29	Call	Bond Future	558.8000	0.5588	545.2600	0.5453	(2.423)	0	0	0
2017/09/15	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/15	R213	02/11/2017	9.36	Put	Bond Future	694.8200	0.6948	649.9300	0.6499	(6.461)	0	0	0
2017/09/15	R213	02/11/2017			Bond Future	9.1240	85.1159	9.1081	85.2229	(0.173)	0.0000	0.0000	63,283
2017/09/15	R213	02/11/2017	9.35	Call	Bond Future	2,222.5900	2.2226	2,283.8000	2.2838	2.754	0	0	0
2017/09/15	R213	02/11/2017	9.35	Put	Bond Future	715.6500	0.7156	669.9100	0.6699	(6.391)	0	0	0
2017/09/15	R213	02/11/2017	9.36	Call	Bond Future	2,267.5600	2.2676	2,329.6200	2.3296	2.737	0	0	0
2017/09/15	R213	02/11/2017	9.34	Call	Bond Future	2,178.0300	2.1780	2,238.3900	2.2384	2.771	0	0	0
2017/09/15	R213	02/11/2017	9.34	Put	Bond Future	736.9600	0.7370	690.3700	0.6904	(6.322)	0	0	0
2017/09/15	R213	01/02/2018	9.42	Call	Bond Future	3,060.3100	3.0603	3,121.6700	3.1217	2.005	0	0	0
2017/09/15	R213	01/02/2018	9.41	Put	Bond Future	1,499.8800	1.4999	1,451.5600	1.4516	(3.222)	0	0	0
2017/09/15	R213	01/02/2018			Bond Future	9.1787	86.6813	9.1623	86.7905	(0.179)	0.0000	0.0000	0
2017/09/15	R213	01/02/2018	9.43	Call	Bond Future	3,101.0900	3.1011	3,162.9600	3.1630	1.995	0	0	0
2017/09/15	R213	01/02/2018	9.43	Put	Bond Future	1,451.3400	1.4513	1,404.0500	1.4041	(3.258)	0	0	0
2017/09/15	R213	01/02/2018	9.42	Put	Bond Future	1,475.3400	1.4753	1,427.5400	1.4275	(3.240)	0	0	0
2017/09/15	R213	01/02/2018	9.41	Call	Bond Future	3,019.9900	3.0200	3,080.8300	3.0808	2.015	0	0	0
2017/09/15	R213	03/05/2018	9.57	Put	Bond Future	1,960.7100	1.9607	1,914.5000	1.9145	(2.357)	0	0	0
2017/09/15	R213	03/05/2018	9.56	Call	Bond Future	4,121.5300	4.1215	4,185.6600	4.1857	1.556	0	0	0
2017/09/15	R213	03/05/2018			Bond Future	9.2286	84.7461	9.2118	84.8568	(0.183)	0.0000	0.0000	0
2017/09/15	R213	03/05/2018	9.57	Call	Bond Future	4,161.2500	4.1613	4,225.7600	4.2258	1.550	0	0	0
2017/09/15	R213	03/05/2018	9.56	Put	Bond Future	1,984.3200	1.9843	1,937.7300	1.9377	(2.348)	0	0	0

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2017/09/15	R213	03/05/2018	9.58	Call	Bond Future	4,201.3900	4.2014	4,266.2600	4.2663	1.544	0	0	0
2017/09/15	R213	03/05/2018	9.58	Put	Bond Future	1,937.6000	1.9376	1,891.7500	1.8918	(2.366)	0	0	0
2017/09/15	R214	02/11/2017	9.60	Call	Bond Future	1,298.8700	1.2989	1,353.5300	1.3535	4.208	0	0	0
2017/09/15	R214	02/11/2017			Bond Future	9.6557	72.1483	9.6348	72.2951	(0.217)	0.0000	0.0000	44,034
2017/09/15	R214	02/11/2017	9.60	Put	Bond Future	1,690.8100	1.6908	1,598.7200	1.5987	(5.447)	0	0	0
2017/09/15	R214	02/11/2017	9.58	Call	Bond Future	1,235.2400	1.2352	1,287.7300	1.2877	4.249	0	0	0
2017/09/15	R214	02/11/2017	9.58	Put	Bond Future	1,768.7900	1.7688	1,674.5300	1.6745	(5.329)	0	0	0
2017/09/15	R214	02/11/2017	9.59	Put	Bond Future	1,729.5000	1.7295	1,636.3300	1.6363	(5.387)	0	0	0
2017/09/15	R214	02/11/2017	9.59	Call	Bond Future	1,266.8100	1.2668	1,320.3900	1.3204	4.230	0	0	0
2017/09/15	R214	01/02/2018	9.84	Call	Bond Future	2,849.6100	2.8496	2,927.7600	2.9278	2.742	0	0	0
2017/09/15	R214	01/02/2018			Bond Future	9.7137	73.4752	9.6921	73.6249	(0.222)	0.0000	0.0000	0
2017/09/15	R214	01/02/2018	9.82	Call	Bond Future	2,773.3200	2.7733	2,850.1100	2.8501	2.769	0	0	0
2017/09/15	R214	01/02/2018	9.82	Put	Bond Future	2,042.2500	2.0422	1,969.3700	1.9694	(3.569)	0	0	0
2017/09/15	R214	01/02/2018	9.84	Put	Bond Future	1,982.4100	1.9824	1,910.8900	1.9109	(3.608)	0	0	0
2017/09/15	R214	01/02/2018	9.83	Call	Bond Future	2,811.3500	2.8113	2,888.8200	2.8888	2.756	0	0	0
2017/09/15	R214	01/02/2018	9.83	Put	Bond Future	2,012.1600	2.0122	1,939.9600	1.9400	(3.588)	0	0	0
2017/09/15	R214	03/05/2018	9.99	Put	Bond Future	2,529.0600	2.5291	2,461.3400	2.4613	(2.678)	0	0	0
2017/09/15	R214	03/05/2018			Bond Future	9.7673	71.5476	9.7452	71.6996	(0.226)	0.0000	0.0000	0
2017/09/15	R214	03/05/2018	9.98	Call	Bond Future	3,993.1100	3.9931	4,076.9400	4.0769	2.099	0	0	0
2017/09/15	R214	03/05/2018	9.98	Put	Bond Future	2,556.7400	2.5567	2,488.5300	2.4885	(2.668)	0	0	0
2017/09/15	R214	03/05/2018	9.99	Call	Bond Future	4,031.7900	4.0318	4,116.1100	4.1161	2.091	0	0	0
2017/09/15	R214	03/05/2018	9.97	Call	Bond Future	3,954.8100	3.9548	4,038.1400	4.0381	2.107	0	0	0
2017/09/15	R214	03/05/2018	9.97	Put	Bond Future	2,584.9100	2.5849	2,516.2000	2.5162	(2.658)	0	0	0
2017/09/15	R248	02/11/2017	9.65	Call	Bond Future	1,525.8500	1.5259	1,568.9800	1.5690	2.827	0	0	0
2017/09/15	R248	02/11/2017	9.66	Put	Bond Future	2,342.6800	2.3427	2,245.8500	2.2459	(4.133)	0	0	0
2017/09/15	R248	02/11/2017			Bond Future	9.7471	91.9609	9.7312	92.1018	(0.163)	0.0000	0.0000	85,554
2017/09/15	R248	02/11/2017	9.65	Put	Bond Future	2,393.9200	2.3939	2,296.1100	2.2961	(4.086)	0	0	0
2017/09/15	R248	02/11/2017	9.66	Call	Bond Future	1,564.6700	1.5647	1,608.7800	1.6088	2.819	0	0	0
2017/09/15	R248	02/11/2017	9.64	Call	Bond Future	1,487.6300	1.4876	1,529.7700	1.5298	2.833	0	0	0
2017/09/15	R248	02/11/2017	9.64	Put	Bond Future	2,445.9200	2.4459	2,347.1200	2.3471	(4.039)	0	0	0
2017/09/15	R248	01/02/2018	9.90	Put	Bond Future	2,784.8000	2.7848	2,710.3500	2.7104	(2.673)	0	0	0
2017/09/15	R248	01/02/2018	9.89	Call	Bond Future	3,538.0900	3.5381	3,606.7900	3.6068	1.942	0	0	0
2017/09/15	R248	01/02/2018			Bond Future	9.8079	93.6522	9.7915	93.7960	(0.167)	0.0000	0.0000	170
2017/09/15	R248	01/02/2018	9.90	Call	Bond Future	3,585.1200	3.5851	3,654.4400	3.6544	1.934	0	0	0
2017/09/15	R248	01/02/2018	9.89	Put	Bond Future	2,824.0700	2.8241	2,749.0000	2.7490	(2.658)	0	0	0
2017/09/15	R248	01/02/2018	9.91	Call	Bond Future	3,632.4300	3.6324	3,702.3800	3.7024	1.926	0	0	0
2017/09/15	R248	01/02/2018	9.91	Put	Bond Future	2,745.9700	2.7460	2,672.1500	2.6721	(2.688)	0	0	0
2017/09/15	R248	03/05/2018	10.06	Call	Bond Future	5,133.1100	5.1331	5,209.8800	5.2099	1.496	0	0	0
2017/09/15	R248	03/05/2018	10.05	Put	Bond Future	3,501.4700	3.5015	3,431.7900	3.4318	(1.990)	0	0	0
2017/09/15	R248	03/05/2018			Bond Future	9.8644	90.9593	9.8475	91.1053	(0.171)	0.0000	0.0000	0
2017/09/15	R248	03/05/2018	10.07	Call	Bond Future	5,180.9000	5.1809	5,258.1400	5.2581	1.491	0	0	0
2017/09/15	R248	03/05/2018	10.07	Put	Bond Future	3,429.5000	3.4295	3,360.7500	3.3607	(2.005)	0	0	0
2017/09/15	R248	03/05/2018	10.06	Put	Bond Future	3,465.4700	3.4655	3,396.2500	3.3963	(1.997)	0	0	0
2017/09/15	R248	03/05/2018	10.05	Call	Bond Future	5,085.2100	5.0852	5,161.5200	5.1615	1.501	0	0	0

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Total												1057332
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