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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/10/2017 TO 11/10/2017

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
2017-10-11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	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
2017-10-11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2025	02/11/2017			Bond Future	130.6131	130.6131	130.5087	130.5087	(0.080)	0.0000	0.0000	949
2017-10-11	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2025	02/11/2017	132.96	Put	Bond Future	2,346.8800	2.3469	2,451.2800	2.4513	4.448	0	0	0
2017-10-11	2025	02/11/2017	132.98	Put	Bond Future	2,366.8800	2.3669	2,471.2800	2.4713	4.411	0	0	0
2017-10-11	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2025	02/11/2017	132.97	Put	Bond Future	2,356.8800	2.3569	2,461.2800	2.4613	4.430	0	0	0
2017-10-11	2025	01/02/2018	133.89	Put	Bond Future	2,171.1500	2.1712	2,277.9500	2.2779	4.919	0	0	0
2017-10-11	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2025	01/02/2018			Bond Future	131.7189	131.7189	131.6120	131.6120	(0.081)	0.0000	0.0000	0
2017-10-11	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2025	01/02/2018	133.88	Put	Bond Future	2,161.1500	2.1612	2,267.9500	2.2679	4.942	0	0	0
2017-10-11	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2025	01/02/2018	133.90	Put	Bond Future	2,181.1500	2.1812	2,287.9500	2.2879	4.896	0	0	0
2017-10-11	2025	03/05/2018	133.21	Call	Bond Future	1,003.9600	1.0040	895.9500	0.8959	(10.758)	0	0	0
2017-10-11	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2025	03/05/2018			Bond Future	134.2140	134.2140	134.1059	134.1059	(0.080)	0.0000	0.0000	0
2017-10-11	2025	03/05/2018	133.22	Call	Bond Future	993.9600	0.9940	885.9500	0.8859	(10.867)	0	0	0
2017-10-11	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2025	03/05/2018	133.20	Call	Bond Future	1,013.9600	1.0140	905.9500	0.9059	(10.652)	0	0	0
2017-10-11	2029	02/11/2017			Bond Future	99.9208	99.9208	99.9093	99.9093	(0.011)	0.0000	0.0000	1,370
2017-10-11	2029	01/02/2018			Bond Future	101.7901	101.7901	101.7781	101.7781	(0.012)	0.0000	0.0000	0
2017-10-11	2029	03/05/2018			Bond Future	102.7012	102.7012	102.6896	102.6896	(0.011)	0.0000	0.0000	0
2017-10-11	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2030	02/11/2017	9.34	Call	Bond Future	565.5600	0.5656	476.0900	0.4761	(15.820)	0	0	0
2017-10-11	2030	02/11/2017			Bond Future	9.2562	93.0456	9.2694	92.9562	0.143	0.0000	0.0000	59,720
2017-10-11	2030	02/11/2017	9.35	Call	Bond Future	632.7200	0.6327	543.2500	0.5433	(14.141)	0	0	0
2017-10-11	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2030	02/11/2017	9.36	Call	Bond Future	699.8000	0.6998	610.3300	0.6103	(12.785)	0	0	0
2017-10-11	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2030	01/02/2018			Bond Future	9.3156	90.7500	9.3293	90.6591	0.147	0.0000	0.0000	0
2017-10-11	2030	01/02/2018	9.38	Call	Bond Future	427.8300	0.4278	336.8400	0.3368	(21.268)	0	0	0
2017-10-11	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2030	01/02/2018	9.39	Call	Bond Future	494.0300	0.4940	403.0400	0.4030	(18.418)	0	0	0
2017-10-11	2030	01/02/2018	9.37	Call	Bond Future	361.5700	0.3616	270.5800	0.2706	(25.165)	0	0	0
2017-10-11	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2030	03/05/2018	9.51	Call	Bond Future	854.7000	0.8547	762.5800	0.7626	(10.778)	0	0	0
2017-10-11	2030	03/05/2018			Bond Future	9.3788	92.4356	9.3928	92.3435	0.150	0.0000	0.0000	0

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2017-10-11	2030	03/05/2018	9.49	Call	Bond Future	725.1300	0.7251	633.0100	0.6330	(12.704)	0	0	0
2017-10-11	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2030	03/05/2018	9.50	Call	Bond Future	789.9500	0.7900	697.8300	0.6978	(11.661)	0	0	0
2017-10-11	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2032	02/11/2017	9.49	Put	Bond Future	926.8000	0.9268	962.1900	0.9622	3.819	0	0	0
2017-10-11	2032	02/11/2017	9.48	Call	Bond Future	1,052.1100	1.0521	994.1400	0.9941	(5.510)	0	0	0
2017-10-11	2032	02/11/2017			Bond Future	9.4675	91.3816	9.4805	91.2872	0.138	0.0000	0.0000	35,851
2017-10-11	2032	02/11/2017	9.49	Call	Bond Future	1,089.7500	1.0897	1,030.7000	1.0307	(5.419)	0	0	0
2017-10-11	2032	02/11/2017	9.48	Put	Bond Future	961.4300	0.9614	997.9000	0.9979	3.793	0	0	0
2017-10-11	2032	02/11/2017	9.50	Call	Bond Future	1,128.1800	1.1282	1,068.0600	1.0681	(5.329)	0	0	0
2017-10-11	2032	02/11/2017	9.50	Put	Bond Future	893.0300	0.8930	927.3500	0.9273	3.843	0	0	0
2017-10-11	2032	01/02/2018	9.20	Call	Bond Future	1,181.2100	1.1812	1,174.5400	1.1745	(0.565)	0	0	7,500
2017-10-11	2032	01/02/2018	9.45	Put	Bond Future	2,498.6600	2.4987	2,565.8800	2.5659	2.690	0	0	0
2017-10-11	2032	01/02/2018	9.40	Put	Bond Future	2,695.5900	2.6956	2,768.0800	2.7681	2.689	0	0	0
2017-10-11	2032	01/02/2018	9.56	Call	Bond Future	2,305.1300	2.3051	2,267.4800	2.2675	(1.633)	0	0	0
2017-10-11	2032	01/02/2018	9.55	Put	Bond Future	2,136.5600	2.1366	2,195.4700	2.1955	2.757	0	0	0
2017-10-11	2032	01/02/2018			Bond Future	9.5316	93.0603	9.5450	92.9642	0.141	0.0000	0.0000	0
2017-10-11	2032	01/02/2018	9.30	Put	Bond Future	3,121.4100	3.1214	3,203.9500	3.2039	2.644	0	0	0
2017-10-11	2032	01/02/2018	9.30	Call	Bond Future	1,446.9100	1.4469	1,433.4000	1.4334	(0.934)	0	0	7,800
2017-10-11	2032	01/02/2018	9.57	Call	Bond Future	2,342.7100	2.3427	2,304.3500	2.3044	(1.637)	0	0	0
2017-10-11	2032	01/02/2018	9.57	Put	Bond Future	2,069.1200	2.0691	2,126.8100	2.1268	2.788	0	0	0
2017-10-11	2032	01/02/2018	9.20	Put	Bond Future	3,592.4800	3.5925	3,681.8600	3.6819	2.488	0	0	0
2017-10-11	2032	01/02/2018	9.45	Call	Bond Future	1,913.7700	1.9138	1,884.9400	1.8849	(1.506)	0	0	750
2017-10-11	2032	01/02/2018	9.40	Call	Bond Future	1,749.5500	1.7496	1,725.9900	1.7260	(1.347)	0	0	6,800
2017-10-11	2032	01/02/2018	9.56	Put	Bond Future	2,102.6400	2.1026	2,161.0400	2.1610	2.777	0	0	0
2017-10-11	2032	01/02/2018	9.55	Call	Bond Future	2,267.8700	2.2679	2,230.7300	2.2307	(1.638)	0	0	0
2017-10-11	2032	03/05/2018	9.70	Call	Bond Future	3,399.5000	3.3995	3,370.5400	3.3705	(0.852)	0	0	0
2017-10-11	2032	03/05/2018	9.71	Put	Bond Future	2,636.8600	2.6369	2,704.8200	2.7048	2.577	0	0	0
2017-10-11	2032	03/05/2018			Bond Future	9.5953	90.6320	9.6092	90.5347	0.144	0.0000	0.0000	0
2017-10-11	2032	03/05/2018	9.70	Put	Bond Future	2,667.8000	2.6678	2,736.1500	2.7362	2.562	0	0	0
2017-10-11	2032	03/05/2018	9.71	Call	Bond Future	3,438.0200	3.4380	3,408.6700	3.4087	(0.854)	0	0	0
2017-10-11	2032	03/05/2018	9.72	Call	Bond Future	3,476.4800	3.4765	3,446.7400	3.4467	(0.855)	0	0	0
2017-10-11	2032	03/05/2018	9.72	Put	Bond Future	2,605.9300	2.6059	2,673.5000	2.6735	2.593	0	0	0
2017-10-11	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2033	02/11/2017	110.07	Put	Bond Future	5,080.8800	5.0809	5,092.9600	5.0930	0.238	0	0	0
2017-10-11	2033	02/11/2017			Bond Future	104.9891	104.9891	104.9770	104.9770	(0.012)	0.0000	0.0000	5,179
2017-10-11	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2033	02/11/2017	110.09	Put	Bond Future	5,100.8800	5.1009	5,112.9600	5.1130	0.237	0	0	0
2017-10-11	2033	02/11/2017	110.08	Put	Bond Future	5,090.8800	5.0909	5,102.9600	5.1030	0.237	0	0	0
2017-10-11	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2033	01/02/2018			Bond Future	106.9532	106.9532	106.9405	106.9405	(0.012)	0.0000	0.0000	0
2017-10-11	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2033	01/02/2018	109.64	Put	Bond Future	2,686.7700	2.6868	2,699.5300	2.6995	0.475	0	0	0
2017-10-11	2033	01/02/2018	109.66	Put	Bond Future	2,706.7700	2.7068	2,719.5300	2.7195	0.471	0	0	0

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2017-10-11	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2033	01/02/2018	109.65	Put	Bond Future	2,696.7700	2.6968	2,709.5300	2.7095	0.473	0	0	0
2017-10-11	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2033	03/05/2018			Bond Future	107.8925	107.8925	107.8802	107.8802	(0.011)	0.0000	0.0000	0
2017-10-11	2033	03/05/2018	107.70	Call	Bond Future	192.5200	0.1925	180.2100	0.1802	(6.394)	0	0	0
2017-10-11	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2033	03/05/2018	107.71	Call	Bond Future	182.5200	0.1825	170.2100	0.1702	(6.744)	0	0	0
2017-10-11	2033	03/05/2018	107.69	Call	Bond Future	202.5200	0.2025	190.2100	0.1902	(6.078)	0	0	0
2017-10-11	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2037	02/11/2017	9.67	Put	Bond Future	1,474.4300	1.4744	1,559.6800	1.5597	5.782	0	0	0
2017-10-11	2037	02/11/2017			Bond Future	9.7322	91.6364	9.7554	91.4536	0.238	0.0000	0.0000	54,937
2017-10-11	2037	02/11/2017	9.66	Call	Bond Future	945.9900	0.9460	850.4900	0.8505	(10.095)	0	0	0
2017-10-11	2037	02/11/2017	9.66	Put	Bond Future	1,519.9600	1.5200	1,607.2100	1.6072	5.740	0	0	0
2017-10-11	2037	02/11/2017	9.67	Call	Bond Future	980.2600	0.9803	882.7600	0.8828	(9.946)	0	0	0
2017-10-11	2037	02/11/2017	9.65	Call	Bond Future	912.4100	0.9124	818.9200	0.8189	(10.246)	0	0	0
2017-10-11	2037	02/11/2017	9.65	Put	Bond Future	1,566.3000	1.5663	1,655.5600	1.6556	5.699	0	0	0
2017-10-11	2037	01/02/2018	9.82	Put	Bond Future	2,388.6300	2.3886	2,524.6900	2.5247	5.696	0	0	0
2017-10-11	2037	01/02/2018			Bond Future	9.7955	89.0646	9.8194	88.8787	0.243	0.0000	0.0000	160
2017-10-11	2037	01/02/2018	9.82	Call	Bond Future	2,579.2600	2.5793	2,529.4300	2.5294	(1.932)	0	0	0
2017-10-11	2037	01/02/2018	9.81	Put	Bond Future	2,426.1100	2.4261	2,563.1200	2.5631	5.647	0	0	0
2017-10-11	2037	01/02/2018	9.83	Call	Bond Future	2,619.7700	2.6198	2,569.1900	2.5692	(1.931)	0	0	0
2017-10-11	2037	01/02/2018	9.83	Put	Bond Future	2,351.3900	2.3514	2,486.7000	2.4867	5.754	0	0	0
2017-10-11	2037	01/02/2018	9.81	Call	Bond Future	2,538.8800	2.5389	2,490.0000	2.4900	(1.925)	0	0	0
2017-10-11	2037	03/05/2018	9.99	Call	Bond Future	3,988.4100	3.9884	3,887.6600	3.8877	(2.526)	0	0	0
2017-10-11	2037	03/05/2018	9.97	Put	Bond Future	3,076.3100	3.0763	3,165.4800	3.1655	2.899	0	0	0
2017-10-11	2037	03/05/2018			Bond Future	9.8618	90.7189	9.8863	90.5300	0.249	0.0000	0.0000	0
2017-10-11	2037	03/05/2018	9.99	Put	Bond Future	3,008.3600	3.0084	3,096.4700	3.0965	2.929	0	0	0
2017-10-11	2037	03/05/2018	9.97	Call	Bond Future	3,904.6300	3.9046	3,804.9400	3.8049	(2.553)	0	0	0
2017-10-11	2037	03/05/2018	9.98	Put	Bond Future	3,042.3200	3.0423	3,130.8200	3.1308	2.909	0	0	0
2017-10-11	2037	03/05/2018	9.98	Call	Bond Future	3,946.5600	3.9466	3,846.2000	3.8462	(2.543)	0	0	0
2017-10-11	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2038	02/11/2017			Bond Future	128.6868	128.6868	128.6716	128.6716	(0.012)	0.0000	0.0000	19,719
2017-10-11	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2038	02/11/2017	136.82	Put	Bond Future	8,133.1700	8.1332	8,148.3700	8.1484	0.187	0	0	0
2017-10-11	2038	02/11/2017	136.80	Put	Bond Future	8,113.1700	8.1132	8,128.3700	8.1284	0.187	0	0	0
2017-10-11	2038	02/11/2017	136.81	Put	Bond Future	8,123.1700	8.1232	8,138.3700	8.1384	0.187	0	0	0
2017-10-11	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2038	01/02/2018	136.95	Put	Bond Future	7,360.7500	7.3608	7,376.6500	7.3766	0.216	0	0	0
2017-10-11	2038	01/02/2018			Bond Future	129.5892	129.5892	129.5733	129.5733	(0.012)	0.0000	0.0000	0
2017-10-11	2038	01/02/2018	136.94	Put	Bond Future	7,350.7500	7.3508	7,366.6500	7.3666	0.216	0	0	0
2017-10-11	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2038	01/02/2018	136.93	Put	Bond Future	7,340.7500	7.3408	7,356.6500	7.3566	0.217	0	0	0
2017-10-11	2038	03/05/2018	132.28	Put	Bond Future	235.9000	0.2359	251.3900	0.2514	6.566	0	0	0
2017-10-11	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-11	2038	03/05/2018			Bond Future	132.0441	132.0441	132.0286	132.0286	(0.012)	0.0000	0.0000	0
2017-10-11	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2038	03/05/2018	132.27	Put	Bond Future	225.9000	0.2259	241.3900	0.2414	6.857	0	0	0
2017-10-11	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2038	03/05/2018	132.29	Put	Bond Future	245.9000	0.2459	261.3900	0.2614	6.299	0	0	0
2017-10-11	2040	02/11/2017	9.67	Put	Bond Future	2,041.1500	2.0412	2,147.0100	2.1470	5.186	0	0	0
2017-10-11	2040	02/11/2017			Bond Future	9.8174	95.0575	9.8405	94.8626	0.236	0.0000	0.0000	17,446
2017-10-11	2040	02/11/2017	9.66	Call	Bond Future	753.6900	0.7537	666.6800	0.6667	(11.545)	0	0	0
2017-10-11	2040	02/11/2017	9.66	Put	Bond Future	2,097.6400	2.0976	2,205.5400	2.2055	5.144	0	0	0
2017-10-11	2040	02/11/2017	9.67	Call	Bond Future	783.5400	0.7835	694.4900	0.6945	(11.365)	0	0	0
2017-10-11	2040	02/11/2017	9.65	Call	Bond Future	724.5400	0.7245	639.6600	0.6397	(11.715)	0	0	0
2017-10-11	2040	02/11/2017	9.65	Put	Bond Future	2,154.9600	2.1550	2,264.9900	2.2650	5.106	0	0	0
2017-10-11	2040	01/02/2018	9.89	Call	Bond Future	2,762.5200	2.7625	2,707.2400	2.7072	(2.001)	0	0	0
2017-10-11	2040	01/02/2018			Bond Future	9.8812	92.2983	9.9050	92.1000	0.241	0.0000	0.0000	0
2017-10-11	2040	01/02/2018	9.87	Call	Bond Future	2,678.2100	2.6782	2,624.6700	2.6247	(1.999)	0	0	0
2017-10-11	2040	01/02/2018	9.87	Put	Bond Future	2,771.3200	2.7713	2,916.0800	2.9161	5.224	0	0	0
2017-10-11	2040	01/02/2018	9.88	Put	Bond Future	2,729.9700	2.7300	2,873.7500	2.8738	5.267	0	0	0
2017-10-11	2040	01/02/2018	9.89	Put	Bond Future	2,688.8800	2.6889	2,831.9000	2.8319	5.319	0	0	0
2017-10-11	2040	01/02/2018	9.88	Call	Bond Future	2,720.3000	2.7203	2,665.7800	2.6658	(2.004)	0	0	0
2017-10-11	2040	03/05/2018	10.08	Put	Bond Future	3,303.7400	3.3037	3,324.4900	3.3245	0.628	0	0	0
2017-10-11	2040	03/05/2018			Bond Future	9.9477	94.0126	9.9722	93.8111	0.246	0.0000	0.0000	0
2017-10-11	2040	03/05/2018	10.07	Call	Bond Future	4,337.6500	4.3376	4,157.8200	4.1578	(4.146)	0	0	0
2017-10-11	2040	03/05/2018	10.07	Put	Bond Future	3,339.8200	3.3398	3,361.4400	3.3614	0.647	0	0	0
2017-10-11	2040	03/05/2018	10.08	Call	Bond Future	4,382.4000	4.3824	4,201.7000	4.2017	(4.123)	0	0	0
2017-10-11	2040	03/05/2018	10.06	Call	Bond Future	4,293.1000	4.2931	4,113.8800	4.1139	(4.175)	0	0	0
2017-10-11	2040	03/05/2018	10.06	Put	Bond Future	3,376.2100	3.3762	3,398.4400	3.3984	0.658	0	0	0
2017-10-11	2044	02/11/2017	9.68	Call	Bond Future	774.5000	0.7745	670.5300	0.6705	(13.424)	0	0	0
2017-10-11	2044	02/11/2017			Bond Future	9.8368	92.1697	9.8650	91.9291	0.287	0.0000	0.0000	26,425
2017-10-11	2044	02/11/2017	9.66	Call	Bond Future	715.9800	0.7160	617.2000	0.6172	(13.796)	0	0	0
2017-10-11	2044	02/11/2017	9.66	Put	Bond Future	2,247.4500	2.2475	2,389.1900	2.3892	6.307	0	0	0
2017-10-11	2044	02/11/2017	9.68	Put	Bond Future	2,130.4900	2.1305	2,267.0400	2.2670	6.409	0	0	0
2017-10-11	2044	02/11/2017	9.67	Call	Bond Future	744.8500	0.7448	643.4400	0.6434	(13.615)	0	0	0
2017-10-11	2044	02/11/2017	9.67	Put	Bond Future	2,188.5100	2.1885	2,327.6200	2.3276	6.356	0	0	0
2017-10-11	2044	01/02/2018	9.90	Put	Bond Future	2,770.1800	2.7702	2,935.5400	2.9355	5.969	0	0	0
2017-10-11	2044	01/02/2018	9.89	Call	Bond Future	2,741.2800	2.7413	2,663.1000	2.6631	(2.852)	0	0	0
2017-10-11	2044	01/02/2018			Bond Future	9.8984	89.4825	9.9275	89.2378	0.294	0.0000	0.0000	0
2017-10-11	2044	01/02/2018	9.90	Call	Bond Future	2,783.8500	2.7838	2,704.4700	2.7045	(2.851)	0	0	0
2017-10-11	2044	01/02/2018	9.89	Put	Bond Future	2,812.0500	2.8120	2,978.6100	2.9786	5.923	0	0	0
2017-10-11	2044	01/02/2018	9.91	Call	Bond Future	2,826.9500	2.8269	2,746.3700	2.7464	(2.850)	0	0	0
2017-10-11	2044	01/02/2018	9.91	Put	Bond Future	2,728.9900	2.7290	2,893.1500	2.8931	6.015	0	0	0
2017-10-11	2044	03/05/2018	10.10	Call	Bond Future	4,483.4500	4.4835	4,273.9700	4.2740	(4.672)	0	0	0
2017-10-11	2044	03/05/2018	10.09	Put	Bond Future	3,385.8500	3.3858	3,425.9100	3.4259	1.183	0	0	0
2017-10-11	2044	03/05/2018			Bond Future	9.9625	91.1445	9.9924	90.8958	0.300	0.0000	0.0000	0
2017-10-11	2044	03/05/2018	10.11	Call	Bond Future	4,528.7900	4.5288	4,318.5700	4.3186	(4.642)	0	0	0
2017-10-11	2044	03/05/2018	10.11	Put	Bond Future	3,313.1400	3.3131	3,351.7100	3.3517	1.164	0	0	0
2017-10-11	2044	03/05/2018	10.10	Put	Bond Future	3,349.3400	3.3493	3,388.6500	3.3887	1.174	0	0	0

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2017-10-11	2044	03/05/2018	10.09	Call	Bond Future	4,438.3000	4.4383	4,229.5700	4.2296	(4.703)	0	0	0
2017-10-11	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2046	02/11/2017	136.30	Put	Bond Future	13,004.2500	13.0042	13,017.6300	13.0176	0.103	0	0	0
2017-10-11	2046	02/11/2017			Bond Future	123.2958	123.2958	123.2824	123.2824	(0.011)	0.0000	0.0000	21,292
2017-10-11	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2046	02/11/2017	136.32	Put	Bond Future	13,024.2500	13.0242	13,037.6300	13.0376	0.103	0	0	0
2017-10-11	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2046	02/11/2017	136.31	Put	Bond Future	13,014.2500	13.0142	13,027.6300	13.0276	0.103	0	0	0
2017-10-11	2046	01/02/2018	132.92	Put	Bond Future	7,317.6200	7.3176	7,331.6000	7.3316	0.191	0	0	0
2017-10-11	2046	01/02/2018			Bond Future	125.6024	125.6024	125.5884	125.5884	(0.011)	0.0000	0.0000	0
2017-10-11	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2046	01/02/2018	132.91	Put	Bond Future	7,307.6200	7.3076	7,321.6000	7.3216	0.191	0	0	0
2017-10-11	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2046	01/02/2018	132.90	Put	Bond Future	7,297.6200	7.2976	7,311.6000	7.3116	0.192	0	0	0
2017-10-11	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2046	03/05/2018			Bond Future	126.3835	126.3835	126.3700	126.3700	(0.011)	0.0000	0.0000	0
2017-10-11	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2046	03/05/2018	127.93	Put	Bond Future	1,546.5000	1.5465	1,560.0000	1.5600	0.873	0	0	0
2017-10-11	2046	03/05/2018	127.95	Put	Bond Future	1,566.5000	1.5665	1,580.0000	1.5800	0.862	0	0	0
2017-10-11	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2046	03/05/2018	127.94	Put	Bond Future	1,556.5000	1.5565	1,570.0000	1.5700	0.867	0	0	0
2017-10-11	2050	02/11/2017	144.66	Put	Bond Future	12,981.0300	12.9810	12,995.8900	12.9959	0.114	0	0	0
2017-10-11	2050	02/11/2017	144.67	Put	Bond Future	12,991.0300	12.9910	13,005.8900	13.0059	0.114	0	0	0
2017-10-11	2050	02/11/2017			Bond Future	131.6790	131.6790	131.6641	131.6641	(0.011)	0.0000	0.0000	22,480
2017-10-11	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2050	02/11/2017	144.65	Put	Bond Future	12,971.0300	12.9710	12,985.8900	12.9859	0.115	0	0	0
2017-10-11	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2050	01/02/2018	140.23	Put	Bond Future	7,761.1800	7.7612	7,776.4800	7.7765	0.197	0	0	0
2017-10-11	2050	01/02/2018			Bond Future	132.4688	132.4688	132.4535	132.4535	(0.012)	0.0000	0.0000	0
2017-10-11	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2050	01/02/2018	140.25	Put	Bond Future	7,781.1800	7.7812	7,796.4800	7.7965	0.197	0	0	0
2017-10-11	2050	01/02/2018	140.24	Put	Bond Future	7,771.1800	7.7712	7,786.4800	7.7865	0.197	0	0	0
2017-10-11	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2050	03/05/2018	135.62	Put	Bond Future	641.7400	0.6417	656.6500	0.6567	2.323	0	0	0
2017-10-11	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2050	03/05/2018			Bond Future	134.9783	134.9783	134.9633	134.9633	(0.011)	0.0000	0.0000	0
2017-10-11	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2050	03/05/2018	135.61	Put	Bond Future	631.7400	0.6317	646.6500	0.6467	2.360	0	0	0
2017-10-11	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	2050	03/05/2018	135.63	Put	Bond Future	651.7400	0.6517	666.6500	0.6667	2.288	0	0	0
2017-10-11	8607	21/12/2026			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	AL37	02/11/2017			Index Future	556.0100	556.0100	555.9620	555.9620	(0.009)	0.0000	0.0000	0
2017-10-11	AL37	01/02/2018			Index Future	566.2250	566.2250	566.1760	566.1760	(0.009)	0.0000	0.0000	0
2017-10-11	AL37	03/05/2018			Index Future	576.7450	576.7450	576.6970	576.6970	(0.008)	0.0000	0.0000	0
2017-10-11	AL7T	02/11/2017			Index Future	639.5100	639.5100	639.1560	639.1560	(0.055)	0.0000	0.0000	0
2017-10-11	AL7T	01/02/2018			Index Future	651.2590	651.2590	650.8990	650.8990	(0.055)	0.0000	0.0000	0
2017-10-11	AL7T	03/05/2018			Index Future	663.3580	663.3580	662.9950	662.9950	(0.055)	0.0000	0.0000	0
2017-10-11	ALBI	02/11/2017			Index Future	575.4670	575.4670	574.6530	574.6530	(0.141)	0.0000	0.0000	777
2017-10-11	ALBI	01/02/2018			Index Future	586.0390	586.0390	585.2100	585.2100	(0.141)	0.0000	0.0000	0
2017-10-11	ALBI	03/05/2018			Index Future	596.9270	596.9270	596.0850	596.0850	(0.141)	0.0000	0.0000	0
2017-10-11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C197	07/12/2023			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
2017-10-11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-10-11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	EL28	02/11/2017			Bond Future	127.5802	127.5802	127.5721	127.5721	(0.006)	0.0000	0.0000	0
2017-10-11	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	EL28	02/11/2017	133.87	Put	Bond Future	6,289.7700	6.2898	6,297.8700	6.2979	0.129	0	0	0
2017-10-11	EL28	02/11/2017	133.89	Put	Bond Future	6,309.7700	6.3098	6,317.8700	6.3179	0.128	0	0	0
2017-10-11	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	EL28	02/11/2017	133.88	Put	Bond Future	6,299.7700	6.2998	6,307.8700	6.3079	0.129	0	0	0
2017-10-11	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
2017-10-11	EL28	01/02/2018			Bond Future	129.9669		129.9583		(0.007)	0.0000	0.0000	0
2017-10-11	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	EL28	01/02/2018	132.29	Put	Bond Future	2,323.1300	2.3231	2,331.7400	2.3317	0.371	0	0	0
2017-10-11	EL28	01/02/2018	132.31	Put	Bond Future	2,343.1300	2.3431	2,351.7400	2.3517	0.367	0	0	0
2017-10-11	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	EL28	01/02/2018	132.30	Put	Bond Future	2,333.1300	2.3331	2,341.7400	2.3417	0.369	0	0	0
2017-10-11	EL28	03/05/2018	133.20	Put	Bond Future	771.1000	0.7711	779.1000	0.7791	1.037	0	0	0
2017-10-11	EL28	03/05/2018			Bond Future	132.4289	132.4289	132.4209		(0.006)	0.0000	0.0000	0
2017-10-11	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	EL28	03/05/2018	133.19	Put	Bond Future	761.1000	0.7611	769.1000	0.7691	1.051	0	0	0
2017-10-11	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	EL28	03/05/2018	133.18	Put	Bond Future	751.1000	0.7511	759.1000	0.7591	1.065	0	0	0
2017-10-11	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	ES33	02/11/2017	10.66	Put	Bond Future	881.8300	0.8818	1,014.1500	1.0142	15.005	0	0	0
2017-10-11	ES33	02/11/2017			Bond Future	10.8037	76.2656	10.8255	76.1333	0.202	0.0000	0.0000	9,466
2017-10-11	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	ES33	02/11/2017	10.68	Put	Bond Future	758.1900	0.7582	890.5100	0.8905	17.452	0	0	0
2017-10-11	ES33	02/11/2017	10.67	Put	Bond Future	819.9700	0.8200	952.2900	0.9523	16.137	0	0	0
2017-10-11	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	ES33	01/02/2018	10.99	Call	Bond Future	473.1800	0.4732	338.5200	0.3385	(28.459)	0	0	0
2017-10-11	ES33	01/02/2018			Bond Future	10.9105	77.6667	10.9331	77.5320	0.207	0.0000	0.0000	0
2017-10-11	ES33	01/02/2018	11.00	Call	Bond Future	532.4100	0.5324	397.7500	0.3977	(25.293)	0	0	0
2017-10-11	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	ES33	01/02/2018	11.01	Call	Bond Future	591.5600	0.5916	456.9000	0.4569	(22.764)	0	0	0
2017-10-11	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	ES33	03/05/2018	11.22	Call	Bond Future	1,190.0100	1.1900	1,053.2200	1.0532	(11.495)	0	0	0
2017-10-11	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	ES33	03/05/2018			Bond Future	11.0154	75.3180	11.0387	75.1812	0.211	0.0000	0.0000	0
2017-10-11	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	ES33	03/05/2018	11.20	Call	Bond Future	1,074.9400	1.0749	938.1500	0.9381	(12.725)	0	0	0
2017-10-11	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	ES33	03/05/2018	11.21	Call	Bond Future	1,132.5100	1.1325	995.7200	0.9957	(12.078)	0	0	0
2017-10-11	ES42	02/11/2017			Bond Future	11.0374	78.9665	11.0644	78.7816	0.245	0.0000	0.0000	7,957
2017-10-11	ES42	01/02/2018			Bond Future	11.1402	80.4171	11.1682	80.2290	0.251	0.0000	0.0000	0
2017-10-11	ES42	03/05/2018			Bond Future	11.2462	77.6497	11.2750	77.4586	0.257	0.0000	0.0000	0
2017-10-11	GOVI	02/11/2017	572.45	Call	GOVI	15,460.0000	1.5460	7,690.0000	0.7690	(50.259)	0	0	0
2017-10-11	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	GOVI	02/11/2017			GOVI	573.9960	573.9960	573.2190	573.2190	(0.135)	0.0000	0.0000	676
2017-10-11	GOVI	02/11/2017	572.46	Call	GOVI	15,360.0000	1.5360	7,590.0000	0.7590	(50.586)	0	0	0
2017-10-11	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	GOVI	02/11/2017	572.44	Call	GOVI	15,560.0000	1.5560	7,790.0000	0.7790	(49.936)	0	0	0
2017-10-11	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	
2017-10-11	GOVI	01/02/2018			GOVI	584.5410		584.5410	583.7500	583.7500	(0.135)	0.0000	0.0000	0
2017-10-11	GOVI	01/02/2018	581.03	Call	GOVI	35,110.0000	3.5110	27,200.0000	2.7200	(22.529)	0	0	0	
2017-10-11	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-11	GOVI	01/02/2018	581.04	Call	GOVI	35,010.0000	3.5010	27,100.0000	2.7100	(22.594)	0	0	0	
2017-10-11	GOVI	01/02/2018	581.02	Call	GOVI	35,210.0000	3.5210	27,300.0000	2.7300	(22.465)	0	0	0	
2017-10-11	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-11	GOVI	03/05/2018	590.27	Call	GOVI	51,310.0000	5.1310	43,280.0000	4.3280	(15.650)	0	0	0	
2017-10-11	GOVI	03/05/2018	590.29	Call	GOVI	51,110.0000	5.1110	43,080.0000	4.3080	(15.711)	0	0	0	
2017-10-11	GOVI	03/05/2018			GOVI	595.4010	595.4010	594.5980	594.5980	(0.135)	0.0000	0.0000	0	
2017-10-11	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-11	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-11	GOVI	03/05/2018	590.28	Call	GOVI	51,210.0000	5.1210	43,180.0000	4.3180	(15.681)	0	0	0	
2017-10-11	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0	
2017-10-11	IGOV	02/11/2017			Index Future	250.6250	250.6250	250.5890	250.5890	(0.014)	0.0000	0.0000	1,172	
2017-10-11	IGOV	01/02/2018			Index Future	255.3120	255.3120	255.2760	255.2760	(0.014)	0.0000	0.0000	0	
2017-10-11	IGOV	03/05/2018			Index Future	260.1490	260.1490	260.1140	260.1140	(0.013)	0.0000	0.0000	0	
2017-10-11	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0	
2017-10-11	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0	
2017-10-11	IS01	15/03/2018			Interest Rate Swap	99.6792	99.6792	99.6765	99.6765	(0.003)	0.0000	0.0000	0	
2017-10-11	IS01	21/06/2018			Interest Rate Swap	99.7981	99.7981	99.7916	99.7916	(0.006)	0.0000	0.0000	0	
2017-10-11	IS01	20/09/2018			Interest Rate Swap	99.9171	99.9171	99.9058	99.9058	(0.011)	0.0000	0.0000	0	
2017-10-11	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2017-10-11	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0	
2017-10-11	IS02	16/03/2018			Interest Rate Swap	98.9630	98.9630	98.9603	98.9603	(0.003)	0.0000	0.0000	0	
2017-10-11	IS02	15/06/2018			Interest Rate Swap	98.4915	98.4915	98.4851	98.4851	(0.006)	0.0000	0.0000	0	
2017-10-11	IS02	21/09/2018			Interest Rate Swap	98.3849	98.3849	98.3736	98.3736	(0.011)	0.0000	0.0000	0	
2017-10-11	IS02	21/12/2018			Interest Rate Swap	98.7400	98.7400	98.7300	98.7300	(0.010)	0.0000	0.0000	0	
2017-10-11	IS02	15/03/2019			Interest Rate Swap	99.1160	99.1160	99.0949	99.0949	(0.021)	0.0000	0.0000	0	
2017-10-11	IS02	21/06/2019			Interest Rate Swap	99.4799	99.4799	99.4532	99.4532	(0.027)	0.0000	0.0000	0	
2017-10-11	IS02	20/09/2019			Interest Rate Swap	99.8700	99.8700	99.8419	99.8419	(0.028)	0.0000	0.0000	0	
2017-10-11	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2017-10-11	IS05	17/12/2020			Interest Rate Swap	96.0494	96.0494	96.0190	96.0190	(0.032)	0.0000	0.0000	0	
2017-10-11	IS05	16/03/2021			Interest Rate Swap	95.2803	95.2803	95.2475	95.2475	(0.034)	0.0000	0.0000	0	
2017-10-11	IS05	15/06/2021			Interest Rate Swap	94.4806	94.4806	94.4450	94.4450	(0.038)	0.0000	0.0000	0	
2017-10-11	IS05	21/09/2021			Interest Rate Swap	94.6572	94.6572	94.6188	94.6188	(0.041)	0.0000	0.0000	0	
2017-10-11	IS05	21/12/2021			Interest Rate Swap	96.8561	96.8561	96.8169	96.8169	(0.040)	0.0000	0.0000	51	
2017-10-11	IS05	15/03/2022			Interest Rate Swap	97.0037	97.0037	96.9645	96.9645	(0.040)	0.0000	0.0000	0	
2017-10-11	IS05	21/06/2022			Interest Rate Swap	98.2021	98.2021	98.1621	98.1621	(0.041)	0.0000	0.0000	0	
2017-10-11	IS05	20/09/2022			Interest Rate Swap	100.4184	100.4184	100.3760	100.3760	(0.042)	0.0000	0.0000	0	
2017-10-11	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
2017-10-11	IS10	17/12/2025			Interest Rate Swap	95.3360	95.3360	95.2345	95.2345	(0.106)	0.0000	0.0000	0
2017-10-11	IS10	16/03/2026			Interest Rate Swap	92.3751	92.3751	92.2667	92.2667	(0.117)	0.0000	0.0000	0
2017-10-11	IS10	15/06/2026			Interest Rate Swap	91.1478	91.1478	91.0331	91.0331	(0.126)	0.0000	0.0000	0
2017-10-11	IS10	21/09/2026			Interest Rate Swap	93.3200	93.3200	93.2018	93.2018	(0.127)	0.0000	0.0000	0
2017-10-11	IS10	21/12/2026			Interest Rate Swap	97.1089	97.1089	96.9918	96.9918	(0.121)	0.0000	0.0000	0
2017-10-11	IS10	15/03/2027			Interest Rate Swap	95.7035	95.7035	95.5864	95.5864	(0.122)	0.0000	0.0000	0
2017-10-11	IS10	21/06/2027			Interest Rate Swap	97.7775	97.7775	97.6630	97.6630	(0.117)	0.0000	0.0000	0
2017-10-11	IS10	20/09/2027			Interest Rate Swap	101.5052	101.5052	101.3934	101.3934	(0.110)	0.0000	0.0000	0
2017-10-11	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-10-11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-10-11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-10-11	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017-10-11	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017-10-11	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-10-11	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017-10-11	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017-10-11	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017-10-11	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017-10-11	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-11	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-10-11	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017-10-11	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-10-11	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-10-11	R023	02/11/2017	8.56	Call	Bond Future	2,192.1500	2.1922	2,197.7000	2.1977	0.253	0	0	0
2017-10-11	R023	02/11/2017			Bond Future	8.0363	100.2195	8.0350	100.2250	(0.016)	0.0000	0.0000	58,286
2017-10-11	R023	02/11/2017	8.56	Put	Bond Future	9.1400	0.0091	9.1900	0.0092	0.547	0	0	0
2017-10-11	R023	02/11/2017	8.58	Put	Bond Future	7.4800	0.0075	7.5500	0.0076	0.936	0	0	0
2017-10-11	R023	02/11/2017	8.57	Call	Bond Future	2,232.3900	2.2324	2,237.9400	2.2379	0.249	0	0	0
2017-10-11	R023	02/11/2017	8.57	Put	Bond Future	8.2800	0.0083	8.3300	0.0083	0.604	0	0	0
2017-10-11	R023	02/11/2017	8.58	Call	Bond Future	2,272.6800	2.2727	2,278.2500	2.2782	0.245	0	0	0
2017-10-11	R023	01/02/2018	8.33	Put	Bond Future	598.3400	0.5983	615.7400	0.6157	2.908	0	0	0
2017-10-11	R023	01/02/2018			Bond Future	8.0766	102.0605	8.0752	102.0663	(0.018)	0.0000	0.0000	0
2017-10-11	R023	01/02/2018	8.32	Call	Bond Future	1,592.4700	1.5925	1,615.7700	1.6158	1.463	0	0	0
2017-10-11	R023	01/02/2018	8.32	Put	Bond Future	611.6600	0.6117	629.1600	0.6292	2.861	0	0	0
2017-10-11	R023	01/02/2018	8.33	Call	Bond Future	1,619.2000	1.6192	1,642.4000	1.6424	1.433	0	0	0
2017-10-11	R023	01/02/2018	8.31	Call	Bond Future	1,566.1700	1.5662	1,589.3400	1.5893	1.479	0	0	0
2017-10-11	R023	01/02/2018	8.31	Put	Bond Future	625.4300	0.6254	642.8000	0.6428	2.777	0	0	0
2017-10-11	R023	03/05/2018	8.27	Call	Bond Future	1,654.0300	1.6540	1,698.1300	1.6981	2.666	0	0	0
2017-10-11	R023	03/05/2018			Bond Future	8.1093	100.0268	8.1076	100.0332	(0.020)	0.0000	0.0000	0
2017-10-11	R023	03/05/2018	8.27	Put	Bond Future	1,031.4800	1.0315	1,069.1600	1.0692	3.653	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
2017-10-11	R023	03/05/2018	8.28	Call	Bond Future	1,676.9100	1.6769	1,720.9400	1.7209	2.626	0	0	0
2017-10-11	R023	03/05/2018	8.29	Put	Bond Future	1,000.5700	1.0006	1,037.8200	1.0378	3.723	0	0	0
2017-10-11	R023	03/05/2018	8.28	Put	Bond Future	1,015.7900	1.0158	1,053.4000	1.0534	3.703	0	0	0
2017-10-11	R023	03/05/2018	8.29	Call	Bond Future	1,700.2400	1.7002	1,743.9100	1.7439	2.568	0	0	0
2017-10-11	R035	02/11/2017	9.61	Put	Bond Future	225.7500	0.2257	448.0600	0.4481	98.476	0	0	0
2017-10-11	R035	02/11/2017			Bond Future	9.6384	95.2748	9.6664	95.0525	0.291	0.0000	0.0000	40,230
2017-10-11	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R035	02/11/2017	9.60	Put	Bond Future	305.4900	0.3055	527.8000	0.5278	72.772	0	0	0
2017-10-11	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R035	02/11/2017	9.59	Put	Bond Future	385.3300	0.3853	607.6400	0.6076	57.693	0	0	0
2017-10-11	R035	01/02/2018	9.75	Call	Bond Future	343.9700	0.3440	117.7500	0.1178	(65.767)	0	0	0
2017-10-11	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	38.1500	0.0382	100.000	0	0	0
2017-10-11	R035	01/02/2018			Bond Future	9.7059	97.0251	9.7349	96.7988	0.298	0.0000	0.0000	0
2017-10-11	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R035	01/02/2018	9.73	Call	Bond Future	188.0700	0.1881	0.0000	0.0000	(100.000)	0	0	0
2017-10-11	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R035	01/02/2018	9.74	Call	Bond Future	266.0700	0.2661	39.8500	0.0398	(85.023)	0	0	0
2017-10-11	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R035	03/05/2018			Bond Future	9.7692	94.3273	9.7990	94.0973	0.305	0.0000	0.0000	0
2017-10-11	R035	03/05/2018	9.90	Call	Bond Future	1,002.1800	1.0022	772.2200	0.7722	(22.946)	0	0	0
2017-10-11	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R035	03/05/2018	9.91	Call	Bond Future	1,078.1400	1.0781	848.1800	0.8482	(21.329)	0	0	0
2017-10-11	R035	03/05/2018	9.89	Call	Bond Future	926.1300	0.9261	696.1700	0.6962	(24.830)	0	0	0
2017-10-11	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R186	02/11/2017	8.89	Put	Bond Future	368.6900	0.3687	362.8500	0.3628	(1.584)	0	0	0
2017-10-11	R186	02/11/2017	8.88	Call	Bond Future	1,680.4600	1.6805	1,618.7900	1.6188	(3.670)	0	0	0
2017-10-11	R186	02/11/2017	8.75	Put	Bond Future	681.5800	0.6816	680.6400	0.6806	(0.138)	0	0	0
2017-10-11	R186	02/11/2017			Bond Future	8.6845	115.2443	8.6929	115.1883	0.097	0.0000	0.0000	133,085
2017-10-11	R186	02/11/2017	8.75	Call	Bond Future	1,117.2600	1.1173	1,060.3000	1.0603	(5.098)	0	0	0
2017-10-11	R186	02/11/2017	8.89	Call	Bond Future	1,728.2900	1.7283	1,666.4300	1.6664	(3.579)	0	0	0
2017-10-11	R186	02/11/2017	8.88	Put	Bond Future	386.5100	0.3865	380.8600	0.3809	(1.462)	0	0	0
2017-10-11	R186	02/11/2017	8.90	Call	Bond Future	1,776.8100	1.7768	1,714.7800	1.7148	(3.491)	0	0	0
2017-10-11	R186	02/11/2017	8.90	Put	Bond Future	351.6100	0.3516	345.6000	0.3456	(1.709)	0	0	0
2017-10-11	R186	02/11/2017	8.60	Call	Bond Future	621.8500	0.6219	579.6100	0.5796	(6.793)	0	0	0
2017-10-11	R186	02/11/2017	8.60	Put	Bond Future	1,187.5800	1.1876	1,201.3600	1.2014	1.160	0	0	3,750
2017-10-11	R186	02/11/2017	9.00	Call	Bond Future	2,291.0600	2.2911	2,228.4200	2.2284	(2.734)	0	0	0
2017-10-11	R186	02/11/2017	9.00	Put	Bond Future	212.6900	0.2127	206.0700	0.2061	(3.113)	0	0	5,000
2017-10-11	R186	01/02/2018	9.00	Call	Bond Future	2,853.5800	2.8536	2,795.1600	2.7952	(2.047)	0	0	0
2017-10-11	R186	01/02/2018	9.25	Call	Bond Future	3,977.0400	3.9770	3,915.5900	3.9156	(1.545)	0	0	0
2017-10-11	R186	01/02/2018	8.50	Put	Bond Future	2,725.0400	2.7250	2,753.0600	2.7531	1.028	0	0	0
2017-10-11	R186	01/02/2018	8.96	Call	Bond Future	2,689.4700	2.6895	2,631.5700	2.6316	(2.153)	0	0	0
2017-10-11	R186	01/02/2018			Bond Future	8.7372	112.0615	8.7459	112.0047	0.100	0.0000	0.0000	1,068
2017-10-11	R186	01/02/2018	7.75	Put	Bond Future	6,824.9200	6.8249	6,875.0100	6.8750	0.734	0	0	0
2017-10-11	R186	01/02/2018	7.75	Call	Bond Future	141.6000	0.1416	134.8600	0.1349	(4.760)	0	0	1,460
2017-10-11	R186	01/02/2018	8.50	Call	Bond Future	1,165.9500	1.1659	1,137.1400	1.1371	(2.471)	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
2017-10-11	R186	01/02/2018	9.00	Put	Bond Future	1,159.5000	1.1595	1,157.9100	1.1579	(0.137)	0	0	6,200
2017-10-11	R186	01/02/2018	8.75	Put	Bond Future	1,824.1600	1.8242	1,828.7300	1.8287	0.251	0	0	820
2017-10-11	R186	01/02/2018	9.25	Put	Bond Future	703.1600	0.7032	698.5400	0.6985	(0.657)	0	0	820
2017-10-11	R186	01/02/2018	8.97	Call	Bond Future	2,729.9500	2.7300	2,672.0900	2.6721	(2.119)	0	0	0
2017-10-11	R186	01/02/2018	8.96	Put	Bond Future	1,251.0200	1.2510	1,249.9500	1.2500	(0.086)	0	0	0
2017-10-11	R186	01/02/2018	8.75	Call	Bond Future	1,907.4800	1.9075	1,855.2200	1.8552	(2.740)	0	0	0
2017-10-11	R186	01/02/2018	8.97	Put	Bond Future	1,227.5200	1.2275	1,226.4900	1.2265	(0.084)	0	0	0
2017-10-11	R186	01/02/2018	8.98	Call	Bond Future	2,770.9600	2.7710	2,712.9000	2.7129	(2.095)	0	0	0
2017-10-11	R186	01/02/2018	8.98	Put	Bond Future	1,204.5900	1.2046	1,203.3600	1.2034	(0.102)	0	0	0
2017-10-11	R186	03/05/2018	8.91	Put	Bond Future	2,187.5000	2.1875	2,186.5100	2.1865	(0.045)	0	0	0
2017-10-11	R186	03/05/2018	8.92	Call	Bond Future	2,978.1500	2.9781	2,919.6800	2.9197	(1.963)	0	0	0
2017-10-11	R186	03/05/2018			Bond Future	8.7906	114.1432	8.7996	114.0859	0.103	0.0000	0.0000	0
2017-10-11	R186	03/05/2018	8.93	Call	Bond Future	3,014.2400	3.0142	2,955.5900	2.9556	(1.946)	0	0	0
2017-10-11	R186	03/05/2018	8.93	Put	Bond Future	2,133.3000	2.1333	2,131.9400	2.1319	(0.064)	0	0	0
2017-10-11	R186	03/05/2018	8.91	Call	Bond Future	2,942.6200	2.9426	2,884.3400	2.8843	(1.981)	0	0	0
2017-10-11	R186	03/05/2018	8.92	Put	Bond Future	2,160.1000	2.1601	2,158.9200	2.1589	(0.055)	0	0	0
2017-10-11	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R197	02/11/2017	305.15	Put	Bond Future	3,909.0000	3.9090	3,947.9200	3.9479	0.996	0	0	0
2017-10-11	R197	02/11/2017			Bond Future	301.2410	301.2410	301.2021	301.2021	(0.013)	0.0000	0.0000	2,350
2017-10-11	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R197	02/11/2017	305.17	Put	Bond Future	3,929.0000	3.9290	3,967.9200	3.9679	0.991	0	0	0
2017-10-11	R197	02/11/2017	305.16	Put	Bond Future	3,919.0000	3.9190	3,957.9200	3.9579	0.993	0	0	0
2017-10-11	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R197	01/02/2018	301.68	Put	Bond Future	1,788.7500	1.7888	1,829.1500	1.8291	2.259	0	0	0
2017-10-11	R197	01/02/2018			Bond Future	299.8913	299.8913	299.8508	299.8508	(0.013)	0.0000	0.0000	0
2017-10-11	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R197	01/02/2018	301.67	Put	Bond Future	1,778.7500	1.7788	1,819.1500	1.8191	2.271	0	0	0
2017-10-11	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R197	01/02/2018	301.66	Put	Bond Future	1,768.7500	1.7688	1,809.1500	1.8091	2.284	0	0	0
2017-10-11	R197	03/05/2018	304.46	Call	Bond Future	1,112.0700	1.1121	1,072.6200	1.0726	(3.547)	0	0	0
2017-10-11	R197	03/05/2018			Bond Future	305.5721	305.5721	305.5326	305.5326	(0.013)	0.0000	0.0000	0
2017-10-11	R197	03/05/2018	304.44	Call	Bond Future	1,132.0700	1.1321	1,092.6200	1.0926	(3.485)	0	0	0
2017-10-11	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R197	03/05/2018	304.45	Call	Bond Future	1,122.0700	1.1221	1,082.6200	1.0826	(3.516)	0	0	0
2017-10-11	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R202	02/11/2017	253.89	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2017-10-11	R202	02/11/2017			Bond Future	242.8365	242.8365	242.8076	242.8076	(0.012)	0.0000	0.0000	28,667
2017-10-11	R202	02/11/2017	253.89	Put	Bond Future	11,053.4800	11.0535	11,082.4100	11.0824	0.262	0	0	0
2017-10-11	R202	02/11/2017	253.90	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2017-10-11	R202	02/11/2017	253.91	Put	Bond Future	11,073.4800	11.0735	11,102.4100	11.1024	0.261	0	0	0
2017-10-11	R202	02/11/2017	253.90	Put	Bond Future	11,063.4800	11.0635	11,092.4100	11.0924	0.261	0	0	0
2017-10-11	R202	02/11/2017	253.91	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2017-10-11	R202	01/02/2018	249.07	Call	Bond Future	770.5200	0.7705	755.9300	0.7559	(1.894)	0	0	0
2017-10-11	R202	01/02/2018	249.06	Put	Bond Future	6,163.3700	6.1634	6,178.9000	6.1789	0.252	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
2017-10-11	R202	01/02/2018			Bond Future	243.6692		243.6692	243.6390	(0.012)	0.0000	0.0000	0
2017-10-11	R202	01/02/2018	249.08	Call	Bond Future	768.4900	0.7685	753.9300	0.7539	(1.895)	0	0	0
2017-10-11	R202	01/02/2018	249.08	Put	Bond Future	6,179.3000	6.1793	6,194.8900	6.1949	0.252	0	0	0
2017-10-11	R202	01/02/2018	249.07	Put	Bond Future	6,171.3300	6.1713	6,186.8900	6.1869	0.252	0	0	0
2017-10-11	R202	01/02/2018	249.06	Call	Bond Future	772.5600	0.7726	757.9400	0.7579	(1.892)	0	0	0
2017-10-11	R202	03/05/2018	247.48	Put	Bond Future	3,110.0800	3.1101	3,115.0000	3.1150	0.158	0	0	0
2017-10-11	R202	03/05/2018	247.47	Call	Bond Future	3,920.4400	3.9204	3,895.9800	3.8960	(0.624)	0	0	0
2017-10-11	R202	03/05/2018			Bond Future	248.2851	248.2851	248.2557	248.2557	(0.012)	0.0000	0.0000	0
2017-10-11	R202	03/05/2018	247.48	Call	Bond Future	3,915.1400	3.9151	3,890.7000	3.8907	(0.624)	0	0	0
2017-10-11	R202	03/05/2018	247.47	Put	Bond Future	3,105.3800	3.1054	3,110.2800	3.1103	0.158	0	0	0
2017-10-11	R202	03/05/2018	247.49	Call	Bond Future	3,909.8500	3.9099	3,885.4200	3.8854	(0.625)	0	0	0
2017-10-11	R202	03/05/2018	247.49	Put	Bond Future	3,114.7900	3.1148	3,119.7200	3.1197	0.158	0	0	0
2017-10-11	R204	02/11/2017	7.76	Put	Bond Future	1,101.8800	1.1019	0.0000	0.0000	(100.000)	0	0	0
2017-10-11	R204	02/11/2017			Bond Future	7.0548	104.0268	7.0469	104.0352	(0.112)	0.0000	0.0000	43,257
2017-10-11	R204	02/11/2017	7.75	Call	Bond Future	1,845.4400	1.8454	747.5200	0.7475	(59.494)	0	0	0
2017-10-11	R204	02/11/2017	7.75	Put	Bond Future	1,106.3700	1.1064	0.0000	0.0000	(100.000)	0	0	0
2017-10-11	R204	02/11/2017	7.76	Call	Bond Future	1,851.5200	1.8515	758.0900	0.7581	(59.056)	0	0	0
2017-10-11	R204	02/11/2017	7.74	Call	Bond Future	1,839.3800	1.8394	736.9400	0.7369	(59.935)	0	0	0
2017-10-11	R204	02/11/2017	7.74	Put	Bond Future	1,110.8900	1.1109	0.0000	0.0000	(100.000)	0	0	0
2017-10-11	R204	01/02/2018	7.27	Call	Bond Future	3,158.6200	3.1586	341.0200	0.3410	(89.204)	0	0	0
2017-10-11	R204	01/02/2018			Bond Future	6.9414	101.8998	6.9310	101.9086	(0.151)	0.0000	0.0000	0
2017-10-11	R204	01/02/2018	7.25	Call	Bond Future	3,150.2800	3.1503	328.0900	0.3281	(89.585)	0	0	0
2017-10-11	R204	01/02/2018	7.25	Put	Bond Future	2,891.9900	2.8920	61.0000	0.0610	(97.891)	0	0	0
2017-10-11	R204	01/02/2018	7.27	Put	Bond Future	2,883.6200	2.8836	57.2200	0.0572	(98.016)	0	0	0
2017-10-11	R204	01/02/2018	7.26	Call	Bond Future	3,154.4500	3.1544	334.5300	0.3345	(89.395)	0	0	0
2017-10-11	R204	01/02/2018	7.26	Put	Bond Future	2,887.8000	2.8878	59.0800	0.0591	(97.954)	0	0	0
2017-10-11	R204	03/05/2018	7.10	Put	Bond Future	4,205.5300	4.2055	63.1300	0.0631	(98.499)	0	0	0
2017-10-11	R204	03/05/2018			Bond Future	6.7101	103.7926	6.6943	103.8022	(0.235)	0.0000	0.0000	0
2017-10-11	R204	03/05/2018	7.09	Call	Bond Future	4,437.7200	4.4377	303.3600	0.3034	(93.164)	0	0	0
2017-10-11	R204	03/05/2018	7.09	Put	Bond Future	4,208.6100	4.2086	64.7400	0.0647	(98.462)	0	0	0
2017-10-11	R204	03/05/2018	7.10	Call	Bond Future	4,440.6600	4.4407	307.7700	0.3078	(93.069)	0	0	0
2017-10-11	R204	03/05/2018	7.08	Call	Bond Future	4,434.7900	4.4348	298.7300	0.2987	(93.264)	0	0	0
2017-10-11	R204	03/05/2018	7.08	Put	Bond Future	4,211.7000	4.2117	66.1300	0.0661	(98.430)	0	0	0
2017-10-11	R207	02/11/2017	8.04	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017-10-11	R207	02/11/2017	8.03	Call	Bond Future	1,273.0300	1.2730	1,262.1900	1.2622	(0.852)	0	0	0
2017-10-11	R207	02/11/2017			Bond Future	7.3834	101.9851	7.3889	101.9743	0.074	0.0000	0.0000	39,129
2017-10-11	R207	02/11/2017	8.04	Call	Bond Future	1,292.5600	1.2926	1,281.7200	1.2817	(0.839)	0	0	0
2017-10-11	R207	02/11/2017	8.03	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017-10-11	R207	02/11/2017	8.05	Call	Bond Future	1,312.0800	1.3121	1,301.2400	1.3012	(0.826)	0	0	0
2017-10-11	R207	02/11/2017	8.05	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017-10-11	R207	01/02/2018	7.61	Put	Bond Future	190.3700	0.1904	182.4400	0.1824	(4.166)	0	0	0
2017-10-11	R207	01/02/2018	7.60	Call	Bond Future	600.0000	0.6000	581.2200	0.5812	(3.130)	0	0	0
2017-10-11	R207	01/02/2018			Bond Future	7.3717	100.2175	7.3778	100.2067	0.083	0.0000	0.0000	0
2017-10-11	R207	01/02/2018	7.61	Call	Bond Future	612.2900	0.6123	593.5400	0.5935	(3.062)	0	0	0
2017-10-11	R207	01/02/2018	7.60	Put	Bond Future	195.7300	0.1957	187.7700	0.1878	(4.067)	0	0	0
2017-10-11	R207	01/02/2018	7.62	Call	Bond Future	624.5000	0.6245	605.7700	0.6058	(2.999)	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
2017-10-11	R207	01/02/2018	7.62	Put	Bond Future	184.9300	0.1849	177.0200	0.1770	(4.277)	0	0	0
2017-10-11	R207	03/05/2018	7.57	Call	Bond Future	627.4600	0.6275	604.5100	0.6045	(3.658)	0	0	0
2017-10-11	R207	03/05/2018	7.56	Put	Bond Future	302.8900	0.3029	290.7300	0.2907	(4.015)	0	0	0
2017-10-11	R207	03/05/2018			Bond Future	7.3581	102.0791	7.3648	102.0686	0.091	0.0000	0.0000	0
2017-10-11	R207	03/05/2018	7.58	Call	Bond Future	637.6300	0.6376	614.7000	0.6147	(3.596)	0	0	0
2017-10-11	R207	03/05/2018	7.58	Put	Bond Future	292.0800	0.2921	279.6500	0.2796	(4.256)	0	0	0
2017-10-11	R207	03/05/2018	7.57	Put	Bond Future	297.4500	0.2975	285.0000	0.2850	(4.186)	0	0	0
2017-10-11	R207	03/05/2018	7.56	Call	Bond Future	617.3600	0.6174	594.7000	0.5947	(3.670)	0	0	0
2017-10-11	R208	02/11/2017	8.19	Call	Bond Future	1,647.5600	1.6476	1,619.6400	1.6196	(1.695)	0	0	0
2017-10-11	R208	02/11/2017	8.18	Put	Bond Future	0.6700	0.0007	0.5100	0.0005	(23.881)	0	0	0
2017-10-11	R208	02/11/2017			Bond Future	7.6159	98.1459	7.6254	98.1181	0.126	0.0000	0.0000	32,077
2017-10-11	R208	02/11/2017	8.20	Call	Bond Future	1,675.8600	1.6759	1,647.9600	1.6480	(1.665)	0	0	0
2017-10-11	R208	02/11/2017	8.20	Put	Bond Future	0.5000	0.0005	0.3700	0.0004	(26.000)	0	0	0
2017-10-11	R208	02/11/2017	8.19	Put	Bond Future	0.5800	0.0006	0.4300	0.0004	(25.862)	0	0	0
2017-10-11	R208	02/11/2017	8.18	Call	Bond Future	1,619.2500	1.6193	1,591.3200	1.5913	(1.725)	0	0	0
2017-10-11	R208	01/02/2018	7.85	Put	Bond Future	363.6200	0.3636	360.6500	0.3606	(0.817)	0	0	0
2017-10-11	R208	01/02/2018			Bond Future	7.6337	99.9488	7.6440	99.9207	0.136	0.0000	0.0000	0
2017-10-11	R208	01/02/2018	7.84	Call	Bond Future	930.2300	0.9302	899.2800	0.8993	(3.327)	0	0	0
2017-10-11	R208	01/02/2018	7.84	Put	Bond Future	372.8300	0.3728	369.9600	0.3700	(0.770)	0	0	0
2017-10-11	R208	01/02/2018	7.85	Call	Bond Future	947.9300	0.9479	916.8800	0.9169	(3.276)	0	0	0
2017-10-11	R208	01/02/2018	7.83	Call	Bond Future	912.4900	0.9125	881.6500	0.8817	(3.380)	0	0	0
2017-10-11	R208	01/02/2018	7.83	Put	Bond Future	382.0100	0.3820	379.2500	0.3792	(0.722)	0	0	0
2017-10-11	R208	03/05/2018	7.77	Call	Bond Future	920.8700	0.9209	891.5400	0.8915	(3.185)	0	0	0
2017-10-11	R208	03/05/2018			Bond Future	7.6449	98.4043	7.6560	98.3763	0.146	0.0000	0.0000	0
2017-10-11	R208	03/05/2018	7.77	Put	Bond Future	606.2600	0.6063	605.0200	0.6050	(0.205)	0	0	0
2017-10-11	R208	03/05/2018	7.78	Call	Bond Future	935.6200	0.9356	906.1800	0.9062	(3.147)	0	0	0
2017-10-11	R208	03/05/2018	7.79	Put	Bond Future	585.7200	0.5857	584.2500	0.5842	(0.251)	0	0	0
2017-10-11	R208	03/05/2018	7.78	Put	Bond Future	595.9200	0.5959	594.5700	0.5946	(0.227)	0	0	0
2017-10-11	R208	03/05/2018	7.79	Call	Bond Future	950.5000	0.9505	920.9400	0.9209	(3.110)	0	0	0
2017-10-11	R209	02/11/2017	9.54	Call	Bond Future	819.5100	0.8195	721.9900	0.7220	(11.900)	0	0	0
2017-10-11	R209	02/11/2017	9.52	Put	Bond Future	1,201.3900	1.2014	1,263.4800	1.2635	5.168	0	0	0
2017-10-11	R209	02/11/2017	9.00	Put	Bond Future	4,124.1400	4.1241	4,266.9100	4.2669	3.462	0	0	0
2017-10-11	R209	02/11/2017	10.60	Put	Bond Future	3.9200	0.0039	3.6300	0.0036	(7.398)	0	0	1,300
2017-10-11	R209	02/11/2017	9.75	Call	Bond Future	1,606.7600	1.6068	1,471.7500	1.4718	(8.403)	0	0	0
2017-10-11	R209	02/11/2017	8.30	Put	Bond Future	9,418.7900	9.4188	9,574.1500	9.5741	1.649	0	0	0
2017-10-11	R209	02/11/2017	9.88	Put	Bond Future	298.0400	0.2980	306.3100	0.3063	2.775	0	0	1,350
2017-10-11	R209	02/11/2017			Bond Future	9.5858	72.0576	9.6091	71.9022	0.243	0.0000	0.0000	124,036
2017-10-11	R209	02/11/2017	9.54	Put	Bond Future	1,126.2700	1.1263	1,184.1200	1.1841	5.136	0	0	0
2017-10-11	R209	02/11/2017	9.52	Call	Bond Future	760.0000	0.7600	666.7200	0.6667	(12.274)	0	0	0
2017-10-11	R209	02/11/2017	10.00	Call	Bond Future	2,855.4900	2.8555	2,702.2900	2.7023	(5.365)	0	0	0
2017-10-11	R209	02/11/2017	10.00	Put	Bond Future	167.3300	0.1673	169.5000	0.1695	1.297	0	0	1,138
2017-10-11	R209	02/11/2017	9.53	Put	Bond Future	1,163.4700	1.1635	1,223.4000	1.2234	5.151	0	0	0
2017-10-11	R209	02/11/2017	9.00	Call	Bond Future	45.7900	0.0458	33.1900	0.0332	(27.517)	0	0	2,248
2017-10-11	R209	02/11/2017	10.60	Call	Bond Future	6,322.1700	6.3222	6,166.5100	6.1665	(2.462)	0	0	0
2017-10-11	R209	02/11/2017	9.75	Put	Bond Future	522.4000	0.5224	542.7600	0.5428	3.897	0	0	6,500
2017-10-11	R209	02/11/2017	8.30	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	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
2017-10-11	R209	02/11/2017	9.88	Call	Bond Future	2,223.3400	2.2233	2,076.2400	2.0762	(6.616)	0	0	0
2017-10-11	R209	02/11/2017	9.53	Call	Bond Future	789.4400	0.7894	694.0000	0.6940	(12.090)	0	0	0
2017-10-11	R209	02/11/2017	9.58	Call	Bond Future	946.8400	0.9468	841.1000	0.8411	(11.168)	0	0	0
2017-10-11	R209	02/11/2017	9.58	Put	Bond Future	985.4600	0.9855	1,035.0900	1.0351	5.036	0	0	1,350
2017-10-11	R209	02/11/2017	9.33	Put	Bond Future	2,073.6500	2.0737	2,172.8600	2.1729	4.784	0	0	0
2017-10-11	R209	02/11/2017	9.33	Call	Bond Future	334.2000	0.3342	278.0400	0.2780	(16.804)	0	0	1,350
2017-10-11	R209	01/02/2018	10.10	Call	Bond Future	3,890.0200	3.8900	3,775.5500	3.7756	(2.943)	0	0	0
2017-10-11	R209	01/02/2018	9.85	Call	Bond Future	2,842.4900	2.8425	2,744.1400	2.7441	(3.460)	0	0	0
2017-10-11	R209	01/02/2018	9.33	Call	Bond Future	1,192.3100	1.1923	1,135.7600	1.1358	(4.743)	0	0	220
2017-10-11	R209	01/02/2018	9.73	Call	Bond Future	2,392.0500	2.3921	2,302.1800	2.3022	(3.757)	0	0	0
2017-10-11	R209	01/02/2018	9.71	Put	Bond Future	1,883.0300	1.8830	1,952.8100	1.9528	3.706	0	0	0
2017-10-11	R209	01/02/2018	9.72	Call	Bond Future	2,356.2000	2.3562	2,267.1200	2.2671	(3.781)	0	0	0
2017-10-11	R209	01/02/2018			Bond Future	9.6435	73.3812	9.6675	73.2231	0.248	0.0000	0.0000	990
2017-10-11	R209	01/02/2018	9.59	Call	Bond Future	1,915.1600	1.9152	1,836.4800	1.8365	(4.108)	0	0	0
2017-10-11	R209	01/02/2018	9.59	Put	Bond Future	2,270.0200	2.2700	2,349.4200	2.3494	3.498	0	0	220
2017-10-11	R209	01/02/2018	9.73	Put	Bond Future	1,823.8400	1.8238	1,892.0500	1.8921	3.740	0	0	0
2017-10-11	R209	01/02/2018	9.71	Call	Bond Future	2,320.4700	2.3205	2,232.1700	2.2322	(3.805)	0	0	0
2017-10-11	R209	01/02/2018	9.88	Call	Bond Future	2,960.8500	2.9608	2,860.4600	2.8605	(3.391)	0	0	0
2017-10-11	R209	01/02/2018	9.88	Put	Bond Future	1,423.2900	1.4233	1,480.9800	1.4810	4.053	0	0	220
2017-10-11	R209	01/02/2018	10.10	Put	Bond Future	966.5200	0.9665	1,010.1300	1.0101	4.512	0	0	3,000
2017-10-11	R209	01/02/2018	9.85	Put	Bond Future	1,497.1900	1.4972	1,556.9200	1.5569	3.989	0	0	7,500
2017-10-11	R209	01/02/2018	9.33	Put	Bond Future	3,309.8100	3.3098	3,411.3400	3.4113	3.068	0	0	0
2017-10-11	R209	01/02/2018	9.72	Put	Bond Future	1,853.3300	1.8533	1,922.3300	1.9223	3.723	0	0	0
2017-10-11	R209	01/02/2018	10.00	Call	Bond Future	3,454.6900	3.4547	3,346.6700	3.3467	(3.127)	0	0	0
2017-10-11	R209	01/02/2018	10.00	Put	Bond Future	1,155.9600	1.1560	1,206.0200	1.2060	4.331	0	0	7,500
2017-10-11	R209	03/05/2018	9.85	Put	Bond Future	2,429.4000	2.4294	2,453.0100	2.4530	0.972	0	0	0
2017-10-11	R209	03/05/2018			Bond Future	9.7006	71.5952	9.7252	71.4345	0.254	0.0000	0.0000	0
2017-10-11	R209	03/05/2018	9.85	Call	Bond Future	3,396.4800	3.3965	3,259.3900	3.2594	(4.036)	0	0	0
2017-10-11	R209	03/05/2018	9.86	Call	Bond Future	3,432.8100	3.4328	3,295.0200	3.2950	(4.014)	0	0	0
2017-10-11	R209	03/05/2018	9.86	Put	Bond Future	2,401.7200	2.4017	2,424.6300	2.4246	0.954	0	0	0
2017-10-11	R209	03/05/2018	9.84	Call	Bond Future	3,360.5400	3.3605	3,223.9500	3.2239	(4.065)	0	0	0
2017-10-11	R209	03/05/2018	9.84	Put	Bond Future	2,457.5600	2.4576	2,481.6700	2.4817	0.981	0	0	0
2017-10-11	R210	02/11/2017	192.08	Put	Bond Future	6,670.4200	6.6704	6,692.2300	6.6922	0.327	0	0	0
2017-10-11	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R210	02/11/2017			Bond Future	185.4096	185.4096	185.3878	185.3878	(0.012)	0.0000	0.0000	2,179
2017-10-11	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R210	02/11/2017	192.07	Put	Bond Future	6,660.4200	6.6604	6,682.2300	6.6822	0.327	0	0	0
2017-10-11	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R210	02/11/2017	192.09	Put	Bond Future	6,680.4200	6.6804	6,702.2300	6.7022	0.326	0	0	0
2017-10-11	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R210	01/02/2018			Bond Future	188.8782	188.8782	188.8552	188.8552	(0.012)	0.0000	0.0000	0
2017-10-11	R210	01/02/2018	192.36	Put	Bond Future	3,481.8400	3.4818	3,504.8000	3.5048	0.659	0	0	0
2017-10-11	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R210	01/02/2018	192.38	Put	Bond Future	3,501.8400	3.5018	3,524.8000	3.5248	0.656	0	0	0
2017-10-11	R210	01/02/2018	192.37	Put	Bond Future	3,491.8400	3.4918	3,514.8000	3.5148	0.658	0	0	0
2017-10-11	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-11	R210	03/05/2018	191.44	Put	Bond Future	1,406.5900	1.4066	1,428.7800	1.4288	1.578	0	0	0
2017-10-11	R210	03/05/2018			Bond Future	190.0334	190.0334	190.0112	190.0112	(0.012)	0.0000	0.0000	0
2017-10-11	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R210	03/05/2018	191.46	Put	Bond Future	1,426.5900	1.4266	1,448.7800	1.4488	1.555	0	0	0
2017-10-11	R210	03/05/2018	191.45	Put	Bond Future	1,416.5900	1.4166	1,438.7800	1.4388	1.566	0	0	0
2017-10-11	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R212	02/11/2017			Bond Future	151.1297	151.1297	151.0491	151.0491	(0.053)	0.0000	0.0000	4,059
2017-10-11	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R212	02/11/2017	152.40	Put	Bond Future	1,270.3400	1.2703	1,350.9500	1.3509	6.346	0	0	0
2017-10-11	R212	02/11/2017	152.42	Put	Bond Future	1,290.3400	1.2903	1,370.9500	1.3709	6.247	0	0	0
2017-10-11	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R212	02/11/2017	152.41	Put	Bond Future	1,280.3400	1.2803	1,360.9500	1.3609	6.296	0	0	0
2017-10-11	R212	01/02/2018	154.71	Put	Bond Future	2,791.4200	2.7914	2,873.9800	2.8740	2.958	0	0	0
2017-10-11	R212	01/02/2018			Bond Future	151.9186	151.9186	151.8360	151.8360	(0.054)	0.0000	0.0000	0
2017-10-11	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R212	01/02/2018	154.70	Put	Bond Future	2,781.4200	2.7814	2,863.9800	2.8640	2.968	0	0	0
2017-10-11	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R212	01/02/2018	154.69	Put	Bond Future	2,771.4200	2.7714	2,853.9800	2.8540	2.979	0	0	0
2017-10-11	R212	03/05/2018	154.30	Call	Bond Future	496.3500	0.4963	413.1300	0.4131	(16.766)	0	0	0
2017-10-11	R212	03/05/2018			Bond Future	154.7964	154.7964	154.7131	154.7131	(0.054)	0.0000	0.0000	0
2017-10-11	R212	03/05/2018	154.28	Call	Bond Future	516.3500	0.5163	433.1300	0.4331	(16.117)	0	0	0
2017-10-11	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R212	03/05/2018	154.29	Call	Bond Future	506.3500	0.5063	423.1300	0.4231	(16.435)	0	0	0
2017-10-11	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-11	R213	02/11/2017	9.36	Put	Bond Future	809.1900	0.8092	823.5300	0.8235	1.772	0	0	0
2017-10-11	R213	02/11/2017			Bond Future	9.3268	83.7617	9.3400	83.6751	0.141	0.0000	0.0000	62,297
2017-10-11	R213	02/11/2017	9.35	Call	Bond Future	992.3300	0.9923	921.2700	0.9213	(7.161)	0	0	0
2017-10-11	R213	02/11/2017	9.35	Put	Bond Future	839.6600	0.8397	855.2000	0.8552	1.851	0	0	0
2017-10-11	R213	02/11/2017	9.36	Call	Bond Future	1,027.6600	1.0277	955.4000	0.9554	(7.032)	0	0	0
2017-10-11	R213	02/11/2017	9.34	Call	Bond Future	957.7100	0.9577	887.8900	0.8879	(7.290)	0	0	0
2017-10-11	R213	02/11/2017	9.34	Put	Bond Future	870.9100	0.8709	887.6900	0.8877	1.927	0	0	0
2017-10-11	R213	01/02/2018	9.42	Call	Bond Future	2,097.6700	2.0977	2,057.8700	2.0579	(1.897)	0	0	0
2017-10-11	R213	01/02/2018	9.41	Put	Bond Future	1,924.7000	1.9247	1,973.3700	1.9734	2.529	0	0	0
2017-10-11	R213	01/02/2018			Bond Future	9.3886	85.3003	9.4021	85.2123	0.144	0.0000	0.0000	0
2017-10-11	R213	01/02/2018	9.43	Call	Bond Future	2,132.0400	2.1320	2,091.7800	2.0918	(1.888)	0	0	0
2017-10-11	R213	01/02/2018	9.43	Put	Bond Future	1,863.3200	1.8633	1,911.0600	1.9111	2.562	0	0	0
2017-10-11	R213	01/02/2018	9.42	Put	Bond Future	1,893.7300	1.8937	1,941.9300	1.9419	2.545	0	0	0
2017-10-11	R213	01/02/2018	9.41	Call	Bond Future	2,063.7800	2.0638	2,024.4500	2.0244	(1.906)	0	0	0
2017-10-11	R213	03/05/2018	9.57	Put	Bond Future	2,368.8400	2.3688	2,376.1600	2.3762	0.309	0	0	0
2017-10-11	R213	03/05/2018	9.56	Call	Bond Future	3,123.4400	3.1234	3,042.0800	3.0421	(2.605)	0	0	0
2017-10-11	R213	03/05/2018			Bond Future	9.4460	83.3355	9.4599	83.2463	0.147	0.0000	0.0000	0
2017-10-11	R213	03/05/2018	9.57	Call	Bond Future	3,158.8100	3.1588	3,076.9200	3.0769	(2.592)	0	0	0
2017-10-11	R213	03/05/2018	9.56	Put	Bond Future	2,396.8000	2.3968	2,404.6500	2.4047	0.328	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
2017-10-11	R213	03/05/2018	9.58	Call	Bond Future	3,194.3600	3.1944	3,112.1900	3.1122	(2.572)	0	0	0
2017-10-11	R213	03/05/2018	9.58	Put	Bond Future	2,341.1400	2.3411	2,348.1800	2.3482	0.301	0	0	0
2017-10-11	R214	02/11/2017	9.60	Call	Bond Future	634.7700	0.6348	545.4500	0.5455	(14.071)	0	0	0
2017-10-11	R214	02/11/2017			Bond Future	9.7264	71.6553	9.7547	71.4600	0.291	0.0000	0.0000	43,355
2017-10-11	R214	02/11/2017	9.60	Put	Bond Future	1,519.7000	1.5197	1,625.7100	1.6257	6.976	0	0	0
2017-10-11	R214	02/11/2017	9.58	Call	Bond Future	584.7800	0.5848	499.9600	0.5000	(14.505)	0	0	0
2017-10-11	R214	02/11/2017	9.58	Put	Bond Future	1,611.3200	1.6113	1,721.8300	1.7218	6.858	0	0	0
2017-10-11	R214	02/11/2017	9.59	Put	Bond Future	1,565.1100	1.5651	1,673.3700	1.6734	6.917	0	0	0
2017-10-11	R214	02/11/2017	9.59	Call	Bond Future	609.4300	0.6094	522.3600	0.5224	(14.287)	0	0	0
2017-10-11	R214	01/02/2018	9.84	Call	Bond Future	2,378.1000	2.3781	2,264.9000	2.2649	(4.760)	0	0	0
2017-10-11	R214	01/02/2018			Bond Future	9.7867	72.9716	9.8158	72.7729	0.297	0.0000	0.0000	400
2017-10-11	R214	01/02/2018	9.82	Call	Bond Future	2,305.9300	2.3059	2,195.0100	2.1950	(4.810)	0	0	0
2017-10-11	R214	01/02/2018	9.82	Put	Bond Future	2,078.4600	2.0785	2,166.3000	2.1663	4.226	0	0	0
2017-10-11	R214	01/02/2018	9.84	Put	Bond Future	2,014.5000	2.0145	2,100.0600	2.1001	4.247	0	0	0
2017-10-11	R214	01/02/2018	9.83	Call	Bond Future	2,341.8700	2.3419	2,229.8100	2.2298	(4.785)	0	0	0
2017-10-11	R214	01/02/2018	9.83	Put	Bond Future	2,046.2800	2.0463	2,132.9800	2.1330	4.237	0	0	0
2017-10-11	R214	03/05/2018	9.99	Put	Bond Future	2,557.3500	2.5574	2,639.4700	2.6395	3.211	0	0	0
2017-10-11	R214	03/05/2018			Bond Future	9.8429	71.0313	9.8728	70.8292	0.303	0.0000	0.0000	0
2017-10-11	R214	03/05/2018	9.98	Call	Bond Future	3,506.6600	3.5067	3,387.3800	3.3874	(3.402)	0	0	0
2017-10-11	R214	03/05/2018	9.98	Put	Bond Future	2,586.5400	2.5865	2,669.3600	2.6694	3.202	0	0	0
2017-10-11	R214	03/05/2018	9.99	Call	Bond Future	3,543.8300	3.5438	3,423.8500	3.4238	(3.386)	0	0	0
2017-10-11	R214	03/05/2018	9.97	Call	Bond Future	3,469.8700	3.4699	3,351.2800	3.3513	(3.418)	0	0	0
2017-10-11	R214	03/05/2018	9.97	Put	Bond Future	2,616.2200	2.6162	2,699.7300	2.6997	3.192	0	0	0
2017-10-11	R248	02/11/2017	9.65	Call	Bond Future	813.9300	0.8139	691.0400	0.6910	(15.098)	0	0	0
2017-10-11	R248	02/11/2017	9.66	Put	Bond Future	1,976.4200	1.9764	2,098.2400	2.0982	6.164	0	0	0
2017-10-11	R248	02/11/2017			Bond Future	9.7870	91.6090	9.8152	91.3614	0.288	0.0000	0.0000	87,621
2017-10-11	R248	02/11/2017	9.65	Put	Bond Future	2,033.8900	2.0339	2,158.6100	2.1586	6.132	0	0	0
2017-10-11	R248	02/11/2017	9.66	Call	Bond Future	846.5200	0.8465	720.7300	0.7207	(14.860)	0	0	0
2017-10-11	R248	02/11/2017	9.64	Call	Bond Future	782.1900	0.7822	662.2000	0.6622	(15.340)	0	0	0
2017-10-11	R248	02/11/2017	9.64	Put	Bond Future	2,092.3700	2.0924	2,219.9900	2.2200	6.099	0	0	0
2017-10-11	R248	01/02/2018	9.90	Put	Bond Future	2,649.9300	2.6499	2,812.8300	2.8128	6.147	0	0	0
2017-10-11	R248	01/02/2018	9.89	Call	Bond Future	3,044.3500	3.0444	2,956.4600	2.9565	(2.887)	0	0	0
2017-10-11	R248	01/02/2018			Bond Future	9.8492	93.2919	9.8782	93.0398	0.295	0.0000	0.0000	170
2017-10-11	R248	01/02/2018	9.90	Call	Bond Future	3,089.9400	3.0899	3,000.8000	3.0008	(2.885)	0	0	0
2017-10-11	R248	01/02/2018	9.89	Put	Bond Future	2,690.6400	2.6906	2,854.7900	2.8548	6.101	0	0	0
2017-10-11	R248	01/02/2018	9.91	Call	Bond Future	3,135.8500	3.1358	3,045.4600	3.0455	(2.882)	0	0	0
2017-10-11	R248	01/02/2018	9.91	Put	Bond Future	2,609.7000	2.6097	2,771.3500	2.7713	6.194	0	0	0
2017-10-11	R248	03/05/2018	10.06	Call	Bond Future	4,685.5000	4.6855	4,530.2000	4.5302	(3.314)	0	0	0
2017-10-11	R248	03/05/2018	10.05	Put	Bond Future	3,426.0600	3.4261	3,527.7600	3.5278	2.968	0	0	0
2017-10-11	R248	03/05/2018			Bond Future	9.9074	90.5881	9.9372	90.3319	0.301	0.0000	0.0000	0
2017-10-11	R248	03/05/2018	10.07	Call	Bond Future	4,732.3500	4.7324	4,576.2300	4.5762	(3.299)	0	0	0
2017-10-11	R248	03/05/2018	10.07	Put	Bond Future	3,352.1800	3.3522	3,452.2200	3.4522	2.984	0	0	0
2017-10-11	R248	03/05/2018	10.06	Put	Bond Future	3,389.0900	3.3891	3,489.9500	3.4900	2.976	0	0	0
2017-10-11	R248	03/05/2018	10.05	Call	Bond Future	4,638.5700	4.6386	4,484.1100	4.4841	(3.330)	0	0	0

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Total											1070439	