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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/10/2017 TO 13/10/2017

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
2017-10-13	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	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
2017-10-13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2025	02/11/2017			Bond Future	130.5033	130.5033	130.5853	130.5853	0.063	0.0000	0.0000	949
2017-10-13	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2025	02/11/2017	132.96	Put	Bond Future	2,456.7400	2.4567	2,374.6600	2.3747	(3.341)	0	0	0
2017-10-13	2025	02/11/2017	132.98	Put	Bond Future	2,476.7400	2.4767	2,394.6600	2.3947	(3.314)	0	0	0
2017-10-13	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2025	02/11/2017	132.97	Put	Bond Future	2,466.7400	2.4667	2,384.6600	2.3847	(3.327)	0	0	0
2017-10-13	2025	01/02/2018	133.89	Put	Bond Future	2,283.5700	2.2836	2,201.0800	2.2011	(3.612)	0	0	0
2017-10-13	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2025	01/02/2018			Bond Future	131.6064	131.6064	131.6889	131.6889	0.063	0.0000	0.0000	21
2017-10-13	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2025	01/02/2018	133.88	Put	Bond Future	2,273.5700	2.2736	2,191.0800	2.1911	(3.628)	0	0	0
2017-10-13	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2025	01/02/2018	133.90	Put	Bond Future	2,293.5700	2.2936	2,211.0800	2.2111	(3.597)	0	0	0
2017-10-13	2025	03/05/2018	133.21	Call	Bond Future	888.4700	0.8885	972.5000	0.9725	9.458	0	0	0
2017-10-13	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2025	03/05/2018			Bond Future	134.0985	134.0985	134.1825	134.1825	0.063	0.0000	0.0000	0
2017-10-13	2025	03/05/2018	133.22	Call	Bond Future	878.4700	0.8785	962.5000	0.9625	9.565	0	0	0
2017-10-13	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2025	03/05/2018	133.20	Call	Bond Future	898.4700	0.8985	982.5000	0.9825	9.353	0	0	0
2017-10-13	2025	02/08/2018	136.65	Call	Bond Future	1.8800	0.0019	87.1800	0.0872	4537.234	0	0	0
2017-10-13	2025	02/08/2018			Bond Future	136.6519	136.6519	136.7372	136.7372	0.062	0.0000	0.0000	0
2017-10-13	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	77.1800	0.0772	100.000	0	0	0
2017-10-13	2025	02/08/2018	136.67	Put	Bond Future	18.1200	0.0181	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2025	02/08/2018	136.66	Put	Bond Future	8.1200	0.0081	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	67.1800	0.0672	100.000	0	0	0
2017-10-13	2029	02/11/2017			Bond Future	99.9055	99.9055	99.9020	99.9020	(0.004)	0.0000	0.0000	1,370
2017-10-13	2029	01/02/2018			Bond Future	101.7742	101.7742	101.7695	101.7695	(0.005)	0.0000	0.0000	0
2017-10-13	2029	03/05/2018			Bond Future	102.6843	102.6843	102.6796	102.6796	(0.005)	0.0000	0.0000	0
2017-10-13	2029	02/08/2018			Bond Future	104.6395	104.6395	104.6344	104.6344	(0.005)	0.0000	0.0000	0
2017-10-13	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2030	02/11/2017	9.34	Call	Bond Future	412.3000	0.4123	792.5000	0.7925	92.214	0	0	0
2017-10-13	2030	02/11/2017			Bond Future	9.2788	92.8924	9.2228	93.2726	(0.604)	0.0000	0.0000	54,283
2017-10-13	2030	02/11/2017	9.35	Call	Bond Future	479.4600	0.4795	859.6600	0.8597	79.298	0	0	0
2017-10-13	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2030	02/11/2017	9.36	Call	Bond Future	546.5400	0.5465	926.7400	0.9267	69.565	0	0	0
2017-10-13	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-10-13	2030	01/02/2018			Bond Future	9.3390	90.5942	9.2810	90.9810	(0.621)	0.0000	0.0000	6,567
2017-10-13	2030	01/02/2018	9.38	Call	Bond Future	271.9700	0.2720	658.8100	0.6588	142.236	0	0	0
2017-10-13	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2030	01/02/2018	9.39	Call	Bond Future	338.1700	0.3382	725.0100	0.7250	114.392	0	0	0
2017-10-13	2030	01/02/2018	9.37	Call	Bond Future	205.7100	0.2057	592.5500	0.5926	188.051	0	0	0
2017-10-13	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2030	03/05/2018	9.51	Call	Bond Future	695.8300	0.6958	1,089.1000	1.0891	56.518	0	0	0
2017-10-13	2030	03/05/2018			Bond Future	9.4030	92.2768	9.3431	92.6700	(0.638)	0.0000	0.0000	0
2017-10-13	2030	03/05/2018	9.49	Call	Bond Future	566.2600	0.5663	959.5300	0.9595	69.450	0	0	0
2017-10-13	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2030	03/05/2018	9.50	Call	Bond Future	631.0800	0.6311	1,024.3500	1.0244	62.317	0	0	0
2017-10-13	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2030	02/08/2018	9.46	Put	Bond Future	61.5300	0.0615	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2030	02/08/2018			Bond Future	9.4696	89.9945	9.4075	90.3947	(0.656)	0.0000	0.0000	0
2017-10-13	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	338.6600	0.3387	100.000	0	0	0
2017-10-13	2030	02/08/2018	9.47	Call	Bond Future	2.7600	0.0028	402.9500	0.4030	14499.638	0	0	0
2017-10-13	2030	02/08/2018	9.45	Put	Bond Future	125.8700	0.1259	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	274.3200	0.2743	100.000	0	0	0
2017-10-13	2032	02/11/2017	9.49	Put	Bond Future	990.5200	0.9905	761.6500	0.7617	(23.106)	0	0	0
2017-10-13	2032	02/11/2017	9.48	Call	Bond Future	919.5700	0.9196	1,128.3300	1.1283	22.702	0	0	0
2017-10-13	2032	02/11/2017			Bond Future	9.4949	91.1830	9.4338	91.6260	(0.644)	0.0000	0.0000	35,391
2017-10-13	2032	02/11/2017	9.49	Call	Bond Future	954.9100	0.9549	1,168.9900	1.1690	22.419	0	0	0
2017-10-13	2032	02/11/2017	9.48	Put	Bond Future	1,027.4500	1.0275	793.2600	0.7933	(22.793)	0	0	0
2017-10-13	2032	02/11/2017	9.50	Call	Bond Future	991.0700	0.9911	1,210.4600	1.2105	22.137	0	0	0
2017-10-13	2032	02/11/2017	9.50	Put	Bond Future	954.4800	0.9545	730.9200	0.7309	(23.422)	0	0	0
2017-10-13	2032	01/02/2018	9.20	Call	Bond Future	1,130.6400	1.1306	1,276.1200	1.2761	12.867	0	0	7,500
2017-10-13	2032	01/02/2018	9.45	Put	Bond Future	2,613.4600	2.6135	2,365.3100	2.3653	(9.495)	0	0	0
2017-10-13	2032	01/02/2018	9.40	Put	Bond Future	2,818.5100	2.8185	2,558.6900	2.5587	(9.218)	0	0	0
2017-10-13	2032	01/02/2018	9.56	Call	Bond Future	2,203.0700	2.2031	2,431.2400	2.4312	10.357	0	0	0
2017-10-13	2032	01/02/2018	9.55	Put	Bond Future	2,237.4800	2.2375	2,012.6400	2.0126	(10.049)	0	0	0
2017-10-13	2032	01/02/2018			Bond Future	9.5599	92.8584	9.4968	93.3091	(0.660)	0.0000	0.0000	7,596
2017-10-13	2032	01/02/2018	9.30	Put	Bond Future	3,260.1500	3.2601	2,977.2900	2.9773	(8.676)	0	0	0
2017-10-13	2032	01/02/2018	9.30	Call	Bond Future	1,383.7300	1.3837	1,551.5600	1.5516	12.129	0	0	7,800
2017-10-13	2032	01/02/2018	9.57	Call	Bond Future	2,239.4000	2.2394	2,469.8800	2.4699	10.292	0	0	0
2017-10-13	2032	01/02/2018	9.57	Put	Bond Future	2,167.7300	2.1677	1,947.5200	1.9475	(10.159)	0	0	0
2017-10-13	2032	01/02/2018	9.20	Put	Bond Future	3,743.8300	3.7438	3,438.6200	3.4386	(8.152)	0	0	0
2017-10-13	2032	01/02/2018	9.45	Call	Bond Future	1,826.6500	1.8266	2,029.1900	2.0292	11.088	0	0	750
2017-10-13	2032	01/02/2018	9.40	Call	Bond Future	1,670.5500	1.6706	1,861.4200	1.8614	11.426	0	0	6,800
2017-10-13	2032	01/02/2018	9.56	Put	Bond Future	2,202.5000	2.2025	1,979.9800	1.9800	(10.103)	0	0	0
2017-10-13	2032	01/02/2018	9.55	Call	Bond Future	2,166.8700	2.1669	2,392.7200	2.3927	10.423	0	0	0
2017-10-13	2032	03/05/2018	9.70	Call	Bond Future	3,303.6600	3.3037	3,551.1300	3.5511	7.491	0	0	0
2017-10-13	2032	03/05/2018	9.71	Put	Bond Future	2,746.2000	2.7462	2,537.0000	2.5370	(7.618)	0	0	0
2017-10-13	2032	03/05/2018			Bond Future	9.6247	90.4261	9.5595	90.8844	(0.677)	0.0000	0.0000	0
2017-10-13	2032	03/05/2018	9.70	Put	Bond Future	2,777.9200	2.7779	2,567.0600	2.5671	(7.591)	0	0	0
2017-10-13	2032	03/05/2018	9.71	Call	Bond Future	3,341.4000	3.3414	3,590.5300	3.5905	7.456	0	0	0

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2017-10-13	2032	03/05/2018	9.72	Call	Bond Future	3,379.0900	3.3791	3,629.8700	3.6299	7.422	0	0	0
2017-10-13	2032	03/05/2018	9.72	Put	Bond Future	2,714.5000	2.7145	2,506.9500	2.5069	(7.646)	0	0	0
2017-10-13	2032	02/08/2018	9.66	Put	Bond Future	204.3800	0.2044	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2032	02/08/2018	9.67	Call	Bond Future	0.0000	0.0000	331.3000	0.3313	100.000	0	0	0
2017-10-13	2032	02/08/2018			Bond Future	9.6896	92.1148	9.6223	92.5812	(0.695)	0.0000	0.0000	0
2017-10-13	2032	02/08/2018	9.68	Call	Bond Future	0.0000	0.0000	400.4600	0.4005	100.000	0	0	0
2017-10-13	2032	02/08/2018	9.68	Put	Bond Future	65.9800	0.0660	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2032	02/08/2018	9.66	Call	Bond Future	0.0000	0.0000	262.0600	0.2621	100.000	0	0	0
2017-10-13	2032	02/08/2018	9.67	Put	Bond Future	135.1400	0.1351	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2033	02/11/2017	110.07	Put	Bond Future	5,096.9400	5.0969	5,169.6200	5.1696	1.426	0	0	0
2017-10-13	2033	02/11/2017			Bond Future	104.9731	104.9731	104.9004	104.9004	(0.069)	0.0000	0.0000	5,179
2017-10-13	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2033	02/11/2017	110.09	Put	Bond Future	5,116.9400	5.1169	5,189.6200	5.1896	1.420	0	0	0
2017-10-13	2033	02/11/2017	110.08	Put	Bond Future	5,106.9400	5.1069	5,179.6200	5.1796	1.423	0	0	0
2017-10-13	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2033	01/02/2018			Bond Future	106.9365	106.9365	106.8615	106.8615	(0.070)	0.0000	0.0000	381
2017-10-13	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2033	01/02/2018	109.64	Put	Bond Future	2,703.5100	2.7035	2,778.5500	2.7786	2.776	0	0	0
2017-10-13	2033	01/02/2018	109.66	Put	Bond Future	2,723.5100	2.7235	2,798.5500	2.7986	2.755	0	0	0
2017-10-13	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2033	01/02/2018	109.65	Put	Bond Future	2,713.5100	2.7135	2,788.5500	2.7886	2.765	0	0	0
2017-10-13	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2033	03/05/2018			Bond Future	107.8747	107.8747	107.7982	107.7982	(0.071)	0.0000	0.0000	0
2017-10-13	2033	03/05/2018	107.70	Call	Bond Future	174.6500	0.1746	98.2200	0.0982	(43.762)	0	0	0
2017-10-13	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2033	03/05/2018	107.71	Call	Bond Future	164.6500	0.1646	88.2200	0.0882	(46.420)	0	0	0
2017-10-13	2033	03/05/2018	107.69	Call	Bond Future	184.6500	0.1846	108.2200	0.1082	(41.392)	0	0	0
2017-10-13	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2033	02/08/2018			Bond Future	109.9287	109.9287	109.8505	109.8505	(0.071)	0.0000	0.0000	0
2017-10-13	2033	02/08/2018	109.92	Call	Bond Future	8.6900	0.0087	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	69.4600	0.0695	100.000	0	0	0
2017-10-13	2033	02/08/2018	109.94	Put	Bond Future	11.3100	0.0113	89.4600	0.0895	690.981	0	0	0
2017-10-13	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2033	02/08/2018	109.93	Put	Bond Future	1.3100	0.0013	79.4600	0.0795	5965.649	0	0	0
2017-10-13	2037	02/11/2017	9.67	Put	Bond Future	1,624.1900	1.6242	1,319.5600	1.3196	(18.756)	0	0	0
2017-10-13	2037	02/11/2017			Bond Future	9.7748	91.3006	9.7137	91.7830	(0.625)	0.0000	0.0000	54,617
2017-10-13	2037	02/11/2017	9.66	Call	Bond Future	763.7700	0.7638	936.5000	0.9365	22.615	0	0	0
2017-10-13	2037	02/11/2017	9.66	Put	Bond Future	1,673.5100	1.6735	1,363.8400	1.3638	(18.504)	0	0	0
2017-10-13	2037	02/11/2017	9.67	Call	Bond Future	794.2500	0.7942	972.0200	0.9720	22.382	0	0	0
2017-10-13	2037	02/11/2017	9.65	Call	Bond Future	734.0000	0.7340	901.7200	0.9017	22.850	0	0	0
2017-10-13	2037	02/11/2017	9.65	Put	Bond Future	1,723.6600	1.7237	1,408.9800	1.4090	(18.257)	0	0	0
2017-10-13	2037	01/02/2018	9.82	Put	Bond Future	2,589.9000	2.5899	2,343.0500	2.3431	(9.531)	0	0	0
2017-10-13	2037	01/02/2018			Bond Future	9.8394	88.7229	9.7764	89.2138	(0.640)	0.0000	0.0000	13,634

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
2017-10-13	2037	01/02/2018	9.82	Call	Bond Future	2,438.8400		2.4388	2,682.9000	2.6829	10.007	0	0	0
2017-10-13	2037	01/02/2018	9.81	Put	Bond Future	2,629.1000		2.6291	2,379.8400	2.3798	(9.481)	0	0	0
2017-10-13	2037	01/02/2018	9.83	Call	Bond Future	2,477.8300		2.4778	2,724.3100	2.7243	9.947	0	0	0
2017-10-13	2037	01/02/2018	9.83	Put	Bond Future	2,551.1400		2.5511	2,306.7100	2.3067	(9.581)	0	0	0
2017-10-13	2037	01/02/2018	9.81	Call	Bond Future	2,400.1800		2.4002	2,641.8300	2.6418	10.068	0	0	0
2017-10-13	2037	03/05/2018	9.99	Call	Bond Future	3,791.2500		3.7913	4,062.0400	4.0620	7.142	0	0	0
2017-10-13	2037	03/05/2018	9.97	Put	Bond Future	3,229.5100		3.2295	2,997.5900	2.9976	(7.181)	0	0	0
2017-10-13	2037	03/05/2018			Bond Future	9.9071		90.3707	9.8422	90.8700	(0.655)	0.0000	0.0000	0
2017-10-13	2037	03/05/2018	9.99	Put	Bond Future	3,159.4100		3.1594	2,930.9400	2.9309	(7.231)	0	0	0
2017-10-13	2037	03/05/2018	9.97	Call	Bond Future	3,709.6200		3.7096	3,976.9600	3.9770	7.207	0	0	0
2017-10-13	2037	03/05/2018	9.98	Put	Bond Future	3,194.3000		3.1943	2,964.1100	2.9641	(7.206)	0	0	0
2017-10-13	2037	03/05/2018	9.98	Call	Bond Future	3,750.3300		3.7503	4,019.4000	4.0194	7.175	0	0	0
2017-10-13	2037	02/08/2018	9.96	Put	Bond Future	128.8600		0.1289	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2037	02/08/2018	9.95	Call	Bond Future	0.0000		0.0000	303.4700	0.3035	100.000	0	0	0
2017-10-13	2037	02/08/2018			Bond Future	9.9770		87.8024	9.9101	88.3105	(0.671)	0.0000	0.0000	0
2017-10-13	2037	02/08/2018	9.96	Call	Bond Future	0.0000		0.0000	379.2700	0.3793	100.000	0	0	0
2017-10-13	2037	02/08/2018	9.95	Put	Bond Future	204.6600		0.2047	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2037	02/08/2018	9.97	Call	Bond Future	0.0000		0.0000	454.9700	0.4550	100.000	0	0	0
2017-10-13	2037	02/08/2018	9.97	Put	Bond Future	53.1600		0.0532	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2038	02/11/2017			Bond Future	128.6665		128.6665	128.6618	128.6618	(0.004)	0.0000	0.0000	15,895
2017-10-13	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2038	02/11/2017	136.82	Put	Bond Future	8,153.5100		8.1535	8,158.2400	8.1582	0.058	0	0	0
2017-10-13	2038	02/11/2017	136.80	Put	Bond Future	8,133.5100		8.1335	8,138.2400	8.1382	0.058	0	0	0
2017-10-13	2038	02/11/2017	136.81	Put	Bond Future	8,143.5100		8.1435	8,148.2400	8.1482	0.058	0	0	0
2017-10-13	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2038	01/02/2018	136.95	Put	Bond Future	7,381.8100		7.3818	7,387.7900	7.3878	0.081	0	0	0
2017-10-13	2038	01/02/2018			Bond Future	129.5682		129.5682	129.5622	129.5622	(0.005)	0.0000	0.0000	2,747
2017-10-13	2038	01/02/2018	136.94	Put	Bond Future	7,371.8100		7.3718	7,377.7900	7.3778	0.081	0	0	0
2017-10-13	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2038	01/02/2018	136.93	Put	Bond Future	7,361.8100		7.3618	7,367.7900	7.3678	0.081	0	0	0
2017-10-13	2038	03/05/2018	132.28	Put	Bond Future	258.3400		0.2583	264.5600	0.2646	2.408	0	0	0
2017-10-13	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2038	03/05/2018			Bond Future	132.0217		132.0217	132.0154	132.0154	(0.005)	0.0000	0.0000	0
2017-10-13	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2038	03/05/2018	132.27	Put	Bond Future	248.3400		0.2483	254.5600	0.2546	2.505	0	0	0
2017-10-13	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2038	03/05/2018	132.29	Put	Bond Future	268.3400		0.2683	274.5600	0.2746	2.318	0	0	0
2017-10-13	2038	02/08/2018	134.55	Put	Bond Future	14.5000		0.0145	21.1600	0.0212	45.931	0	0	0
2017-10-13	2038	02/08/2018			Bond Future	134.5355		134.5355	134.5288	134.5288	(0.005)	0.0000	0.0000	0
2017-10-13	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2038	02/08/2018	134.54	Put	Bond Future	4.5000		0.0045	11.1600	0.0112	148.000	0	0	0
2017-10-13	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2038	02/08/2018	134.53	Call	Bond Future	5.5000		0.0055	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2038	02/08/2018	134.53	Put	Bond Future	0.0000		0.0000	1.1600	0.0012	100.000	0	0	0

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2017-10-13	2040	02/11/2017	9.67	Put	Bond Future	2,260.4200	2.2604	1,889.9000	1.8899	(16.392)	0	0	0
2017-10-13	2040	02/11/2017			Bond Future	9.8650	94.6571	9.8038	95.1717	(0.619)	0.0000	0.0000	16,838
2017-10-13	2040	02/11/2017	9.66	Call	Bond Future	576.9500	0.5770	716.1900	0.7162	24.134	0	0	0
2017-10-13	2040	02/11/2017	9.66	Put	Bond Future	2,321.2800	2.3213	1,945.9800	1.9460	(16.168)	0	0	0
2017-10-13	2040	02/11/2017	9.67	Call	Bond Future	602.4300	0.6024	746.4500	0.7464	23.907	0	0	0
2017-10-13	2040	02/11/2017	9.65	Call	Bond Future	552.2300	0.5522	686.7700	0.6868	24.363	0	0	0
2017-10-13	2040	02/11/2017	9.65	Put	Bond Future	2,383.0300	2.3830	2,003.0300	2.0030	(15.946)	0	0	0
2017-10-13	2040	01/02/2018	9.89	Call	Bond Future	2,590.0000	2.5900	2,845.1400	2.8451	9.851	0	0	0
2017-10-13	2040	01/02/2018			Bond Future	9.9302	91.8908	9.8672	92.4144	(0.634)	0.0000	0.0000	4,110
2017-10-13	2040	01/02/2018	9.87	Call	Bond Future	2,509.4700	2.5095	2,759.5700	2.7596	9.966	0	0	0
2017-10-13	2040	01/02/2018	9.87	Put	Bond Future	3,010.0800	3.0101	2,736.5200	2.7365	(9.088)	0	0	0
2017-10-13	2040	01/02/2018	9.88	Put	Bond Future	2,966.7300	2.9667	2,695.6900	2.6957	(9.136)	0	0	0
2017-10-13	2040	01/02/2018	9.89	Put	Bond Future	2,923.8600	2.9239	2,655.3400	2.6553	(9.184)	0	0	0
2017-10-13	2040	01/02/2018	9.88	Call	Bond Future	2,549.5600	2.5496	2,802.1800	2.8022	9.908	0	0	0
2017-10-13	2040	03/05/2018	10.08	Put	Bond Future	3,410.9900	3.4110	3,167.1600	3.1672	(7.148)	0	0	0
2017-10-13	2040	03/05/2018			Bond Future	9.9984	93.5973	9.9335	94.1299	(0.649)	0.0000	0.0000	0
2017-10-13	2040	03/05/2018	10.07	Call	Bond Future	4,031.2400	4.0312	4,318.1300	4.3181	7.117	0	0	0
2017-10-13	2040	03/05/2018	10.07	Put	Bond Future	3,448.6700	3.4487	3,203.0100	3.2030	(7.123)	0	0	0
2017-10-13	2040	03/05/2018	10.08	Call	Bond Future	4,074.3900	4.0744	4,363.1100	4.3631	7.086	0	0	0
2017-10-13	2040	03/05/2018	10.06	Call	Bond Future	3,988.0200	3.9880	4,273.0900	4.2731	7.148	0	0	0
2017-10-13	2040	03/05/2018	10.06	Put	Bond Future	3,486.3900	3.4864	3,238.9100	3.2389	(7.098)	0	0	0
2017-10-13	2040	02/08/2018	10.04	Call	Bond Future	0.0000	0.0000	309.4100	0.3094	100.000	0	0	0
2017-10-13	2040	02/08/2018	10.03	Put	Bond Future	313.7100	0.3137	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2040	02/08/2018			Bond Future	10.0688	90.8390	10.0019	91.3811	(0.664)	0.0000	0.0000	0
2017-10-13	2040	02/08/2018	10.05	Call	Bond Future	0.0000	0.0000	390.3400	0.3903	100.000	0	0	0
2017-10-13	2040	02/08/2018	10.05	Put	Bond Future	151.7400	0.1517	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2040	02/08/2018	10.04	Put	Bond Future	232.6700	0.2327	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2040	02/08/2018	10.03	Call	Bond Future	0.0000	0.0000	228.3700	0.2284	100.000	0	0	0
2017-10-13	2044	02/11/2017	9.68	Call	Bond Future	567.8100	0.5678	704.3700	0.7044	24.050	0	0	0
2017-10-13	2044	02/11/2017			Bond Future	9.8945	91.6787	9.8335	92.1981	(0.617)	0.0000	0.0000	21,405
2017-10-13	2044	02/11/2017	9.66	Call	Bond Future	519.8900	0.5199	647.2200	0.6472	24.492	0	0	0
2017-10-13	2044	02/11/2017	9.66	Put	Bond Future	2,542.3000	2.5423	2,150.2500	2.1503	(15.421)	0	0	0
2017-10-13	2044	02/11/2017	9.68	Put	Bond Future	2,414.7400	2.4147	2,031.9200	2.0319	(15.853)	0	0	0
2017-10-13	2044	02/11/2017	9.67	Call	Bond Future	543.4400	0.5434	675.3400	0.6753	24.271	0	0	0
2017-10-13	2044	02/11/2017	9.67	Put	Bond Future	2,478.0400	2.4780	2,090.5600	2.0906	(15.637)	0	0	0
2017-10-13	2044	01/02/2018	9.90	Put	Bond Future	3,051.7100	3.0517	2,776.5200	2.7765	(9.018)	0	0	0
2017-10-13	2044	01/02/2018	9.89	Call	Bond Future	2,525.5300	2.5255	2,776.3900	2.7764	9.933	0	0	0
2017-10-13	2044	01/02/2018			Bond Future	9.9579	88.9828	9.8950	89.5114	(0.632)	0.0000	0.0000	10,361
2017-10-13	2044	01/02/2018	9.90	Call	Bond Future	2,565.6700	2.5657	2,819.0600	2.8191	9.876	0	0	0
2017-10-13	2044	01/02/2018	9.89	Put	Bond Future	3,096.0100	3.0960	2,818.2900	2.8183	(8.970)	0	0	0
2017-10-13	2044	01/02/2018	9.91	Call	Bond Future	2,606.3400	2.6063	2,862.2600	2.8623	9.819	0	0	0
2017-10-13	2044	01/02/2018	9.91	Put	Bond Future	3,008.0900	3.0081	2,735.4300	2.7354	(9.064)	0	0	0
2017-10-13	2044	03/05/2018	10.10	Call	Bond Future	4,120.8300	4.1208	4,411.5600	4.4116	7.055	0	0	0
2017-10-13	2044	03/05/2018	10.09	Put	Bond Future	3,533.9800	3.5340	3,285.3200	3.2853	(7.036)	0	0	0
2017-10-13	2044	03/05/2018			Bond Future	10.0239	90.6354	9.9591	91.1730	(0.646)	0.0000	0.0000	0
2017-10-13	2044	03/05/2018	10.11	Call	Bond Future	4,164.5600	4.1646	4,457.1200	4.4571	7.025	0	0	0

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2017-10-13	2044	03/05/2018	10.11	Put	Bond Future	3,458.0300	3.4580	3,213.0200	3.2130	(7.085)	0	0	0
2017-10-13	2044	03/05/2018	10.10	Put	Bond Future	3,495.8400	3.4958	3,249.0000	3.2490	(7.061)	0	0	0
2017-10-13	2044	03/05/2018	10.09	Call	Bond Future	4,077.3100	4.0773	4,366.2200	4.3662	7.086	0	0	0
2017-10-13	2044	02/08/2018	10.07	Call	Bond Future	0.0000	0.0000	367.5100	0.3675	100.000	0	0	0
2017-10-13	2044	02/08/2018			Bond Future	10.0920	87.9469	10.0252	88.4941	(0.661)	0.0000	0.0000	0
2017-10-13	2044	02/08/2018	10.05	Call	Bond Future	0.0000	0.0000	203.5900	0.2036	100.000	0	0	0
2017-10-13	2044	02/08/2018	10.05	Put	Bond Future	343.6500	0.3437	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2044	02/08/2018	10.07	Put	Bond Future	179.7300	0.1797	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2044	02/08/2018	10.06	Call	Bond Future	0.0000	0.0000	285.6100	0.2856	100.000	0	0	0
2017-10-13	2044	02/08/2018	10.06	Put	Bond Future	261.6300	0.2616	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2046	02/11/2017	136.30	Put	Bond Future	13,021.8400	13.0218	12,403.2700	12.4033	(4.750)	0	0	0
2017-10-13	2046	02/11/2017			Bond Future	123.2782	123.2782	123.8967	123.8967	0.502	0.0000	0.0000	20,942
2017-10-13	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2046	02/11/2017	136.32	Put	Bond Future	13,041.8400	13.0418	12,423.2700	12.4233	(4.743)	0	0	0
2017-10-13	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2046	02/11/2017	136.31	Put	Bond Future	13,031.8400	13.0318	12,413.2700	12.4133	(4.747)	0	0	0
2017-10-13	2046	01/02/2018	132.92	Put	Bond Future	7,336.1000	7.3361	6,707.1200	6.7071	(8.574)	0	0	0
2017-10-13	2046	01/02/2018			Bond Future	125.5839	125.5839	126.2129	126.2129	0.501	0.0000	0.0000	243
2017-10-13	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2046	01/02/2018	132.91	Put	Bond Future	7,326.1000	7.3261	6,697.1200	6.6971	(8.585)	0	0	0
2017-10-13	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2046	01/02/2018	132.90	Put	Bond Future	7,316.1000	7.3161	6,687.1200	6.6871	(8.597)	0	0	0
2017-10-13	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2046	03/05/2018			Bond Future	126.3638	126.3638	127.0047	127.0047	0.507	0.0000	0.0000	0
2017-10-13	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2046	03/05/2018	127.93	Put	Bond Future	1,566.2300	1.5662	925.3000	0.9253	(40.922)	0	0	0
2017-10-13	2046	03/05/2018	127.95	Put	Bond Future	1,586.2300	1.5862	945.3000	0.9453	(40.406)	0	0	0
2017-10-13	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2046	03/05/2018	127.94	Put	Bond Future	1,576.2300	1.5762	935.3000	0.9353	(40.662)	0	0	0
2017-10-13	2046	02/08/2018	128.78	Put	Bond Future	10.2300	0.0102	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2046	02/08/2018			Bond Future	128.7698	128.7698	129.4226	129.4226	0.507	0.0000	0.0000	0
2017-10-13	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	642.5900	0.6426	100.000	0	0	0
2017-10-13	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	632.5900	0.6326	100.000	0	0	0
2017-10-13	2046	02/08/2018	128.77	Put	Bond Future	0.2300	0.0002	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2046	02/08/2018	128.79	Put	Bond Future	20.2300	0.0202	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	652.5900	0.6526	100.000	0	0	0
2017-10-13	2050	02/11/2017	144.66	Put	Bond Future	13,000.5500	13.0006	13,005.2200	13.0052	0.036	0	0	0
2017-10-13	2050	02/11/2017	144.67	Put	Bond Future	13,010.5500	13.0106	13,015.2200	13.0152	0.036	0	0	0
2017-10-13	2050	02/11/2017			Bond Future	131.6594	131.6594	131.6548	131.6548	(0.004)	0.0000	0.0000	22,149
2017-10-13	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2050	02/11/2017	144.65	Put	Bond Future	12,990.5500	12.9906	12,995.2200	12.9952	0.036	0	0	0
2017-10-13	2050	01/02/2018	140.24	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
2017-10-13	2050	01/02/2018	140.23	Put	Bond Future	7,781.4800	7.7815	7,787.3700	7.7874	0.076	0	0	0
2017-10-13	2050	01/02/2018			Bond Future	132.4485	132.4485	132.4426	132.4426	(0.004)	0.0000	0.0000	2,061
2017-10-13	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2050	01/02/2018	140.25	Put	Bond Future	7,801.4800	7.8015	7,807.3700	7.8074	0.075	0	0	0
2017-10-13	2050	01/02/2018	140.24	Put	Bond Future	7,791.4800	7.7915	7,797.3700	7.7974	0.076	0	0	0
2017-10-13	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2050	03/05/2018	135.62	Put	Bond Future	663.4600	0.6635	669.5100	0.6695	0.912	0	0	0
2017-10-13	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2050	03/05/2018			Bond Future	134.9565	134.9565	134.9505	134.9505	(0.004)	0.0000	0.0000	0
2017-10-13	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2050	03/05/2018	135.61	Put	Bond Future	653.4600	0.6535	659.5100	0.6595	0.926	0	0	0
2017-10-13	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2050	03/05/2018	135.63	Put	Bond Future	673.4600	0.6735	679.5100	0.6795	0.898	0	0	0
2017-10-13	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2050	02/08/2018	137.54	Put	Bond Future	13.6900	0.0137	20.1900	0.0202	47.480	0	0	0
2017-10-13	2050	02/08/2018	137.52	Put	Bond Future	0.0000	0.0000	0.1900	0.0002	100.000	0	0	0
2017-10-13	2050	02/08/2018			Bond Future	137.5263	137.5263	137.5198	137.5198	(0.005)	0.0000	0.0000	0
2017-10-13	2050	02/08/2018	137.53	Put	Bond Future	3.6900	0.0037	10.1900	0.0102	176.152	0	0	0
2017-10-13	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	2050	02/08/2018	137.52	Call	Bond Future	6.3100	0.0063	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	AL37	02/11/2017			Index Future	556.3370	556.3370	557.8590	557.8590	0.274	0.0000	0.0000	0
2017-10-13	AL37	01/02/2018			Index Future	566.5590	566.5590	568.1060	568.1060	0.273	0.0000	0.0000	0
2017-10-13	AL37	03/05/2018			Index Future	577.0830	577.0830	578.6540	578.6540	0.272	0.0000	0.0000	0
2017-10-13	AL37	02/08/2018			Index Future	587.8640	587.8640	589.4620	589.4620	0.272	0.0000	0.0000	0
2017-10-13	AL7T	02/11/2017			Index Future	639.1790	639.1790	641.6430	641.6430	0.385	0.0000	0.0000	0
2017-10-13	AL7T	01/02/2018			Index Future	650.9230	650.9230	653.4290	653.4290	0.385	0.0000	0.0000	0
2017-10-13	AL7T	03/05/2018			Index Future	663.0140	663.0140	665.5610	665.5610	0.384	0.0000	0.0000	0
2017-10-13	AL7T	02/08/2018			Index Future	675.4010	675.4010	677.9930	677.9930	0.384	0.0000	0.0000	0
2017-10-13	ALBI	02/11/2017			Index Future	574.0860	574.0860	576.5280	576.5280	0.425	0.0000	0.0000	483
2017-10-13	ALBI	01/02/2018			Index Future	584.6340	584.6340	587.1190	587.1190	0.425	0.0000	0.0000	296
2017-10-13	ALBI	03/05/2018			Index Future	595.4930	595.4930	598.0200	598.0200	0.424	0.0000	0.0000	0
2017-10-13	ALBI	02/08/2018			Index Future	606.6190	606.6190	609.1900	609.1900	0.424	0.0000	0.0000	0
2017-10-13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C023	28/02/2023			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
2017-10-13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-10-13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C223	25/01/2023			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	02/11/2017			Bond Future	127.5695	127.5695	127.5672	127.5672	(0.002)	0.0000	0.0000	0
2017-10-13	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	02/11/2017	133.87	Put	Bond Future	6,300.5400	6.3005	6,302.8500	6.3028	0.037	0	0	0
2017-10-13	EL28	02/11/2017	133.89	Put	Bond Future	6,320.5400	6.3205	6,322.8500	6.3228	0.037	0	0	0
2017-10-13	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	02/11/2017	133.88	Put	Bond Future	6,310.5400	6.3105	6,312.8500	6.3128	0.037	0	0	0
2017-10-13	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	01/02/2018			Bond Future	129.9556	129.9556	129.9519	129.9519	(0.003)	0.0000	0.0000	0
2017-10-13	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	01/02/2018	132.29	Put	Bond Future	2,334.3800	2.3344	2,338.0500	2.3381	0.157	0	0	0
2017-10-13	EL28	01/02/2018	132.31	Put	Bond Future	2,354.3800	2.3544	2,358.0500	2.3581	0.156	0	0	0
2017-10-13	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	01/02/2018	132.30	Put	Bond Future	2,344.3800	2.3444	2,348.0500	2.3481	0.157	0	0	0
2017-10-13	EL28	03/05/2018	133.20	Put	Bond Future	783.5500	0.7836	787.2900	0.7873	0.477	0	0	0
2017-10-13	EL28	03/05/2018			Bond Future	132.4165	132.4165	132.4127	132.4127	(0.003)	0.0000	0.0000	0
2017-10-13	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	03/05/2018	133.19	Put	Bond Future	773.5500	0.7736	777.2900	0.7773	0.483	0	0	0
2017-10-13	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	03/05/2018	133.18	Put	Bond Future	763.5500	0.7636	767.2900	0.7673	0.490	0	0	0
2017-10-13	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	02/08/2018			Bond Future	134.9379	134.9379	134.9338	134.9338	(0.003)	0.0000	0.0000	0
2017-10-13	EL28	02/08/2018	134.93	Call	Bond Future	7.9400	0.0079	3.8100	0.0038	(52.015)	0	0	0
2017-10-13	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	02/08/2018	134.95	Put	Bond Future	12.0600	0.0121	16.1900	0.0162	34.245	0	0	0
2017-10-13	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	EL28	02/08/2018	134.94	Put	Bond Future	2.0600	0.0021	6.1900	0.0062	200.485	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
2017-10-13	ES33 02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	ES33 02/11/2017	10.66	Put	Bond Future	1,129.3500	1.1294	785.6300	0.7856	(30.435)	0	0	0
2017-10-13	ES33 02/11/2017			Bond Future	10.8445	76.0181	10.7879	76.3619	(0.522)	0.0000	0.0000	8,921
2017-10-13	ES33 02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	ES33 02/11/2017	10.68	Put	Bond Future	1,005.7100	1.0057	661.9900	0.6620	(34.177)	0	0	0
2017-10-13	ES33 02/11/2017	10.67	Put	Bond Future	1,067.4900	1.0675	723.7700	0.7238	(32.199)	0	0	0
2017-10-13	ES33 02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	ES33 01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	ES33 01/02/2018	10.99	Call	Bond Future	221.2900	0.2213	571.0300	0.5710	158.046	0	0	0
2017-10-13	ES33 01/02/2018			Bond Future	10.9527	77.4148	10.8942	77.7645	(0.535)	0.0000	0.0000	545
2017-10-13	ES33 01/02/2018	11.00	Call	Bond Future	280.5200	0.2805	630.2600	0.6303	124.676	0	0	0
2017-10-13	ES33 01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	ES33 01/02/2018	11.01	Call	Bond Future	339.6700	0.3397	689.4100	0.6894	102.965	0	0	0
2017-10-13	ES33 01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	ES33 03/05/2018	11.22	Call	Bond Future	933.3100	0.9333	1,288.8300	1.2888	38.092	0	0	0
2017-10-13	ES33 03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	ES33 03/05/2018			Bond Future	11.0591	75.0613	10.9986	75.4169	(0.547)	0.0000	0.0000	0
2017-10-13	ES33 03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	ES33 03/05/2018	11.20	Call	Bond Future	818.2400	0.8182	1,173.7600	1.1738	43.449	0	0	0
2017-10-13	ES33 03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	ES33 03/05/2018	11.21	Call	Bond Future	875.8100	0.8758	1,231.3300	1.2313	40.593	0	0	0
2017-10-13	ES33 02/08/2018	11.15	Put	Bond Future	95.6700	0.0957	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	ES33 02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	208.3700	0.2084	100.000	0	0	0
2017-10-13	ES33 02/08/2018			Bond Future	11.1666	76.4631	11.1040	76.8249	(0.560)	0.0000	0.0000	0
2017-10-13	ES33 02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	266.1200	0.2661	100.000	0	0	0
2017-10-13	ES33 02/08/2018	11.14	Put	Bond Future	153.4200	0.1534	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	ES33 02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	323.8100	0.3238	100.000	0	0	0
2017-10-13	ES33 02/08/2018	11.16	Put	Bond Future	37.9800	0.0380	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	ES42 02/11/2017			Bond Future	11.0885	78.6173	11.0270	79.0382	(0.555)	0.0000	0.0000	2,202
2017-10-13	ES42 01/02/2018			Bond Future	11.1931	80.0618	11.1294	80.4901	(0.569)	0.0000	0.0000	5,755
2017-10-13	ES42 03/05/2018			Bond Future	11.3010	77.2876	11.2351	77.7232	(0.583)	0.0000	0.0000	0
2017-10-13	ES42 02/08/2018			Bond Future	11.4080	78.7307	11.3399	79.1741	(0.597)	0.0000	0.0000	0
2017-10-13	GOVI 02/11/2017	572.45	Call	GOVI	2,450.0000	0.2450	26,540.0000	2.6540	983.265	0	0	0
2017-10-13	GOVI 02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	GOVI 02/11/2017			GOVI	572.6950	572.6950	575.1040	575.1040	0.421	0.0000	0.0000	676
2017-10-13	GOVI 02/11/2017	572.46	Call	GOVI	2,350.0000	0.2350	26,440.0000	2.6440	1025.106	0	0	0
2017-10-13	GOVI 02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	GOVI 02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	GOVI 02/11/2017	572.44	Call	GOVI	2,550.0000	0.2550	26,640.0000	2.6640	944.706	0	0	0
2017-10-13	GOVI 01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	GOVI 01/02/2018			GOVI	583.2170	583.2170	585.6680	585.6680	0.420	0.0000	0.0000	0
2017-10-13	GOVI 01/02/2018	581.03	Call	GOVI	21,870.0000	2.1870	46,380.0000	4.6380	112.071	0	0	0
2017-10-13	GOVI 01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	GOVI 01/02/2018	581.04	Call	GOVI	21,770.0000	2.1770	46,280.0000	4.6280	112.586	0	0	0
2017-10-13	GOVI 01/02/2018	581.02	Call	GOVI	21,970.0000	2.1970	46,480.0000	4.6480	111.561	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
2017-10-13	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	GOVI	03/05/2018	590.27	Call	GOVI	37,810.0000	3.7810	62,720.0000	6.2720	65.882	0	0	0
2017-10-13	GOVI	03/05/2018	590.29	Call	GOVI	37,610.0000	3.7610	62,520.0000	6.2520	66.232	0	0	0
2017-10-13	GOVI	03/05/2018			GOVI	594.0510	594.0510	596.5420	596.5420	0.419	0.0000	0.0000	0
2017-10-13	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	GOVI	03/05/2018	590.28	Call	GOVI	37,710.0000	3.7710	62,620.0000	6.2620	66.057	0	0	0
2017-10-13	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	GOVI	02/08/2018	605.72	Put	GOVI	5,710.0000	0.5710	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	GOVI	02/08/2018			GOVI	605.1490	605.1490	607.6840	607.6840	0.419	0.0000	0.0000	0
2017-10-13	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	19,740.0000	1.9740	100.000	0	0	0
2017-10-13	GOVI	02/08/2018	605.71	Put	GOVI	5,610.0000	0.5610	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	19,640.0000	1.9640	100.000	0	0	0
2017-10-13	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	19,840.0000	1.9840	100.000	0	0	0
2017-10-13	GOVI	02/08/2018	605.70	Put	GOVI	5,510.0000	0.5510	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-10-13	IGOV	02/11/2017			Index Future	250.5790	250.5790	250.6910	250.6910	0.045	0.0000	0.0000	1,172
2017-10-13	IGOV	01/02/2018			Index Future	255.2660	255.2660	255.3770	255.3770	0.043	0.0000	0.0000	0
2017-10-13	IGOV	03/05/2018			Index Future	260.1000	260.1000	260.2130	260.2130	0.043	0.0000	0.0000	0
2017-10-13	IGOV	02/08/2018			Index Future	265.0530	265.0530	265.1680	265.1680	0.043	0.0000	0.0000	0
2017-10-13	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-10-13	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0
2017-10-13	IS01	15/03/2018			Interest Rate Swap	99.6785	99.6785	99.6776	99.6776	(0.001)	0.0000	0.0000	0
2017-10-13	IS01	21/06/2018			Interest Rate Swap	99.7960	99.7960	99.7885	99.7885	(0.007)	0.0000	0.0000	0
2017-10-13	IS01	20/09/2018			Interest Rate Swap	99.9110	99.9110	99.8917	99.8917	(0.019)	0.0000	0.0000	0
2017-10-13	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-10-13	IS02	16/03/2018			Interest Rate Swap	98.9624	98.9624	98.9611	98.9611	(0.001)	0.0000	0.0000	0
2017-10-13	IS02	15/06/2018			Interest Rate Swap	98.4895	98.4895	98.4827	98.4827	(0.007)	0.0000	0.0000	0
2017-10-13	IS02	21/09/2018			Interest Rate Swap	98.3788	98.3788	98.3592	98.3592	(0.020)	0.0000	0.0000	0
2017-10-13	IS02	21/12/2018			Interest Rate Swap	98.7300	98.7300	98.7000	98.7000	(0.030)	0.0000	0.0000	0
2017-10-13	IS02	15/03/2019			Interest Rate Swap	99.1027	99.1027	99.0584	99.0584	(0.045)	0.0000	0.0000	0
2017-10-13	IS02	21/06/2019			Interest Rate Swap	99.4609	99.4609	99.4002	99.4002	(0.061)	0.0000	0.0000	0
2017-10-13	IS02	20/09/2019			Interest Rate Swap	99.8491	99.8491	99.8033	99.8033	(0.046)	0.0000	0.0000	0
2017-10-13	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	IS05	17/12/2020			Interest Rate Swap	96.0128	96.0128	95.8480	95.8480	(0.172)	0.0000	0.0000	0
2017-10-13	IS05	16/03/2021			Interest Rate Swap	95.2419	95.2419	95.0537	95.0537	(0.198)	0.0000	0.0000	0
2017-10-13	IS05	15/06/2021			Interest Rate Swap	94.4404	94.4404	94.2300	94.2300	(0.223)	0.0000	0.0000	0
2017-10-13	IS05	21/09/2021			Interest Rate Swap	94.6150	94.6150	94.3833	94.3833	(0.245)	0.0000	0.0000	0
2017-10-13	IS05	21/12/2021			Interest Rate Swap	96.8133	96.8133	96.5664	96.5664	(0.255)	0.0000	0.0000	51
2017-10-13	IS05	15/03/2022			Interest Rate Swap	96.9614	96.9614	96.7009	96.7009	(0.269)	0.0000	0.0000	0
2017-10-13	IS05	21/06/2022			Interest Rate Swap	98.1589	98.1589	97.8856	97.8856	(0.278)	0.0000	0.0000	0

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2017-10-13	IS05	20/09/2022			Interest Rate Swap	100.3719	100.3719	100.0892	100.0892	(0.282)	0.0000	0.0000	0
2017-10-13	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	IS10	17/12/2025			Interest Rate Swap	95.1753	95.1753	94.7719	94.7719	(0.424)	0.0000	0.0000	0
2017-10-13	IS10	16/03/2026			Interest Rate Swap	92.2195	92.2195	91.7897	91.7897	(0.466)	0.0000	0.0000	0
2017-10-13	IS10	15/06/2026			Interest Rate Swap	90.9999	90.9999	90.5467	90.5467	(0.498)	0.0000	0.0000	0
2017-10-13	IS10	21/09/2026			Interest Rate Swap	93.1794	93.1794	92.7128	92.7128	(0.501)	0.0000	0.0000	0
2017-10-13	IS10	21/12/2026			Interest Rate Swap	96.9717	96.9717	96.5037	96.5037	(0.483)	0.0000	0.0000	0
2017-10-13	IS10	15/03/2027			Interest Rate Swap	95.5634	95.5634	95.0855	95.0855	(0.500)	0.0000	0.0000	0
2017-10-13	IS10	21/06/2027			Interest Rate Swap	97.6345	97.6345	97.1572	97.1572	(0.489)	0.0000	0.0000	0
2017-10-13	IS10	20/09/2027			Interest Rate Swap	101.3607	101.3607	100.8892	100.8892	(0.465)	0.0000	0.0000	0
2017-10-13	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-10-13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-10-13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-10-13	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017-10-13	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017-10-13	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-10-13	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017-10-13	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017-10-13	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017-10-13	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017-10-13	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-13	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-10-13	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017-10-13	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-10-13	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-10-13	R023	02/11/2017	8.56	Call	Bond Future	2,282.4100	2.2824	2,580.7600	2.5808	13.072	0	0	0
2017-10-13	R023	02/11/2017			Bond Future	8.0143	100.3126	7.9430	100.6150	(0.890)	0.0000	0.0000	58,396
2017-10-13	R023	02/11/2017	8.56	Put	Bond Future	6.3300	0.0063	2.2900	0.0023	(63.823)	0	0	0
2017-10-13	R023	02/11/2017	8.58	Put	Bond Future	5.1400	0.0051	1.8100	0.0018	(64.786)	0	0	0
2017-10-13	R023	02/11/2017	8.57	Call	Bond Future	2,322.8800	2.3229	2,621.6100	2.6216	12.860	0	0	0
2017-10-13	R023	02/11/2017	8.57	Put	Bond Future	5.7000	0.0057	2.0400	0.0020	(64.211)	0	0	0
2017-10-13	R023	02/11/2017	8.58	Call	Bond Future	2,363.4100	2.3634	2,662.4700	2.6625	12.654	0	0	0
2017-10-13	R023	01/02/2018	8.33	Put	Bond Future	581.3600	0.5814	482.0600	0.4821	(17.081)	0	0	0
2017-10-13	R023	01/02/2018			Bond Future	8.0532	102.1556	7.9776	102.4632	(0.939)	0.0000	0.0000	19,067
2017-10-13	R023	01/02/2018	8.32	Call	Bond Future	1,670.1800	1.6702	1,876.7400	1.8767	12.368	0	0	0
2017-10-13	R023	01/02/2018	8.32	Put	Bond Future	594.2600	0.5943	493.3000	0.4933	(16.989)	0	0	0
2017-10-13	R023	01/02/2018	8.33	Call	Bond Future	1,697.3300	1.6973	1,905.5500	1.9056	12.268	0	0	0
2017-10-13	R023	01/02/2018	8.31	Call	Bond Future	1,643.2300	1.6432	1,848.1200	1.8481	12.469	0	0	0
2017-10-13	R023	01/02/2018	8.31	Put	Bond Future	607.3800	0.6074	504.7500	0.5048	(16.897)	0	0	0
2017-10-13	R023	03/05/2018	8.27	Call	Bond Future	1,747.6500	1.7476	1,934.3600	1.9344	10.683	0	0	0

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2017-10-13	R023	03/05/2018			Bond Future	8.0844	100.1234	8.0043	100.4358	(0.991)	0.0000	0.0000	0
2017-10-13	R023	03/05/2018	8.27	Put	Bond Future	1,028.4600	1.0285	902.7800	0.9028	(12.220)	0	0	0
2017-10-13	R023	03/05/2018	8.28	Call	Bond Future	1,770.8600	1.7709	1,958.9200	1.9589	10.620	0	0	0
2017-10-13	R023	03/05/2018	8.29	Put	Bond Future	997.9100	0.9979	874.9300	0.8749	(12.324)	0	0	0
2017-10-13	R023	03/05/2018	8.28	Put	Bond Future	1,013.1000	1.0131	888.7700	0.8888	(12.272)	0	0	0
2017-10-13	R023	03/05/2018	8.29	Call	Bond Future	1,794.2200	1.7942	1,983.6300	1.9836	10.557	0	0	0
2017-10-13	R035	02/11/2017	9.61	Put	Bond Future	561.6400	0.5616	76.6200	0.0766	(86.358)	0	0	0
2017-10-13	R035	02/11/2017			Bond Future	9.6808	94.9389	9.6196	95.4239	(0.632)	0.0000	0.0000	40,230
2017-10-13	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R035	02/11/2017	9.60	Put	Bond Future	641.3800	0.6414	156.3600	0.1564	(75.621)	0	0	0
2017-10-13	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R035	02/11/2017	9.59	Put	Bond Future	721.2200	0.7212	236.2000	0.2362	(67.250)	0	0	0
2017-10-13	R035	01/02/2018	9.75	Call	Bond Future	2.1800	0.0022	495.6400	0.4956	22635.780	0	0	0
2017-10-13	R035	01/02/2018	9.73	Put	Bond Future	153.7200	0.1537	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	R035	01/02/2018			Bond Future	9.7497	96.6833	9.6866	97.1767	(0.648)	0.0000	0.0000	0
2017-10-13	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	339.7400	0.3397	100.000	0	0	0
2017-10-13	R035	01/02/2018	9.74	Put	Bond Future	75.7200	0.0757	0.0000	0.0000	(100.000)	0	0	0
2017-10-13	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	417.7400	0.4177	100.000	0	0	0
2017-10-13	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R035	03/05/2018			Bond Future	9.8144	93.9789	9.7494	94.4808	(0.663)	0.0000	0.0000	0
2017-10-13	R035	03/05/2018	9.90	Call	Bond Future	653.8000	0.6538	1,155.7400	1.1557	76.773	0	0	0
2017-10-13	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R035	03/05/2018	9.91	Call	Bond Future	729.7600	0.7298	1,231.7000	1.2317	68.782	0	0	0
2017-10-13	R035	03/05/2018	9.89	Call	Bond Future	577.7500	0.5777	1,079.6900	1.0797	86.878	0	0	0
2017-10-13	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R186	02/11/2017	8.89	Put	Bond Future	345.3600	0.3454	228.1900	0.2282	(33.927)	0	0	0
2017-10-13	R186	02/11/2017	8.88	Call	Bond Future	1,604.8400	1.6048	1,925.6000	1.9256	19.987	0	0	0
2017-10-13	R186	02/11/2017	8.75	Put	Bond Future	659.6100	0.6596	471.2400	0.4712	(28.558)	0	0	0
2017-10-13	R186	02/11/2017			Bond Future	8.6923	115.1922	8.6261	115.6347	(0.762)	0.0000	0.0000	116,853
2017-10-13	R186	02/11/2017	8.75	Call	Bond Future	1,043.1400	1.0431	1,297.2800	1.2973	24.363	0	0	0
2017-10-13	R186	02/11/2017	8.89	Call	Bond Future	1,652.8100	1.6528	1,978.1500	1.9781	19.684	0	0	0
2017-10-13	R186	02/11/2017	8.88	Put	Bond Future	363.0400	0.3630	241.2900	0.2413	(33.536)	0	0	0
2017-10-13	R186	02/11/2017	8.90	Call	Bond Future	1,701.5100	1.7015	2,031.3000	2.0313	19.382	0	0	0
2017-10-13	R186	02/11/2017	8.90	Put	Bond Future	328.4600	0.3285	215.7400	0.2157	(34.318)	0	0	0
2017-10-13	R186	02/11/2017	8.60	Call	Bond Future	562.2900	0.5623	731.8600	0.7319	30.157	0	0	0
2017-10-13	R186	02/11/2017	8.60	Put	Bond Future	1,180.1700	1.1802	907.2300	0.9072	(23.127)	0	0	3,750
2017-10-13	R186	02/11/2017	9.00	Call	Bond Future	2,218.8500	2.2188	2,587.6600	2.5877	16.622	0	0	0
2017-10-13	R186	02/11/2017	9.00	Put	Bond Future	192.6300	0.1926	118.9300	0.1189	(38.260)	0	0	5,000
2017-10-13	R186	01/02/2018	9.00	Call	Bond Future	2,790.0400	2.7900	3,081.1400	3.0811	10.434	0	0	0
2017-10-13	R186	01/02/2018	9.25	Call	Bond Future	3,912.0800	3.9121	4,254.2900	4.2543	8.748	0	0	0
2017-10-13	R186	01/02/2018	8.50	Put	Bond Future	2,742.8400	2.7428	2,459.7800	2.4598	(10.320)	0	0	0
2017-10-13	R186	01/02/2018	8.96	Call	Bond Future	2,626.2500	2.6263	2,908.1700	2.9082	10.735	0	0	0
2017-10-13	R186	01/02/2018			Bond Future	8.7453	112.0088	8.6763	112.4589	(0.789)	0.0000	0.0000	25,424
2017-10-13	R186	01/02/2018	7.75	Put	Bond Future	6,868.5800	6.8686	6,450.0500	6.4500	(6.093)	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
2017-10-13	R186	01/02/2018	7.75	Call	Bond Future	132.5300	0.1325	164.1400	0.1641	23.851	0	0	1,460
2017-10-13	R186	01/02/2018	8.50	Call	Bond Future	1,131.0200	1.1310	1,298.1000	1.2981	14.773	0	0	1,460
2017-10-13	R186	01/02/2018	9.00	Put	Bond Future	1,148.6900	1.1487	989.6500	0.9897	(13.845)	0	0	6,200
2017-10-13	R186	01/02/2018	8.75	Put	Bond Future	1,818.5600	1.8186	1,598.9400	1.5989	(12.077)	0	0	820
2017-10-13	R186	01/02/2018	9.25	Put	Bond Future	690.9300	0.6909	583.0000	0.5830	(15.621)	0	0	820
2017-10-13	R186	01/02/2018	8.97	Call	Bond Future	2,666.8100	2.6668	2,951.0500	2.9511	10.658	0	0	0
2017-10-13	R186	01/02/2018	8.96	Put	Bond Future	1,240.5300	1.2405	1,072.3100	1.0723	(13.560)	0	0	0
2017-10-13	R186	01/02/2018	8.75	Call	Bond Future	1,849.1500	1.8491	2,079.6700	2.0797	12.466	0	0	0
2017-10-13	R186	01/02/2018	8.97	Put	Bond Future	1,217.1100	1.2171	1,051.2100	1.0512	(13.631)	0	0	0
2017-10-13	R186	01/02/2018	8.98	Call	Bond Future	2,707.6800	2.7077	2,994.2100	2.9942	10.582	0	0	0
2017-10-13	R186	01/02/2018	8.98	Put	Bond Future	1,194.0400	1.1940	1,030.4300	1.0304	(13.702)	0	0	0
2017-10-13	R186	03/05/2018	8.91	Put	Bond Future	2,178.9000	2.1789	1,975.8100	1.9758	(9.321)	0	0	0
2017-10-13	R186	03/05/2018	8.92	Call	Bond Future	2,915.3900	2.9154	3,171.6400	3.1716	8.790	0	0	0
2017-10-13	R186	03/05/2018			Bond Future	8.7991	114.0892	8.7272	114.5467	(0.817)	0.0000	0.0000	0
2017-10-13	R186	03/05/2018	8.93	Call	Bond Future	2,951.3100	2.9513	3,209.3500	3.2094	8.743	0	0	0
2017-10-13	R186	03/05/2018	8.93	Put	Bond Future	2,124.3600	2.1244	1,924.8500	1.9249	(9.392)	0	0	0
2017-10-13	R186	03/05/2018	8.91	Call	Bond Future	2,880.0300	2.8800	3,134.4900	3.1345	8.835	0	0	0
2017-10-13	R186	03/05/2018	8.92	Put	Bond Future	2,151.3300	2.1513	1,950.0300	1.9500	(9.357)	0	0	0
2017-10-13	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R197	02/11/2017	305.15	Put	Bond Future	3,960.6800	3.9607	3,972.9700	3.9730	0.310	0	0	0
2017-10-13	R197	02/11/2017			Bond Future	301.1893	301.1893	301.1770	301.1770	(0.004)	0.0000	0.0000	1,400
2017-10-13	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R197	02/11/2017	305.17	Put	Bond Future	3,980.6800	3.9807	3,992.9700	3.9930	0.309	0	0	0
2017-10-13	R197	02/11/2017	305.16	Put	Bond Future	3,970.6800	3.9707	3,982.9700	3.9830	0.310	0	0	0
2017-10-13	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R197	01/02/2018	301.68	Put	Bond Future	1,842.1700	1.8422	1,857.6000	1.8576	0.838	0	0	0
2017-10-13	R197	01/02/2018			Bond Future	299.8378	299.8378	299.8224	299.8224	(0.005)	0.0000	0.0000	950
2017-10-13	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R197	01/02/2018	301.67	Put	Bond Future	1,832.1700	1.8322	1,847.6000	1.8476	0.842	0	0	0
2017-10-13	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R197	01/02/2018	301.66	Put	Bond Future	1,822.1700	1.8222	1,837.6000	1.8376	0.847	0	0	0
2017-10-13	R197	03/05/2018	304.46	Call	Bond Future	1,055.3400	1.0553	1,039.7200	1.0397	(1.480)	0	0	0
2017-10-13	R197	03/05/2018			Bond Future	305.5153	305.5153	305.4997	305.4997	(0.005)	0.0000	0.0000	0
2017-10-13	R197	03/05/2018	304.44	Call	Bond Future	1,075.3400	1.0753	1,059.7200	1.0597	(1.453)	0	0	0
2017-10-13	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R197	03/05/2018	304.45	Call	Bond Future	1,065.3400	1.0653	1,049.7200	1.0497	(1.466)	0	0	0
2017-10-13	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R202	02/11/2017	253.89	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017-10-13	R202	02/11/2017			Bond Future	242.7980	242.7980	242.7889	242.7889	(0.004)	0.0000	0.0000	27,887
2017-10-13	R202	02/11/2017	253.89	Put	Bond Future	11,092.0400	11.0920	11,101.0800	11.1011	0.081	0	0	0
2017-10-13	R202	02/11/2017	253.90	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017-10-13	R202	02/11/2017	253.91	Put	Bond Future	11,112.0400	11.1120	11,121.0800	11.1211	0.081	0	0	0
2017-10-13	R202	02/11/2017	253.90	Put	Bond Future	11,102.0400	11.1020	11,111.0800	11.1111	0.081	0	0	0
2017-10-13	R202	02/11/2017	253.91	Call	Bond Future	0.0100	0.0000	0.0100	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
2017-10-13	R202	01/02/2018	249.07	Call	Bond Future	745.6700	0.7457	734.9900	0.7350	(1.432)	0	0	0
2017-10-13	R202	01/02/2018	249.06	Put	Bond Future	6,178.2700	6.1783	6,179.3300	6.1793	0.017	0	0	0
2017-10-13	R202	01/02/2018			Bond Future	243.6294	243.6294	243.6176	243.6176	(0.005)	0.0000	0.0000	1,645
2017-10-13	R202	01/02/2018	249.08	Call	Bond Future	743.6800	0.7437	733.0100	0.7330	(1.435)	0	0	0
2017-10-13	R202	01/02/2018	249.08	Put	Bond Future	6,194.2800	6.1943	6,195.3700	6.1954	0.018	0	0	0
2017-10-13	R202	01/02/2018	249.07	Put	Bond Future	6,186.2700	6.1863	6,187.3500	6.1874	0.017	0	0	0
2017-10-13	R202	01/02/2018	249.06	Call	Bond Future	747.6700	0.7477	736.9700	0.7370	(1.431)	0	0	0
2017-10-13	R202	03/05/2018	247.48	Put	Bond Future	3,112.4800	3.1125	3,109.3300	3.1093	(0.101)	0	0	0
2017-10-13	R202	03/05/2018	247.47	Call	Bond Future	3,880.3300	3.8803	3,865.4000	3.8654	(0.385)	0	0	0
2017-10-13	R202	03/05/2018			Bond Future	248.2426	248.2426	248.2308	248.2308	(0.005)	0.0000	0.0000	0
2017-10-13	R202	03/05/2018	247.48	Call	Bond Future	3,875.0500	3.8750	3,860.1200	3.8601	(0.385)	0	0	0
2017-10-13	R202	03/05/2018	247.47	Put	Bond Future	3,107.7600	3.1078	3,104.6100	3.1046	(0.101)	0	0	0
2017-10-13	R202	03/05/2018	247.49	Call	Bond Future	3,869.7800	3.8698	3,854.8500	3.8549	(0.386)	0	0	0
2017-10-13	R202	03/05/2018	247.49	Put	Bond Future	3,117.2100	3.1172	3,114.0600	3.1141	(0.101)	0	0	0
2017-10-13	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R204	02/11/2017			Bond Future	7.0583	104.0231	7.0170	104.0672	(0.585)	0.0000	0.0000	42,520
2017-10-13	R204	02/11/2017	7.75	Call	Bond Future	735.3400	0.7353	779.4900	0.7795	6.004	0	0	0
2017-10-13	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R204	02/11/2017	7.76	Call	Bond Future	745.9100	0.7459	790.0600	0.7901	5.919	0	0	0
2017-10-13	R204	02/11/2017	7.74	Call	Bond Future	724.7600	0.7248	768.9100	0.7689	6.092	0	0	0
2017-10-13	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R204	01/02/2018	7.27	Call	Bond Future	331.1700	0.3312	364.8600	0.3649	10.173	0	0	0
2017-10-13	R204	01/02/2018			Bond Future	6.9456	101.8963	6.8925	101.9408	(0.764)	0.0000	0.0000	10,099
2017-10-13	R204	01/02/2018	7.25	Call	Bond Future	318.3800	0.3184	351.5100	0.3515	10.406	0	0	0
2017-10-13	R204	01/02/2018	7.25	Put	Bond Future	63.5800	0.0636	52.1800	0.0522	(17.930)	0	0	0
2017-10-13	R204	01/02/2018	7.27	Put	Bond Future	59.6600	0.0597	48.8200	0.0488	(18.170)	0	0	0
2017-10-13	R204	01/02/2018	7.26	Call	Bond Future	324.7600	0.3248	358.1700	0.3582	10.288	0	0	0
2017-10-13	R204	01/02/2018	7.26	Put	Bond Future	61.6000	0.0616	50.4800	0.0505	(18.052)	0	0	0
2017-10-13	R204	03/05/2018	7.10	Put	Bond Future	66.4000	0.0664	54.6600	0.0547	(17.681)	0	0	0
2017-10-13	R204	03/05/2018			Bond Future	6.7163	103.7889	6.6427	103.8334	(1.096)	0.0000	0.0000	0
2017-10-13	R204	03/05/2018	7.09	Call	Bond Future	293.4200	0.2934	325.9500	0.3259	11.086	0	0	0
2017-10-13	R204	03/05/2018	7.09	Put	Bond Future	68.0900	0.0681	56.1200	0.0561	(17.580)	0	0	0
2017-10-13	R204	03/05/2018	7.10	Call	Bond Future	297.7500	0.2977	330.5100	0.3305	11.003	0	0	0
2017-10-13	R204	03/05/2018	7.08	Call	Bond Future	288.8500	0.2889	321.1700	0.3212	11.189	0	0	0
2017-10-13	R204	03/05/2018	7.08	Put	Bond Future	69.5400	0.0695	57.3600	0.0574	(17.515)	0	0	0
2017-10-13	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R207	02/11/2017	8.03	Call	Bond Future	1,292.6600	1.2927	1,435.4300	1.4354	11.045	0	0	0
2017-10-13	R207	02/11/2017			Bond Future	7.3736	102.0048	7.3017	102.1475	(0.974)	0.0000	0.0000	36,050
2017-10-13	R207	02/11/2017	8.04	Call	Bond Future	1,312.1900	1.3122	1,454.9600	1.4550	10.880	0	0	0
2017-10-13	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R207	02/11/2017	8.05	Call	Bond Future	1,331.7100	1.3317	1,474.4800	1.4745	10.721	0	0	0
2017-10-13	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R207	01/02/2018	7.61	Put	Bond Future	171.3600	0.1714	129.9700	0.1300	(24.154)	0	0	0
2017-10-13	R207	01/02/2018	7.60	Call	Bond Future	601.0400	0.6010	703.6700	0.7037	17.075	0	0	0
2017-10-13	R207	01/02/2018			Bond Future	7.3602	100.2378	7.2787	100.3828	(1.108)	0.0000	0.0000	8,512
2017-10-13	R207	01/02/2018	7.61	Call	Bond Future	613.5900	0.6136	717.1800	0.7172	16.883	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
2017-10-13	R207	01/02/2018	7.60	Put	Bond Future	176.4600	0.1765	134.1100	0.1341	(24.000)	0	0	0
2017-10-13	R207	01/02/2018	7.62	Call	Bond Future	626.0600	0.6261	730.6200	0.7306	16.701	0	0	0
2017-10-13	R207	01/02/2018	7.62	Put	Bond Future	166.1800	0.1662	125.7600	0.1258	(24.323)	0	0	0
2017-10-13	R207	03/05/2018	7.57	Call	Bond Future	622.8700	0.6229	718.3200	0.7183	15.324	0	0	0
2017-10-13	R207	03/05/2018	7.56	Put	Bond Future	277.9600	0.2780	225.8000	0.2258	(18.765)	0	0	0
2017-10-13	R207	03/05/2018			Bond Future	7.3450	102.0995	7.2510	102.2464	(1.279)	0.0000	0.0000	0
2017-10-13	R207	03/05/2018	7.58	Call	Bond Future	633.2300	0.6332	729.4400	0.7294	15.194	0	0	0
2017-10-13	R207	03/05/2018	7.58	Put	Bond Future	267.2300	0.2672	216.6100	0.2166	(18.942)	0	0	0
2017-10-13	R207	03/05/2018	7.57	Put	Bond Future	272.4100	0.2724	221.0300	0.2210	(18.861)	0	0	0
2017-10-13	R207	03/05/2018	7.56	Call	Bond Future	612.8800	0.6129	707.5500	0.7075	15.447	0	0	0
2017-10-13	R208	02/11/2017	8.19	Call	Bond Future	1,649.6900	1.6497	1,871.8000	1.8718	13.464	0	0	0
2017-10-13	R208	02/11/2017	8.18	Put	Bond Future	0.3300	0.0003	0.0600	0.0001	(81.818)	0	0	0
2017-10-13	R208	02/11/2017			Bond Future	7.6150	98.1483	7.5384	98.3706	(1.006)	0.0000	0.0000	31,609
2017-10-13	R208	02/11/2017	8.20	Call	Bond Future	1,678.0300	1.6780	1,900.1700	1.9002	13.238	0	0	0
2017-10-13	R208	02/11/2017	8.20	Put	Bond Future	0.2400	0.0002	0.0400	0.0000	(83.333)	0	0	0
2017-10-13	R208	02/11/2017	8.19	Put	Bond Future	0.2800	0.0003	0.0500	0.0001	(82.143)	0	0	0
2017-10-13	R208	02/11/2017	8.18	Call	Bond Future	1,621.3400	1.6213	1,843.4100	1.8434	13.697	0	0	0
2017-10-13	R208	01/02/2018	7.85	Put	Bond Future	347.4300	0.3474	273.4700	0.2735	(21.288)	0	0	0
2017-10-13	R208	01/02/2018			Bond Future	7.6326	99.9516	7.5494	100.1776	(1.091)	0.0000	0.0000	16,591
2017-10-13	R208	01/02/2018	7.84	Call	Bond Future	916.7200	0.9167	1,067.2900	1.0673	16.425	0	0	0
2017-10-13	R208	01/02/2018	7.84	Put	Bond Future	356.5300	0.3565	281.1100	0.2811	(21.154)	0	0	0
2017-10-13	R208	01/02/2018	7.85	Call	Bond Future	934.5300	0.9345	1,086.5600	1.0866	16.268	0	0	0
2017-10-13	R208	01/02/2018	7.83	Call	Bond Future	898.8600	0.8989	1,047.9800	1.0480	16.590	0	0	0
2017-10-13	R208	01/02/2018	7.83	Put	Bond Future	365.5900	0.3656	288.7200	0.2887	(21.026)	0	0	0
2017-10-13	R208	03/05/2018	7.77	Call	Bond Future	907.2000	0.9072	1,042.1300	1.0421	14.873	0	0	0
2017-10-13	R208	03/05/2018			Bond Future	7.6439	98.4069	7.5530	98.6363	(1.189)	0.0000	0.0000	0
2017-10-13	R208	03/05/2018	7.77	Put	Bond Future	589.9900	0.5900	495.5400	0.4955	(16.009)	0	0	0
2017-10-13	R208	03/05/2018	7.78	Call	Bond Future	922.0000	0.9220	1,058.1300	1.0581	14.765	0	0	0
2017-10-13	R208	03/05/2018	7.79	Put	Bond Future	569.5500	0.5695	477.4900	0.4775	(16.164)	0	0	0
2017-10-13	R208	03/05/2018	7.78	Put	Bond Future	579.7000	0.5797	486.4500	0.4865	(16.086)	0	0	0
2017-10-13	R208	03/05/2018	7.79	Call	Bond Future	936.9300	0.9369	1,074.2500	1.0742	14.656	0	0	0
2017-10-13	R209	02/11/2017	9.54	Call	Bond Future	647.0900	0.6471	787.9300	0.7879	21.765	0	0	0
2017-10-13	R209	02/11/2017	9.52	Put	Bond Future	1,321.4700	1.3215	1,080.6200	1.0806	(18.226)	0	0	0
2017-10-13	R209	02/11/2017	9.00	Put	Bond Future	4,388.4000	4.3884	4,023.7600	4.0238	(8.309)	0	0	0
2017-10-13	R209	02/11/2017	10.60	Put	Bond Future	3.4600	0.0035	1.6400	0.0016	(52.601)	0	0	1,300
2017-10-13	R209	02/11/2017	9.75	Call	Bond Future	1,367.2500	1.3672	1,598.8800	1.5989	16.941	0	0	0
2017-10-13	R209	02/11/2017	8.30	Put	Bond Future	9,703.7900	9.7038	9,330.5300	9.3305	(3.847)	0	0	0
2017-10-13	R209	02/11/2017	9.88	Put	Bond Future	319.2200	0.3192	226.4000	0.2264	(29.077)	0	0	1,350
2017-10-13	R209	02/11/2017			Bond Future	9.6286	71.7726	9.5726	72.1458	(0.582)	0.0000	0.0000	113,527
2017-10-13	R209	02/11/2017	9.54	Put	Bond Future	1,238.8700	1.2389	1,006.4500	1.0064	(18.761)	0	0	0
2017-10-13	R209	02/11/2017	9.52	Call	Bond Future	595.0600	0.5951	727.4700	0.7275	22.252	0	0	0
2017-10-13	R209	02/11/2017	10.00	Call	Bond Future	2,578.5900	2.5786	2,893.8800	2.8939	12.227	0	0	0
2017-10-13	R209	02/11/2017	10.00	Put	Bond Future	175.4500	0.1755	117.4800	0.1175	(33.041)	0	0	1,138
2017-10-13	R209	02/11/2017	9.53	Put	Bond Future	1,279.7700	1.2798	1,043.1100	1.0431	(18.492)	0	0	0
2017-10-13	R209	02/11/2017	9.00	Call	Bond Future	25.0300	0.0250	33.6500	0.0337	34.439	0	0	2,248
2017-10-13	R209	02/11/2017	10.60	Call	Bond Future	6,036.6900	6.0367	6,408.1300	6.4081	6.153	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
2017-10-13	R209	02/11/2017	9.75	Put	Bond Future	567.9100	0.5679	426.2800	0.4263	(24.939)	0	0	6,500
2017-10-13	R209	02/11/2017	8.30	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,800
2017-10-13	R209	02/11/2017	9.88	Call	Bond Future	1,959.5000	1.9595	2,239.9400	2.2399	14.312	0	0	0
2017-10-13	R209	02/11/2017	9.53	Call	Bond Future	620.7200	0.6207	757.3200	0.7573	22.007	0	0	0
2017-10-13	R209	02/11/2017	9.58	Call	Bond Future	759.8700	0.7599	917.9300	0.9179	20.801	0	0	0
2017-10-13	R209	02/11/2017	9.58	Put	Bond Future	1,083.5100	1.0835	868.3100	0.8683	(19.861)	0	0	1,350
2017-10-13	R209	02/11/2017	9.33	Put	Bond Future	2,261.1000	2.2611	1,951.6100	1.9516	(13.688)	0	0	0
2017-10-13	R209	02/11/2017	9.33	Call	Bond Future	236.6300	0.2366	300.4000	0.3004	26.949	0	0	1,350
2017-10-13	R209	01/02/2018	10.10	Call	Bond Future	3,673.9500	3.6739	3,937.9800	3.9380	7.187	0	0	0
2017-10-13	R209	01/02/2018	9.85	Call	Bond Future	2,656.1100	2.6561	2,877.9100	2.8779	8.351	0	0	0
2017-10-13	R209	01/02/2018	9.33	Call	Bond Future	1,082.7500	1.0828	1,206.0800	1.2061	11.390	0	0	220
2017-10-13	R209	01/02/2018	9.73	Call	Bond Future	2,221.6700	2.2217	2,421.2100	2.4212	8.982	0	0	0
2017-10-13	R209	01/02/2018	9.71	Put	Bond Future	2,005.4700	2.0055	1,821.5000	1.8215	(9.173)	0	0	0
2017-10-13	R209	01/02/2018	9.72	Call	Bond Future	2,187.2600	2.1873	2,384.9000	2.3849	9.036	0	0	0
2017-10-13	R209	01/02/2018			Bond Future	9.6875	73.0913	9.6299	73.4710	(0.594)	0.0000	0.0000	13,222
2017-10-13	R209	01/02/2018	9.59	Call	Bond Future	1,765.3500	1.7653	1,938.0400	1.9380	9.782	0	0	0
2017-10-13	R209	01/02/2018	9.59	Put	Bond Future	2,410.1600	2.4102	2,203.1400	2.2031	(8.589)	0	0	220
2017-10-13	R209	01/02/2018	9.73	Put	Bond Future	1,943.4100	1.9434	1,763.2400	1.7632	(9.271)	0	0	0
2017-10-13	R209	01/02/2018	9.71	Call	Bond Future	2,152.9600	2.1530	2,348.7000	2.3487	9.092	0	0	0
2017-10-13	R209	01/02/2018	9.88	Call	Bond Future	2,770.6500	2.7706	2,997.8500	2.9979	8.200	0	0	0
2017-10-13	R209	01/02/2018	9.88	Put	Bond Future	1,523.0400	1.5230	1,370.5300	1.3705	(10.014)	0	0	220
2017-10-13	R209	01/02/2018	10.10	Put	Bond Future	1,040.4000	1.0404	924.7200	0.9247	(11.119)	0	0	3,000
2017-10-13	R209	01/02/2018	9.85	Put	Bond Future	1,600.7600	1.6008	1,442.8500	1.4428	(9.865)	0	0	7,500
2017-10-13	R209	01/02/2018	9.33	Put	Bond Future	3,490.2000	3.4902	3,233.8200	3.2338	(7.346)	0	0	0
2017-10-13	R209	01/02/2018	9.72	Put	Bond Future	1,974.3400	1.9743	1,792.2700	1.7923	(9.222)	0	0	0
2017-10-13	R209	01/02/2018	10.00	Call	Bond Future	3,250.1400	3.2501	3,498.0700	3.4981	7.628	0	0	0
2017-10-13	R209	01/02/2018	10.00	Put	Bond Future	1,241.3600	1.2414	1,109.5800	1.1096	(10.616)	0	0	7,500
2017-10-13	R209	03/05/2018	9.85	Put	Bond Future	2,505.2900	2.5053	2,331.5800	2.3316	(6.934)	0	0	0
2017-10-13	R209	03/05/2018			Bond Future	9.7459	71.2996	9.6867	71.6858	(0.607)	0.0000	0.0000	0
2017-10-13	R209	03/05/2018	9.85	Call	Bond Future	3,176.7800	3.1768	3,389.3000	3.3893	6.690	0	0	0
2017-10-13	R209	03/05/2018	9.86	Call	Bond Future	3,211.9200	3.2119	3,425.8300	3.4258	6.660	0	0	0
2017-10-13	R209	03/05/2018	9.86	Put	Bond Future	2,476.4200	2.4764	2,304.1000	2.3041	(6.958)	0	0	0
2017-10-13	R209	03/05/2018	9.84	Call	Bond Future	3,141.8100	3.1418	3,352.9500	3.3530	6.720	0	0	0
2017-10-13	R209	03/05/2018	9.84	Put	Bond Future	2,534.4200	2.5344	2,359.3300	2.3593	(6.908)	0	0	0
2017-10-13	R210	02/11/2017	192.08	Put	Bond Future	6,699.4400	6.6994	6,706.3200	6.7063	0.103	0	0	0
2017-10-13	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R210	02/11/2017			Bond Future	185.3806	185.3806	185.3737	185.3737	(0.004)	0.0000	0.0000	2,179
2017-10-13	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R210	02/11/2017	192.07	Put	Bond Future	6,689.4400	6.6894	6,696.3200	6.6963	0.103	0	0	0
2017-10-13	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R210	02/11/2017	192.09	Put	Bond Future	6,709.4400	6.7094	6,716.3200	6.7163	0.103	0	0	0
2017-10-13	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R210	01/02/2018			Bond Future	188.8479	188.8479	188.8392	188.8392	(0.005)	0.0000	0.0000	0
2017-10-13	R210	01/02/2018	192.36	Put	Bond Future	3,512.1200	3.5121	3,520.7800	3.5208	0.247	0	0	0
2017-10-13	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R210	01/02/2018	192.38	Put	Bond Future	3,532.1200	3.5321	3,540.7800	3.5408	0.245	0	0	0
2017-10-13	R210	01/02/2018	192.37	Put	Bond Future	3,522.1200	3.5221	3,530.7800	3.5308	0.246	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
2017-10-13	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R210	03/05/2018	191.44	Put	Bond Future	1,438.7600	1.4388	1,447.7100	1.4477	0.622	0	0	0
2017-10-13	R210	03/05/2018			Bond Future	190.0012	190.0012	189.9923	189.9923	(0.005)	0.0000	0.0000	0
2017-10-13	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R210	03/05/2018	191.46	Put	Bond Future	1,458.7600	1.4588	1,467.7100	1.4677	0.614	0	0	0
2017-10-13	R210	03/05/2018	191.45	Put	Bond Future	1,448.7600	1.4488	1,457.7100	1.4577	0.618	0	0	0
2017-10-13	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R212	02/11/2017			Bond Future	151.0425	151.0425	151.0967	151.0967	0.036	0.0000	0.0000	4,059
2017-10-13	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R212	02/11/2017	152.40	Put	Bond Future	1,357.4500	1.3575	1,303.3100	1.3033	(3.988)	0	0	0
2017-10-13	R212	02/11/2017	152.42	Put	Bond Future	1,377.4500	1.3775	1,323.3100	1.3233	(3.930)	0	0	0
2017-10-13	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R212	02/11/2017	152.41	Put	Bond Future	1,367.4500	1.3675	1,313.3100	1.3133	(3.959)	0	0	0
2017-10-13	R212	01/02/2018	154.71	Put	Bond Future	2,880.6600	2.8807	2,826.8500	2.8269	(1.868)	0	0	0
2017-10-13	R212	01/02/2018			Bond Future	151.8293	151.8293	151.8832	151.8832	0.035	0.0000	0.0000	528
2017-10-13	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R212	01/02/2018	154.70	Put	Bond Future	2,870.6600	2.8707	2,816.8500	2.8169	(1.874)	0	0	0
2017-10-13	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R212	01/02/2018	154.69	Put	Bond Future	2,860.6600	2.8607	2,806.8500	2.8069	(1.881)	0	0	0
2017-10-13	R212	03/05/2018	154.30	Call	Bond Future	404.3000	0.4043	459.1100	0.4591	13.557	0	0	0
2017-10-13	R212	03/05/2018			Bond Future	154.7043	154.7043	154.7591	154.7591	0.035	0.0000	0.0000	0
2017-10-13	R212	03/05/2018	154.28	Call	Bond Future	424.3000	0.4243	479.1100	0.4791	12.918	0	0	0
2017-10-13	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R212	03/05/2018	154.29	Call	Bond Future	414.3000	0.4143	469.1100	0.4691	13.230	0	0	0
2017-10-13	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-13	R213	02/11/2017	9.36	Put	Bond Future	848.7000	0.8487	674.0500	0.6741	(20.579)	0	0	0
2017-10-13	R213	02/11/2017			Bond Future	9.3544	83.5800	9.3034	83.9168	(0.546)	0.0000	0.0000	56,443
2017-10-13	R213	02/11/2017	9.35	Call	Bond Future	852.5400	0.8525	1,010.5600	1.0106	18.535	0	0	0
2017-10-13	R213	02/11/2017	9.35	Put	Bond Future	881.5000	0.8815	702.7000	0.7027	(20.284)	0	0	0
2017-10-13	R213	02/11/2017	9.36	Call	Bond Future	885.5400	0.8855	1,047.7100	1.0477	18.313	0	0	0
2017-10-13	R213	02/11/2017	9.34	Call	Bond Future	820.2900	0.8203	974.1800	0.9742	18.760	0	0	0
2017-10-13	R213	02/11/2017	9.34	Put	Bond Future	915.1200	0.9151	732.1900	0.7322	(19.990)	0	0	0
2017-10-13	R213	01/02/2018	9.42	Call	Bond Future	1,999.0200	1.9990	2,170.6700	2.1707	8.587	0	0	0
2017-10-13	R213	01/02/2018	9.41	Put	Bond Future	2,011.7000	2.0117	1,838.9000	1.8389	(8.590)	0	0	0
2017-10-13	R213	01/02/2018			Bond Future	9.4170	85.1156	9.3643	85.4583	(0.560)	0.0000	0.0000	17,044
2017-10-13	R213	01/02/2018	9.43	Call	Bond Future	2,032.4300	2.0324	2,205.8500	2.2059	8.533	0	0	0
2017-10-13	R213	01/02/2018	9.43	Put	Bond Future	1,948.3900	1.9484	1,779.1300	1.7791	(8.687)	0	0	0
2017-10-13	R213	01/02/2018	9.42	Put	Bond Future	1,979.7600	1.9798	1,808.7300	1.8087	(8.639)	0	0	0
2017-10-13	R213	01/02/2018	9.41	Call	Bond Future	1,966.1000	1.9661	2,135.9800	2.1360	8.640	0	0	0
2017-10-13	R213	03/05/2018	9.57	Put	Bond Future	2,413.7000	2.4137	2,254.3900	2.2544	(6.600)	0	0	0
2017-10-13	R213	03/05/2018	9.56	Call	Bond Future	2,980.8800	2.9809	3,168.6300	3.1686	6.298	0	0	0
2017-10-13	R213	03/05/2018			Bond Future	9.4754	83.1472	9.4211	83.4956	(0.573)	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
2017-10-13	R213	03/05/2018	9.57	Call	Bond Future	3,015.3500	3.0154	3,204.4000	3.2044	6.270	0	0	0
2017-10-13	R213	03/05/2018	9.56	Put	Bond Future	2,442.5600	2.4426	2,281.9500	2.2819	(6.575)	0	0	0
2017-10-13	R213	03/05/2018	9.58	Call	Bond Future	3,050.2600	3.0503	3,240.5900	3.2406	6.240	0	0	0
2017-10-13	R213	03/05/2018	9.58	Put	Bond Future	2,385.3600	2.3854	2,227.3300	2.2273	(6.625)	0	0	0
2017-10-13	R214	02/11/2017	9.60	Call	Bond Future	470.3900	0.4704	592.1300	0.5921	25.881	0	0	0
2017-10-13	R214	02/11/2017			Bond Future	9.7792	71.2914	9.7182	71.7129	(0.624)	0.0000	0.0000	34,367
2017-10-13	R214	02/11/2017	9.60	Put	Bond Future	1,719.2800	1.7193	1,419.5200	1.4195	(17.435)	0	0	0
2017-10-13	R214	02/11/2017	9.58	Call	Bond Future	428.9200	0.4289	542.2600	0.5423	26.425	0	0	0
2017-10-13	R214	02/11/2017	9.58	Put	Bond Future	1,819.4200	1.8194	1,511.2600	1.5113	(16.937)	0	0	0
2017-10-13	R214	02/11/2017	9.59	Put	Bond Future	1,768.9600	1.7690	1,464.9600	1.4650	(17.185)	0	0	0
2017-10-13	R214	02/11/2017	9.59	Call	Bond Future	449.3200	0.4493	566.8200	0.5668	26.151	0	0	0
2017-10-13	R214	01/02/2018	9.84	Call	Bond Future	2,165.8600	2.1659	2,383.5000	2.3835	10.049	0	0	0
2017-10-13	R214	01/02/2018			Bond Future	9.8410	72.6013	9.7782	73.0301	(0.638)	0.0000	0.0000	10,685
2017-10-13	R214	01/02/2018	9.82	Call	Bond Future	2,097.6800	2.0977	2,311.0500	2.3110	10.172	0	0	0
2017-10-13	R214	01/02/2018	9.82	Put	Bond Future	2,240.6100	2.2406	2,025.0900	2.0251	(9.619)	0	0	0
2017-10-13	R214	01/02/2018	9.84	Put	Bond Future	2,172.6600	2.1727	1,961.4100	1.9614	(9.723)	0	0	0
2017-10-13	R214	01/02/2018	9.83	Call	Bond Future	2,131.6300	2.1316	2,347.1300	2.3471	10.110	0	0	0
2017-10-13	R214	01/02/2018	9.83	Put	Bond Future	2,206.4400	2.2064	1,993.0500	1.9931	(9.671)	0	0	0
2017-10-13	R214	03/05/2018	9.99	Put	Bond Future	2,709.6400	2.7096	2,512.4000	2.5124	(7.279)	0	0	0
2017-10-13	R214	03/05/2018			Bond Future	9.8988	70.6539	9.8343	71.0902	(0.652)	0.0000	0.0000	0
2017-10-13	R214	03/05/2018	9.98	Call	Bond Future	3,282.7600	3.2828	3,520.3000	3.5203	7.236	0	0	0
2017-10-13	R214	03/05/2018	9.98	Put	Bond Future	2,740.1300	2.7401	2,541.3700	2.5414	(7.254)	0	0	0
2017-10-13	R214	03/05/2018	9.99	Call	Bond Future	3,318.6300	3.3186	3,557.6900	3.5577	7.204	0	0	0
2017-10-13	R214	03/05/2018	9.97	Call	Bond Future	3,247.2800	3.2473	3,483.2900	3.4833	7.268	0	0	0
2017-10-13	R214	03/05/2018	9.97	Put	Bond Future	2,771.1200	2.7711	2,570.8300	2.5708	(7.228)	0	0	0
2017-10-13	R248	02/11/2017	9.65	Call	Bond Future	596.6400	0.5966	731.2200	0.7312	22.556	0	0	0
2017-10-13	R248	02/11/2017	9.66	Put	Bond Future	2,215.4000	2.2154	1,863.4200	1.8634	(15.888)	0	0	0
2017-10-13	R248	02/11/2017			Bond Future	9.8397	91.1473	9.7836	91.6387	(0.570)	0.0000	0.0000	49,714
2017-10-13	R248	02/11/2017	9.65	Put	Bond Future	2,278.2800	2.2783	1,921.5100	1.9215	(15.660)	0	0	0
2017-10-13	R248	02/11/2017	9.66	Call	Bond Future	623.8200	0.6238	763.1900	0.7632	22.341	0	0	0
2017-10-13	R248	02/11/2017	9.64	Call	Bond Future	570.3000	0.5703	700.1700	0.7002	22.772	0	0	0
2017-10-13	R248	02/11/2017	9.64	Put	Bond Future	2,342.1600	2.3422	1,980.6800	1.9807	(15.434)	0	0	0
2017-10-13	R248	01/02/2018	9.90	Put	Bond Future	2,904.5600	2.9046	2,655.4200	2.6554	(8.578)	0	0	0
2017-10-13	R248	01/02/2018	9.89	Call	Bond Future	2,831.3400	2.8313	3,079.8500	3.0799	8.777	0	0	0
2017-10-13	R248	01/02/2018			Bond Future	9.9035	92.8220	9.8457	93.3220	(0.583)	0.0000	0.0000	42,702
2017-10-13	R248	01/02/2018	9.90	Call	Bond Future	2,874.6500	2.8746	3,125.5300	3.1255	8.727	0	0	0
2017-10-13	R248	01/02/2018	9.89	Put	Bond Future	2,947.5500	2.9475	2,696.0400	2.6960	(8.533)	0	0	0
2017-10-13	R248	01/02/2018	9.91	Call	Bond Future	2,918.2800	2.9183	3,171.5400	3.1715	8.678	0	0	0
2017-10-13	R248	01/02/2018	9.91	Put	Bond Future	2,862.0500	2.8620	2,615.2900	2.6153	(8.622)	0	0	0
2017-10-13	R248	03/05/2018	10.06	Call	Bond Future	4,395.9900	4.3960	4,673.4700	4.6735	6.312	0	0	0
2017-10-13	R248	03/05/2018	10.05	Put	Bond Future	3,616.9500	3.6169	3,384.1300	3.3841	(6.437)	0	0	0
2017-10-13	R248	03/05/2018			Bond Future	9.9633	90.1092	9.9039	90.6178	(0.596)	0.0000	0.0000	0
2017-10-13	R248	03/05/2018	10.07	Call	Bond Future	4,441.2800	4.4413	4,720.4500	4.7205	6.286	0	0	0
2017-10-13	R248	03/05/2018	10.07	Put	Bond Future	3,539.9300	3.5399	3,310.5000	3.3105	(6.481)	0	0	0
2017-10-13	R248	03/05/2018	10.06	Put	Bond Future	3,578.4000	3.5784	3,347.2800	3.3473	(6.459)	0	0	0
2017-10-13	R248	03/05/2018	10.05	Call	Bond Future	4,350.6400	4.3506	4,626.4200	4.6264	6.339	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
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Total												1180099
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