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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/09/2017 TO 18/09/2017

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
2017/09/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2025	02/11/2017			Bond Future	129.9049	129.9049	129.9829	129.9829	0.060	0.0000	0.0000	914
2017/09/18	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2025	02/11/2017	132.96	Put	Bond Future	3,055.0900	3.0551	2,977.0600	2.9771	(2.554)	0	0	0
2017/09/18	2025	02/11/2017	132.98	Put	Bond Future	3,075.0900	3.0751	2,997.0600	2.9971	(2.537)	0	0	0
2017/09/18	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2025	02/11/2017	132.97	Put	Bond Future	3,065.0900	3.0651	2,987.0600	2.9871	(2.546)	0	0	0
2017/09/18	2025	01/02/2018	133.89	Put	Bond Future	2,886.9500	2.8869	2,808.4400	2.8084	(2.719)	0	0	0
2017/09/18	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2025	01/02/2018			Bond Future	131.0031	131.0031	131.0816	131.0816	0.060	0.0000	0.0000	0
2017/09/18	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2025	01/02/2018	133.88	Put	Bond Future	2,876.9500	2.8769	2,798.4400	2.7984	(2.729)	0	0	0
2017/09/18	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2025	01/02/2018	133.90	Put	Bond Future	2,896.9500	2.8969	2,818.4400	2.8184	(2.710)	0	0	0
2017/09/18	2025	03/05/2018	133.21	Call	Bond Future	283.9500	0.2839	364.0300	0.3640	28.202	0	0	0
2017/09/18	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2025	03/05/2018			Bond Future	133.4940	133.4940	133.5740	133.5740	0.060	0.0000	0.0000	0
2017/09/18	2025	03/05/2018	133.22	Call	Bond Future	273.9500	0.2739	354.0300	0.3540	29.232	0	0	0
2017/09/18	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2025	03/05/2018	133.20	Call	Bond Future	293.9500	0.2939	374.0300	0.3740	27.243	0	0	0
2017/09/18	2029	02/11/2017			Bond Future	100.2489	100.2489	100.2415	100.2415	(0.007)	0.0000	0.0000	1,370
2017/09/18	2029	01/02/2018			Bond Future	102.1288	102.1288	102.1203	102.1203	(0.008)	0.0000	0.0000	0
2017/09/18	2029	03/05/2018			Bond Future	103.0536	103.0536	103.0450	103.0450	(0.008)	0.0000	0.0000	0
2017/09/18	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2030	02/11/2017	9.34	Call	Bond Future	2,211.4600	2.2115	2,321.0100	2.3210	4.954	0	0	0
2017/09/18	2030	02/11/2017			Bond Future	9.0163	94.6915	9.0005	94.8011	(0.175)	0.0000	0.0000	59,104
2017/09/18	2030	02/11/2017	9.35	Call	Bond Future	2,278.6200	2.2786	2,388.1700	2.3882	4.808	0	0	0
2017/09/18	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2030	02/11/2017	9.36	Call	Bond Future	2,345.7000	2.3457	2,455.2500	2.4553	4.670	0	0	0
2017/09/18	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2030	01/02/2018			Bond Future	9.0670	92.4285	9.0508	92.5392	(0.178)	0.0000	0.0000	0
2017/09/18	2030	01/02/2018	9.38	Call	Bond Future	2,106.3200	2.1063	2,216.9400	2.2169	5.252	0	0	0
2017/09/18	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2030	01/02/2018	9.39	Call	Bond Future	2,172.5200	2.1725	2,283.1400	2.2831	5.092	0	0	0
2017/09/18	2030	01/02/2018	9.37	Call	Bond Future	2,040.0600	2.0401	2,150.6800	2.1507	5.422	0	0	0
2017/09/18	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2030	03/05/2018	9.51	Call	Bond Future	2,568.1800	2.5682	2,680.9300	2.6809	4.390	0	0	0
2017/09/18	2030	03/05/2018			Bond Future	9.1208	94.1491	9.1040	94.2619	(0.184)	0.0000	0.0000	0

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2017/09/18	2030	03/05/2018	9.49	Call	Bond Future	2,438.6100	2.4386	2,551.3600	2.5514	4.624	0	0	0
2017/09/18	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2030	03/05/2018	9.50	Call	Bond Future	2,503.4300	2.5034	2,616.1800	2.6162	4.504	0	0	0
2017/09/18	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2032	02/11/2017	9.49	Put	Bond Future	737.2300	0.7372	661.6200	0.6616	(10.256)	0	0	0
2017/09/18	2032	02/11/2017	9.48	Call	Bond Future	2,489.2000	2.4892	2,529.8700	2.5299	1.634	0	0	0
2017/09/18	2032	02/11/2017			Bond Future	9.2441	93.0202	9.2283	93.1377	(0.171)	0.0000	0.0000	35,203
2017/09/18	2032	02/11/2017	9.49	Call	Bond Future	2,538.7600	2.5388	2,580.6500	2.5806	1.650	0	0	0
2017/09/18	2032	02/11/2017	9.48	Put	Bond Future	759.9400	0.7599	683.1100	0.6831	(10.110)	0	0	0
2017/09/18	2032	02/11/2017	9.50	Call	Bond Future	2,588.7700	2.5888	2,631.8900	2.6319	1.666	0	0	0
2017/09/18	2032	02/11/2017	9.50	Put	Bond Future	715.0400	0.7150	640.6600	0.6407	(10.402)	0	0	0
2017/09/18	2032	01/02/2018	9.20	Call	Bond Future	2,069.2700	2.0693	2,098.7200	2.0987	1.423	0	0	7,500
2017/09/18	2032	01/02/2018	9.45	Put	Bond Future	1,934.7400	1.9347	1,859.7100	1.8597	(3.878)	0	0	0
2017/09/18	2032	01/02/2018	9.40	Put	Bond Future	2,089.9500	2.0900	2,011.9700	2.0120	(3.731)	0	0	0
2017/09/18	2032	01/02/2018	9.56	Call	Bond Future	3,498.9200	3.4989	3,549.2500	3.5493	1.438	0	0	0
2017/09/18	2032	01/02/2018	9.55	Put	Bond Future	1,651.7800	1.6518	1,582.7300	1.5827	(4.180)	0	0	0
2017/09/18	2032	01/02/2018			Bond Future	9.3005	94.7313	9.2843	94.8500	(0.174)	0.0000	0.0000	0
2017/09/18	2032	01/02/2018	9.30	Put	Bond Future	2,428.7400	2.4287	2,344.9700	2.3450	(3.449)	0	0	0
2017/09/18	2032	01/02/2018	9.30	Call	Bond Future	2,425.2300	2.4252	2,460.2400	2.4602	1.444	0	0	7,800
2017/09/18	2032	01/02/2018	9.57	Call	Bond Future	3,544.0200	3.5440	3,594.9400	3.5949	1.437	0	0	0
2017/09/18	2032	01/02/2018	9.57	Put	Bond Future	1,599.4400	1.5994	1,531.5800	1.5316	(4.243)	0	0	0
2017/09/18	2032	01/02/2018	9.20	Put	Bond Future	2,809.5500	2.8095	2,720.2200	2.7202	(3.180)	0	0	0
2017/09/18	2032	01/02/2018	9.45	Call	Bond Future	3,020.8400	3.0208	3,064.5900	3.0646	1.448	0	0	750
2017/09/18	2032	01/02/2018	9.40	Call	Bond Future	2,814.9000	2.8149	2,855.7000	2.8557	1.449	0	0	6,800
2017/09/18	2032	01/02/2018	9.56	Put	Bond Future	1,625.4400	1.6254	1,556.9900	1.5570	(4.211)	0	0	0
2017/09/18	2032	01/02/2018	9.55	Call	Bond Future	3,454.0800	3.4541	3,503.8100	3.5038	1.440	0	0	0
2017/09/18	2032	03/05/2018	9.70	Call	Bond Future	4,647.5900	4.6476	4,704.0900	4.7041	1.216	0	0	0
2017/09/18	2032	03/05/2018	9.71	Put	Bond Future	2,184.2200	2.1842	2,120.1500	2.1201	(2.933)	0	0	0
2017/09/18	2032	03/05/2018			Bond Future	9.3560	92.3379	9.3392	92.4589	(0.179)	0.0000	0.0000	0
2017/09/18	2032	03/05/2018	9.70	Put	Bond Future	2,210.0400	2.2100	2,145.5300	2.1455	(2.919)	0	0	0
2017/09/18	2032	03/05/2018	9.71	Call	Bond Future	4,691.2300	4.6912	4,748.1700	4.7482	1.214	0	0	0
2017/09/18	2032	03/05/2018	9.72	Call	Bond Future	4,735.3300	4.7353	4,792.6900	4.7927	1.211	0	0	0
2017/09/18	2032	03/05/2018	9.72	Put	Bond Future	2,158.9300	2.1589	2,095.2800	2.0953	(2.948)	0	0	0
2017/09/18	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2033	02/11/2017	110.07	Put	Bond Future	5,848.8000	5.8488	5,443.3500	5.4434	(6.932)	0	0	0
2017/09/18	2033	02/11/2017			Bond Future	104.2212	104.2212	104.6267	104.6267	0.389	0.0000	0.0000	5,174
2017/09/18	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2033	02/11/2017	110.09	Put	Bond Future	5,868.8000	5.8688	5,463.3500	5.4634	(6.909)	0	0	0
2017/09/18	2033	02/11/2017	110.08	Put	Bond Future	5,858.8000	5.8588	5,453.3500	5.4534	(6.920)	0	0	0
2017/09/18	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2033	01/02/2018			Bond Future	106.1755	106.1755	106.5877	106.5877	0.388	0.0000	0.0000	0
2017/09/18	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2033	01/02/2018	109.64	Put	Bond Future	3,464.5100	3.4645	3,052.2500	3.0523	(11.900)	0	0	0
2017/09/18	2033	01/02/2018	109.66	Put	Bond Future	3,484.5100	3.4845	3,072.2500	3.0723	(11.831)	0	0	0

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2017/09/18	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2033	01/02/2018	109.65	Put	Bond Future	3,474.5100	3.4745	3,062.2500	3.0623	(11.865)	0	0	0
2017/09/18	2033	03/05/2018	107.71	Put	Bond Future	602.4200	0.6024	182.3300	0.1823	(69.734)	0	0	0
2017/09/18	2033	03/05/2018			Bond Future	107.1076	107.1076	107.5277	107.5277	0.392	0.0000	0.0000	0
2017/09/18	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2033	03/05/2018	107.70	Put	Bond Future	592.4200	0.5924	172.3300	0.1723	(70.911)	0	0	0
2017/09/18	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2033	03/05/2018	107.69	Put	Bond Future	582.4200	0.5824	162.3300	0.1623	(72.128)	0	0	0
2017/09/18	2037	02/11/2017	9.67	Put	Bond Future	1,512.1500	1.5122	1,366.0200	1.3660	(9.664)	0	0	0
2017/09/18	2037	02/11/2017			Bond Future	9.6056	92.6466	9.5796	92.8560	(0.270)	0.0000	0.0000	53,958
2017/09/18	2037	02/11/2017	9.66	Call	Bond Future	1,984.9400	1.9849	2,046.5700	2.0466	3.105	0	0	0
2017/09/18	2037	02/11/2017	9.66	Put	Bond Future	1,548.7100	1.5487	1,400.9200	1.4009	(9.543)	0	0	0
2017/09/18	2037	02/11/2017	9.67	Call	Bond Future	2,028.1800	2.0282	2,091.4700	2.0915	3.121	0	0	0
2017/09/18	2037	02/11/2017	9.65	Call	Bond Future	1,942.0800	1.9421	2,002.0700	2.0021	3.089	0	0	0
2017/09/18	2037	02/11/2017	9.65	Put	Bond Future	1,585.7700	1.5858	1,436.3400	1.4363	(9.423)	0	0	0
2017/09/18	2037	01/02/2018	9.82	Put	Bond Future	2,185.6700	2.1857	2,069.5900	2.0696	(5.311)	0	0	0
2017/09/18	2037	01/02/2018			Bond Future	9.6646	90.0957	9.6380	90.3081	(0.276)	0.0000	0.0000	160
2017/09/18	2037	01/02/2018	9.82	Call	Bond Future	3,407.3600	3.4074	3,503.7100	3.5037	2.828	0	0	0
2017/09/18	2037	01/02/2018	9.81	Put	Bond Future	2,218.5400	2.2185	2,101.4700	2.1015	(5.277)	0	0	0
2017/09/18	2037	01/02/2018	9.83	Call	Bond Future	3,452.6400	3.4526	3,549.9800	3.5500	2.819	0	0	0
2017/09/18	2037	01/02/2018	9.83	Put	Bond Future	2,153.2000	2.1532	2,038.1100	2.0381	(5.345)	0	0	0
2017/09/18	2037	01/02/2018	9.81	Call	Bond Future	3,362.3700	3.3624	3,457.7300	3.4577	2.836	0	0	0
2017/09/18	2037	03/05/2018	9.99	Call	Bond Future	4,806.1800	4.8062	4,914.9100	4.9149	2.262	0	0	0
2017/09/18	2037	03/05/2018	9.97	Put	Bond Future	2,833.4700	2.8335	2,724.3100	2.7243	(3.853)	0	0	0
2017/09/18	2037	03/05/2018			Bond Future	9.7263	91.7727	9.6988	91.9892	(0.283)	0.0000	0.0000	0
2017/09/18	2037	03/05/2018	9.99	Put	Bond Future	2,772.3100	2.7723	2,664.5800	2.6646	(3.886)	0	0	0
2017/09/18	2037	03/05/2018	9.97	Call	Bond Future	4,715.6100	4.7156	4,822.9100	4.8229	2.275	0	0	0
2017/09/18	2037	03/05/2018	9.98	Put	Bond Future	2,802.7500	2.8027	2,694.3000	2.6943	(3.869)	0	0	0
2017/09/18	2037	03/05/2018	9.98	Call	Bond Future	4,760.8100	4.7608	4,868.8200	4.8688	2.269	0	0	0
2017/09/18	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2038	02/11/2017			Bond Future	128.6412	128.6412	128.8388	128.8388	0.154	0.0000	0.0000	19,544
2017/09/18	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2038	02/11/2017	136.82	Put	Bond Future	8,178.8100	8.1788	7,981.1900	7.9812	(2.416)	0	0	0
2017/09/18	2038	02/11/2017	136.80	Put	Bond Future	8,158.8100	8.1588	7,961.1900	7.9612	(2.422)	0	0	0
2017/09/18	2038	02/11/2017	136.81	Put	Bond Future	8,168.8100	8.1688	7,971.1900	7.9712	(2.419)	0	0	0
2017/09/18	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2038	01/02/2018	136.95	Put	Bond Future	7,401.6200	7.4016	7,201.2800	7.2013	(2.707)	0	0	0
2017/09/18	2038	01/02/2018			Bond Future	129.5484	129.5484	129.7487	129.7487	0.155	0.0000	0.0000	0
2017/09/18	2038	01/02/2018	136.94	Put	Bond Future	7,391.6200	7.3916	7,191.2800	7.1913	(2.710)	0	0	0
2017/09/18	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2038	01/02/2018	136.93	Put	Bond Future	7,381.6200	7.3816	7,181.2800	7.1813	(2.714)	0	0	0
2017/09/18	2038	03/05/2018	132.28	Put	Bond Future	268.2600	0.2683	64.1800	0.0642	(76.075)	0	0	0
2017/09/18	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/18	2038	03/05/2018			Bond Future	132.0117		132.0117	132.2158	132.2158	0.155	0.0000	0.0000	0
2017/09/18	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2038	03/05/2018	132.27	Put	Bond Future	258.2600		0.2583	54.1800	0.0542	(79.021)	0	0	0
2017/09/18	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2038	03/05/2018	132.29	Put	Bond Future	278.2600		0.2783	74.1800	0.0742	(73.341)	0	0	0
2017/09/18	2040	02/11/2017	9.67	Put	Bond Future	2,229.3700		2.2294	2,027.9300	2.0279	(9.036)	0	0	0
2017/09/18	2040	02/11/2017			Bond Future	9.7416		95.7002	9.7106	95.9661	(0.319)	0.0000	0.0000	16,379
2017/09/18	2040	02/11/2017	9.66	Call	Bond Future	1,576.1600		1.5762	1,638.8300	1.6388	3.976	0	0	0
2017/09/18	2040	02/11/2017	9.66	Put	Bond Future	2,277.4200		2.2774	2,074.1600	2.0742	(8.925)	0	0	0
2017/09/18	2040	02/11/2017	9.67	Call	Bond Future	1,614.4500		1.6144	1,678.9400	1.6789	3.995	0	0	0
2017/09/18	2040	02/11/2017	9.65	Call	Bond Future	1,538.3000		1.5383	1,599.1700	1.5992	3.957	0	0	0
2017/09/18	2040	02/11/2017	9.65	Put	Bond Future	2,326.0300		2.3260	2,120.9700	2.1210	(8.816)	0	0	0
2017/09/18	2040	01/02/2018	9.89	Call	Bond Future	3,393.9700		3.3940	3,513.1100	3.5131	3.510	0	0	0
2017/09/18	2040	01/02/2018			Bond Future	9.8028		92.9551	9.7709	93.2250	(0.326)	0.0000	0.0000	0
2017/09/18	2040	01/02/2018	9.87	Call	Bond Future	3,303.5300		3.3035	3,420.2400	3.4202	3.533	0	0	0
2017/09/18	2040	01/02/2018	9.87	Put	Bond Future	2,739.8000		2.7398	2,586.6200	2.5866	(5.591)	0	0	0
2017/09/18	2040	01/02/2018	9.88	Put	Bond Future	2,701.4400		2.7014	2,549.4700	2.5495	(5.626)	0	0	0
2017/09/18	2040	01/02/2018	9.89	Put	Bond Future	2,663.4900		2.6635	2,512.7400	2.5127	(5.660)	0	0	0
2017/09/18	2040	01/02/2018	9.88	Call	Bond Future	3,348.6100		3.3486	3,466.5300	3.4665	3.521	0	0	0
2017/09/18	2040	03/05/2018	10.08	Put	Bond Future	3,234.7700		3.2348	3,097.3400	3.0973	(4.249)	0	0	0
2017/09/18	2040	03/05/2018			Bond Future	9.8665		94.6854	9.8336	94.9605	(0.334)	0.0000	0.0000	0
2017/09/18	2040	03/05/2018	10.07	Call	Bond Future	4,939.5100		4.9395	5,076.2400	5.0762	2.768	0	0	0
2017/09/18	2040	03/05/2018	10.07	Put	Bond Future	3,268.8700		3.2689	3,130.5600	3.1306	(4.231)	0	0	0
2017/09/18	2040	03/05/2018	10.08	Call	Bond Future	4,986.2400		4.9862	5,123.8500	5.1238	2.760	0	0	0
2017/09/18	2040	03/05/2018	10.06	Call	Bond Future	4,892.9700		4.8930	5,028.8100	5.0288	2.776	0	0	0
2017/09/18	2040	03/05/2018	10.06	Put	Bond Future	3,303.2700		3.3033	3,164.0700	3.1641	(4.214)	0	0	0
2017/09/18	2044	02/11/2017	9.68	Call	Bond Future	1,635.4200		1.6354	1,678.7800	1.6788	2.651	0	0	0
2017/09/18	2044	02/11/2017			Bond Future	9.7555		92.8683	9.7295	93.0936	(0.266)	0.0000	0.0000	26,275
2017/09/18	2044	02/11/2017	9.66	Call	Bond Future	1,558.5400		1.5585	1,598.9100	1.5989	2.590	0	0	0
2017/09/18	2044	02/11/2017	9.66	Put	Bond Future	2,391.3300		2.3913	2,206.4300	2.2064	(7.732)	0	0	0
2017/09/18	2044	02/11/2017	9.68	Put	Bond Future	2,292.7300		2.2927	2,110.8200	2.1108	(7.934)	0	0	0
2017/09/18	2044	02/11/2017	9.67	Call	Bond Future	1,596.7000		1.5967	1,638.5500	1.6385	2.621	0	0	0
2017/09/18	2044	02/11/2017	9.67	Put	Bond Future	2,341.6800		2.3417	2,158.2600	2.1583	(7.833)	0	0	0
2017/09/18	2044	01/02/2018	9.90	Put	Bond Future	2,721.8100		2.7218	2,588.2600	2.5883	(4.907)	0	0	0
2017/09/18	2044	01/02/2018	9.89	Call	Bond Future	3,403.4800		3.4035	3,497.4400	3.4974	2.761	0	0	0
2017/09/18	2044	01/02/2018			Bond Future	9.8144		90.1963	9.7877	90.4248	(0.272)	0.0000	0.0000	0
2017/09/18	2044	01/02/2018	9.90	Call	Bond Future	3,449.2400		3.4492	3,544.2200	3.5442	2.754	0	0	0
2017/09/18	2044	01/02/2018	9.89	Put	Bond Future	2,760.4900		2.7605	2,625.9200	2.6259	(4.875)	0	0	0
2017/09/18	2044	01/02/2018	9.91	Call	Bond Future	3,495.4900		3.4955	3,591.5000	3.5915	2.747	0	0	0
2017/09/18	2044	01/02/2018	9.91	Put	Bond Future	2,683.7700		2.6838	2,551.2500	2.5513	(4.938)	0	0	0
2017/09/18	2044	03/05/2018	10.10	Call	Bond Future	5,127.4100		5.1274	5,240.1800	5.2402	2.199	0	0	0
2017/09/18	2044	03/05/2018	10.09	Put	Bond Future	3,297.0000		3.2970	3,176.1900	3.1762	(3.664)	0	0	0
2017/09/18	2044	03/05/2018			Bond Future	9.8755		91.8752	9.8481	92.1081	(0.278)	0.0000	0.0000	0
2017/09/18	2044	03/05/2018	10.11	Call	Bond Future	5,174.8400		5.1748	5,288.3600	5.2884	2.194	0	0	0
2017/09/18	2044	03/05/2018	10.11	Put	Bond Future	3,228.4900		3.2285	3,109.1700	3.1092	(3.696)	0	0	0
2017/09/18	2044	03/05/2018	10.10	Put	Bond Future	3,262.6000		3.2626	3,142.5300	3.1425	(3.680)	0	0	0

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2017/09/18	2044	03/05/2018	10.09	Call	Bond Future	5,080.1500	5.0801	5,192.1800	5.1922	2.205	0	0	0
2017/09/18	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2046	02/11/2017	136.30	Put	Bond Future	12,358.2400	12.3582	12,367.2100	12.3672	0.073	0	0	0
2017/09/18	2046	02/11/2017			Bond Future	123.9418	123.9418	123.9328	123.9328	(0.007)	0.0000	0.0000	21,292
2017/09/18	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2046	02/11/2017	136.32	Put	Bond Future	12,378.2400	12.3782	12,387.2100	12.3872	0.072	0	0	0
2017/09/18	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2046	02/11/2017	136.31	Put	Bond Future	12,368.2400	12.3682	12,377.2100	12.3772	0.073	0	0	0
2017/09/18	2046	01/02/2018	132.92	Put	Bond Future	6,654.0900	6.6541	6,664.3900	6.6644	0.155	0	0	0
2017/09/18	2046	01/02/2018			Bond Future	126.2659	126.2659	126.2556	126.2556	(0.008)	0.0000	0.0000	0
2017/09/18	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2046	01/02/2018	132.91	Put	Bond Future	6,644.0900	6.6441	6,654.3900	6.6544	0.155	0	0	0
2017/09/18	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2046	01/02/2018	132.90	Put	Bond Future	6,634.0900	6.6341	6,644.3900	6.6444	0.155	0	0	0
2017/09/18	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2046	03/05/2018			Bond Future	127.0685	127.0685	127.0582	127.0582	(0.008)	0.0000	0.0000	0
2017/09/18	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2046	03/05/2018	127.93	Put	Bond Future	861.4800	0.8615	871.7600	0.8718	1.193	0	0	0
2017/09/18	2046	03/05/2018	127.95	Put	Bond Future	881.4800	0.8815	891.7600	0.8918	1.166	0	0	0
2017/09/18	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2046	03/05/2018	127.94	Put	Bond Future	871.4800	0.8715	881.7600	0.8818	1.180	0	0	0
2017/09/18	2050	02/11/2017	144.66	Put	Bond Future	12,675.9700	12.6760	12,391.3900	12.3914	(2.245)	0	0	0
2017/09/18	2050	02/11/2017	144.67	Put	Bond Future	12,685.9700	12.6860	12,401.3900	12.4014	(2.243)	0	0	0
2017/09/18	2050	02/11/2017			Bond Future	131.9840	131.9840	132.2686	132.2686	0.216	0.0000	0.0000	22,382
2017/09/18	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2050	02/11/2017	144.65	Put	Bond Future	12,665.9700	12.6660	12,381.3900	12.3814	(2.247)	0	0	0
2017/09/18	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2050	01/02/2018	140.23	Put	Bond Future	7,444.4100	7.4444	7,155.3800	7.1554	(3.883)	0	0	0
2017/09/18	2050	01/02/2018			Bond Future	132.7856	132.7856	133.0746	133.0746	0.218	0.0000	0.0000	0
2017/09/18	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2050	01/02/2018	140.25	Put	Bond Future	7,464.4100	7.4644	7,175.3800	7.1754	(3.872)	0	0	0
2017/09/18	2050	01/02/2018	140.24	Put	Bond Future	7,454.4100	7.4544	7,165.3800	7.1654	(3.877)	0	0	0
2017/09/18	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2050	03/05/2018	135.62	Put	Bond Future	309.4900	0.3095	15.0800	0.0151	(95.127)	0	0	0
2017/09/18	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2050	03/05/2018			Bond Future	135.3105	135.3105	135.6049	135.6049	0.218	0.0000	0.0000	0
2017/09/18	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2050	03/05/2018	135.61	Put	Bond Future	299.4900	0.2995	5.0800	0.0051	(98.304)	0	0	0
2017/09/18	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	2050	03/05/2018	135.63	Put	Bond Future	319.4900	0.3195	25.0800	0.0251	(92.150)	0	0	0
2017/09/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/09/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	AL37	02/11/2017			Index Future	562.5840	562.5840	562.9230	562.9230	0.060	0.0000	0.0000	0
2017/09/18	AL37	01/02/2018			Index Future	572.9330	572.9330	573.2730	573.2730	0.059	0.0000	0.0000	0
2017/09/18	AL37	03/05/2018			Index Future	583.6000	583.6000	583.9480	583.9480	0.060	0.0000	0.0000	0
2017/09/18	AL7T	02/11/2017			Index Future	649.4400	649.4400	649.8810	649.8810	0.068	0.0000	0.0000	0
2017/09/18	AL7T	01/02/2018			Index Future	661.3860	661.3860	661.8300	661.8300	0.067	0.0000	0.0000	0
2017/09/18	AL7T	03/05/2018			Index Future	673.7010	673.7010	674.1540	674.1540	0.067	0.0000	0.0000	0
2017/09/18	ALBI	02/11/2017			Index Future	582.2230	582.2230	583.1480	583.1480	0.159	0.0000	0.0000	786
2017/09/18	ALBI	01/02/2018			Index Future	592.9330	592.9330	593.8700	593.8700	0.158	0.0000	0.0000	0
2017/09/18	ALBI	03/05/2018			Index Future	603.9720	603.9720	604.9280	604.9280	0.158	0.0000	0.0000	0
2017/09/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/09/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/09/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	EL28	02/11/2017			Bond Future	127.4520	127.4520	127.4448	127.4448	(0.006)	0.0000	0.0000	0
2017/09/18	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	EL28	02/11/2017	133.87	Put	Bond Future	6,417.9600	6.4180	6,425.2500	6.4252	0.114	0	0	0
2017/09/18	EL28	02/11/2017	133.89	Put	Bond Future	6,437.9600	6.4380	6,445.2500	6.4452	0.113	0	0	0
2017/09/18	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	EL28	02/11/2017	133.88	Put	Bond Future	6,427.9600	6.4280	6,435.2500	6.4352	0.113	0	0	0
2017/09/18	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/18	EL28	01/02/2018			Bond Future	129.8419	129.8419	129.8337	129.8337	(0.006)	0.0000	0.0000	0
2017/09/18	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	EL28	01/02/2018	132.29	Put	Bond Future	2,448.0800	2.4481	2,456.3300	2.4563	0.337	0	0	0
2017/09/18	EL28	01/02/2018	132.31	Put	Bond Future	2,468.0800	2.4681	2,476.3300	2.4763	0.334	0	0	0
2017/09/18	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	EL28	01/02/2018	132.30	Put	Bond Future	2,458.0800	2.4581	2,466.3300	2.4663	0.336	0	0	0
2017/09/18	EL28	03/05/2018	133.20	Put	Bond Future	889.1900	0.8892	897.6300	0.8976	0.949	0	0	0
2017/09/18	EL28	03/05/2018			Bond Future	132.3108	132.3108	132.3024	132.3024	(0.006)	0.0000	0.0000	0
2017/09/18	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	EL28	03/05/2018	133.19	Put	Bond Future	879.1900	0.8792	887.6300	0.8876	0.960	0	0	0
2017/09/18	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	EL28	03/05/2018	133.18	Put	Bond Future	869.1900	0.8692	877.6300	0.8776	0.971	0	0	0
2017/09/18	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	151.2000	0.1512	100.000	0	0	0
2017/09/18	ES33	02/11/2017	10.66	Put	Bond Future	74.5900	0.0746	0.0000	0.0000	(100.000)	0	0	0
2017/09/18	ES33	02/11/2017			Bond Future	10.6721	77.0729	10.6456	77.2368	(0.248)	0.0000	0.0000	9,466
2017/09/18	ES33	02/11/2017	10.68	Call	Bond Future	49.0500	0.0491	212.9800	0.2130	334.210	0	0	0
2017/09/18	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	ES33	02/11/2017	10.67	Put	Bond Future	12.7300	0.0127	0.0000	0.0000	(100.000)	0	0	0
2017/09/18	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	89.3400	0.0893	100.000	0	0	0
2017/09/18	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	ES33	01/02/2018	10.99	Call	Bond Future	1,297.1500	1.2972	1,463.3100	1.4633	12.810	0	0	0
2017/09/18	ES33	01/02/2018			Bond Future	10.7739	78.4906	10.7466	78.6568	(0.253)	0.0000	0.0000	0
2017/09/18	ES33	01/02/2018	11.00	Call	Bond Future	1,356.3800	1.3564	1,522.5400	1.5225	12.250	0	0	0
2017/09/18	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	ES33	01/02/2018	11.01	Call	Bond Future	1,415.5300	1.4155	1,581.6900	1.5817	11.738	0	0	0
2017/09/18	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	ES33	03/05/2018	11.22	Call	Bond Future	2,032.3400	2.0323	2,201.6700	2.2017	8.332	0	0	0
2017/09/18	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	ES33	03/05/2018			Bond Future	10.8735	76.1604	10.8453	76.3297	(0.260)	0.0000	0.0000	0
2017/09/18	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	ES33	03/05/2018	11.20	Call	Bond Future	1,917.2700	1.9173	2,086.6000	2.0866	8.832	0	0	0
2017/09/18	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	ES33	03/05/2018	11.21	Call	Bond Future	1,974.8400	1.9748	2,144.1700	2.1442	8.574	0	0	0
2017/09/18	ES42	02/11/2017			Bond Future	10.9573	79.5192	10.9308	79.7036	(0.242)	0.0000	0.0000	7,957
2017/09/18	ES42	01/02/2018			Bond Future	11.0571	80.9818	11.0298	81.1688	(0.247)	0.0000	0.0000	0
2017/09/18	ES42	03/05/2018			Bond Future	11.1595	78.2282	11.1313	78.4187	(0.254)	0.0000	0.0000	0
2017/09/18	GOVI	02/11/2017	572.45	Call	GOVI	85,200.0000	8.5200	94,250.0000	9.4250	10.622	0	0	0
2017/09/18	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	GOVI	02/11/2017			GOVI	580.9700	580.9700	581.8750	581.8750	0.156	0.0000	0.0000	670
2017/09/18	GOVI	02/11/2017	572.46	Call	GOVI	85,100.0000	8.5100	94,150.0000	9.4150	10.635	0	0	0
2017/09/18	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	GOVI	02/11/2017	572.44	Call	GOVI	85,300.0000	8.5300	94,350.0000	9.4350	10.610	0	0	0
2017/09/18	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/18	GOVI	01/02/2018			GOVI	591.6570		591.6570	592.5730	0.155	0.0000	0.0000	0
2017/09/18	GOVI	01/02/2018	581.03	Call	GOVI	106,270.0000	10.6270	115,430.0000	11.5430	8.620	0	0	0
2017/09/18	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	GOVI	01/02/2018	581.04	Call	GOVI	106,170.0000	10.6170	115,330.0000	11.5330	8.628	0	0	0
2017/09/18	GOVI	01/02/2018	581.02	Call	GOVI	106,370.0000	10.6370	115,530.0000	11.5530	8.611	0	0	0
2017/09/18	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	GOVI	03/05/2018	590.27	Call	GOVI	124,030.0000	12.4030	133,380.0000	13.3380	7.538	0	0	0
2017/09/18	GOVI	03/05/2018	590.29	Call	GOVI	123,830.0000	12.3830	133,180.0000	13.3180	7.551	0	0	0
2017/09/18	GOVI	03/05/2018			GOVI	602.6730	602.6730	603.6080	603.6080	0.155	0.0000	0.0000	0
2017/09/18	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	GOVI	03/05/2018	590.28	Call	GOVI	123,930.0000	12.3930	133,280.0000	13.3280	7.545	0	0	0
2017/09/18	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/09/18	IGOV	02/11/2017			Index Future	250.2410	250.2410	250.5700	250.5700	0.131	0.0000	0.0000	1,166
2017/09/18	IGOV	01/02/2018			Index Future	254.9340	254.9340	255.2660	255.2660	0.130	0.0000	0.0000	0
2017/09/18	IGOV	03/05/2018			Index Future	259.7810	259.7810	260.1200	260.1200	0.130	0.0000	0.0000	0
2017/09/18	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/09/18	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/09/18	IS01	21/12/2017			Interest Rate Swap	99.7678	99.7678	99.7702	99.7702	0.002	0.0000	0.0000	0
2017/09/18	IS01	15/03/2018			Interest Rate Swap	99.6214	99.6214	99.6196	99.6196	(0.002)	0.0000	0.0000	0
2017/09/18	IS01	21/06/2018			Interest Rate Swap	99.6764	99.6764	99.6707	99.6707	(0.006)	0.0000	0.0000	0
2017/09/18	IS01	20/09/2018			Interest Rate Swap	99.7152	99.7152	99.7061	99.7061	(0.009)	0.0000	0.0000	0
2017/09/18	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	IS02	18/12/2017			Interest Rate Swap	99.7959	99.7959	99.7971	99.7971	0.001	0.0000	0.0000	0
2017/09/18	IS02	16/03/2018			Interest Rate Swap	98.9039	98.9039	98.9032	98.9032	(0.001)	0.0000	0.0000	0
2017/09/18	IS02	15/06/2018			Interest Rate Swap	98.3644	98.3644	98.3555	98.3555	(0.009)	0.0000	0.0000	0
2017/09/18	IS02	21/09/2018			Interest Rate Swap	98.1802	98.1802	98.1717	98.1717	(0.009)	0.0000	0.0000	0
2017/09/18	IS02	21/12/2018			Interest Rate Swap	98.4400	98.4400	98.4300	98.4300	(0.010)	0.0000	0.0000	0
2017/09/18	IS02	15/03/2019			Interest Rate Swap	98.7118	98.7118	98.7012	98.7012	(0.011)	0.0000	0.0000	0
2017/09/18	IS02	21/06/2019			Interest Rate Swap	98.9948	98.9948	98.9848	98.9848	(0.010)	0.0000	0.0000	0
2017/09/18	IS02	20/09/2019			Interest Rate Swap	99.2999	99.2999	99.2816	99.2816	(0.018)	0.0000	0.0000	0
2017/09/18	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	IS05	17/12/2020			Interest Rate Swap	95.0433	95.0433	95.0811	95.0811	0.040	0.0000	0.0000	0
2017/09/18	IS05	16/03/2021			Interest Rate Swap	94.1998	94.1998	94.2428	94.2428	0.046	0.0000	0.0000	0
2017/09/18	IS05	15/06/2021			Interest Rate Swap	93.3278	93.3278	93.3738	93.3738	0.049	0.0000	0.0000	0
2017/09/18	IS05	21/09/2021			Interest Rate Swap	93.4495	93.4495	93.4994	93.4994	0.053	0.0000	0.0000	0
2017/09/18	IS05	21/12/2021			Interest Rate Swap	95.5944	95.5944	95.6449	95.6449	0.053	0.0000	0.0000	51
2017/09/18	IS05	15/03/2022			Interest Rate Swap	95.6670	95.6670	95.7156	95.7156	0.051	0.0000	0.0000	0
2017/09/18	IS05	21/06/2022			Interest Rate Swap	96.8259	96.8259	96.8740	96.8740	0.050	0.0000	0.0000	0
2017/09/18	IS05	20/09/2022			Interest Rate Swap	99.0020	99.0020	99.0494	99.0494	0.048	0.0000	0.0000	0
2017/09/18	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/18	IS10	17/12/2025			Interest Rate Swap	93.4217	93.4217	93.5210	93.5210	0.106	0.0000	0.0000	0
2017/09/18	IS10	16/03/2026			Interest Rate Swap	90.4008	90.4008	90.4933	90.4933	0.102	0.0000	0.0000	0
2017/09/18	IS10	15/06/2026			Interest Rate Swap	89.1301	89.1301	89.2135	89.2135	0.093	0.0000	0.0000	0
2017/09/18	IS10	21/09/2026			Interest Rate Swap	91.3089	91.3089	91.3890	91.3890	0.088	0.0000	0.0000	0
2017/09/18	IS10	21/12/2026			Interest Rate Swap	95.1053	95.1053	95.1883	95.1883	0.087	0.0000	0.0000	0
2017/09/18	IS10	15/03/2027			Interest Rate Swap	93.6256	93.6256	93.7155	93.7155	0.096	0.0000	0.0000	0
2017/09/18	IS10	21/06/2027			Interest Rate Swap	95.6996	95.6996	95.7991	95.7991	0.104	0.0000	0.0000	0
2017/09/18	IS10	20/09/2027			Interest Rate Swap	99.4418	99.4418	99.5456	99.5456	0.104	0.0000	0.0000	0
2017/09/18	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/09/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/09/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/09/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/09/18	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/09/18	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/09/18	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/09/18	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/09/18	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/09/18	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/09/18	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/09/18	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/09/18	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/09/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/09/18	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/09/18	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/09/18	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/09/18	R023	02/11/2017	8.56	Call	Bond Future	3,531.4200	3.5314	3,596.2100	3.5962	1.835	0	0	0
2017/09/18	R023	02/11/2017			Bond Future	7.7216	101.5606	7.7060	101.6276	(0.202)	0.0000	0.0000	57,357
2017/09/18	R023	02/11/2017	8.56	Put	Bond Future	7.3300	0.0073	5.0700	0.0051	(30.832)	0	0	0
2017/09/18	R023	02/11/2017	8.58	Put	Bond Future	6.3500	0.0064	4.3500	0.0044	(31.496)	0	0	0
2017/09/18	R023	02/11/2017	8.57	Call	Bond Future	3,572.0200	3.5720	3,636.9400	3.6369	1.817	0	0	0
2017/09/18	R023	02/11/2017	8.57	Put	Bond Future	6.8300	0.0068	4.7000	0.0047	(31.186)	0	0	0
2017/09/18	R023	02/11/2017	8.58	Call	Bond Future	3,612.6300	3.6126	3,677.6800	3.6777	1.801	0	0	0
2017/09/18	R023	01/02/2018	8.33	Put	Bond Future	311.4800	0.3115	290.2800	0.2903	(6.806)	0	0	0
2017/09/18	R023	01/02/2018			Bond Future	7.7421	103.4288	7.7258	103.4960	(0.211)	0.0000	0.0000	0
2017/09/18	R023	01/02/2018	8.32	Call	Bond Future	2,668.0000	2.6680	2,713.7500	2.7138	1.715	0	0	0
2017/09/18	R023	01/02/2018	8.32	Put	Bond Future	318.9500	0.3189	297.4100	0.2974	(6.753)	0	0	0
2017/09/18	R023	01/02/2018	8.33	Call	Bond Future	2,700.5800	2.7006	2,746.6700	2.7467	1.707	0	0	0
2017/09/18	R023	01/02/2018	8.31	Call	Bond Future	2,635.7300	2.6357	2,681.1200	2.6811	1.722	0	0	0
2017/09/18	R023	01/02/2018	8.31	Put	Bond Future	326.7500	0.3267	304.8500	0.3048	(6.702)	0	0	0
2017/09/18	R023	03/05/2018	8.27	Call	Bond Future	2,647.5600	2.6476	2,689.5600	2.6896	1.586	0	0	0
2017/09/18	R023	03/05/2018			Bond Future	7.7529	101.4245	7.7355	101.4932	(0.224)	0.0000	0.0000	0
2017/09/18	R023	03/05/2018	8.27	Put	Bond Future	627.2800	0.6273	600.6200	0.6006	(4.250)	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
2017/09/18	R023	03/05/2018	8.28	Call	Bond Future	2,675.5400	2.6755	2,717.8400	2.7178	1.581	0	0	0
2017/09/18	R023	03/05/2018	8.29	Put	Bond Future	606.5100	0.6065	580.4300	0.5804	(4.300)	0	0	0
2017/09/18	R023	03/05/2018	8.28	Put	Bond Future	616.6900	0.6167	590.3300	0.5903	(4.274)	0	0	0
2017/09/18	R023	03/05/2018	8.29	Call	Bond Future	2,703.9100	2.7039	2,746.4900	2.7465	1.575	0	0	0
2017/09/18	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R035	02/11/2017			Bond Future	9.4822	96.5275	9.4612	96.6976	(0.221)	0.0000	0.0000	22,965
2017/09/18	R035	02/11/2017	9.60	Call	Bond Future	947.2500	0.9472	1,117.2700	1.1173	17.949	0	0	0
2017/09/18	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R035	02/11/2017	9.61	Call	Bond Future	1,026.9900	1.0270	1,197.0100	1.1970	16.555	0	0	0
2017/09/18	R035	02/11/2017	9.59	Call	Bond Future	867.4100	0.8674	1,037.4300	1.0374	19.601	0	0	0
2017/09/18	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R035	01/02/2018	9.75	Call	Bond Future	1,622.1400	1.6221	1,794.2600	1.7943	10.611	0	0	0
2017/09/18	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R035	01/02/2018			Bond Future	9.5443	98.3032	9.5228	98.4753	(0.225)	0.0000	0.0000	0
2017/09/18	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R035	01/02/2018	9.73	Call	Bond Future	1,466.2400	1.4662	1,638.3600	1.6384	11.739	0	0	0
2017/09/18	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R035	01/02/2018	9.74	Call	Bond Future	1,544.2400	1.5442	1,716.3600	1.7164	11.146	0	0	0
2017/09/18	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R035	03/05/2018			Bond Future	9.6020	95.6330	9.5798	95.8085	(0.231)	0.0000	0.0000	0
2017/09/18	R035	03/05/2018	9.90	Call	Bond Future	2,307.9000	2.3079	2,483.3900	2.4834	7.604	0	0	0
2017/09/18	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R035	03/05/2018	9.91	Call	Bond Future	2,383.8600	2.3839	2,559.3500	2.5594	7.362	0	0	0
2017/09/18	R035	03/05/2018	9.89	Call	Bond Future	2,231.8500	2.2319	2,407.3400	2.4073	7.863	0	0	0
2017/09/18	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R186	02/11/2017	8.89	Put	Bond Future	273.3200	0.2733	238.0900	0.2381	(12.890)	0	0	0
2017/09/18	R186	02/11/2017	8.88	Call	Bond Future	3,385.8800	3.3859	3,422.0800	3.4221	1.069	0	0	0
2017/09/18	R186	02/11/2017	8.75	Put	Bond Future	452.0900	0.4521	404.5100	0.4045	(10.524)	0	0	0
2017/09/18	R186	02/11/2017			Bond Future	8.4164	117.0525	8.4058	117.1247	(0.126)	0.0000	0.0000	144,963
2017/09/18	R186	02/11/2017	8.75	Call	Bond Future	2,695.9000	2.6959	2,720.5900	2.7206	0.916	0	0	0
2017/09/18	R186	02/11/2017	8.89	Call	Bond Future	3,441.0500	3.4411	3,478.0900	3.4781	1.076	0	0	0
2017/09/18	R186	02/11/2017	8.88	Put	Bond Future	283.8000	0.2838	247.7300	0.2477	(12.710)	0	0	0
2017/09/18	R186	02/11/2017	8.90	Call	Bond Future	3,496.6000	3.4966	3,534.4700	3.5345	1.083	0	0	0
2017/09/18	R186	02/11/2017	8.90	Put	Bond Future	263.2700	0.2633	228.8700	0.2289	(13.066)	0	0	0
2017/09/18	R186	02/11/2017	8.60	Call	Bond Future	1,979.8600	1.9799	1,991.0000	1.9910	0.563	0	0	0
2017/09/18	R186	02/11/2017	8.60	Put	Bond Future	737.4600	0.7375	676.3300	0.6763	(8.289)	0	0	3,750
2017/09/18	R186	02/11/2017	9.00	Call	Bond Future	4,064.9900	4.0650	4,110.6400	4.1106	1.123	0	0	0
2017/09/18	R186	02/11/2017	9.00	Put	Bond Future	178.4900	0.1785	151.8700	0.1519	(14.914)	0	0	5,000
2017/09/18	R186	01/02/2018	9.00	Call	Bond Future	4,285.2000	4.2852	4,323.2900	4.3233	0.889	0	0	0
2017/09/18	R186	01/02/2018	9.25	Call	Bond Future	5,562.7400	5.5627	5,610.4500	5.6104	0.858	0	0	0
2017/09/18	R186	01/02/2018	8.50	Put	Bond Future	1,854.7100	1.8547	1,799.3500	1.7994	(2.985)	0	0	0
2017/09/18	R186	01/02/2018	8.96	Call	Bond Future	4,090.8400	4.0908	4,127.2700	4.1273	0.891	0	0	0
2017/09/18	R186	01/02/2018			Bond Future	8.4571	113.9056	8.4462	113.9781	(0.129)	0.0000	0.0000	198
2017/09/18	R186	01/02/2018	7.75	Put	Bond Future	5,259.4200	5.2594	5,185.9800	5.1860	(1.396)	0	0	0
2017/09/18	R186	01/02/2018	7.75	Call	Bond Future	420.1900	0.4202	419.2700	0.4193	(0.219)	0	0	1,460
2017/09/18	R186	01/02/2018	8.50	Call	Bond Future	2,139.7100	2.1397	2,156.8700	2.1569	0.802	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/18	R186	01/02/2018	9.00	Put	Bond Future	747.0300	0.7470	712.6000	0.7126	(4.609)	0	0	6,200
2017/09/18	R186	01/02/2018	8.75	Put	Bond Future	1,202.0400	1.2020	1,157.0400	1.1570	(3.744)	0	0	820
2017/09/18	R186	01/02/2018	9.25	Put	Bond Future	444.7700	0.4448	419.9600	0.4200	(5.578)	0	0	820
2017/09/18	R186	01/02/2018	8.97	Call	Bond Future	4,139.1200	4.1391	4,175.9700	4.1760	0.890	0	0	0
2017/09/18	R186	01/02/2018	8.96	Put	Bond Future	808.3000	0.8083	772.2100	0.7722	(4.465)	0	0	0
2017/09/18	R186	01/02/2018	8.75	Call	Bond Future	3,129.4500	3.1294	3,156.9700	3.1570	0.879	0	0	0
2017/09/18	R186	01/02/2018	8.97	Put	Bond Future	792.6000	0.7926	756.9300	0.7569	(4.500)	0	0	0
2017/09/18	R186	01/02/2018	8.98	Call	Bond Future	4,187.6200	4.1876	4,224.8800	4.2249	0.890	0	0	0
2017/09/18	R186	01/02/2018	8.98	Put	Bond Future	777.1600	0.7772	741.9000	0.7419	(4.537)	0	0	0
2017/09/18	R186	03/05/2018	8.91	Put	Bond Future	1,582.1600	1.5822	1,541.0600	1.5411	(2.598)	0	0	0
2017/09/18	R186	03/05/2018	8.92	Call	Bond Future	4,262.3100	4.2623	4,295.4700	4.2955	0.778	0	0	0
2017/09/18	R186	03/05/2018			Bond Future	8.4975	116.0261	8.4861	116.1000	(0.134)	0.0000	0.0000	0
2017/09/18	R186	03/05/2018	8.93	Call	Bond Future	4,304.9300	4.3049	4,338.3900	4.3384	0.777	0	0	0
2017/09/18	R186	03/05/2018	8.93	Put	Bond Future	1,541.0700	1.5411	1,500.5700	1.5006	(2.628)	0	0	0
2017/09/18	R186	03/05/2018	8.91	Call	Bond Future	4,220.2000	4.2202	4,253.0600	4.2531	0.779	0	0	0
2017/09/18	R186	03/05/2018	8.92	Put	Bond Future	1,561.3400	1.5613	1,520.5400	1.5205	(2.613)	0	0	0
2017/09/18	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R197	02/11/2017	305.15	Put	Bond Future	3,666.8400	3.6668	3,690.5300	3.6905	0.646	0	0	0
2017/09/18	R197	02/11/2017			Bond Future	301.4832	301.4832	301.4595	301.4595	(0.008)	0.0000	0.0000	2,350
2017/09/18	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R197	02/11/2017	305.17	Put	Bond Future	3,686.8400	3.6868	3,710.5300	3.7105	0.643	0	0	0
2017/09/18	R197	02/11/2017	305.16	Put	Bond Future	3,676.8400	3.6768	3,700.5300	3.7005	0.644	0	0	0
2017/09/18	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R197	01/02/2018	301.68	Put	Bond Future	1,517.7000	1.5177	1,543.9100	1.5439	1.727	0	0	0
2017/09/18	R197	01/02/2018			Bond Future	300.1623	300.1623	300.1361	300.1361	(0.009)	0.0000	0.0000	0
2017/09/18	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R197	01/02/2018	301.67	Put	Bond Future	1,507.7000	1.5077	1,533.9100	1.5339	1.738	0	0	0
2017/09/18	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R197	01/02/2018	301.66	Put	Bond Future	1,497.7000	1.4977	1,523.9100	1.5239	1.750	0	0	0
2017/09/18	R197	03/05/2018	304.46	Call	Bond Future	1,409.7200	1.4097	1,383.0000	1.3830	(1.895)	0	0	0
2017/09/18	R197	03/05/2018			Bond Future	305.8697	305.8697	305.8430	305.8430	(0.009)	0.0000	0.0000	0
2017/09/18	R197	03/05/2018	304.44	Call	Bond Future	1,429.7200	1.4297	1,403.0000	1.4030	(1.869)	0	0	0
2017/09/18	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R197	03/05/2018	304.45	Call	Bond Future	1,419.7200	1.4197	1,393.0000	1.3930	(1.882)	0	0	0
2017/09/18	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R202	02/11/2017	253.89	Call	Bond Future	0.3700	0.0004	0.7900	0.0008	113.514	0	0	0
2017/09/18	R202	02/11/2017			Bond Future	240.4168	240.4168	241.6058	241.6058	0.495	0.0000	0.0000	28,647
2017/09/18	R202	02/11/2017	253.89	Put	Bond Future	13,473.5500	13.4736	12,285.0200	12.2850	(8.821)	0	0	0
2017/09/18	R202	02/11/2017	253.90	Call	Bond Future	0.3700	0.0004	0.7800	0.0008	110.811	0	0	0
2017/09/18	R202	02/11/2017	253.91	Put	Bond Future	13,493.5500	13.4936	12,305.0000	12.3050	(8.808)	0	0	0
2017/09/18	R202	02/11/2017	253.90	Put	Bond Future	13,483.5500	13.4836	12,295.0100	12.2950	(8.815)	0	0	0
2017/09/18	R202	02/11/2017	253.91	Call	Bond Future	0.3700	0.0004	0.7700	0.0008	108.108	0	0	0
2017/09/18	R202	01/02/2018	249.07	Call	Bond Future	457.9800	0.4580	624.8600	0.6249	36.438	0	0	0
2017/09/18	R202	01/02/2018	249.06	Put	Bond Future	8,298.3200	8.2983	7,256.2400	7.2562	(12.558)	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
2017/09/18	R202	01/02/2018			Bond Future	241.2209		241.2209	242.4303	0.501	0.0000	0.0000	0
2017/09/18	R202	01/02/2018	249.08	Call	Bond Future	456.7000		0.4567	623.2000	36.457	0	0	0
2017/09/18	R202	01/02/2018	249.08	Put	Bond Future	8,315.7600		8.3158	7,272.9300	(12.540)	0	0	0
2017/09/18	R202	01/02/2018	249.07	Put	Bond Future	8,307.0400		8.3070	7,264.5900	(12.549)	0	0	0
2017/09/18	R202	01/02/2018	249.06	Call	Bond Future	459.2600		0.4593	626.5100	36.417	0	0	0
2017/09/18	R202	03/05/2018	247.48	Put	Bond Future	4,498.4700		4.4985	3,810.3300	(15.297)	0	0	0
2017/09/18	R202	03/05/2018	247.47	Call	Bond Future	2,830.1700		2.8302	3,374.9600	19.249	0	0	0
2017/09/18	R202	03/05/2018			Bond Future	245.8075		245.8075	247.0399	0.501	0.0000	0.0000	0
2017/09/18	R202	03/05/2018	247.48	Call	Bond Future	2,825.9700		2.8260	3,370.2200	19.259	0	0	0
2017/09/18	R202	03/05/2018	247.47	Put	Bond Future	4,492.6700		4.4927	3,805.0700	(15.305)	0	0	0
2017/09/18	R202	03/05/2018	247.49	Call	Bond Future	2,821.7800		2.8218	3,365.4900	19.268	0	0	0
2017/09/18	R202	03/05/2018	247.49	Put	Bond Future	4,504.2800		4.5043	3,815.6000	(15.289)	0	0	0
2017/09/18	R204	02/11/2017	7.76	Put	Bond Future	1,597.1700		1.5972	1,528.2100	(4.318)	0	0	0
2017/09/18	R204	02/11/2017			Bond Future	6.7587		104.3439	6.7493	(0.139)	0.0000	0.0000	46,398
2017/09/18	R204	02/11/2017	7.75	Call	Bond Future	2,657.9300		2.6579	2,599.0100	(2.217)	0	0	0
2017/09/18	R204	02/11/2017	7.75	Put	Bond Future	1,601.7100		1.6017	1,532.7100	(4.308)	0	0	0
2017/09/18	R204	02/11/2017	7.76	Call	Bond Future	2,663.9600		2.6640	2,605.0800	(2.210)	0	0	0
2017/09/18	R204	02/11/2017	7.74	Call	Bond Future	2,651.9000		2.6519	2,592.9400	(2.223)	0	0	0
2017/09/18	R204	02/11/2017	7.74	Put	Bond Future	1,606.2600		1.6063	1,537.2200	(4.298)	0	0	0
2017/09/18	R204	01/02/2018	7.27	Call	Bond Future	3,572.7200		3.5727	3,542.4900	(0.846)	0	0	0
2017/09/18	R204	01/02/2018			Bond Future	6.5544		102.2252	6.5434	(0.168)	0.0000	0.0000	0
2017/09/18	R204	01/02/2018	7.25	Call	Bond Future	3,564.1500		3.5642	3,533.9000	(0.849)	0	0	0
2017/09/18	R204	01/02/2018	7.25	Put	Bond Future	2,980.4100		2.9804	2,940.8700	(1.327)	0	0	0
2017/09/18	R204	01/02/2018	7.27	Put	Bond Future	2,972.2700		2.9723	2,932.7500	(1.330)	0	0	0
2017/09/18	R204	01/02/2018	7.26	Call	Bond Future	3,568.4300		3.5684	3,538.2000	(0.847)	0	0	0
2017/09/18	R204	01/02/2018	7.26	Put	Bond Future	2,976.3300		2.9763	2,936.8100	(1.328)	0	0	0
2017/09/18	R204	03/05/2018	7.10	Put	Bond Future	4,302.1600		4.3022	4,267.8900	(0.797)	0	0	0
2017/09/18	R204	03/05/2018			Bond Future	6.1563		104.1283	6.1407	(0.254)	0.0000	0.0000	0
2017/09/18	R204	03/05/2018	7.09	Call	Bond Future	4,869.9500		4.8700	4,845.1900	(0.508)	0	0	0
2017/09/18	R204	03/05/2018	7.09	Put	Bond Future	4,305.1800		4.3052	4,270.9200	(0.796)	0	0	0
2017/09/18	R204	03/05/2018	7.10	Call	Bond Future	4,872.9500		4.8730	4,848.1800	(0.508)	0	0	0
2017/09/18	R204	03/05/2018	7.08	Call	Bond Future	4,866.9600		4.8670	4,842.1900	(0.509)	0	0	0
2017/09/18	R204	03/05/2018	7.08	Put	Bond Future	4,308.2100		4.3082	4,273.9400	(0.795)	0	0	0
2017/09/18	R207	02/11/2017	8.04	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/18	R207	02/11/2017	8.03	Call	Bond Future	1,946.8500		1.9469	1,988.0200	2.115	0	0	0
2017/09/18	R207	02/11/2017			Bond Future	7.0454		102.6590	7.0249	(0.292)	0.0000	0.0000	41,067
2017/09/18	R207	02/11/2017	8.04	Call	Bond Future	1,966.3800		1.9664	2,007.5500	2.094	0	0	0
2017/09/18	R207	02/11/2017	8.03	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/18	R207	02/11/2017	8.05	Call	Bond Future	1,985.9000		1.9859	2,027.0700	2.073	0	0	0
2017/09/18	R207	02/11/2017	8.05	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/09/18	R207	01/02/2018	7.61	Put	Bond Future	56.5100		0.0565	49.8100	(11.856)	0	0	0
2017/09/18	R207	01/02/2018	7.60	Call	Bond Future	1,151.4200		1.1514	1,185.5400	2.963	0	0	0
2017/09/18	R207	01/02/2018			Bond Future	6.9854		100.9062	6.9625	(0.328)	0.0000	0.0000	0
2017/09/18	R207	01/02/2018	7.61	Call	Bond Future	1,167.1400		1.1671	1,201.4300	2.938	0	0	0
2017/09/18	R207	01/02/2018	7.60	Put	Bond Future	58.4400		0.0584	51.5700	(11.756)	0	0	0
2017/09/18	R207	01/02/2018	7.62	Call	Bond Future	1,182.9100		1.1829	1,217.3800	2.914	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
2017/09/18	R207	01/02/2018	7.62	Put	Bond Future	54.6300	0.0546	48.1100	0.0481	(11.935)	0	0	0
2017/09/18	R207	03/05/2018	7.57	Call	Bond Future	1,143.3800	1.1434	1,176.1600	1.1762	2.867	0	0	0
2017/09/18	R207	03/05/2018	7.56	Put	Bond Future	110.3800	0.1104	101.2000	0.1012	(8.317)	0	0	0
2017/09/18	R207	03/05/2018			Bond Future	6.9081	102.7847	6.8816	102.8265	(0.384)	0.0000	0.0000	0
2017/09/18	R207	03/05/2018	7.58	Call	Bond Future	1,156.5800	1.1566	1,189.5200	1.1895	2.848	0	0	0
2017/09/18	R207	03/05/2018	7.58	Put	Bond Future	105.4400	0.1054	96.5800	0.0966	(8.403)	0	0	0
2017/09/18	R207	03/05/2018	7.57	Put	Bond Future	107.7800	0.1078	98.7600	0.0988	(8.369)	0	0	0
2017/09/18	R207	03/05/2018	7.56	Call	Bond Future	1,130.4400	1.1304	1,163.0600	1.1631	2.886	0	0	0
2017/09/18	R208	02/11/2017	8.19	Call	Bond Future	2,669.3700	2.6694	2,714.4300	2.7144	1.688	0	0	0
2017/09/18	R208	02/11/2017	8.18	Put	Bond Future	0.2300	0.0002	0.1300	0.0001	(43.478)	0	0	0
2017/09/18	R208	02/11/2017			Bond Future	7.2654	99.1681	7.2500	99.2132	(0.212)	0.0000	0.0000	32,186
2017/09/18	R208	02/11/2017	8.20	Call	Bond Future	2,697.7300	2.6977	2,742.8000	2.7428	1.671	0	0	0
2017/09/18	R208	02/11/2017	8.20	Put	Bond Future	0.1900	0.0002	0.1000	0.0001	(47.368)	0	0	0
2017/09/18	R208	02/11/2017	8.19	Put	Bond Future	0.2100	0.0002	0.1100	0.0001	(47.619)	0	0	0
2017/09/18	R208	02/11/2017	8.18	Call	Bond Future	2,640.9900	2.6410	2,686.0500	2.6861	1.706	0	0	0
2017/09/18	R208	01/02/2018	7.85	Put	Bond Future	129.8200	0.1298	119.0600	0.1191	(8.288)	0	0	0
2017/09/18	R208	01/02/2018			Bond Future	7.2512	100.9922	7.2348	101.0373	(0.226)	0.0000	0.0000	0
2017/09/18	R208	01/02/2018	7.84	Call	Bond Future	1,734.6100	1.7346	1,768.6600	1.7687	1.963	0	0	0
2017/09/18	R208	01/02/2018	7.84	Put	Bond Future	133.8000	0.1338	122.8000	0.1228	(8.221)	0	0	0
2017/09/18	R208	01/02/2018	7.85	Call	Bond Future	1,757.5400	1.7575	1,791.8300	1.7918	1.951	0	0	0
2017/09/18	R208	01/02/2018	7.83	Call	Bond Future	1,711.6200	1.7116	1,745.4400	1.7454	1.976	0	0	0
2017/09/18	R208	01/02/2018	7.83	Put	Bond Future	137.7300	0.1377	126.5000	0.1265	(8.154)	0	0	0
2017/09/18	R208	03/05/2018	7.77	Call	Bond Future	1,643.3300	1.6433	1,675.0400	1.6750	1.930	0	0	0
2017/09/18	R208	03/05/2018			Bond Future	7.2243	99.4712	7.2063	99.5172	(0.249)	0.0000	0.0000	0
2017/09/18	R208	03/05/2018	7.77	Put	Bond Future	261.8400	0.2618	247.6000	0.2476	(5.438)	0	0	0
2017/09/18	R208	03/05/2018	7.78	Call	Bond Future	1,662.9900	1.6630	1,694.9100	1.6949	1.919	0	0	0
2017/09/18	R208	03/05/2018	7.79	Put	Bond Future	251.0700	0.2511	237.2500	0.2373	(5.504)	0	0	0
2017/09/18	R208	03/05/2018	7.78	Put	Bond Future	256.4100	0.2564	242.3800	0.2424	(5.472)	0	0	0
2017/09/18	R208	03/05/2018	7.79	Call	Bond Future	1,682.7300	1.6827	1,714.8600	1.7149	1.909	0	0	0
2017/09/18	R209	02/11/2017	9.54	Call	Bond Future	1,739.6400	1.7396	1,801.9800	1.8020	3.584	0	0	0
2017/09/18	R209	02/11/2017	9.52	Put	Bond Future	1,138.7300	1.1387	1,021.2600	1.0213	(10.316)	0	0	0
2017/09/18	R209	02/11/2017	9.00	Put	Bond Future	3,464.7400	3.4647	3,292.6000	3.2926	(4.968)	0	0	0
2017/09/18	R209	02/11/2017	10.60	Put	Bond Future	25.2800	0.0253	17.7200	0.0177	(29.905)	0	0	1,300
2017/09/18	R209	02/11/2017	9.75	Call	Bond Future	2,644.1700	2.6442	2,739.1900	2.7392	3.594	0	0	0
2017/09/18	R209	02/11/2017	8.30	Put	Bond Future	8,463.2100	8.4632	8,285.4400	8.2854	(2.101)	0	0	0
2017/09/18	R209	02/11/2017	9.88	Put	Bond Future	396.0700	0.3961	333.0100	0.3330	(15.921)	0	0	1,350
2017/09/18	R209	02/11/2017			Bond Future	9.4426	73.0236	9.4167	73.2003	(0.274)	0.0000	0.0000	125,652
2017/09/18	R209	02/11/2017	9.54	Put	Bond Future	1,080.4000	1.0804	965.9900	0.9660	(10.590)	0	0	0
2017/09/18	R209	02/11/2017	9.52	Call	Bond Future	1,663.3400	1.6633	1,722.6200	1.7226	3.564	0	0	0
2017/09/18	R209	02/11/2017	10.00	Call	Bond Future	3,919.7000	3.9197	4,048.5400	4.0485	3.287	0	0	0
2017/09/18	R209	02/11/2017	10.00	Put	Bond Future	265.5400	0.2655	217.6300	0.2176	(18.042)	0	0	1,138
2017/09/18	R209	02/11/2017	9.53	Put	Bond Future	1,109.3400	1.1093	993.3900	0.9934	(10.452)	0	0	0
2017/09/18	R209	02/11/2017	9.00	Call	Bond Future	352.3900	0.3524	357.0000	0.3570	1.308	0	0	2,248
2017/09/18	R209	02/11/2017	10.60	Call	Bond Future	7,309.5300	7.3095	7,478.7200	7.4787	2.315	0	0	0
2017/09/18	R209	02/11/2017	9.75	Put	Bond Future	593.8100	0.5938	512.0800	0.5121	(13.764)	0	0	6,500
2017/09/18	R209	02/11/2017	8.30	Call	Bond Future	10.4500	0.0104	9.4300	0.0094	(9.761)	0	0	2,800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/18	R209	02/11/2017	9.88	Call	Bond Future	3,287.3700	3.2874	3,401.0600	3.4011	3.458	0	0	0
2017/09/18	R209	02/11/2017	9.53	Call	Bond Future	1,701.3100	1.7013	1,762.1100	1.7621	3.574	0	0	0
2017/09/18	R209	02/11/2017	9.58	Call	Bond Future	1,897.7900	1.8978	1,966.3100	1.9663	3.611	0	0	0
2017/09/18	R209	02/11/2017	9.58	Put	Bond Future	970.4100	0.9704	862.1800	0.8622	(11.153)	0	0	1,350
2017/09/18	R209	02/11/2017	9.33	Put	Bond Future	1,807.2700	1.8073	1,663.3300	1.6633	(7.964)	0	0	0
2017/09/18	R209	02/11/2017	9.33	Call	Bond Future	1,033.8200	1.0338	1,066.6300	1.0666	3.174	0	0	1,350
2017/09/18	R209	01/02/2018	10.10	Call	Bond Future	4,770.1400	4.7701	4,888.2600	4.8883	2.476	0	0	0
2017/09/18	R209	01/02/2018	9.73	Call	Bond Future	3,146.5500	3.1465	3,235.3600	3.2354	2.822	0	0	0
2017/09/18	R209	01/02/2018	9.71	Put	Bond Future	1,643.3100	1.6433	1,551.1600	1.5512	(5.608)	0	0	0
2017/09/18	R209	01/02/2018	9.72	Call	Bond Future	3,106.4500	3.1064	3,194.4200	3.1944	2.832	0	0	0
2017/09/18	R209	01/02/2018			Bond Future	9.4959	74.3669	9.4693	74.5461	(0.279)	0.0000	0.0000	0
2017/09/18	R209	01/02/2018	9.73	Put	Bond Future	1,592.6900	1.5927	1,502.2200	1.5022	(5.680)	0	0	0
2017/09/18	R209	01/02/2018	9.71	Call	Bond Future	3,066.4000	3.0664	3,153.5300	3.1535	2.841	0	0	0
2017/09/18	R209	01/02/2018	10.10	Put	Bond Future	860.9900	0.8610	799.8300	0.7998	(7.103)	0	0	3,000
2017/09/18	R209	01/02/2018	9.72	Put	Bond Future	1,617.9300	1.6179	1,526.6200	1.5266	(5.644)	0	0	0
2017/09/18	R209	01/02/2018	10.00	Call	Bond Future	4,306.8900	4.3069	4,417.5900	4.4176	2.570	0	0	0
2017/09/18	R209	01/02/2018	10.00	Put	Bond Future	1,022.5100	1.0225	953.9300	0.9539	(6.707)	0	0	7,500
2017/09/18	R209	03/05/2018	9.85	Put	Bond Future	2,197.0900	2.1971	2,109.3200	2.1093	(3.995)	0	0	0
2017/09/18	R209	03/05/2018			Bond Future	9.5482	72.6020	9.5209	72.7847	(0.286)	0.0000	0.0000	0
2017/09/18	R209	03/05/2018	9.85	Call	Bond Future	4,171.0400	4.1710	4,265.9600	4.2660	2.276	0	0	0
2017/09/18	R209	03/05/2018	9.86	Call	Bond Future	4,210.4400	4.2104	4,305.9700	4.3060	2.269	0	0	0
2017/09/18	R209	03/05/2018	9.86	Put	Bond Future	2,172.4800	2.1725	2,085.3200	2.0853	(4.012)	0	0	0
2017/09/18	R209	03/05/2018	9.84	Call	Bond Future	4,132.0000	4.1320	4,226.3100	4.2263	2.282	0	0	0
2017/09/18	R209	03/05/2018	9.84	Put	Bond Future	2,222.1500	2.2222	2,133.7700	2.1338	(3.977)	0	0	0
2017/09/18	R210	02/11/2017	192.08	Put	Bond Future	6,778.2900	6.7783	6,792.0400	6.7920	0.203	0	0	0
2017/09/18	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R210	02/11/2017			Bond Future	185.3017	185.3017	185.2880	185.2880	(0.007)	0.0000	0.0000	2,179
2017/09/18	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R210	02/11/2017	192.07	Put	Bond Future	6,768.2900	6.7683	6,782.0400	6.7820	0.203	0	0	0
2017/09/18	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R210	02/11/2017	192.09	Put	Bond Future	6,788.2900	6.7883	6,802.0400	6.8020	0.203	0	0	0
2017/09/18	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R210	01/02/2018			Bond Future	188.7763	188.7763	188.7609	188.7609	(0.008)	0.0000	0.0000	0
2017/09/18	R210	01/02/2018	192.36	Put	Bond Future	3,583.6600	3.5837	3,599.1300	3.5991	0.432	0	0	0
2017/09/18	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R210	01/02/2018	192.38	Put	Bond Future	3,603.6600	3.6037	3,619.1300	3.6191	0.429	0	0	0
2017/09/18	R210	01/02/2018	192.37	Put	Bond Future	3,593.6600	3.5937	3,609.1300	3.6091	0.430	0	0	0
2017/09/18	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R210	03/05/2018	191.44	Put	Bond Future	1,496.7800	1.4968	1,512.5700	1.5126	1.055	0	0	0
2017/09/18	R210	03/05/2018			Bond Future	189.9432	189.9432	189.9274	189.9274	(0.008)	0.0000	0.0000	0
2017/09/18	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R210	03/05/2018	191.46	Put	Bond Future	1,516.7800	1.5168	1,532.5700	1.5326	1.041	0	0	0
2017/09/18	R210	03/05/2018	191.45	Put	Bond Future	1,506.7800	1.5068	1,522.5700	1.5226	1.048	0	0	0
2017/09/18	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/09/18	R212	02/11/2017			Bond Future	151.1502	151.1502	151.1999	151.1999	0.033	0.0000	0.0000	4,057
2017/09/18	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R212	02/11/2017	152.40	Put	Bond Future	1,249.8400	1.2498	1,200.1300	1.2001	(3.977)	0	0	0
2017/09/18	R212	02/11/2017	152.42	Put	Bond Future	1,269.8400	1.2698	1,220.1300	1.2201	(3.915)	0	0	0
2017/09/18	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R212	02/11/2017	152.41	Put	Bond Future	1,259.8400	1.2598	1,210.1300	1.2101	(3.946)	0	0	0
2017/09/18	R212	01/02/2018	154.71	Put	Bond Future	2,763.8700	2.7639	2,714.4100	2.7144	(1.790)	0	0	0
2017/09/18	R212	01/02/2018			Bond Future	151.9461	151.9461	151.9956	151.9956	0.033	0.0000	0.0000	0
2017/09/18	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R212	01/02/2018	154.70	Put	Bond Future	2,753.8700	2.7539	2,704.4100	2.7044	(1.796)	0	0	0
2017/09/18	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R212	01/02/2018	154.69	Put	Bond Future	2,743.8700	2.7439	2,694.4100	2.6944	(1.803)	0	0	0
2017/09/18	R212	03/05/2018	154.30	Call	Bond Future	535.2600	0.5353	585.7200	0.5857	9.427	0	0	0
2017/09/18	R212	03/05/2018			Bond Future	154.8353	154.8353	154.8857	154.8857	0.033	0.0000	0.0000	0
2017/09/18	R212	03/05/2018	154.28	Call	Bond Future	555.2600	0.5553	605.7200	0.6057	9.088	0	0	0
2017/09/18	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R212	03/05/2018	154.29	Call	Bond Future	545.2600	0.5453	595.7200	0.5957	9.254	0	0	0
2017/09/18	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/09/18	R213	02/11/2017	9.36	Put	Bond Future	649.9300	0.6499	582.3000	0.5823	(10.406)	0	0	0
2017/09/18	R213	02/11/2017			Bond Future	9.1081	85.2229	9.0923	85.3298	(0.173)	0.0000	0.0000	62,290
2017/09/18	R213	02/11/2017	9.35	Call	Bond Future	2,283.8000	2.2838	2,321.9300	2.3219	1.670	0	0	0
2017/09/18	R213	02/11/2017	9.35	Put	Bond Future	669.9100	0.6699	601.1700	0.6012	(10.261)	0	0	0
2017/09/18	R213	02/11/2017	9.36	Call	Bond Future	2,329.6200	2.3296	2,368.8600	2.3689	1.684	0	0	0
2017/09/18	R213	02/11/2017	9.34	Call	Bond Future	2,238.3900	2.2384	2,275.4200	2.2754	1.654	0	0	0
2017/09/18	R213	02/11/2017	9.34	Put	Bond Future	690.3700	0.6904	620.5300	0.6205	(10.116)	0	0	0
2017/09/18	R213	01/02/2018	9.42	Call	Bond Future	3,121.6700	3.1217	3,168.3000	3.1683	1.494	0	0	0
2017/09/18	R213	01/02/2018	9.41	Put	Bond Future	1,451.5600	1.4516	1,389.6000	1.3896	(4.269)	0	0	0
2017/09/18	R213	01/02/2018			Bond Future	9.1623	86.7905	9.1461	86.8985	(0.177)	0.0000	0.0000	0
2017/09/18	R213	01/02/2018	9.43	Call	Bond Future	3,162.9600	3.1630	3,210.1400	3.2101	1.492	0	0	0
2017/09/18	R213	01/02/2018	9.43	Put	Bond Future	1,404.0500	1.4041	1,343.2000	1.3432	(4.334)	0	0	0
2017/09/18	R213	01/02/2018	9.42	Put	Bond Future	1,427.5400	1.4275	1,366.1400	1.3661	(4.301)	0	0	0
2017/09/18	R213	01/02/2018	9.41	Call	Bond Future	3,080.8300	3.0808	3,126.9000	3.1269	1.495	0	0	0
2017/09/18	R213	03/05/2018	9.57	Put	Bond Future	1,914.5000	1.9145	1,857.0700	1.8571	(3.000)	0	0	0
2017/09/18	R213	03/05/2018	9.56	Call	Bond Future	4,185.6600	4.1857	4,237.8900	4.2379	1.248	0	0	0
2017/09/18	R213	03/05/2018			Bond Future	9.2118	84.8568	9.1951	84.9669	(0.182)	0.0000	0.0000	0
2017/09/18	R213	03/05/2018	9.57	Call	Bond Future	4,225.7600	4.2258	4,278.3900	4.2784	1.245	0	0	0
2017/09/18	R213	03/05/2018	9.56	Put	Bond Future	1,937.7300	1.9377	1,879.9000	1.8799	(2.984)	0	0	0
2017/09/18	R213	03/05/2018	9.58	Call	Bond Future	4,266.2600	4.2663	4,319.2900	4.3193	1.243	0	0	0
2017/09/18	R213	03/05/2018	9.58	Put	Bond Future	1,891.7500	1.8918	1,834.7200	1.8347	(3.015)	0	0	0
2017/09/18	R214	02/11/2017	9.60	Call	Bond Future	1,353.5300	1.3535	1,396.9500	1.3969	3.208	0	0	0
2017/09/18	R214	02/11/2017			Bond Future	9.6348	72.2951	9.6088	72.4779	(0.269)	0.0000	0.0000	43,682
2017/09/18	R214	02/11/2017	9.60	Put	Bond Future	1,598.7200	1.5987	1,459.3300	1.4593	(8.719)	0	0	0
2017/09/18	R214	02/11/2017	9.58	Call	Bond Future	1,287.7300	1.2877	1,328.4200	1.3284	3.160	0	0	0
2017/09/18	R214	02/11/2017	9.58	Put	Bond Future	1,674.5300	1.6745	1,532.4100	1.5324	(8.487)	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
2017/09/18	R214	02/11/2017	9.59	Put	Bond Future	1,636.3300	1.6363	1,495.5600	1.4956	(8.603)	0	0	0
2017/09/18	R214	02/11/2017	9.59	Call	Bond Future	1,320.3900	1.3204	1,362.4300	1.3624	3.184	0	0	0
2017/09/18	R214	01/02/2018	9.84	Call	Bond Future	2,927.7600	2.9278	3,011.7600	3.0118	2.869	0	0	0
2017/09/18	R214	01/02/2018			Bond Future	9.6921	73.6249	9.6655	73.8104	(0.275)	0.0000	0.0000	0
2017/09/18	R214	01/02/2018	9.82	Call	Bond Future	2,850.1100	2.8501	2,932.3700	2.9324	2.886	0	0	0
2017/09/18	R214	01/02/2018	9.82	Put	Bond Future	1,969.3700	1.9694	1,866.1100	1.8661	(5.243)	0	0	0
2017/09/18	R214	01/02/2018	9.84	Put	Bond Future	1,910.8900	1.9109	1,809.3700	1.8094	(5.313)	0	0	0
2017/09/18	R214	01/02/2018	9.83	Call	Bond Future	2,888.8200	2.8888	2,971.9400	2.9719	2.877	0	0	0
2017/09/18	R214	01/02/2018	9.83	Put	Bond Future	1,939.9600	1.9400	1,837.5600	1.8376	(5.278)	0	0	0
2017/09/18	R214	03/05/2018	9.99	Put	Bond Future	2,461.3400	2.4613	2,366.6700	2.3667	(3.846)	0	0	0
2017/09/18	R214	03/05/2018			Bond Future	9.7452	71.6996	9.7179	71.8886	(0.281)	0.0000	0.0000	0
2017/09/18	R214	03/05/2018	9.98	Call	Bond Future	4,076.9400	4.0769	4,170.6100	4.1706	2.298	0	0	0
2017/09/18	R214	03/05/2018	9.98	Put	Bond Future	2,488.5300	2.4885	2,393.2300	2.3932	(3.830)	0	0	0
2017/09/18	R214	03/05/2018	9.99	Call	Bond Future	4,116.1100	4.1161	4,210.4100	4.2104	2.291	0	0	0
2017/09/18	R214	03/05/2018	9.97	Call	Bond Future	4,038.1400	4.0381	4,131.1800	4.1312	2.304	0	0	0
2017/09/18	R214	03/05/2018	9.97	Put	Bond Future	2,516.2000	2.5162	2,420.2700	2.4203	(3.812)	0	0	0
2017/09/18	R248	02/11/2017	9.65	Call	Bond Future	1,568.9800	1.5690	1,636.2200	1.6362	4.286	0	0	0
2017/09/18	R248	02/11/2017	9.66	Put	Bond Future	2,245.8500	2.2459	2,038.2800	2.0383	(9.242)	0	0	0
2017/09/18	R248	02/11/2017			Bond Future	9.7312	92.1018	9.7002	92.3786	(0.319)	0.0000	0.0000	85,554
2017/09/18	R248	02/11/2017	9.65	Put	Bond Future	2,296.1100	2.2961	2,086.5600	2.0866	(9.126)	0	0	0
2017/09/18	R248	02/11/2017	9.66	Call	Bond Future	1,608.7800	1.6088	1,678.0000	1.6780	4.303	0	0	0
2017/09/18	R248	02/11/2017	9.64	Call	Bond Future	1,529.7700	1.5298	1,595.0600	1.5951	4.268	0	0	0
2017/09/18	R248	02/11/2017	9.64	Put	Bond Future	2,347.1200	2.3471	2,135.6200	2.1356	(9.011)	0	0	0
2017/09/18	R248	01/02/2018	9.90	Put	Bond Future	2,710.3500	2.7104	2,555.9000	2.5559	(5.699)	0	0	0
2017/09/18	R248	01/02/2018	9.89	Call	Bond Future	3,606.7900	3.6068	3,732.1600	3.7322	3.476	0	0	0
2017/09/18	R248	01/02/2018			Bond Future	9.7915	93.7960	9.7596	94.0770	(0.326)	0.0000	0.0000	170
2017/09/18	R248	01/02/2018	9.90	Call	Bond Future	3,654.4400	3.6544	3,781.0700	3.7811	3.465	0	0	0
2017/09/18	R248	01/02/2018	9.89	Put	Bond Future	2,749.0000	2.7490	2,593.2900	2.5933	(5.664)	0	0	0
2017/09/18	R248	01/02/2018	9.91	Call	Bond Future	3,702.3800	3.7024	3,830.2600	3.8303	3.454	0	0	0
2017/09/18	R248	01/02/2018	9.91	Put	Bond Future	2,672.1500	2.6721	2,518.9500	2.5190	(5.733)	0	0	0
2017/09/18	R248	03/05/2018	10.06	Call	Bond Future	5,209.8800	5.2099	5,353.2900	5.3533	2.753	0	0	0
2017/09/18	R248	03/05/2018	10.05	Put	Bond Future	3,431.7900	3.4318	3,287.9500	3.2880	(4.191)	0	0	0
2017/09/18	R248	03/05/2018			Bond Future	9.8475	91.1053	9.8147	91.3916	(0.334)	0.0000	0.0000	0
2017/09/18	R248	03/05/2018	10.07	Call	Bond Future	5,258.1400	5.2581	5,402.4600	5.4025	2.745	0	0	0
2017/09/18	R248	03/05/2018	10.07	Put	Bond Future	3,360.7500	3.3607	3,218.7300	3.2187	(4.226)	0	0	0
2017/09/18	R248	03/05/2018	10.06	Put	Bond Future	3,396.2500	3.3963	3,253.3200	3.2533	(4.208)	0	0	0
2017/09/18	R248	03/05/2018	10.05	Call	Bond Future	5,161.5200	5.1615	5,304.0200	5.3040	2.761	0	0	0

Total

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