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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/10/2017 TO 02/10/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2025	02/11/2017			Bond Future	130.4011	130.4011	130.3950	130.3950	(0.005)	0.0000	0.0000	914
2017-10-02	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2025	02/11/2017	132.96	Put	Bond Future	2,558.8600	2.5589	2,565.0200	2.5650	0.241	0	0	0
2017-10-02	2025	02/11/2017	132.98	Put	Bond Future	2,578.8600	2.5789	2,585.0200	2.5850	0.239	0	0	0
2017-10-02	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2025	02/11/2017	132.97	Put	Bond Future	2,568.8600	2.5689	2,575.0200	2.5750	0.240	0	0	0
2017-10-02	2025	01/02/2018	133.89	Put	Bond Future	2,383.8000	2.3838	2,391.5400	2.3915	0.325	0	0	0
2017-10-02	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2025	01/02/2018			Bond Future	131.5062	131.5062	131.4985	131.4985	(0.006)	0.0000	0.0000	0
2017-10-02	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2025	01/02/2018	133.88	Put	Bond Future	2,373.8000	2.3738	2,381.5400	2.3815	0.326	0	0	0
2017-10-02	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2025	01/02/2018	133.90	Put	Bond Future	2,393.8000	2.3938	2,401.5400	2.4015	0.323	0	0	0
2017-10-02	2025	03/05/2018	133.21	Call	Bond Future	791.5100	0.7915	784.0400	0.7840	(0.944)	0	0	0
2017-10-02	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2025	03/05/2018			Bond Future	134.0015	134.0015	133.9940	133.9940	(0.006)	0.0000	0.0000	0
2017-10-02	2025	03/05/2018	133.22	Call	Bond Future	781.5100	0.7815	774.0400	0.7740	(0.956)	0	0	0
2017-10-02	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2025	03/05/2018	133.20	Call	Bond Future	801.5100	0.8015	794.0400	0.7940	(0.932)	0	0	0
2017-10-02	2029	02/11/2017			Bond Future	99.9561	99.9561	99.5446	99.5446	(0.412)	0.0000	0.0000	1,370
2017-10-02	2029	01/02/2018			Bond Future	101.8286	101.8286	101.4082	101.4082	(0.413)	0.0000	0.0000	0
2017-10-02	2029	03/05/2018			Bond Future	102.7437	102.7437	102.3157	102.3157	(0.417)	0.0000	0.0000	0
2017-10-02	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2030	02/11/2017	9.34	Call	Bond Future	1,459.5200	1.4595	1,116.5600	1.1166	(23.498)	0	0	0
2017-10-02	2030	02/11/2017			Bond Future	9.1252	93.9396	9.1752	93.5966	0.549	0.0000	0.0000	59,172
2017-10-02	2030	02/11/2017	9.35	Call	Bond Future	1,526.6800	1.5267	1,183.7200	1.1837	(22.464)	0	0	0
2017-10-02	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2030	02/11/2017	9.36	Call	Bond Future	1,593.7600	1.5938	1,250.8000	1.2508	(21.519)	0	0	0
2017-10-02	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2030	01/02/2018			Bond Future	9.1798	91.6617	9.2317	91.3117	0.566	0.0000	0.0000	0
2017-10-02	2030	01/02/2018	9.38	Call	Bond Future	1,339.4300	1.3394	989.4800	0.9895	(26.127)	0	0	0
2017-10-02	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2030	01/02/2018	9.39	Call	Bond Future	1,405.6300	1.4056	1,055.6800	1.0557	(24.896)	0	0	0
2017-10-02	2030	01/02/2018	9.37	Call	Bond Future	1,273.1700	1.2732	923.2200	0.9232	(27.487)	0	0	0
2017-10-02	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2030	03/05/2018	9.51	Call	Bond Future	1,785.4000	1.7854	1,428.7400	1.4287	(19.976)	0	0	0
2017-10-02	2030	03/05/2018			Bond Future	9.2378	93.3663	9.2916	93.0097	0.582	0.0000	0.0000	0

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2017-10-02	2030	03/05/2018	9.49	Call	Bond Future	1,655.8300	1.6558	1,299.1700	1.2992	(21.540)	0	0	0
2017-10-02	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2030	03/05/2018	9.50	Call	Bond Future	1,720.6500	1.7206	1,363.9900	1.3640	(20.728)	0	0	0
2017-10-02	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2032	02/11/2017	9.49	Put	Bond Future	805.5500	0.8056	879.7900	0.8798	9.216	0	0	0
2017-10-02	2032	02/11/2017	9.48	Call	Bond Future	1,727.0200	1.7270	1,475.5000	1.4755	(14.564)	0	0	0
2017-10-02	2032	02/11/2017			Bond Future	9.3573	92.1849	9.4022	91.8564	0.480	0.0000	0.0000	32,988
2017-10-02	2032	02/11/2017	9.49	Call	Bond Future	1,771.8000	1.7718	1,517.5700	1.5176	(14.349)	0	0	0
2017-10-02	2032	02/11/2017	9.48	Put	Bond Future	833.0400	0.8330	909.9900	0.9100	9.237	0	0	0
2017-10-02	2032	02/11/2017	9.50	Call	Bond Future	1,817.1800	1.8172	1,560.2900	1.5603	(14.137)	0	0	0
2017-10-02	2032	02/11/2017	9.50	Put	Bond Future	778.7300	0.7787	850.3100	0.8503	9.192	0	0	0
2017-10-02	2032	01/02/2018	9.20	Call	Bond Future	1,581.9000	1.5819	1,424.7100	1.4247	(9.937)	0	0	7,500
2017-10-02	2032	01/02/2018	9.45	Put	Bond Future	2,191.9600	2.1920	2,326.1400	2.3261	6.121	0	0	0
2017-10-02	2032	01/02/2018	9.40	Put	Bond Future	2,367.3200	2.3673	2,510.0000	2.5100	6.027	0	0	0
2017-10-02	2032	01/02/2018	9.56	Call	Bond Future	2,863.0000	2.8630	2,643.9300	2.6439	(7.652)	0	0	0
2017-10-02	2032	01/02/2018	9.55	Put	Bond Future	1,871.1200	1.8711	1,988.9100	1.9889	6.295	0	0	0
2017-10-02	2032	01/02/2018			Bond Future	9.4175	93.8796	9.4640	93.5443	0.494	0.0000	0.0000	0
2017-10-02	2032	01/02/2018	9.30	Put	Bond Future	2,748.4700	2.7485	2,908.6900	2.9087	5.829	0	0	0
2017-10-02	2032	01/02/2018	9.30	Call	Bond Future	1,893.3000	1.8933	1,718.2500	1.7182	(9.246)	0	0	7,800
2017-10-02	2032	01/02/2018	9.57	Call	Bond Future	2,904.5300	2.9045	2,683.8900	2.6839	(7.596)	0	0	0
2017-10-02	2032	01/02/2018	9.57	Put	Bond Future	1,811.6100	1.8116	1,926.2400	1.9262	6.328	0	0	0
2017-10-02	2032	01/02/2018	9.20	Put	Bond Future	3,173.8400	3.1738	3,351.9200	3.3519	5.611	0	0	0
2017-10-02	2032	01/02/2018	9.45	Call	Bond Future	2,426.4000	2.4264	2,225.3100	2.2253	(8.288)	0	0	750
2017-10-02	2032	01/02/2018	9.40	Call	Bond Future	2,240.6100	2.2406	2,048.0200	2.0480	(8.595)	0	0	6,800
2017-10-02	2032	01/02/2018	9.56	Put	Bond Future	1,841.1800	1.8412	1,957.3800	1.9574	6.311	0	0	0
2017-10-02	2032	01/02/2018	9.55	Call	Bond Future	2,821.7600	2.8218	2,604.2800	2.6043	(7.707)	0	0	0
2017-10-02	2032	03/05/2018	9.70	Call	Bond Future	3,960.6100	3.9606	3,738.3800	3.7384	(5.611)	0	0	0
2017-10-02	2032	03/05/2018	9.71	Put	Bond Future	2,364.1500	2.3641	2,482.4000	2.4824	5.002	0	0	0
2017-10-02	2032	03/05/2018			Bond Future	9.4771	91.4687	9.5252	91.1271	0.507	0.0000	0.0000	0
2017-10-02	2032	03/05/2018	9.70	Put	Bond Future	2,392.2200	2.3922	2,511.6300	2.5116	4.992	0	0	0
2017-10-02	2032	03/05/2018	9.71	Call	Bond Future	4,002.0000	4.0020	3,778.6100	3.7786	(5.582)	0	0	0
2017-10-02	2032	03/05/2018	9.72	Call	Bond Future	4,043.3100	4.0433	3,818.7700	3.8188	(5.553)	0	0	0
2017-10-02	2032	03/05/2018	9.72	Put	Bond Future	2,336.0700	2.3361	2,453.1700	2.4532	5.013	0	0	0
2017-10-02	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2033	02/11/2017	110.07	Put	Bond Future	4,835.8500	4.8358	4,840.5300	4.8405	0.097	0	0	0
2017-10-02	2033	02/11/2017			Bond Future	105.2342	105.2342	105.2295	105.2295	(0.004)	0.0000	0.0000	5,234
2017-10-02	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2033	02/11/2017	110.09	Put	Bond Future	4,855.8500	4.8558	4,860.5300	4.8605	0.096	0	0	0
2017-10-02	2033	02/11/2017	110.08	Put	Bond Future	4,845.8500	4.8458	4,850.5300	4.8505	0.097	0	0	0
2017-10-02	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2033	01/02/2018			Bond Future	107.2054	107.2054	107.1995	107.1995	(0.006)	0.0000	0.0000	0
2017-10-02	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2033	01/02/2018	109.64	Put	Bond Future	2,434.5700	2.4346	2,440.4800	2.4405	0.243	0	0	0
2017-10-02	2033	01/02/2018	109.66	Put	Bond Future	2,454.5700	2.4546	2,460.4800	2.4605	0.241	0	0	0

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2017-10-02	2033	01/02/2018	109.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2033	01/02/2018	109.65	Put	Bond Future	2,444.5700		2.4446	2,450.4800	2.4505	0.242	0	0	0
2017-10-02	2033	03/05/2018	107.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2033	03/05/2018			Bond Future	108.1530		108.1530	108.1473	108.1473	(0.005)	0.0000	0.0000	0
2017-10-02	2033	03/05/2018	107.70	Call	Bond Future	452.9500		0.4530	447.2800	0.4473	(1.252)	0	0	0
2017-10-02	2033	03/05/2018	107.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2033	03/05/2018	107.71	Call	Bond Future	442.9500		0.4430	437.2800	0.4373	(1.280)	0	0	0
2017-10-02	2033	03/05/2018	107.69	Call	Bond Future	462.9500		0.4630	457.2800	0.4573	(1.225)	0	0	0
2017-10-02	2033	03/05/2018	107.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2037	02/11/2017	9.67	Put	Bond Future	1,427.8300		1.4278	1,519.4100	1.5194	6.414	0	0	0
2017-10-02	2037	02/11/2017			Bond Future	9.6574		92.2310	9.6972	91.9139	0.412	0.0000	0.0000	54,588
2017-10-02	2037	02/11/2017	9.66	Call	Bond Future	1,487.9800		1.4880	1,265.2100	1.2652	(14.971)	0	0	0
2017-10-02	2037	02/11/2017	9.66	Put	Bond Future	1,467.2900		1.4673	1,561.6900	1.5617	6.434	0	0	0
2017-10-02	2037	02/11/2017	9.67	Call	Bond Future	1,528.3200		1.5283	1,302.7300	1.3027	(14.761)	0	0	0
2017-10-02	2037	02/11/2017	9.65	Call	Bond Future	1,448.1500		1.4481	1,228.2500	1.2283	(15.185)	0	0	0
2017-10-02	2037	02/11/2017	9.65	Put	Bond Future	1,507.3800		1.5074	1,604.6500	1.6047	6.453	0	0	0
2017-10-02	2037	01/02/2018	9.82	Put	Bond Future	2,229.2500		2.2293	2,342.5500	2.3425	5.082	0	0	0
2017-10-02	2037	01/02/2018			Bond Future	9.7182		89.6714	9.7594	89.3476	0.423	0.0000	0.0000	160
2017-10-02	2037	01/02/2018	9.82	Call	Bond Future	3,026.6800		3.0267	2,816.2400	2.8162	(6.953)	0	0	0
2017-10-02	2037	01/02/2018	9.81	Put	Bond Future	2,263.8600		2.2639	2,378.6600	2.3787	5.071	0	0	0
2017-10-02	2037	01/02/2018	9.83	Call	Bond Future	3,070.0300		3.0700	2,858.0900	2.8581	(6.904)	0	0	0
2017-10-02	2037	01/02/2018	9.83	Put	Bond Future	2,194.8500		2.1949	2,306.6500	2.3066	5.094	0	0	0
2017-10-02	2037	01/02/2018	9.81	Call	Bond Future	2,983.4300		2.9834	2,774.4900	2.7745	(7.003)	0	0	0
2017-10-02	2037	03/05/2018	9.99	Call	Bond Future	4,437.4300		4.4374	4,220.5100	4.2205	(4.888)	0	0	0
2017-10-02	2037	03/05/2018	9.97	Put	Bond Future	2,901.2300		2.9012	3,016.2800	3.0163	3.966	0	0	0
2017-10-02	2037	03/05/2018			Bond Future	9.7817		91.3390	9.8242	91.0092	0.434	0.0000	0.0000	0
2017-10-02	2037	03/05/2018	9.99	Put	Bond Future	2,837.2800		2.8373	2,950.1900	2.9502	3.980	0	0	0
2017-10-02	2037	03/05/2018	9.97	Call	Bond Future	4,349.6500		4.3496	4,134.8700	4.1349	(4.938)	0	0	0
2017-10-02	2037	03/05/2018	9.98	Put	Bond Future	2,869.2500		2.8693	2,983.2200	2.9832	3.972	0	0	0
2017-10-02	2037	03/05/2018	9.98	Call	Bond Future	4,393.5900		4.3936	4,177.7300	4.1777	(4.913)	0	0	0
2017-10-02	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2038	02/11/2017			Bond Future	128.7339		128.7339	128.7281	128.7281	(0.004)	0.0000	0.0000	19,719
2017-10-02	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2038	02/11/2017	136.82	Put	Bond Future	8,086.1100		8.0861	8,091.8700	8.0919	0.071	0	0	0
2017-10-02	2038	02/11/2017	136.80	Put	Bond Future	8,066.1100		8.0661	8,071.8700	8.0719	0.071	0	0	0
2017-10-02	2038	02/11/2017	136.81	Put	Bond Future	8,076.1100		8.0761	8,081.8700	8.0819	0.071	0	0	0
2017-10-02	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2038	01/02/2018	136.95	Put	Bond Future	7,309.5500		7.3096	7,316.7800	7.3168	0.099	0	0	0
2017-10-02	2038	01/02/2018			Bond Future	129.6405		129.6405	129.6332	129.6332	(0.006)	0.0000	0.0000	0
2017-10-02	2038	01/02/2018	136.94	Put	Bond Future	7,299.5500		7.2996	7,306.7800	7.3068	0.099	0	0	0
2017-10-02	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2038	01/02/2018	136.93	Put	Bond Future	7,289.5500		7.2896	7,296.7800	7.2968	0.099	0	0	0
2017-10-02	2038	03/05/2018	132.28	Put	Bond Future	179.6100		0.1796	186.6400	0.1866	3.914	0	0	0
2017-10-02	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
2017-10-02	2038	03/05/2018			Bond Future	132.1004		132.1004	132.0934	132.0934	(0.005)	0.0000	0.0000	0
2017-10-02	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2038	03/05/2018	132.27	Put	Bond Future	169.6100		0.1696	176.6400	0.1766	4.145	0	0	0
2017-10-02	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2038	03/05/2018	132.29	Put	Bond Future	189.6100		0.1896	196.6400	0.1966	3.708	0	0	0
2017-10-02	2040	02/11/2017	9.67	Put	Bond Future	2,134.6500		2.1347	2,242.6800	2.2427	5.061	0	0	0
2017-10-02	2040	02/11/2017			Bond Future	9.7830		95.3479	9.8178	95.0539	0.355	0.0000	0.0000	17,446
2017-10-02	2040	02/11/2017	9.66	Call	Bond Future	1,132.9200		1.1329	949.8900	0.9499	(16.156)	0	0	0
2017-10-02	2040	02/11/2017	9.66	Put	Bond Future	2,186.5100		2.1865	2,297.4700	2.2975	5.075	0	0	0
2017-10-02	2040	02/11/2017	9.67	Call	Bond Future	1,167.4000		1.1674	981.4400	0.9814	(15.929)	0	0	0
2017-10-02	2040	02/11/2017	9.65	Call	Bond Future	1,099.0000		1.0990	918.9100	0.9189	(16.387)	0	0	0
2017-10-02	2040	02/11/2017	9.65	Put	Bond Future	2,239.0600		2.2391	2,352.9600	2.3530	5.087	0	0	0
2017-10-02	2040	01/02/2018	9.89	Call	Bond Future	3,047.6500		3.0476	2,854.8800	2.8549	(6.325)	0	0	0
2017-10-02	2040	01/02/2018			Bond Future	9.8456		92.5952	9.8815	92.2952	0.365	0.0000	0.0000	0
2017-10-02	2040	01/02/2018	9.87	Call	Bond Future	2,960.5300		2.9605	2,770.5500	2.7706	(6.417)	0	0	0
2017-10-02	2040	01/02/2018	9.87	Put	Bond Future	2,756.6800		2.7567	2,866.7500	2.8668	3.993	0	0	0
2017-10-02	2040	01/02/2018	9.88	Put	Bond Future	2,716.7500		2.7168	2,825.4200	2.8254	4.000	0	0	0
2017-10-02	2040	01/02/2018	9.89	Put	Bond Future	2,677.0500		2.6770	2,784.3300	2.7843	4.007	0	0	0
2017-10-02	2040	01/02/2018	9.88	Call	Bond Future	3,004.0400		3.0040	2,812.6600	2.8127	(6.371)	0	0	0
2017-10-02	2040	03/05/2018	10.08	Put	Bond Future	3,273.3000		3.2733	3,377.5500	3.3775	3.185	0	0	0
2017-10-02	2040	03/05/2018			Bond Future	9.9108		94.3173	9.9479	94.0114	0.374	0.0000	0.0000	0
2017-10-02	2040	03/05/2018	10.07	Call	Bond Future	4,610.9400		4.6109	4,410.2800	4.4103	(4.352)	0	0	0
2017-10-02	2040	03/05/2018	10.07	Put	Bond Future	3,308.4600		3.3085	3,413.6800	3.4137	3.180	0	0	0
2017-10-02	2040	03/05/2018	10.08	Call	Bond Future	4,656.6100		4.6566	4,454.9800	4.4550	(4.330)	0	0	0
2017-10-02	2040	03/05/2018	10.06	Call	Bond Future	4,565.4600		4.5655	4,365.7800	4.3658	(4.374)	0	0	0
2017-10-02	2040	03/05/2018	10.06	Put	Bond Future	3,343.9200		3.3439	3,450.1200	3.4501	3.176	0	0	0
2017-10-02	2044	02/11/2017	9.68	Call	Bond Future	1,215.9800		1.2160	1,024.7300	1.0247	(15.728)	0	0	0
2017-10-02	2044	02/11/2017			Bond Future	9.7871		92.5955	9.8219	92.2972	0.355	0.0000	0.0000	26,425
2017-10-02	2044	02/11/2017	9.66	Call	Bond Future	1,145.5800		1.1456	960.2400	0.9602	(16.179)	0	0	0
2017-10-02	2044	02/11/2017	9.66	Put	Bond Future	2,251.1900		2.2512	2,364.1500	2.3641	5.018	0	0	0
2017-10-02	2044	02/11/2017	9.68	Put	Bond Future	2,146.1100		2.1461	2,253.1600	2.2532	4.988	0	0	0
2017-10-02	2044	02/11/2017	9.67	Call	Bond Future	1,180.4400		1.1804	992.1400	0.9921	(15.952)	0	0	0
2017-10-02	2044	02/11/2017	9.67	Put	Bond Future	2,198.2400		2.1982	2,308.2400	2.3082	5.004	0	0	0
2017-10-02	2044	01/02/2018	9.90	Put	Bond Future	2,696.0600		2.6961	2,803.3900	2.8034	3.981	0	0	0
2017-10-02	2044	01/02/2018	9.89	Call	Bond Future	3,100.0900		3.1001	2,904.2400	2.9042	(6.318)	0	0	0
2017-10-02	2044	01/02/2018			Bond Future	9.8471		89.9175	9.8829	89.6129	0.365	0.0000	0.0000	0
2017-10-02	2044	01/02/2018	9.90	Call	Bond Future	3,144.6900		3.1447	2,947.4400	2.9474	(6.272)	0	0	0
2017-10-02	2044	01/02/2018	9.89	Put	Bond Future	2,735.9000		2.7359	2,844.6300	2.8446	3.974	0	0	0
2017-10-02	2044	01/02/2018	9.91	Call	Bond Future	3,189.8100		3.1898	2,991.1600	2.9912	(6.228)	0	0	0
2017-10-02	2044	01/02/2018	9.91	Put	Bond Future	2,656.8900		2.6569	2,762.8200	2.7628	3.987	0	0	0
2017-10-02	2044	03/05/2018	10.10	Call	Bond Future	4,841.8600		4.8419	4,634.8400	4.6348	(4.276)	0	0	0
2017-10-02	2044	03/05/2018	10.09	Put	Bond Future	3,297.8100		3.2978	3,402.0800	3.4021	3.162	0	0	0
2017-10-02	2044	03/05/2018			Bond Future	9.9094		91.5897	9.9464	91.2793	0.373	0.0000	0.0000	0
2017-10-02	2044	03/05/2018	10.11	Call	Bond Future	4,888.5500		4.8886	4,680.5700	4.6806	(4.254)	0	0	0
2017-10-02	2044	03/05/2018	10.11	Put	Bond Future	3,227.7900		3.2278	3,330.1300	3.3301	3.171	0	0	0
2017-10-02	2044	03/05/2018	10.10	Put	Bond Future	3,262.6400		3.2626	3,365.9400	3.3659	3.166	0	0	0

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2017-10-02	2044	03/05/2018	10.09	Call	Bond Future	4,795.3700	4.7954	4,589.3200	4.5893	(4.297)	0	0	0
2017-10-02	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2046	02/11/2017	136.30	Put	Bond Future	12,213.4500	12.2135	11,967.5900	11.9676	(2.013)	0	0	0
2017-10-02	2046	02/11/2017			Bond Future	124.0866	124.0866	124.3324	124.3324	0.198	0.0000	0.0000	21,292
2017-10-02	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2046	02/11/2017	136.32	Put	Bond Future	12,233.4500	12.2335	11,987.5900	11.9876	(2.010)	0	0	0
2017-10-02	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2046	02/11/2017	136.31	Put	Bond Future	12,223.4500	12.2235	11,977.5900	11.9776	(2.011)	0	0	0
2017-10-02	2046	01/02/2018	132.92	Put	Bond Future	6,508.9200	6.5089	6,259.8600	6.2599	(3.826)	0	0	0
2017-10-02	2046	01/02/2018			Bond Future	126.4111	126.4111	126.6601	126.6601	0.197	0.0000	0.0000	0
2017-10-02	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2046	01/02/2018	132.91	Put	Bond Future	6,498.9200	6.4989	6,249.8600	6.2499	(3.832)	0	0	0
2017-10-02	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2046	01/02/2018	132.90	Put	Bond Future	6,488.9200	6.4889	6,239.8600	6.2399	(3.838)	0	0	0
2017-10-02	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2046	03/05/2018			Bond Future	127.2117	127.2117	127.4659	127.4659	0.200	0.0000	0.0000	0
2017-10-02	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2046	03/05/2018	127.93	Put	Bond Future	718.3500	0.7183	464.1400	0.4641	(35.388)	0	0	0
2017-10-02	2046	03/05/2018	127.95	Put	Bond Future	738.3500	0.7383	484.1400	0.4841	(34.429)	0	0	0
2017-10-02	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2046	03/05/2018	127.94	Put	Bond Future	728.3500	0.7283	474.1400	0.4741	(34.902)	0	0	0
2017-10-02	2050	02/11/2017	144.66	Put	Bond Future	12,201.5200	12.2015	11,912.0800	11.9121	(2.372)	0	0	0
2017-10-02	2050	02/11/2017	144.67	Put	Bond Future	12,211.5200	12.2115	11,922.0800	11.9221	(2.370)	0	0	0
2017-10-02	2050	02/11/2017			Bond Future	132.4585	132.4585	132.7479	132.7479	0.219	0.0000	0.0000	22,612
2017-10-02	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2050	02/11/2017	144.65	Put	Bond Future	12,191.5200	12.1915	11,902.0800	11.9021	(2.374)	0	0	0
2017-10-02	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2050	01/02/2018	140.23	Put	Bond Future	6,963.4200	6.9634	6,670.0700	6.6701	(4.213)	0	0	0
2017-10-02	2050	01/02/2018			Bond Future	133.2666	133.2666	133.5599	133.5599	0.220	0.0000	0.0000	0
2017-10-02	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2050	01/02/2018	140.25	Put	Bond Future	6,983.4200	6.9834	6,690.0700	6.6901	(4.201)	0	0	0
2017-10-02	2050	01/02/2018	140.24	Put	Bond Future	6,973.4200	6.9734	6,680.0700	6.6801	(4.207)	0	0	0
2017-10-02	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2050	03/05/2018	135.61	Call	Bond Future	185.3300	0.1853	484.7200	0.4847	161.544	0	0	0
2017-10-02	2050	03/05/2018			Bond Future	135.7953	135.7953	136.0947	136.0947	0.220	0.0000	0.0000	0
2017-10-02	2050	03/05/2018	135.62	Call	Bond Future	175.3300	0.1753	474.7200	0.4747	170.758	0	0	0
2017-10-02	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	2050	03/05/2018	135.63	Call	Bond Future	165.3300	0.1653	464.7200	0.4647	181.086	0	0	0
2017-10-02	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-10-02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	AL37	02/11/2017			Index Future	558.6160	558.6160	557.5450	557.5450	(0.192)	0.0000	0.0000	0
2017-10-02	AL37	01/02/2018			Index Future	568.8850	568.8850	567.7910	567.7910	(0.192)	0.0000	0.0000	0
2017-10-02	AL37	03/05/2018			Index Future	579.4670	579.4670	578.3520	578.3520	(0.192)	0.0000	0.0000	0
2017-10-02	AL7T	02/11/2017			Index Future	643.8030	643.8030	641.9690	641.9690	(0.285)	0.0000	0.0000	0
2017-10-02	AL7T	01/02/2018			Index Future	655.6380	655.6380	653.7660	653.7660	(0.286)	0.0000	0.0000	0
2017-10-02	AL7T	03/05/2018			Index Future	667.8340	667.8340	665.9270	665.9270	(0.286)	0.0000	0.0000	0
2017-10-02	ALBI	02/11/2017			Index Future	578.9470	578.9470	577.2890	577.2890	(0.286)	0.0000	0.0000	776
2017-10-02	ALBI	01/02/2018			Index Future	589.5900	589.5900	587.8980	587.8980	(0.287)	0.0000	0.0000	0
2017-10-02	ALBI	03/05/2018			Index Future	600.5570	600.5570	598.8330	598.8330	(0.287)	0.0000	0.0000	0
2017-10-02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-10-02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-10-02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	EL28	02/11/2017			Bond Future	127.6057	127.6057	127.6024	127.6024	(0.003)	0.0000	0.0000	0
2017-10-02	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	EL28	02/11/2017	133.87	Put	Bond Future	6,264.2900	6.2643	6,267.6400	6.2676	0.053	0	0	0
2017-10-02	EL28	02/11/2017	133.89	Put	Bond Future	6,284.2900	6.2843	6,287.6400	6.2876	0.053	0	0	0
2017-10-02	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	EL28	02/11/2017	133.88	Put	Bond Future	6,274.2900	6.2743	6,277.6400	6.2776	0.053	0	0	0
2017-10-02	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-02	EL28	01/02/2018			Bond Future	129.9961		129.9913		(0.004)	0.0000	0.0000	0
2017-10-02	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	EL28	01/02/2018	132.29	Put	Bond Future	2,293.8500	2.2938	2,298.6700	2.2987	0.210	0	0	0
2017-10-02	EL28	01/02/2018	132.31	Put	Bond Future	2,313.8500	2.3138	2,318.6700	2.3187	0.208	0	0	0
2017-10-02	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	EL28	01/02/2018	132.30	Put	Bond Future	2,303.8500	2.3038	2,308.6700	2.3087	0.209	0	0	0
2017-10-02	EL28	03/05/2018	133.20	Put	Bond Future	737.1400	0.7371	741.6700	0.7417	0.615	0	0	0
2017-10-02	EL28	03/05/2018			Bond Future	132.4629	132.4629	132.4583	132.4583	(0.003)	0.0000	0.0000	0
2017-10-02	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	EL28	03/05/2018	133.19	Put	Bond Future	727.1400	0.7271	731.6700	0.7317	0.623	0	0	0
2017-10-02	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	EL28	03/05/2018	133.18	Put	Bond Future	717.1400	0.7171	721.6700	0.7217	0.632	0	0	0
2017-10-02	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	ES33	02/11/2017	10.66	Put	Bond Future	355.9600	0.3560	597.6900	0.5977	67.909	0	0	0
2017-10-02	ES33	02/11/2017			Bond Future	10.7177	76.7915	10.7571	76.5498	0.368	0.0000	0.0000	9,466
2017-10-02	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	ES33	02/11/2017	10.68	Put	Bond Future	232.3200	0.2323	474.0500	0.4741	104.050	0	0	0
2017-10-02	ES33	02/11/2017	10.67	Put	Bond Future	294.1000	0.2941	535.8300	0.5358	82.193	0	0	0
2017-10-02	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	ES33	01/02/2018	10.99	Call	Bond Future	1,009.7300	1.0097	762.9700	0.7630	(24.438)	0	0	0
2017-10-02	ES33	01/02/2018			Bond Future	10.8213	78.2032	10.8622	77.9565	0.378	0.0000	0.0000	0
2017-10-02	ES33	01/02/2018	11.00	Call	Bond Future	1,068.9600	1.0690	822.2000	0.8222	(23.084)	0	0	0
2017-10-02	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	ES33	01/02/2018	11.01	Call	Bond Future	1,128.1100	1.1281	881.3500	0.8814	(21.874)	0	0	0
2017-10-02	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	ES33	03/05/2018	11.22	Call	Bond Future	1,738.2700	1.7383	1,486.8100	1.4868	(14.466)	0	0	0
2017-10-02	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	ES33	03/05/2018			Bond Future	10.9228	75.8663	10.9651	75.6148	0.388	0.0000	0.0000	0
2017-10-02	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	ES33	03/05/2018	11.20	Call	Bond Future	1,623.2000	1.6232	1,371.7400	1.3717	(15.492)	0	0	0
2017-10-02	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	ES33	03/05/2018	11.21	Call	Bond Future	1,680.7700	1.6808	1,429.3100	1.4293	(14.961)	0	0	0
2017-10-02	ES42	02/11/2017			Bond Future	10.9876	79.3098	11.0208	79.0810	0.302	0.0000	0.0000	7,957
2017-10-02	ES42	01/02/2018			Bond Future	11.0885	80.7677	11.1229	80.5342	0.311	0.0000	0.0000	0
2017-10-02	ES42	03/05/2018			Bond Future	11.1923	78.0087	11.2280	77.7707	0.319	0.0000	0.0000	0
2017-10-02	GOVI	02/11/2017	572.45	Call	GOVI	51,160.0000	5.1160	34,310.0000	3.4310	(32.936)	0	0	0
2017-10-02	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	GOVI	02/11/2017			GOVI	577.5660	577.5660	575.8810	575.8810	(0.292)	0.0000	0.0000	672
2017-10-02	GOVI	02/11/2017	572.46	Call	GOVI	51,060.0000	5.1060	34,210.0000	3.4210	(33.000)	0	0	0
2017-10-02	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	GOVI	02/11/2017	572.44	Call	GOVI	51,260.0000	5.1260	34,410.0000	3.4410	(32.872)	0	0	0
2017-10-02	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	
2017-10-02	GOVI	01/02/2018			GOVI	588.1840		588.1840	586.4640	586.4640	(0.292)	0.0000	0.0000	0
2017-10-02	GOVI	01/02/2018	581.03	Call	GOVI	71,540.0000	7.1540	54,340.0000	5.4340	(24.042)	0	0	0	
2017-10-02	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-02	GOVI	01/02/2018	581.04	Call	GOVI	71,440.0000	7.1440	54,240.0000	5.4240	(24.076)	0	0	0	
2017-10-02	GOVI	01/02/2018	581.02	Call	GOVI	71,640.0000	7.1640	54,440.0000	5.4440	(24.009)	0	0	0	
2017-10-02	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-02	GOVI	03/05/2018	590.27	Call	GOVI	88,550.0000	8.8550	71,030.0000	7.1030	(19.785)	0	0	0	
2017-10-02	GOVI	03/05/2018	590.29	Call	GOVI	88,350.0000	8.8350	70,830.0000	7.0830	(19.830)	0	0	0	
2017-10-02	GOVI	03/05/2018			GOVI	599.1250	599.1250	597.3730	597.3730	(0.292)	0.0000	0.0000	0	
2017-10-02	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-02	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-02	GOVI	03/05/2018	590.28	Call	GOVI	88,450.0000	8.8450	70,930.0000	7.0930	(19.808)	0	0	0	
2017-10-02	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0	
2017-10-02	IGOV	02/11/2017			Index Future	250.9210	250.9210	250.9580	250.9580	0.015	0.0000	0.0000	1,167	
2017-10-02	IGOV	01/02/2018			Index Future	255.6210	255.6210	255.6560	255.6560	0.014	0.0000	0.0000	0	
2017-10-02	IGOV	03/05/2018			Index Future	260.4720	260.4720	260.5080	260.5080	0.014	0.0000	0.0000	0	
2017-10-02	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0	
2017-10-02	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0	
2017-10-02	IS01	15/03/2018			Interest Rate Swap	99.6678	99.6678	99.6678	99.6678	0.000	0.0000	0.0000	0	
2017-10-02	IS01	21/06/2018			Interest Rate Swap	99.7653	99.7653	99.7688	99.7688	0.003	0.0000	0.0000	0	
2017-10-02	IS01	20/09/2018			Interest Rate Swap	99.8572	99.8572	99.8654	99.8654	0.008	0.0000	0.0000	0	
2017-10-02	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2017-10-02	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0	
2017-10-02	IS02	16/03/2018			Interest Rate Swap	98.9530	98.9530	98.9526	98.9526	0.000	0.0000	0.0000	0	
2017-10-02	IS02	15/06/2018			Interest Rate Swap	98.4581	98.4581	98.4611	98.4611	0.003	0.0000	0.0000	0	
2017-10-02	IS02	21/09/2018			Interest Rate Swap	98.3250	98.3250	98.3333	98.3333	0.008	0.0000	0.0000	0	
2017-10-02	IS02	21/12/2018			Interest Rate Swap	98.6500	98.6500	98.6700	98.6700	0.020	0.0000	0.0000	0	
2017-10-02	IS02	15/03/2019			Interest Rate Swap	98.9970	98.9970	99.0169	99.0169	0.020	0.0000	0.0000	0	
2017-10-02	IS02	21/06/2019			Interest Rate Swap	99.3283	99.3283	99.3565	99.3565	0.028	0.0000	0.0000	0	
2017-10-02	IS02	20/09/2019			Interest Rate Swap	99.6863	99.6863	99.7156	99.7156	0.029	0.0000	0.0000	0	
2017-10-02	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2017-10-02	IS05	17/12/2020			Interest Rate Swap	95.7297	95.7297	95.8114	95.8114	0.085	0.0000	0.0000	0	
2017-10-02	IS05	16/03/2021			Interest Rate Swap	94.9388	94.9388	95.0235	95.0235	0.089	0.0000	0.0000	0	
2017-10-02	IS05	15/06/2021			Interest Rate Swap	94.1140	94.1140	94.2020	94.2020	0.094	0.0000	0.0000	0	
2017-10-02	IS05	21/09/2021			Interest Rate Swap	94.2642	94.2642	94.3570	94.3570	0.098	0.0000	0.0000	0	
2017-10-02	IS05	21/12/2021			Interest Rate Swap	96.4359	96.4359	96.5362	96.5362	0.104	0.0000	0.0000	51	
2017-10-02	IS05	15/03/2022			Interest Rate Swap	96.5511	96.5511	96.6609	96.6609	0.114	0.0000	0.0000	0	
2017-10-02	IS05	21/06/2022			Interest Rate Swap	97.7166	97.7166	97.8364	97.8364	0.123	0.0000	0.0000	0	
2017-10-02	IS05	20/09/2022			Interest Rate Swap	99.9078	99.9078	100.0350	100.0350	0.127	0.0000	0.0000	0	
2017-10-02	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-02	IS10	17/12/2025			Interest Rate Swap	94.5630	94.5630	94.7439	94.7439	0.191	0.0000	0.0000	0
2017-10-02	IS10	16/03/2026			Interest Rate Swap	91.5734	91.5734	91.7606	91.7606	0.204	0.0000	0.0000	0
2017-10-02	IS10	15/06/2026			Interest Rate Swap	90.3217	90.3217	90.5138	90.5138	0.213	0.0000	0.0000	0
2017-10-02	IS10	21/09/2026			Interest Rate Swap	92.4861	92.4861	92.6805	92.6805	0.210	0.0000	0.0000	0
2017-10-02	IS10	21/12/2026			Interest Rate Swap	96.2765	96.2765	96.4730	96.4730	0.204	0.0000	0.0000	0
2017-10-02	IS10	15/03/2027			Interest Rate Swap	94.8494	94.8494	95.0543	95.0543	0.216	0.0000	0.0000	0
2017-10-02	IS10	21/06/2027			Interest Rate Swap	96.9200	96.9200	97.1296	97.1296	0.216	0.0000	0.0000	0
2017-10-02	IS10	20/09/2027			Interest Rate Swap	100.6543	100.6543	100.8650	100.8650	0.209	0.0000	0.0000	0
2017-10-02	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-10-02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-10-02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-10-02	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017-10-02	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017-10-02	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-10-02	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017-10-02	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017-10-02	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017-10-02	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017-10-02	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-02	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-10-02	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017-10-02	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-10-02	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-10-02	R023	02/11/2017	8.56	Call	Bond Future	2,760.9000	2.7609	2,546.6200	2.5466	(7.761)	0	0	0
2017-10-02	R023	02/11/2017			Bond Future	7.9022	100.7881	7.9530	100.5724	0.642	0.0000	0.0000	56,990
2017-10-02	R023	02/11/2017	8.56	Put	Bond Future	9.2700	0.0093	10.6900	0.0107	15.318	0	0	0
2017-10-02	R023	02/11/2017	8.58	Put	Bond Future	7.8600	0.0079	9.0100	0.0090	14.631	0	0	0
2017-10-02	R023	02/11/2017	8.57	Call	Bond Future	2,801.2800	2.8013	2,586.8600	2.5869	(7.654)	0	0	0
2017-10-02	R023	02/11/2017	8.57	Put	Bond Future	8.5500	0.0086	9.8300	0.0098	14.971	0	0	0
2017-10-02	R023	02/11/2017	8.58	Call	Bond Future	2,841.6800	2.8417	2,627.1300	2.6271	(7.550)	0	0	0
2017-10-02	R023	01/02/2018	8.33	Put	Bond Future	463.6400	0.4636	515.3700	0.5154	11.157	0	0	0
2017-10-02	R023	01/02/2018			Bond Future	7.9340	102.6409	7.9881	102.4205	0.681	0.0000	0.0000	0
2017-10-02	R023	01/02/2018	8.32	Call	Bond Future	2,035.4600	2.0355	1,867.7300	1.8677	(8.240)	0	0	0
2017-10-02	R023	01/02/2018	8.32	Put	Bond Future	474.2200	0.4742	526.9500	0.5270	11.119	0	0	0
2017-10-02	R023	01/02/2018	8.33	Call	Bond Future	2,064.9300	2.0649	1,896.2000	1.8962	(8.171)	0	0	0
2017-10-02	R023	01/02/2018	8.31	Call	Bond Future	2,006.3600	2.0064	1,839.6700	1.8397	(8.308)	0	0	0
2017-10-02	R023	01/02/2018	8.31	Put	Bond Future	485.1900	0.4852	538.9600	0.5390	11.082	0	0	0
2017-10-02	R023	03/05/2018	8.27	Call	Bond Future	2,052.1500	2.0522	1,900.7200	1.9007	(7.379)	0	0	0
2017-10-02	R023	03/05/2018			Bond Future	7.9572	100.6203	8.0146	100.3956	0.722	0.0000	0.0000	0
2017-10-02	R023	03/05/2018	8.27	Put	Bond Future	836.1000	0.8361	909.3800	0.9094	8.765	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-02	R023	03/05/2018	8.28	Call	Bond Future	2,077.5100	2.0775	1,925.1700	1.9252	(7.333)	0	0	0
2017-10-02	R023	03/05/2018	8.29	Put	Bond Future	810.1300	0.8101	881.5900	0.8816	8.821	0	0	0
2017-10-02	R023	03/05/2018	8.28	Put	Bond Future	822.8900	0.8229	895.2600	0.8953	8.795	0	0	0
2017-10-02	R023	03/05/2018	8.29	Call	Bond Future	2,103.3000	2.1033	1,950.0500	1.9500	(7.286)	0	0	0
2017-10-02	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R035	02/11/2017			Bond Future	9.5437	96.0312	9.5835	95.7123	0.417	0.0000	0.0000	37,540
2017-10-02	R035	02/11/2017	9.60	Call	Bond Future	450.9300	0.4509	131.9500	0.1320	(70.738)	0	0	0
2017-10-02	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R035	02/11/2017	9.61	Call	Bond Future	530.6700	0.5307	211.6900	0.2117	(60.109)	0	0	0
2017-10-02	R035	02/11/2017	9.59	Call	Bond Future	371.0900	0.3711	52.1100	0.0521	(85.958)	0	0	0
2017-10-02	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R035	01/02/2018	9.75	Call	Bond Future	1,115.5600	1.1156	789.9200	0.7899	(29.191)	0	0	0
2017-10-02	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R035	01/02/2018			Bond Future	9.6080	97.7967	9.6492	97.4710	0.429	0.0000	0.0000	0
2017-10-02	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R035	01/02/2018	9.73	Call	Bond Future	959.6600	0.9597	634.0200	0.6340	(33.933)	0	0	0
2017-10-02	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R035	01/02/2018	9.74	Call	Bond Future	1,037.6600	1.0377	712.0200	0.7120	(31.382)	0	0	0
2017-10-02	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R035	03/05/2018			Bond Future	9.6679	95.1154	9.7104	94.7836	0.440	0.0000	0.0000	0
2017-10-02	R035	03/05/2018	9.90	Call	Bond Future	1,790.3100	1.7903	1,458.4700	1.4585	(18.535)	0	0	0
2017-10-02	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R035	03/05/2018	9.91	Call	Bond Future	1,866.2700	1.8663	1,534.4300	1.5344	(17.781)	0	0	0
2017-10-02	R035	03/05/2018	9.89	Call	Bond Future	1,714.2600	1.7143	1,382.4200	1.3824	(19.358)	0	0	0
2017-10-02	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R186	02/11/2017	8.89	Put	Bond Future	313.7300	0.3137	352.3100	0.3523	12.297	0	0	0
2017-10-02	R186	02/11/2017	8.88	Call	Bond Future	2,404.4400	2.4044	2,107.0200	2.1070	(12.370)	0	0	0
2017-10-02	R186	02/11/2017	8.75	Put	Bond Future	552.2600	0.5523	622.7900	0.6228	12.771	0	0	0
2017-10-02	R186	02/11/2017			Bond Future	8.5677	116.0274	8.6180	115.6895	0.587	0.0000	0.0000	135,593
2017-10-02	R186	02/11/2017	8.75	Call	Bond Future	1,771.0100	1.7710	1,503.6700	1.5037	(15.095)	0	0	0
2017-10-02	R186	02/11/2017	8.89	Call	Bond Future	2,456.4000	2.4564	2,157.1100	2.1571	(12.184)	0	0	0
2017-10-02	R186	02/11/2017	8.88	Put	Bond Future	327.4200	0.3274	367.8700	0.3679	12.354	0	0	0
2017-10-02	R186	02/11/2017	8.90	Call	Bond Future	2,508.7800	2.5088	2,207.6800	2.2077	(12.002)	0	0	0
2017-10-02	R186	02/11/2017	8.90	Put	Bond Future	300.5100	0.3005	337.2800	0.3373	12.236	0	0	0
2017-10-02	R186	02/11/2017	8.60	Call	Bond Future	1,160.3500	1.1603	940.2300	0.9402	(18.970)	0	0	0
2017-10-02	R186	02/11/2017	8.60	Put	Bond Future	943.0100	0.9430	1,060.7600	1.0608	12.487	0	0	3,750
2017-10-02	R186	02/11/2017	9.00	Call	Bond Future	3,053.2200	3.0532	2,737.2300	2.7372	(10.349)	0	0	0
2017-10-02	R186	02/11/2017	9.00	Put	Bond Future	191.7800	0.1918	213.6600	0.2137	11.409	0	0	5,000
2017-10-02	R186	01/02/2018	9.00	Call	Bond Future	3,437.0100	3.4370	3,177.3500	3.1774	(7.555)	0	0	0
2017-10-02	R186	01/02/2018	9.25	Call	Bond Future	4,638.1300	4.6381	4,347.0600	4.3471	(6.276)	0	0	0
2017-10-02	R186	01/02/2018	8.50	Put	Bond Future	2,297.0500	2.2971	2,471.4500	2.4715	7.592	0	0	0
2017-10-02	R186	01/02/2018	8.96	Call	Bond Future	3,258.3600	3.2584	3,004.6600	3.0047	(7.786)	0	0	0
2017-10-02	R186	01/02/2018			Bond Future	8.6151	112.8605	8.6677	112.5155	0.610	0.0000	0.0000	198
2017-10-02	R186	01/02/2018	7.75	Put	Bond Future	6,114.0400	6.1140	6,415.4400	6.4154	4.930	0	0	0
2017-10-02	R186	01/02/2018	7.75	Call	Bond Future	229.7400	0.2297	186.0900	0.1861	(19.000)	0	0	1,460
2017-10-02	R186	01/02/2018	8.50	Call	Bond Future	1,536.9800	1.5370	1,366.3300	1.3663	(11.103)	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-02	R186	01/02/2018	9.00	Put	Bond Future	943.9100	0.9439	1,029.3000	1.0293	9.046	0	0	6,200
2017-10-02	R186	01/02/2018	8.75	Put	Bond Future	1,509.4400	1.5094	1,635.8300	1.6358	8.373	0	0	820
2017-10-02	R186	01/02/2018	9.25	Put	Bond Future	565.2300	0.5652	619.2100	0.6192	9.550	0	0	820
2017-10-02	R186	01/02/2018	8.97	Call	Bond Future	3,302.5200	3.3025	3,047.3100	3.0473	(7.728)	0	0	0
2017-10-02	R186	01/02/2018	8.96	Put	Bond Future	1,020.8900	1.0209	1,112.2400	1.1122	8.948	0	0	0
2017-10-02	R186	01/02/2018	8.75	Call	Bond Future	2,391.7800	2.3918	2,173.1200	2.1731	(9.142)	0	0	0
2017-10-02	R186	01/02/2018	8.97	Put	Bond Future	1,001.0700	1.0011	1,090.9100	1.0909	8.974	0	0	0
2017-10-02	R186	01/02/2018	8.98	Call	Bond Future	3,347.1800	3.3472	3,090.4700	3.0905	(7.669)	0	0	0
2017-10-02	R186	01/02/2018	8.98	Put	Bond Future	981.7900	0.9818	1,070.1300	1.0701	8.998	0	0	0
2017-10-02	R186	03/05/2018	8.91	Put	Bond Future	1,906.0300	1.9060	2,030.3900	2.0304	6.525	0	0	0
2017-10-02	R186	03/05/2018	8.92	Call	Bond Future	3,516.0600	3.5161	3,287.5200	3.2875	(6.500)	0	0	0
2017-10-02	R186	03/05/2018			Bond Future	8.6627	114.9595	8.7176	114.6079	0.634	0.0000	0.0000	0
2017-10-02	R186	03/05/2018	8.93	Call	Bond Future	3,555.1400	3.5551	3,325.3300	3.3253	(6.464)	0	0	0
2017-10-02	R186	03/05/2018	8.93	Put	Bond Future	1,857.8200	1.8578	1,979.6500	1.9797	6.558	0	0	0
2017-10-02	R186	03/05/2018	8.91	Call	Bond Future	3,477.5300	3.4775	3,250.2500	3.2502	(6.536)	0	0	0
2017-10-02	R186	03/05/2018	8.92	Put	Bond Future	1,881.6300	1.8816	2,004.7300	2.0047	6.542	0	0	0
2017-10-02	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R197	02/11/2017	305.15	Put	Bond Future	3,789.7600	3.7898	3,804.2500	3.8043	0.382	0	0	0
2017-10-02	R197	02/11/2017			Bond Future	301.3602	301.3602	301.3458	301.3458	(0.005)	0.0000	0.0000	2,350
2017-10-02	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R197	02/11/2017	305.17	Put	Bond Future	3,809.7600	3.8098	3,824.2500	3.8243	0.380	0	0	0
2017-10-02	R197	02/11/2017	305.16	Put	Bond Future	3,799.7600	3.7998	3,814.2500	3.8143	0.381	0	0	0
2017-10-02	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R197	01/02/2018	301.68	Put	Bond Future	1,648.2700	1.6483	1,666.1300	1.6661	1.084	0	0	0
2017-10-02	R197	01/02/2018			Bond Future	300.0317	300.0317	300.0139	300.0139	(0.006)	0.0000	0.0000	0
2017-10-02	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R197	01/02/2018	301.67	Put	Bond Future	1,638.2700	1.6383	1,656.1300	1.6561	1.090	0	0	0
2017-10-02	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R197	01/02/2018	301.66	Put	Bond Future	1,628.2700	1.6283	1,646.1300	1.6461	1.097	0	0	0
2017-10-02	R197	03/05/2018	304.46	Call	Bond Future	1,264.8400	1.2648	1,247.3900	1.2474	(1.380)	0	0	0
2017-10-02	R197	03/05/2018			Bond Future	305.7248	305.7248	305.7074	305.7074	(0.006)	0.0000	0.0000	0
2017-10-02	R197	03/05/2018	304.44	Call	Bond Future	1,284.8400	1.2848	1,267.3900	1.2674	(1.358)	0	0	0
2017-10-02	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R197	03/05/2018	304.45	Call	Bond Future	1,274.8400	1.2748	1,257.3900	1.2574	(1.369)	0	0	0
2017-10-02	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R202	02/11/2017	253.89	Call	Bond Future	0.3000	0.0003	0.1500	0.0002	(50.000)	0	0	0
2017-10-02	R202	02/11/2017			Bond Future	242.4706	242.4706	242.4597	242.4597	(0.004)	0.0000	0.0000	28,667
2017-10-02	R202	02/11/2017	253.89	Put	Bond Future	11,419.7400	11.4197	11,430.4300	11.4304	0.094	0	0	0
2017-10-02	R202	02/11/2017	253.90	Call	Bond Future	0.2900	0.0003	0.1500	0.0002	(48.276)	0	0	0
2017-10-02	R202	02/11/2017	253.91	Put	Bond Future	11,439.7300	11.4397	11,450.4200	11.4504	0.093	0	0	0
2017-10-02	R202	02/11/2017	253.90	Put	Bond Future	11,429.7300	11.4297	11,440.4300	11.4404	0.094	0	0	0
2017-10-02	R202	02/11/2017	253.91	Call	Bond Future	0.2900	0.0003	0.1400	0.0001	(51.724)	0	0	0
2017-10-02	R202	01/02/2018	249.07	Call	Bond Future	707.6200	0.7076	683.1500	0.6831	(3.458)	0	0	0
2017-10-02	R202	01/02/2018	249.06	Put	Bond Future	6,460.8800	6.4609	6,449.9200	6.4499	(0.170)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-02	R202	01/02/2018			Bond Future	243.3086		243.3086	243.2951	(0.006)	0.0000	0.0000	0
2017-10-02	R202	01/02/2018	249.08	Call	Bond Future	705.7300	0.7057	681.3000	0.6813	(3.462)	0	0	0
2017-10-02	R202	01/02/2018	249.08	Put	Bond Future	6,477.0900	6.4771	6,466.2100	6.4662	(0.168)	0	0	0
2017-10-02	R202	01/02/2018	249.07	Put	Bond Future	6,468.9800	6.4690	6,458.0600	6.4581	(0.169)	0	0	0
2017-10-02	R202	01/02/2018	249.06	Call	Bond Future	709.5200	0.7095	685.0100	0.6850	(3.454)	0	0	0
2017-10-02	R202	03/05/2018	247.48	Put	Bond Future	3,270.9100	3.2709	3,252.8400	3.2528	(0.552)	0	0	0
2017-10-02	R202	03/05/2018	247.47	Call	Bond Future	3,721.4400	3.7214	3,690.2300	3.6902	(0.839)	0	0	0
2017-10-02	R202	03/05/2018			Bond Future	247.9254	247.9254	247.9123	247.9123	(0.005)	0.0000	0.0000	0
2017-10-02	R202	03/05/2018	247.48	Call	Bond Future	3,716.3000	3.7163	3,685.1000	3.6851	(0.840)	0	0	0
2017-10-02	R202	03/05/2018	247.47	Put	Bond Future	3,266.0500	3.2661	3,247.9700	3.2480	(0.554)	0	0	0
2017-10-02	R202	03/05/2018	247.49	Call	Bond Future	3,711.1700	3.7112	3,679.9800	3.6800	(0.840)	0	0	0
2017-10-02	R202	03/05/2018	247.49	Put	Bond Future	3,275.7800	3.2758	3,257.7200	3.2577	(0.551)	0	0	0
2017-10-02	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R204	02/11/2017			Bond Future	6.9106	104.1810	6.9500	104.1389	0.570	0.0000	0.0000	43,887
2017-10-02	R204	02/11/2017	7.75	Call	Bond Future	893.3200	0.8933	851.1700	0.8512	(4.718)	0	0	0
2017-10-02	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R204	02/11/2017	7.76	Call	Bond Future	903.8900	0.9039	861.7400	0.8617	(4.663)	0	0	0
2017-10-02	R204	02/11/2017	7.74	Call	Bond Future	882.7400	0.8827	840.5900	0.8406	(4.775)	0	0	0
2017-10-02	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R204	01/02/2018	7.27	Call	Bond Future	460.6100	0.4606	422.1800	0.4222	(8.343)	0	0	0
2017-10-02	R204	01/02/2018			Bond Future	6.7528	102.0582	6.8048	102.0145	0.770	0.0000	0.0000	0
2017-10-02	R204	01/02/2018	7.25	Call	Bond Future	445.9800	0.4460	407.9200	0.4079	(8.534)	0	0	0
2017-10-02	R204	01/02/2018	7.25	Put	Bond Future	29.2300	0.0292	34.9100	0.0349	19.432	0	0	0
2017-10-02	R204	01/02/2018	7.27	Put	Bond Future	27.1500	0.0271	32.4600	0.0325	19.558	0	0	0
2017-10-02	R204	01/02/2018	7.26	Call	Bond Future	453.2800	0.4533	415.0400	0.4150	(8.436)	0	0	0
2017-10-02	R204	01/02/2018	7.26	Put	Bond Future	28.1700	0.0282	33.6700	0.0337	19.524	0	0	0
2017-10-02	R204	03/05/2018	7.10	Put	Bond Future	30.9900	0.0310	37.7200	0.0377	21.717	0	0	0
2017-10-02	R204	03/05/2018			Bond Future	6.4395	103.9564	6.5133	103.9117	1.147	0.0000	0.0000	0
2017-10-02	R204	03/05/2018	7.09	Call	Bond Future	424.6100	0.4246	386.7600	0.3868	(8.914)	0	0	0
2017-10-02	R204	03/05/2018	7.09	Put	Bond Future	31.7300	0.0317	38.6100	0.0386	21.683	0	0	0
2017-10-02	R204	03/05/2018	7.10	Call	Bond Future	429.8900	0.4299	391.8900	0.3919	(8.839)	0	0	0
2017-10-02	R204	03/05/2018	7.08	Call	Bond Future	419.3500	0.4194	381.6500	0.3816	(8.990)	0	0	0
2017-10-02	R204	03/05/2018	7.08	Put	Bond Future	32.4900	0.0325	39.5200	0.0395	21.637	0	0	0
2017-10-02	R207	02/11/2017	8.04	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2017-10-02	R207	02/11/2017	8.03	Call	Bond Future	1,535.1100	1.5351	1,430.4400	1.4304	(6.818)	0	0	0
2017-10-02	R207	02/11/2017			Bond Future	7.2516	102.2472	7.3042	102.1425	0.725	0.0000	0.0000	41,044
2017-10-02	R207	02/11/2017	8.04	Call	Bond Future	1,554.6300	1.5546	1,449.9700	1.4500	(6.732)	0	0	0
2017-10-02	R207	02/11/2017	8.03	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017-10-02	R207	02/11/2017	8.05	Call	Bond Future	1,574.1500	1.5741	1,469.4800	1.4695	(6.649)	0	0	0
2017-10-02	R207	02/11/2017	8.05	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017-10-02	R207	01/02/2018	7.61	Put	Bond Future	109.8300	0.1098	131.6000	0.1316	19.822	0	0	0
2017-10-02	R207	01/02/2018	7.60	Call	Bond Future	785.9400	0.7859	700.8900	0.7009	(10.821)	0	0	0
2017-10-02	R207	01/02/2018			Bond Future	7.2208	100.4858	7.2811	100.3783	0.836	0.0000	0.0000	0
2017-10-02	R207	01/02/2018	7.61	Call	Bond Future	800.0200	0.8000	714.3800	0.7144	(10.705)	0	0	0
2017-10-02	R207	01/02/2018	7.60	Put	Bond Future	113.4000	0.1134	135.7600	0.1358	19.718	0	0	0
2017-10-02	R207	01/02/2018	7.62	Call	Bond Future	814.0400	0.8140	727.7900	0.7278	(10.595)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-02	R207	01/02/2018	7.62	Put	Bond Future	106.2000	0.1062	127.3600	0.1274	19.925	0	0	0
2017-10-02	R207	03/05/2018	7.57	Call	Bond Future	795.7300	0.7957	716.5100	0.7165	(9.956)	0	0	0
2017-10-02	R207	03/05/2018	7.56	Put	Bond Future	194.3800	0.1944	225.2600	0.2253	15.886	0	0	0
2017-10-02	R207	03/05/2018			Bond Future	7.1818	102.3546	7.2518	102.2451	0.975	0.0000	0.0000	0
2017-10-02	R207	03/05/2018	7.58	Call	Bond Future	807.3800	0.8074	727.6500	0.7277	(9.875)	0	0	0
2017-10-02	R207	03/05/2018	7.58	Put	Bond Future	186.2600	0.1863	216.1000	0.2161	16.021	0	0	0
2017-10-02	R207	03/05/2018	7.57	Put	Bond Future	190.1500	0.1902	220.5000	0.2205	15.961	0	0	0
2017-10-02	R207	03/05/2018	7.56	Call	Bond Future	784.4200	0.7844	705.7300	0.7057	(10.032)	0	0	0
2017-10-02	R208	02/11/2017	8.19	Call	Bond Future	2,001.6000	2.0016	1,837.1700	1.8372	(8.215)	0	0	0
2017-10-02	R208	02/11/2017	8.18	Put	Bond Future	0.5800	0.0006	0.7900	0.0008	36.207	0	0	0
2017-10-02	R208	02/11/2017			Bond Future	7.4939	98.5000	7.5505	98.3354	0.755	0.0000	0.0000	31,771
2017-10-02	R208	02/11/2017	8.20	Call	Bond Future	2,029.9200	2.0299	1,865.4600	1.8655	(8.102)	0	0	0
2017-10-02	R208	02/11/2017	8.20	Put	Bond Future	0.4500	0.0005	0.6100	0.0006	35.556	0	0	0
2017-10-02	R208	02/11/2017	8.19	Put	Bond Future	0.5100	0.0005	0.7000	0.0007	37.255	0	0	0
2017-10-02	R208	02/11/2017	8.18	Call	Bond Future	1,973.2700	1.9733	1,808.8600	1.8089	(8.332)	0	0	0
2017-10-02	R208	01/02/2018	7.85	Put	Bond Future	244.8800	0.2449	285.9800	0.2860	16.784	0	0	0
2017-10-02	R208	01/02/2018			Bond Future	7.5004	100.3108	7.5623	100.1424	0.825	0.0000	0.0000	0
2017-10-02	R208	01/02/2018	7.84	Call	Bond Future	1,171.1400	1.1711	1,044.8000	1.0448	(10.788)	0	0	0
2017-10-02	R208	01/02/2018	7.84	Put	Bond Future	251.8000	0.2518	293.8400	0.2938	16.696	0	0	0
2017-10-02	R208	01/02/2018	7.85	Call	Bond Future	1,191.1300	1.1911	1,063.8500	1.0639	(10.686)	0	0	0
2017-10-02	R208	01/02/2018	7.83	Call	Bond Future	1,151.2900	1.1513	1,025.9000	1.0259	(10.891)	0	0	0
2017-10-02	R208	01/02/2018	7.83	Put	Bond Future	258.8700	0.2589	301.8600	0.3019	16.607	0	0	0
2017-10-02	R208	03/05/2018	7.77	Call	Bond Future	1,128.3600	1.1284	1,015.0500	1.0150	(10.042)	0	0	0
2017-10-02	R208	03/05/2018			Bond Future	7.4980	98.7753	7.5659	98.6036	0.906	0.0000	0.0000	0
2017-10-02	R208	03/05/2018	7.77	Put	Bond Future	442.7600	0.4428	501.1800	0.5012	13.195	0	0	0
2017-10-02	R208	03/05/2018	7.78	Call	Bond Future	1,145.0800	1.1451	1,030.9300	1.0309	(9.969)	0	0	0
2017-10-02	R208	03/05/2018	7.79	Put	Bond Future	426.1400	0.4261	482.8800	0.4829	13.315	0	0	0
2017-10-02	R208	03/05/2018	7.78	Put	Bond Future	434.3900	0.4344	491.9700	0.4920	13.255	0	0	0
2017-10-02	R208	03/05/2018	7.79	Call	Bond Future	1,161.9100	1.1619	1,046.9200	1.0469	(9.897)	0	0	0
2017-10-02	R209	02/11/2017	9.54	Call	Bond Future	1,329.5900	1.3296	1,134.1400	1.1341	(14.700)	0	0	0
2017-10-02	R209	02/11/2017	9.52	Put	Bond Future	1,091.1400	1.0911	1,169.3900	1.1694	7.171	0	0	0
2017-10-02	R209	02/11/2017	9.00	Put	Bond Future	3,642.6000	3.6426	3,858.1100	3.8581	5.916	0	0	0
2017-10-02	R209	02/11/2017	10.60	Put	Bond Future	10.3200	0.0103	9.2800	0.0093	(10.078)	0	0	1,300
2017-10-02	R209	02/11/2017	9.75	Call	Bond Future	2,212.2300	2.2122	1,974.9200	1.9749	(10.727)	0	0	0
2017-10-02	R209	02/11/2017	8.30	Put	Bond Future	8,812.2100	8.8122	9,080.1800	9.0802	3.041	0	0	0
2017-10-02	R209	02/11/2017	9.88	Put	Bond Future	322.3900	0.3224	337.8000	0.3378	4.780	0	0	1,350
2017-10-02	R209	02/11/2017			Bond Future	9.4953	72.6654	9.5352	72.3967	0.420	0.0000	0.0000	125,637
2017-10-02	R209	02/11/2017	9.54	Put	Bond Future	1,028.5000	1.0285	1,101.8000	1.1018	7.127	0	0	0
2017-10-02	R209	02/11/2017	9.52	Call	Bond Future	1,257.6000	1.2576	1,067.1000	1.0671	(15.148)	0	0	0
2017-10-02	R209	02/11/2017	10.00	Call	Bond Future	3,495.6300	3.4956	3,233.2500	3.2332	(7.506)	0	0	0
2017-10-02	R209	02/11/2017	10.00	Put	Bond Future	199.6200	0.1996	205.9900	0.2060	3.191	0	0	1,138
2017-10-02	R209	02/11/2017	9.53	Put	Bond Future	1,059.4500	1.0594	1,135.2100	1.1352	7.151	0	0	0
2017-10-02	R209	02/11/2017	9.00	Call	Bond Future	172.1000	0.1721	118.8600	0.1189	(30.936)	0	0	2,248
2017-10-02	R209	02/11/2017	10.60	Call	Bond Future	6,936.4200	6.9364	6,666.6300	6.6666	(3.889)	0	0	0
2017-10-02	R209	02/11/2017	9.75	Put	Bond Future	520.0200	0.5200	551.4600	0.5515	6.046	0	0	6,500
2017-10-02	R209	02/11/2017	8.30	Call	Bond Future	1.3000	0.0013	0.5200	0.0005	(60.000)	0	0	2,800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-02	R209	02/11/2017	9.88	Call	Bond Future	2,855.5400	2.8555	2,602.2000	2.6022	(8.872)	0	0	0
2017-10-02	R209	02/11/2017	9.53	Call	Bond Future	1,293.2700	1.2933	1,100.2800	1.1003	(14.923)	0	0	0
2017-10-02	R209	02/11/2017	9.58	Call	Bond Future	1,480.3200	1.4803	1,275.4100	1.2754	(13.842)	0	0	0
2017-10-02	R209	02/11/2017	9.58	Put	Bond Future	911.0900	0.9111	974.9300	0.9749	7.007	0	0	1,350
2017-10-02	R209	02/11/2017	9.33	Put	Bond Future	1,823.9200	1.8239	1,954.2900	1.9543	7.148	0	0	0
2017-10-02	R209	02/11/2017	9.33	Call	Bond Future	692.3200	0.6923	553.9400	0.5539	(19.988)	0	0	1,350
2017-10-02	R209	01/02/2018	10.10	Call	Bond Future	4,391.7800	4.3918	4,165.3200	4.1653	(5.156)	0	0	0
2017-10-02	R209	01/02/2018	9.85	Call	Bond Future	3,285.5900	3.2856	3,083.6400	3.0836	(6.147)	0	0	0
2017-10-02	R209	01/02/2018	9.73	Call	Bond Future	2,801.7700	2.8018	2,613.9800	2.6140	(6.703)	0	0	0
2017-10-02	R209	01/02/2018	9.71	Put	Bond Future	1,666.8600	1.6669	1,755.7900	1.7558	5.335	0	0	0
2017-10-02	R209	01/02/2018	9.72	Call	Bond Future	2,763.0100	2.7630	2,576.4500	2.5764	(6.752)	0	0	0
2017-10-02	R209	01/02/2018			Bond Future	9.5503	74.0012	9.5914	73.7270	0.430	0.0000	0.0000	0
2017-10-02	R209	01/02/2018	9.73	Put	Bond Future	1,613.5400	1.6135	1,699.9700	1.7000	5.357	0	0	0
2017-10-02	R209	01/02/2018	9.71	Call	Bond Future	2,724.3200	2.7243	2,539.0300	2.5390	(6.801)	0	0	0
2017-10-02	R209	01/02/2018	10.10	Put	Bond Future	848.2600	0.8483	896.0200	0.8960	5.630	0	0	3,000
2017-10-02	R209	01/02/2018	9.85	Put	Bond Future	1,320.2700	1.3203	1,392.5400	1.3925	5.474	0	0	7,500
2017-10-02	R209	01/02/2018	9.72	Put	Bond Future	1,640.1200	1.6401	1,727.7800	1.7278	5.345	0	0	0
2017-10-02	R209	01/02/2018	10.00	Call	Bond Future	3,934.8300	3.9348	3,717.3500	3.7174	(5.527)	0	0	0
2017-10-02	R209	01/02/2018	10.00	Put	Bond Future	1,016.0800	1.0161	1,072.8200	1.0728	5.584	0	0	7,500
2017-10-02	R209	03/05/2018	9.85	Put	Bond Future	2,239.6200	2.2396	2,331.6400	2.3316	4.109	0	0	0
2017-10-02	R209	03/05/2018			Bond Future	9.6044	72.2284	9.6467	71.9489	0.441	0.0000	0.0000	0
2017-10-02	R209	03/05/2018	9.85	Call	Bond Future	3,839.9200	3.8399	3,652.4400	3.6524	(4.882)	0	0	0
2017-10-02	R209	03/05/2018	9.86	Call	Bond Future	3,878.0900	3.8781	3,689.7100	3.6897	(4.858)	0	0	0
2017-10-02	R209	03/05/2018	9.86	Put	Bond Future	2,213.7800	2.2138	2,304.9000	2.3049	4.116	0	0	0
2017-10-02	R209	03/05/2018	9.84	Call	Bond Future	3,801.9100	3.8019	3,615.3300	3.6153	(4.908)	0	0	0
2017-10-02	R209	03/05/2018	9.84	Put	Bond Future	2,265.7100	2.2657	2,358.6300	2.3586	4.101	0	0	0
2017-10-02	R210	02/11/2017	192.08	Put	Bond Future	6,602.9700	6.6030	6,611.3600	6.6114	0.127	0	0	0
2017-10-02	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R210	02/11/2017			Bond Future	185.4770	185.4770	185.4686	185.4686	(0.005)	0.0000	0.0000	2,179
2017-10-02	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R210	02/11/2017	192.07	Put	Bond Future	6,592.9700	6.5930	6,601.3600	6.6014	0.127	0	0	0
2017-10-02	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R210	02/11/2017	192.09	Put	Bond Future	6,612.9700	6.6130	6,621.3600	6.6214	0.127	0	0	0
2017-10-02	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R210	01/02/2018			Bond Future	188.9516	188.9516	188.9411	188.9411	(0.006)	0.0000	0.0000	0
2017-10-02	R210	01/02/2018	192.36	Put	Bond Future	3,408.4300	3.4084	3,418.9200	3.4189	0.308	0	0	0
2017-10-02	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R210	01/02/2018	192.38	Put	Bond Future	3,428.4300	3.4284	3,438.9200	3.4389	0.306	0	0	0
2017-10-02	R210	01/02/2018	192.37	Put	Bond Future	3,418.4300	3.4184	3,428.9200	3.4289	0.307	0	0	0
2017-10-02	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R210	03/05/2018	191.44	Put	Bond Future	1,325.8000	1.3258	1,335.8900	1.3359	0.761	0	0	0
2017-10-02	R210	03/05/2018			Bond Future	190.1142	190.1142	190.1041	190.1041	(0.005)	0.0000	0.0000	0
2017-10-02	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R210	03/05/2018	191.46	Put	Bond Future	1,345.8000	1.3458	1,355.8900	1.3559	0.750	0	0	0
2017-10-02	R210	03/05/2018	191.45	Put	Bond Future	1,335.8000	1.3358	1,345.8900	1.3459	0.755	0	0	0
2017-10-02	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-02	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R212	02/11/2017			Bond Future	151.2522	151.2522	151.2447	151.2447	(0.005)	0.0000	0.0000	4,064
2017-10-02	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R212	02/11/2017	152.40	Put	Bond Future	1,147.8300	1.1478	1,155.3000	1.1553	0.651	0	0	0
2017-10-02	R212	02/11/2017	152.42	Put	Bond Future	1,167.8300	1.1678	1,175.3000	1.1753	0.640	0	0	0
2017-10-02	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R212	02/11/2017	152.41	Put	Bond Future	1,157.8300	1.1578	1,165.3000	1.1653	0.645	0	0	0
2017-10-02	R212	01/02/2018	154.71	Put	Bond Future	2,662.7100	2.6627	2,671.9800	2.6720	0.348	0	0	0
2017-10-02	R212	01/02/2018			Bond Future	152.0473	152.0473	152.0380	152.0380	(0.006)	0.0000	0.0000	0
2017-10-02	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R212	01/02/2018	154.70	Put	Bond Future	2,652.7100	2.6527	2,661.9800	2.6620	0.349	0	0	0
2017-10-02	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R212	01/02/2018	154.69	Put	Bond Future	2,642.7100	2.6427	2,651.9800	2.6520	0.351	0	0	0
2017-10-02	R212	03/05/2018	154.30	Call	Bond Future	632.3500	0.6323	623.3400	0.6233	(1.425)	0	0	0
2017-10-02	R212	03/05/2018			Bond Future	154.9324	154.9324	154.9233	154.9233	(0.006)	0.0000	0.0000	0
2017-10-02	R212	03/05/2018	154.28	Call	Bond Future	652.3500	0.6523	643.3400	0.6433	(1.381)	0	0	0
2017-10-02	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R212	03/05/2018	154.29	Call	Bond Future	642.3500	0.6423	633.3400	0.6333	(1.403)	0	0	0
2017-10-02	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-02	R213	02/11/2017	9.36	Put	Bond Future	673.6500	0.6736	736.5900	0.7366	9.343	0	0	0
2017-10-02	R213	02/11/2017			Bond Future	9.2063	84.5628	9.2512	84.2630	0.488	0.0000	0.0000	62,290
2017-10-02	R213	02/11/2017	9.35	Call	Bond Future	1,650.9000	1.6509	1,416.4500	1.4165	(14.201)	0	0	0
2017-10-02	R213	02/11/2017	9.35	Put	Bond Future	697.0700	0.6971	762.4100	0.7624	9.374	0	0	0
2017-10-02	R213	02/11/2017	9.36	Call	Bond Future	1,693.2800	1.6933	1,456.4300	1.4564	(13.988)	0	0	0
2017-10-02	R213	02/11/2017	9.34	Call	Bond Future	1,609.0600	1.6091	1,377.0600	1.3771	(14.418)	0	0	0
2017-10-02	R213	02/11/2017	9.34	Put	Bond Future	721.1000	0.7211	788.8900	0.7889	9.401	0	0	0
2017-10-02	R213	01/02/2018	9.42	Call	Bond Future	2,600.8900	2.6009	2,399.3000	2.3993	(7.751)	0	0	0
2017-10-02	R213	01/02/2018	9.41	Put	Bond Future	1,606.7200	1.6067	1,712.6000	1.7126	6.590	0	0	0
2017-10-02	R213	01/02/2018			Bond Future	9.2638	86.1174	9.3103	85.8114	0.502	0.0000	0.0000	0
2017-10-02	R213	01/02/2018	9.43	Call	Bond Future	2,639.3400	2.6393	2,436.2900	2.4363	(7.693)	0	0	0
2017-10-02	R213	01/02/2018	9.43	Put	Bond Future	1,553.5200	1.5535	1,656.4600	1.6565	6.626	0	0	0
2017-10-02	R213	01/02/2018	9.42	Put	Bond Future	1,579.8500	1.5799	1,684.2500	1.6843	6.608	0	0	0
2017-10-02	R213	01/02/2018	9.41	Call	Bond Future	2,562.9000	2.5629	2,362.7900	2.3628	(7.808)	0	0	0
2017-10-02	R213	03/05/2018	9.57	Put	Bond Future	2,086.0000	2.0860	2,191.8600	2.1919	5.075	0	0	0
2017-10-02	R213	03/05/2018	9.56	Call	Bond Future	3,672.1900	3.6722	3,467.2300	3.4672	(5.581)	0	0	0
2017-10-02	R213	03/05/2018			Bond Future	9.3168	84.1697	9.3649	83.8579	0.516	0.0000	0.0000	0
2017-10-02	R213	03/05/2018	9.57	Call	Bond Future	3,710.1800	3.7102	3,504.1800	3.5042	(5.552)	0	0	0
2017-10-02	R213	03/05/2018	9.56	Put	Bond Future	2,111.3400	2.1113	2,218.2400	2.2182	5.063	0	0	0
2017-10-02	R213	03/05/2018	9.58	Call	Bond Future	3,748.6000	3.7486	3,541.5500	3.5415	(5.523)	0	0	0
2017-10-02	R213	03/05/2018	9.58	Put	Bond Future	2,061.1700	2.0612	2,165.9800	2.1660	5.085	0	0	0
2017-10-02	R214	02/11/2017	9.60	Call	Bond Future	999.7000	0.9997	841.9700	0.8420	(15.778)	0	0	0
2017-10-02	R214	02/11/2017			Bond Future	9.6716	72.0368	9.7064	71.7946	0.359	0.0000	0.0000	43,355
2017-10-02	R214	02/11/2017	9.60	Put	Bond Future	1,503.1800	1.5032	1,587.6400	1.5876	5.619	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-02	R214	02/11/2017	9.58	Call	Bond Future	939.3800	0.9394	786.6500	0.7867	(16.259)	0	0	0
2017-10-02	R214	02/11/2017	9.58	Put	Bond Future	1,584.4700	1.5845	1,673.9300	1.6739	5.646	0	0	0
2017-10-02	R214	02/11/2017	9.59	Put	Bond Future	1,543.4300	1.5434	1,630.3900	1.6304	5.634	0	0	0
2017-10-02	R214	02/11/2017	9.59	Call	Bond Future	969.2000	0.9692	813.9700	0.8140	(16.016)	0	0	0
2017-10-02	R214	01/02/2018	9.84	Call	Bond Future	2,650.7200	2.6507	2,485.3200	2.4853	(6.240)	0	0	0
2017-10-02	R214	01/02/2018			Bond Future	9.7301	73.3611	9.7660	73.1139	0.368	0.0000	0.0000	0
2017-10-02	R214	01/02/2018	9.82	Call	Bond Future	2,575.1300	2.5751	2,412.0500	2.4121	(6.333)	0	0	0
2017-10-02	R214	01/02/2018	9.82	Put	Bond Future	1,958.2300	1.9582	2,042.3500	2.0424	4.296	0	0	0
2017-10-02	R214	01/02/2018	9.84	Put	Bond Future	1,897.6900	1.8977	1,979.4900	1.9795	4.311	0	0	0
2017-10-02	R214	01/02/2018	9.83	Call	Bond Future	2,612.7900	2.6128	2,448.5500	2.4485	(6.286)	0	0	0
2017-10-02	R214	01/02/2018	9.83	Put	Bond Future	1,927.7700	1.9278	2,010.7300	2.0107	4.303	0	0	0
2017-10-02	R214	03/05/2018	9.99	Put	Bond Future	2,468.1200	2.4681	2,551.0900	2.5511	3.362	0	0	0
2017-10-02	R214	03/05/2018			Bond Future	9.7845	71.4296	9.8214	71.1777	0.377	0.0000	0.0000	0
2017-10-02	R214	03/05/2018	9.98	Call	Bond Future	3,814.4600	3.8145	3,646.3100	3.6463	(4.408)	0	0	0
2017-10-02	R214	03/05/2018	9.98	Put	Bond Future	2,496.0500	2.4960	2,579.8300	2.5798	3.357	0	0	0
2017-10-02	R214	03/05/2018	9.99	Call	Bond Future	3,852.8900	3.8529	3,683.9300	3.6839	(4.385)	0	0	0
2017-10-02	R214	03/05/2018	9.97	Call	Bond Future	3,776.4000	3.7764	3,609.0700	3.6091	(4.431)	0	0	0
2017-10-02	R214	03/05/2018	9.97	Put	Bond Future	2,524.4600	2.5245	2,609.0600	2.6091	3.351	0	0	0
2017-10-02	R248	02/11/2017	9.65	Call	Bond Future	1,229.0700	1.2291	1,033.2300	1.0332	(15.934)	0	0	0
2017-10-02	R248	02/11/2017	9.66	Put	Bond Future	2,047.8700	2.0479	2,155.9000	2.1559	5.275	0	0	0
2017-10-02	R248	02/11/2017			Bond Future	9.7475	91.9578	9.7822	91.6508	0.356	0.0000	0.0000	87,324
2017-10-02	R248	02/11/2017	9.65	Put	Bond Future	2,100.2400	2.1002	2,211.3600	2.2114	5.291	0	0	0
2017-10-02	R248	02/11/2017	9.66	Call	Bond Future	1,266.7600	1.2668	1,067.8300	1.0678	(15.704)	0	0	0
2017-10-02	R248	02/11/2017	9.64	Call	Bond Future	1,192.0900	1.1921	999.3600	0.9994	(16.167)	0	0	0
2017-10-02	R248	02/11/2017	9.64	Put	Bond Future	2,153.4800	2.1535	2,267.7100	2.2677	5.304	0	0	0
2017-10-02	R248	01/02/2018	9.90	Put	Bond Future	2,623.7800	2.6238	2,728.7200	2.7287	4.000	0	0	0
2017-10-02	R248	01/02/2018	9.89	Call	Bond Future	3,373.0900	3.3731	3,166.0600	3.1661	(6.138)	0	0	0
2017-10-02	R248	01/02/2018			Bond Future	9.8084	93.6483	9.8442	93.3350	0.366	0.0000	0.0000	170
2017-10-02	R248	01/02/2018	9.90	Call	Bond Future	3,420.2400	3.4202	3,211.8000	3.2118	(6.094)	0	0	0
2017-10-02	R248	01/02/2018	9.89	Put	Bond Future	2,662.9300	2.6629	2,769.2800	2.7693	3.994	0	0	0
2017-10-02	R248	01/02/2018	9.91	Call	Bond Future	3,467.6900	3.4677	3,257.8500	3.2579	(6.051)	0	0	0
2017-10-02	R248	01/02/2018	9.91	Put	Bond Future	2,585.0900	2.5851	2,688.6300	2.6886	4.005	0	0	0
2017-10-02	R248	03/05/2018	10.06	Call	Bond Future	5,002.2100	5.0022	4,788.4800	4.7885	(4.273)	0	0	0
2017-10-02	R248	03/05/2018	10.05	Put	Bond Future	3,376.4400	3.3764	3,483.0800	3.4831	3.158	0	0	0
2017-10-02	R248	03/05/2018			Bond Future	9.8650	90.9533	9.9020	90.6340	0.375	0.0000	0.0000	0
2017-10-02	R248	03/05/2018	10.07	Call	Bond Future	5,050.1300	5.0501	4,835.4100	4.8354	(4.252)	0	0	0
2017-10-02	R248	03/05/2018	10.07	Put	Bond Future	3,304.7100	3.3047	3,409.3600	3.4094	3.167	0	0	0
2017-10-02	R248	03/05/2018	10.06	Put	Bond Future	3,340.5500	3.3406	3,446.1900	3.4462	3.162	0	0	0
2017-10-02	R248	03/05/2018	10.05	Call	Bond Future	4,954.2000	4.9542	4,741.4700	4.7415	(4.294)	0	0	0

**Total**

**1065964**