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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/10/2017 TO 16/10/2017

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
2017/10/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	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
2017/10/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2025	02/11/2017			Bond Future	130.5853	130.5853	130.4917	130.4917	(0.072)	0.0000	0.0000	949
2017/10/16	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2025	02/11/2017	132.96	Put	Bond Future	2,374.6600	2.3747	2,468.2800	2.4683	3.942	0	0	0
2017/10/16	2025	02/11/2017	132.98	Put	Bond Future	2,394.6600	2.3947	2,488.2800	2.4883	3.910	0	0	0
2017/10/16	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2025	02/11/2017	132.97	Put	Bond Future	2,384.6600	2.3847	2,478.2800	2.4783	3.926	0	0	0
2017/10/16	2025	01/02/2018	133.89	Put	Bond Future	2,201.0800	2.2011	2,296.1800	2.2962	4.321	0	0	0
2017/10/16	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2025	01/02/2018			Bond Future	131.6889	131.6889	131.5938	131.5938	(0.072)	0.0000	0.0000	21
2017/10/16	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2025	01/02/2018	133.88	Put	Bond Future	2,191.0800	2.1911	2,286.1800	2.2862	4.340	0	0	0
2017/10/16	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2025	01/02/2018	133.90	Put	Bond Future	2,211.0800	2.2111	2,306.1800	2.3062	4.301	0	0	0
2017/10/16	2025	03/05/2018	133.21	Call	Bond Future	972.5000	0.9725	873.5500	0.8736	(10.175)	0	0	0
2017/10/16	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2025	03/05/2018			Bond Future	134.1825	134.1825	134.0835	134.0835	(0.074)	0.0000	0.0000	0
2017/10/16	2025	03/05/2018	133.22	Call	Bond Future	962.5000	0.9625	863.5500	0.8636	(10.281)	0	0	0
2017/10/16	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2025	03/05/2018	133.20	Call	Bond Future	982.5000	0.9825	883.5500	0.8836	(10.071)	0	0	0
2017/10/16	2025	02/08/2018	136.65	Call	Bond Future	87.1800	0.0872	0.0000	0.0000	(100.000)	0	0	0
2017/10/16	2025	02/08/2018			Bond Future	136.7372	136.7372	136.6380	136.6380	(0.073)	0.0000	0.0000	0
2017/10/16	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	12.0200	0.0120	100.000	0	0	0
2017/10/16	2025	02/08/2018	136.66	Call	Bond Future	77.1800	0.0772	0.0000	0.0000	(100.000)	0	0	0
2017/10/16	2025	02/08/2018	136.67	Put	Bond Future	0.0000	0.0000	32.0200	0.0320	100.000	0	0	0
2017/10/16	2025	02/08/2018	136.66	Put	Bond Future	0.0000	0.0000	22.0200	0.0220	100.000	0	0	0
2017/10/16	2025	02/08/2018	136.67	Call	Bond Future	67.1800	0.0672	0.0000	0.0000	(100.000)	0	0	0
2017/10/16	2029	02/11/2017			Bond Future	99.9020	99.9020	99.8977	99.8977	(0.004)	0.0000	0.0000	0
2017/10/16	2029	01/02/2018			Bond Future	101.7695	101.7695	101.7654	101.7654	(0.004)	0.0000	0.0000	1,370
2017/10/16	2029	03/05/2018			Bond Future	102.6796	102.6796	102.6738	102.6738	(0.006)	0.0000	0.0000	0
2017/10/16	2029	02/08/2018			Bond Future	104.6344	104.6344	104.6298	104.6298	(0.004)	0.0000	0.0000	0
2017/10/16	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2030	02/11/2017	9.34	Call	Bond Future	792.5000	0.7925	727.9900	0.7280	(8.140)	0	0	0
2017/10/16	2030	02/11/2017			Bond Future	9.2228	93.2726	9.2323	93.2081	0.103	0.0000	0.0000	54,042
2017/10/16	2030	02/11/2017	9.35	Call	Bond Future	859.6600	0.8597	795.1500	0.7952	(7.504)	0	0	0
2017/10/16	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2030	02/11/2017	9.36	Call	Bond Future	926.7400	0.9267	862.2300	0.8622	(6.961)	0	0	0
2017/10/16	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	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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2017/10/16	2030	01/02/2018			Bond Future	9.2810		90.9810	9.2909	90.9151	0.106	0.0000	0.0000	6,567
2017/10/16	2030	01/02/2018	9.38	Call	Bond Future	658.8100		0.6588	592.8900	0.5929	(10.006)	0	0	0
2017/10/16	2030	01/02/2018	9.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2030	01/02/2018	9.39	Call	Bond Future	725.0100		0.7250	659.0900	0.6591	(9.092)	0	0	0
2017/10/16	2030	01/02/2018	9.37	Call	Bond Future	592.5500		0.5926	526.6300	0.5266	(11.125)	0	0	0
2017/10/16	2030	01/02/2018	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2030	03/05/2018	9.51	Call	Bond Future	1,089.1000		1.0891	1,021.4400	1.0214	(6.212)	0	0	0
2017/10/16	2030	03/05/2018			Bond Future	9.3431		92.6700	9.3534	92.6024	0.110	0.0000	0.0000	0
2017/10/16	2030	03/05/2018	9.49	Call	Bond Future	959.5300		0.9595	891.8700	0.8919	(7.051)	0	0	0
2017/10/16	2030	03/05/2018	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2030	03/05/2018	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2030	03/05/2018	9.50	Call	Bond Future	1,024.3500		1.0244	956.6900	0.9567	(6.605)	0	0	0
2017/10/16	2030	03/05/2018	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2030	02/08/2018	9.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2030	02/08/2018			Bond Future	9.4075		90.3947	9.4182	90.3253	0.114	0.0000	0.0000	0
2017/10/16	2030	02/08/2018	9.46	Call	Bond Future	338.6600		0.3387	269.3300	0.2693	(20.472)	0	0	0
2017/10/16	2030	02/08/2018	9.47	Call	Bond Future	402.9500		0.4030	333.6200	0.3336	(17.206)	0	0	0
2017/10/16	2030	02/08/2018	9.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2030	02/08/2018	9.47	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2030	02/08/2018	9.45	Call	Bond Future	274.3200		0.2743	204.9900	0.2050	(25.273)	0	0	0
2017/10/16	2032	02/11/2017	9.49	Put	Bond Future	761.6500		0.7617	733.8500	0.7339	(3.650)	0	0	0
2017/10/16	2032	02/11/2017	9.48	Call	Bond Future	1,128.3300		1.1283	996.4800	0.9965	(11.685)	0	0	0
2017/10/16	2032	02/11/2017			Bond Future	9.4338		91.6260	9.4483	91.5209	0.153	0.0000	0.0000	35,391
2017/10/16	2032	02/11/2017	9.49	Call	Bond Future	1,168.9900		1.1690	1,036.1500	1.0361	(11.364)	0	0	0
2017/10/16	2032	02/11/2017	9.48	Put	Bond Future	793.2600		0.7933	766.4500	0.7664	(3.380)	0	0	0
2017/10/16	2032	02/11/2017	9.50	Call	Bond Future	1,210.4600		1.2105	1,076.7100	1.0767	(11.050)	0	0	0
2017/10/16	2032	02/11/2017	9.50	Put	Bond Future	730.9200		0.7309	702.2100	0.7022	(3.928)	0	0	0
2017/10/16	2032	01/02/2018	9.20	Call	Bond Future	1,276.1200		1.2761	1,210.8800	1.2109	(5.112)	0	0	7,500
2017/10/16	2032	01/02/2018	9.45	Put	Bond Future	2,365.3100		2.3653	2,390.9800	2.3910	1.085	0	0	0
2017/10/16	2032	01/02/2018	9.40	Put	Bond Future	2,558.6900		2.5587	2,587.4100	2.5874	1.122	0	0	0
2017/10/16	2032	01/02/2018	9.56	Call	Bond Future	2,431.2400		2.4312	2,343.4600	2.3435	(3.611)	0	0	0
2017/10/16	2032	01/02/2018	9.55	Put	Bond Future	2,012.6400		2.0126	2,032.6200	2.0326	0.993	0	0	0
2017/10/16	2032	01/02/2018			Bond Future	9.4968		93.3091	9.5118	93.2018	0.158	0.0000	0.0000	7,596
2017/10/16	2032	01/02/2018	9.30	Put	Bond Future	2,977.2900		2.9773	3,012.4500	3.0125	1.181	0	0	0
2017/10/16	2032	01/02/2018	9.30	Call	Bond Future	1,551.5600		1.5516	1,479.4900	1.4795	(4.645)	0	0	7,800
2017/10/16	2032	01/02/2018	9.57	Call	Bond Future	2,469.8800		2.4699	2,381.5600	2.3816	(3.576)	0	0	0
2017/10/16	2032	01/02/2018	9.57	Put	Bond Future	1,947.5200		1.9475	1,966.4300	1.9664	0.971	0	0	0
2017/10/16	2032	01/02/2018	9.20	Put	Bond Future	3,438.6200		3.4386	3,480.6100	3.4806	1.221	0	0	0
2017/10/16	2032	01/02/2018	9.45	Call	Bond Future	2,029.1900		2.0292	1,947.6300	1.9476	(4.019)	0	0	750
2017/10/16	2032	01/02/2018	9.40	Call	Bond Future	1,861.4200		1.8614	1,782.9100	1.7829	(4.218)	0	0	6,800
2017/10/16	2032	01/02/2018	9.56	Put	Bond Future	1,979.9800		1.9800	1,999.4300	1.9994	0.982	0	0	0
2017/10/16	2032	01/02/2018	9.55	Call	Bond Future	2,392.7200		2.3927	2,305.4700	2.3055	(3.646)	0	0	0
2017/10/16	2032	03/05/2018	9.70	Call	Bond Future	3,551.1300		3.5511	3,466.7000	3.4667	(2.378)	0	0	0
2017/10/16	2032	03/05/2018	9.71	Put	Bond Future	2,537.0000		2.5370	2,561.8700	2.5619	0.980	0	0	0
2017/10/16	2032	03/05/2018			Bond Future	9.5595		90.8844	9.5751	90.7747	0.163	0.0000	0.0000	0
2017/10/16	2032	03/05/2018	9.70	Put	Bond Future	2,567.0600		2.5671	2,592.3100	2.5923	0.984	0	0	0
2017/10/16	2032	03/05/2018	9.71	Call	Bond Future	3,590.5300		3.5905	3,505.7200	3.5057	(2.362)	0	0	0

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2017/10/16	2032	03/05/2018	9.72	Call	Bond Future	3,629.8700	3.6299	3,544.6900	3.5447	(2.347)	0	0	0
2017/10/16	2032	03/05/2018	9.72	Put	Bond Future	2,506.9500	2.5069	2,531.4500	2.5315	0.977	0	0	0
2017/10/16	2032	02/08/2018	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2032	02/08/2018	9.67	Call	Bond Future	331.3000	0.3313	219.1200	0.2191	(33.861)	0	0	0
2017/10/16	2032	02/08/2018			Bond Future	9.6223	92.5812	9.6384	92.4691	0.168	0.0000	0.0000	0
2017/10/16	2032	02/08/2018	9.68	Call	Bond Future	400.4600	0.4005	288.2800	0.2883	(28.013)	0	0	0
2017/10/16	2032	02/08/2018	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2032	02/08/2018	9.66	Call	Bond Future	262.0600	0.2621	149.8800	0.1499	(42.807)	0	0	0
2017/10/16	2032	02/08/2018	9.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	02/11/2017	110.07	Put	Bond Future	5,169.6200	5.1696	5,242.9300	5.2429	1.418	0	0	0
2017/10/16	2033	02/11/2017			Bond Future	104.9004	104.9004	104.8271	104.8271	(0.070)	0.0000	0.0000	5,179
2017/10/16	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	02/11/2017	110.09	Put	Bond Future	5,189.6200	5.1896	5,262.9300	5.2629	1.413	0	0	0
2017/10/16	2033	02/11/2017	110.08	Put	Bond Future	5,179.6200	5.1796	5,252.9300	5.2529	1.415	0	0	0
2017/10/16	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	01/02/2018			Bond Future	106.8615	106.8615	106.7870	106.7870	(0.070)	0.0000	0.0000	381
2017/10/16	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	01/02/2018	109.64	Put	Bond Future	2,778.5500	2.7786	2,852.9800	2.8530	2.679	0	0	0
2017/10/16	2033	01/02/2018	109.66	Put	Bond Future	2,798.5500	2.7986	2,872.9800	2.8730	2.660	0	0	0
2017/10/16	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	01/02/2018	109.65	Put	Bond Future	2,788.5500	2.7886	2,862.9800	2.8630	2.669	0	0	0
2017/10/16	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	03/05/2018			Bond Future	107.7982	107.7982	107.7207	107.7207	(0.072)	0.0000	0.0000	0
2017/10/16	2033	03/05/2018	107.70	Call	Bond Future	98.2200	0.0982	20.7200	0.0207	(78.905)	0	0	0
2017/10/16	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	03/05/2018	107.71	Call	Bond Future	88.2200	0.0882	10.7200	0.0107	(87.849)	0	0	0
2017/10/16	2033	03/05/2018	107.69	Call	Bond Future	108.2200	0.1082	30.7200	0.0307	(71.613)	0	0	0
2017/10/16	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	02/08/2018			Bond Future	109.8505	109.8505	109.7729	109.7729	(0.071)	0.0000	0.0000	0
2017/10/16	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	02/08/2018	109.92	Put	Bond Future	69.4600	0.0695	147.1100	0.1471	111.791	0	0	0
2017/10/16	2033	02/08/2018	109.94	Put	Bond Future	89.4600	0.0895	167.1100	0.1671	86.799	0	0	0
2017/10/16	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2033	02/08/2018	109.93	Put	Bond Future	79.4600	0.0795	157.1100	0.1571	97.722	0	0	0
2017/10/16	2037	02/11/2017	9.67	Put	Bond Future	1,319.5600	1.3196	1,340.4900	1.3405	1.586	0	0	0
2017/10/16	2037	02/11/2017			Bond Future	9.7137	91.7830	9.7382	91.5890	0.252	0.0000	0.0000	54,617
2017/10/16	2037	02/11/2017	9.66	Call	Bond Future	936.5000	0.9365	766.0500	0.7661	(18.201)	0	0	0
2017/10/16	2037	02/11/2017	9.66	Put	Bond Future	1,363.8400	1.3638	1,387.4400	1.3874	1.730	0	0	0
2017/10/16	2037	02/11/2017	9.67	Call	Bond Future	972.0200	0.9720	798.9000	0.7989	(17.810)	0	0	0
2017/10/16	2037	02/11/2017	9.65	Call	Bond Future	901.7200	0.9017	734.0100	0.7340	(18.599)	0	0	0
2017/10/16	2037	02/11/2017	9.65	Put	Bond Future	1,408.9800	1.4090	1,435.3200	1.4353	1.869	0	0	0
2017/10/16	2037	01/02/2018	9.82	Put	Bond Future	2,343.0500	2.3431	2,402.0900	2.4021	2.520	0	0	0
2017/10/16	2037	01/02/2018			Bond Future	9.7764	89.2138	9.8018	89.0160	0.259	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
2017/10/16	2037	01/02/2018	9.82	Call	Bond Future	2,682.9000		2.6829	2,544.1000	2.5441	(5.174)	0	0	0
2017/10/16	2037	01/02/2018	9.81	Put	Bond Future	2,379.8400		2.3798	2,439.8500	2.4399	2.522	0	0	0
2017/10/16	2037	01/02/2018	9.83	Call	Bond Future	2,724.3100		2.7243	2,584.5300	2.5845	(5.131)	0	0	0
2017/10/16	2037	01/02/2018	9.83	Put	Bond Future	2,306.7100		2.3067	2,364.7700	2.3648	2.517	0	0	0
2017/10/16	2037	01/02/2018	9.81	Call	Bond Future	2,641.8300		2.6418	2,504.0000	2.5040	(5.217)	0	0	0
2017/10/16	2037	03/05/2018	9.99	Call	Bond Future	4,062.0400		4.0620	3,922.0000	3.9220	(3.448)	0	0	0
2017/10/16	2037	03/05/2018	9.97	Put	Bond Future	2,997.5900		2.9976	3,060.9700	3.0610	2.114	0	0	0
2017/10/16	2037	03/05/2018			Bond Future	9.8422		90.8700	9.8684	90.6679	0.266	0.0000	0.0000	0
2017/10/16	2037	03/05/2018	9.99	Put	Bond Future	2,930.9400		2.9309	2,992.9600	2.9930	2.116	0	0	0
2017/10/16	2037	03/05/2018	9.97	Call	Bond Future	3,976.9600		3.9770	3,838.2800	3.8383	(3.487)	0	0	0
2017/10/16	2037	03/05/2018	9.98	Put	Bond Future	2,964.1100		2.9641	3,026.8000	3.0268	2.115	0	0	0
2017/10/16	2037	03/05/2018	9.98	Call	Bond Future	4,019.4000		4.0194	3,880.0300	3.8800	(3.467)	0	0	0
2017/10/16	2037	02/08/2018	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2037	02/08/2018	9.95	Call	Bond Future	303.4700		0.3035	97.3300	0.0973	(67.928)	0	0	0
2017/10/16	2037	02/08/2018			Bond Future	9.9101		88.3105	9.9372	88.1044	0.273	0.0000	0.0000	0
2017/10/16	2037	02/08/2018	9.96	Call	Bond Future	379.2700		0.3793	173.1300	0.1731	(54.352)	0	0	0
2017/10/16	2037	02/08/2018	9.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2037	02/08/2018	9.97	Call	Bond Future	454.9700		0.4550	248.8300	0.2488	(45.308)	0	0	0
2017/10/16	2037	02/08/2018	9.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	02/11/2017			Bond Future	128.6618		128.6618	128.6562	128.6562	(0.004)	0.0000	0.0000	13,390
2017/10/16	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	02/11/2017	136.82	Put	Bond Future	8,158.2400		8.1582	8,163.7900	8.1638	0.068	0	0	0
2017/10/16	2038	02/11/2017	136.80	Put	Bond Future	8,138.2400		8.1382	8,143.7900	8.1438	0.068	0	0	0
2017/10/16	2038	02/11/2017	136.81	Put	Bond Future	8,148.2400		8.1482	8,153.7900	8.1538	0.068	0	0	0
2017/10/16	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	01/02/2018	136.95	Put	Bond Future	7,387.7900		7.3878	7,393.3600	7.3934	0.075	0	0	0
2017/10/16	2038	01/02/2018			Bond Future	129.5622		129.5622	129.5566	129.5566	(0.004)	0.0000	0.0000	5,252
2017/10/16	2038	01/02/2018	136.94	Put	Bond Future	7,377.7900		7.3778	7,383.3600	7.3834	0.075	0	0	0
2017/10/16	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	01/02/2018	136.93	Put	Bond Future	7,367.7900		7.3678	7,373.3600	7.3734	0.076	0	0	0
2017/10/16	2038	03/05/2018	132.28	Put	Bond Future	264.5600		0.2646	272.2000	0.2722	2.888	0	0	0
2017/10/16	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	03/05/2018			Bond Future	132.0154		132.0154	132.0078	132.0078	(0.006)	0.0000	0.0000	0
2017/10/16	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	03/05/2018	132.27	Put	Bond Future	254.5600		0.2546	262.2000	0.2622	3.001	0	0	0
2017/10/16	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	03/05/2018	132.29	Put	Bond Future	274.5600		0.2746	282.2000	0.2822	2.783	0	0	0
2017/10/16	2038	02/08/2018	134.55	Put	Bond Future	21.1600		0.0212	27.3300	0.0273	29.159	0	0	0
2017/10/16	2038	02/08/2018			Bond Future	134.5288		134.5288	134.5227	134.5227	(0.005)	0.0000	0.0000	0
2017/10/16	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	02/08/2018	134.54	Put	Bond Future	11.1600		0.0112	17.3300	0.0173	55.287	0	0	0
2017/10/16	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2038	02/08/2018	134.53	Put	Bond Future	1.1600		0.0012	7.3300	0.0073	531.897	0	0	0

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2017/10/16	2040	02/11/2017	9.67	Put	Bond Future	1,889.9000	1.8899	1,880.7600	1.8808	(0.484)	0	0	0
2017/10/16	2040	02/11/2017			Bond Future	9.8038	95.1717	9.8183	95.0496	0.147	0.0000	0.0000	16,838
2017/10/16	2040	02/11/2017	9.66	Call	Bond Future	716.1900	0.7162	587.3300	0.5873	(17.992)	0	0	0
2017/10/16	2040	02/11/2017	9.66	Put	Bond Future	1,945.9800	1.9460	1,939.2100	1.9392	(0.348)	0	0	0
2017/10/16	2040	02/11/2017	9.67	Call	Bond Future	746.4500	0.7464	615.2200	0.6152	(17.581)	0	0	0
2017/10/16	2040	02/11/2017	9.65	Call	Bond Future	686.7700	0.6868	560.3300	0.5603	(18.411)	0	0	0
2017/10/16	2040	02/11/2017	9.65	Put	Bond Future	2,003.0300	2.0030	1,998.6800	1.9987	(0.217)	0	0	0
2017/10/16	2040	01/02/2018	9.89	Call	Bond Future	2,845.1400	2.8451	2,742.7100	2.7427	(3.600)	0	0	0
2017/10/16	2040	01/02/2018			Bond Future	9.8672	92.4144	9.8822	92.2898	0.151	0.0000	0.0000	4,110
2017/10/16	2040	01/02/2018	9.87	Call	Bond Future	2,759.5700	2.7596	2,658.3600	2.6584	(3.668)	0	0	0
2017/10/16	2040	01/02/2018	9.87	Put	Bond Future	2,736.5200	2.7365	2,759.8900	2.7599	0.854	0	0	0
2017/10/16	2040	01/02/2018	9.88	Put	Bond Future	2,695.6900	2.6957	2,718.4600	2.7185	0.845	0	0	0
2017/10/16	2040	01/02/2018	9.89	Put	Bond Future	2,655.3400	2.6553	2,677.4900	2.6775	0.834	0	0	0
2017/10/16	2040	01/02/2018	9.88	Call	Bond Future	2,802.1800	2.8022	2,700.3700	2.7004	(3.633)	0	0	0
2017/10/16	2040	03/05/2018	10.08	Put	Bond Future	3,167.1600	3.1672	3,194.5700	3.1946	0.865	0	0	0
2017/10/16	2040	03/05/2018			Bond Future	9.9335	94.1299	9.9489	94.0026	0.156	0.0000	0.0000	0
2017/10/16	2040	03/05/2018	10.07	Call	Bond Future	4,318.1300	4.3181	4,218.6200	4.2186	(2.304)	0	0	0
2017/10/16	2040	03/05/2018	10.07	Put	Bond Future	3,203.0100	3.2030	3,230.8300	3.2308	0.869	0	0	0
2017/10/16	2040	03/05/2018	10.08	Call	Bond Future	4,363.1100	4.3631	4,263.1900	4.2632	(2.290)	0	0	0
2017/10/16	2040	03/05/2018	10.06	Call	Bond Future	4,273.0900	4.2731	4,174.0000	4.1740	(2.319)	0	0	0
2017/10/16	2040	03/05/2018	10.06	Put	Bond Future	3,238.9100	3.2389	3,267.1500	3.2671	0.872	0	0	0
2017/10/16	2040	02/08/2018	10.04	Call	Bond Future	309.4100	0.3094	179.2600	0.1793	(42.064)	0	0	0
2017/10/16	2040	02/08/2018	10.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2040	02/08/2018			Bond Future	10.0019	91.3811	10.0179	91.2509	0.160	0.0000	0.0000	0
2017/10/16	2040	02/08/2018	10.05	Call	Bond Future	390.3400	0.3903	260.1900	0.2602	(33.343)	0	0	0
2017/10/16	2040	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2040	02/08/2018	10.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2040	02/08/2018	10.03	Call	Bond Future	228.3700	0.2284	98.2200	0.0982	(56.991)	0	0	0
2017/10/16	2044	02/11/2017	9.68	Call	Bond Future	704.3700	0.7044	562.0800	0.5621	(20.201)	0	0	0
2017/10/16	2044	02/11/2017			Bond Future	9.8335	92.1981	9.8529	92.0318	0.198	0.0000	0.0000	21,405
2017/10/16	2044	02/11/2017	9.66	Call	Bond Future	647.2200	0.6472	510.8200	0.5108	(21.075)	0	0	0
2017/10/16	2044	02/11/2017	9.66	Put	Bond Future	2,150.2500	2.1503	2,180.1100	2.1801	1.389	0	0	0
2017/10/16	2044	02/11/2017	9.68	Put	Bond Future	2,031.9200	2.0319	2,055.8900	2.0559	1.180	0	0	0
2017/10/16	2044	02/11/2017	9.67	Call	Bond Future	675.3400	0.6753	535.9800	0.5360	(20.636)	0	0	0
2017/10/16	2044	02/11/2017	9.67	Put	Bond Future	2,090.5600	2.0906	2,117.4600	2.1175	1.287	0	0	0
2017/10/16	2044	01/02/2018	9.90	Put	Bond Future	2,776.5200	2.7765	2,821.0700	2.8211	1.605	0	0	0
2017/10/16	2044	01/02/2018	9.89	Call	Bond Future	2,776.3900	2.7764	2,652.1700	2.6522	(4.474)	0	0	0
2017/10/16	2044	01/02/2018			Bond Future	9.8950	89.5114	9.9151	89.3418	0.203	0.0000	0.0000	10,361
2017/10/16	2044	01/02/2018	9.90	Call	Bond Future	2,819.0600	2.8191	2,694.0100	2.6940	(4.436)	0	0	0
2017/10/16	2044	01/02/2018	9.89	Put	Bond Future	2,818.2900	2.8183	2,863.6700	2.8637	1.610	0	0	0
2017/10/16	2044	01/02/2018	9.91	Call	Bond Future	2,862.2600	2.8623	2,736.3800	2.7364	(4.398)	0	0	0
2017/10/16	2044	01/02/2018	9.91	Put	Bond Future	2,735.4300	2.7354	2,779.1500	2.7792	1.598	0	0	0
2017/10/16	2044	03/05/2018	10.10	Call	Bond Future	4,411.5600	4.4116	4,285.4400	4.2854	(2.859)	0	0	0
2017/10/16	2044	03/05/2018	10.09	Put	Bond Future	3,285.3200	3.2853	3,332.9700	3.3330	1.450	0	0	0
2017/10/16	2044	03/05/2018			Bond Future	9.9591	91.1730	9.9799	90.9998	0.209	0.0000	0.0000	0
2017/10/16	2044	03/05/2018	10.11	Call	Bond Future	4,457.1200	4.4571	4,330.4400	4.3304	(2.842)	0	0	0

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2017/10/16	2044	03/05/2018	10.11	Put	Bond Future	3,213.0200	3.2130	3,259.5500	3.2595	1.448	0	0	0
2017/10/16	2044	03/05/2018	10.10	Put	Bond Future	3,249.0000	3.2490	3,296.0900	3.2961	1.449	0	0	0
2017/10/16	2044	03/05/2018	10.09	Call	Bond Future	4,366.2200	4.3662	4,240.6600	4.2407	(2.876)	0	0	0
2017/10/16	2044	02/08/2018	10.07	Call	Bond Future	367.5100	0.3675	190.6100	0.1906	(48.135)	0	0	0
2017/10/16	2044	02/08/2018			Bond Future	10.0252	88.4941	10.0467	88.3172	0.214	0.0000	0.0000	0
2017/10/16	2044	02/08/2018	10.05	Call	Bond Future	203.5900	0.2036	26.6900	0.0267	(86.890)	0	0	0
2017/10/16	2044	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2044	02/08/2018	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2044	02/08/2018	10.06	Call	Bond Future	285.6100	0.2856	108.7100	0.1087	(61.938)	0	0	0
2017/10/16	2044	02/08/2018	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	02/11/2017	136.30	Put	Bond Future	12,403.2700	12.4033	12,408.5100	12.4085	0.042	0	0	0
2017/10/16	2046	02/11/2017			Bond Future	123.8967	123.8967	123.8915	123.8915	(0.004)	0.0000	0.0000	20,942
2017/10/16	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	02/11/2017	136.32	Put	Bond Future	12,423.2700	12.4233	12,428.5100	12.4285	0.042	0	0	0
2017/10/16	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	02/11/2017	136.31	Put	Bond Future	12,413.2700	12.4133	12,418.5100	12.4185	0.042	0	0	0
2017/10/16	2046	01/02/2018	132.92	Put	Bond Future	6,707.1200	6.7071	6,712.1500	6.7122	0.075	0	0	0
2017/10/16	2046	01/02/2018			Bond Future	126.2129	126.2129	126.2078	126.2078	(0.004)	0.0000	0.0000	2,943
2017/10/16	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	01/02/2018	132.91	Put	Bond Future	6,697.1200	6.6971	6,702.1500	6.7022	0.075	0	0	0
2017/10/16	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	01/02/2018	132.90	Put	Bond Future	6,687.1200	6.6871	6,692.1500	6.6922	0.075	0	0	0
2017/10/16	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	03/05/2018			Bond Future	127.0047	127.0047	126.9977	126.9977	(0.006)	0.0000	0.0000	0
2017/10/16	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	03/05/2018	127.93	Put	Bond Future	925.3000	0.9253	932.3000	0.9323	0.757	0	0	0
2017/10/16	2046	03/05/2018	127.95	Put	Bond Future	945.3000	0.9453	952.3000	0.9523	0.741	0	0	0
2017/10/16	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	03/05/2018	127.94	Put	Bond Future	935.3000	0.9353	942.3000	0.9423	0.748	0	0	0
2017/10/16	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	02/08/2018			Bond Future	129.4226	129.4226	129.4170	129.4170	(0.004)	0.0000	0.0000	0
2017/10/16	2046	02/08/2018	128.78	Call	Bond Future	642.5900	0.6426	637.0200	0.6370	(0.867)	0	0	0
2017/10/16	2046	02/08/2018	128.79	Call	Bond Future	632.5900	0.6326	627.0200	0.6270	(0.881)	0	0	0
2017/10/16	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2046	02/08/2018	128.77	Call	Bond Future	652.5900	0.6526	647.0200	0.6470	(0.854)	0	0	0
2017/10/16	2050	02/11/2017	144.66	Put	Bond Future	13,005.2200	13.0052	13,010.7500	13.0108	0.043	0	0	0
2017/10/16	2050	02/11/2017	144.67	Put	Bond Future	13,015.2200	13.0152	13,020.7500	13.0208	0.042	0	0	0
2017/10/16	2050	02/11/2017			Bond Future	131.6548	131.6548	131.6492	131.6492	(0.004)	0.0000	0.0000	22,149
2017/10/16	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2050	02/11/2017	144.65	Put	Bond Future	12,995.2200	12.9952	13,000.7500	13.0008	0.043	0	0	0
2017/10/16	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
2017/10/16	2050	01/02/2018	140.23	Put	Bond Future	7,787.3700	7.7874	7,792.6600	7.7927	0.068	0	0	0
2017/10/16	2050	01/02/2018			Bond Future	132.4426	132.4426	132.4373	132.4373	(0.004)	0.0000	0.0000	3,661
2017/10/16	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2050	01/02/2018	140.25	Put	Bond Future	7,807.3700	7.8074	7,812.6600	7.8127	0.068	0	0	0
2017/10/16	2050	01/02/2018	140.24	Put	Bond Future	7,797.3700	7.7974	7,802.6600	7.8027	0.068	0	0	0
2017/10/16	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2050	03/05/2018	135.62	Put	Bond Future	669.5100	0.6695	677.0000	0.6770	1.119	0	0	0
2017/10/16	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2050	03/05/2018			Bond Future	134.9505	134.9505	134.9430	134.9430	(0.006)	0.0000	0.0000	0
2017/10/16	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2050	03/05/2018	135.61	Put	Bond Future	659.5100	0.6595	667.0000	0.6670	1.136	0	0	0
2017/10/16	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2050	03/05/2018	135.63	Put	Bond Future	679.5100	0.6795	687.0000	0.6870	1.102	0	0	0
2017/10/16	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2050	02/08/2018	137.54	Put	Bond Future	20.1900	0.0202	26.1700	0.0262	29.619	0	0	0
2017/10/16	2050	02/08/2018	137.52	Put	Bond Future	0.1900	0.0002	6.1700	0.0062	3147.368	0	0	0
2017/10/16	2050	02/08/2018			Bond Future	137.5198	137.5198	137.5138	137.5138	(0.004)	0.0000	0.0000	0
2017/10/16	2050	02/08/2018	137.53	Put	Bond Future	10.1900	0.0102	16.1700	0.0162	58.685	0	0	0
2017/10/16	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	AL37	02/11/2017			Index Future	557.8590	557.8590	557.8290	557.8290	(0.005)	0.0000	0.0000	0
2017/10/16	AL37	01/02/2018			Index Future	568.1060	568.1060	568.0750	568.0750	(0.005)	0.0000	0.0000	0
2017/10/16	AL37	03/05/2018			Index Future	578.6540	578.6540	578.6200	578.6200	(0.006)	0.0000	0.0000	0
2017/10/16	AL37	02/08/2018			Index Future	589.4620	589.4620	589.4260	589.4260	(0.006)	0.0000	0.0000	0
2017/10/16	AL7T	02/11/2017			Index Future	641.6430	641.6430	641.5040	641.5040	(0.022)	0.0000	0.0000	0
2017/10/16	AL7T	01/02/2018			Index Future	653.4290	653.4290	653.2860	653.2860	(0.022)	0.0000	0.0000	0
2017/10/16	AL7T	03/05/2018			Index Future	665.5610	665.5610	665.4130	665.4130	(0.022)	0.0000	0.0000	0
2017/10/16	AL7T	02/08/2018			Index Future	677.9930	677.9930	677.8400	677.8400	(0.023)	0.0000	0.0000	0
2017/10/16	ALBI	02/11/2017			Index Future	576.5280	576.5280	576.0550	576.0550	(0.082)	0.0000	0.0000	483
2017/10/16	ALBI	01/02/2018			Index Future	587.1190	587.1190	586.6350	586.6350	(0.082)	0.0000	0.0000	294
2017/10/16	ALBI	03/05/2018			Index Future	598.0200	598.0200	597.5250	597.5250	(0.083)	0.0000	0.0000	0
2017/10/16	ALBI	02/08/2018			Index Future	609.1900	609.1900	608.6840	608.6840	(0.083)	0.0000	0.0000	0
2017/10/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	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
2017/10/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	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
2017/10/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	02/11/2017			Bond Future	127.5672	127.5672	127.5638	127.5638	(0.003)	0.0000	0.0000	0
2017/10/16	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	02/11/2017	133.87	Put	Bond Future	6,302.8500	6.3028	6,306.2100	6.3062	0.053	0	0	0
2017/10/16	EL28	02/11/2017	133.89	Put	Bond Future	6,322.8500	6.3228	6,326.2100	6.3262	0.053	0	0	0
2017/10/16	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	02/11/2017	133.88	Put	Bond Future	6,312.8500	6.3128	6,316.2100	6.3162	0.053	0	0	0
2017/10/16	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	01/02/2018			Bond Future	129.9519	129.9519	129.9489	129.9489	(0.002)	0.0000	0.0000	0
2017/10/16	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	01/02/2018	132.29	Put	Bond Future	2,338.0500	2.3381	2,341.1500	2.3412	0.133	0	0	0
2017/10/16	EL28	01/02/2018	132.31	Put	Bond Future	2,358.0500	2.3581	2,361.1500	2.3612	0.131	0	0	0
2017/10/16	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	01/02/2018	132.30	Put	Bond Future	2,348.0500	2.3481	2,351.1500	2.3512	0.132	0	0	0
2017/10/16	EL28	03/05/2018	133.20	Put	Bond Future	787.2900	0.7873	792.4200	0.7924	0.652	0	0	0
2017/10/16	EL28	03/05/2018			Bond Future	132.4127	132.4127	132.4076	132.4076	(0.004)	0.0000	0.0000	0
2017/10/16	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	03/05/2018	133.19	Put	Bond Future	777.2900	0.7773	782.4200	0.7824	0.660	0	0	0
2017/10/16	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	03/05/2018	133.18	Put	Bond Future	767.2900	0.7673	772.4200	0.7724	0.669	0	0	0
2017/10/16	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	02/08/2018			Bond Future	134.9338	134.9338	134.9302	134.9302	(0.003)	0.0000	0.0000	0
2017/10/16	EL28	02/08/2018	134.93	Call	Bond Future	3.8100	0.0038	0.1900	0.0002	(95.013)	0	0	0
2017/10/16	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	02/08/2018	134.95	Put	Bond Future	16.1900	0.0162	19.8100	0.0198	22.359	0	0	0
2017/10/16	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	EL28	02/08/2018	134.94	Put	Bond Future	6.1900	0.0062	9.8100	0.0098	58.481	0	0	0

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2017/10/16	ES33 02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES33 02/11/2017	10.66	Put	Bond Future	785.6300	0.7856	871.0000	0.8710	10.866	0	0	0
2017/10/16	ES33 02/11/2017			Bond Future	10.7879	76.3619	10.8019	76.2765	0.130	0.0000	0.0000	7,515
2017/10/16	ES33 02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES33 02/11/2017	10.68	Put	Bond Future	661.9900	0.6620	747.3600	0.7474	12.896	0	0	0
2017/10/16	ES33 02/11/2017	10.67	Put	Bond Future	723.7700	0.7238	809.1400	0.8091	11.795	0	0	0
2017/10/16	ES33 02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES33 01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES33 01/02/2018	10.99	Call	Bond Future	571.0300	0.5710	483.8900	0.4839	(15.260)	0	0	0
2017/10/16	ES33 01/02/2018			Bond Future	10.8942	77.7645	10.9087	77.6774	0.134	0.0000	0.0000	1,951
2017/10/16	ES33 01/02/2018	11.00	Call	Bond Future	630.2600	0.6303	543.1200	0.5431	(13.826)	0	0	0
2017/10/16	ES33 01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES33 01/02/2018	11.01	Call	Bond Future	689.4100	0.6894	602.2700	0.6023	(12.640)	0	0	0
2017/10/16	ES33 01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES33 03/05/2018	11.22	Call	Bond Future	1,288.8300	1.2888	1,199.7200	1.1997	(6.914)	0	0	0
2017/10/16	ES33 03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES33 03/05/2018			Bond Future	10.9986	75.4169	11.0138	75.3277	0.137	0.0000	0.0000	0
2017/10/16	ES33 03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES33 03/05/2018	11.20	Call	Bond Future	1,173.7600	1.1738	1,084.6500	1.0847	(7.592)	0	0	0
2017/10/16	ES33 03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES33 03/05/2018	11.21	Call	Bond Future	1,231.3300	1.2313	1,142.2200	1.1422	(7.237)	0	0	0
2017/10/16	ES33 02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES33 02/08/2018	11.14	Call	Bond Future	208.3700	0.2084	117.2800	0.1173	(43.716)	0	0	0
2017/10/16	ES33 02/08/2018			Bond Future	11.1040	76.8249	11.1197	76.7338	0.141	0.0000	0.0000	0
2017/10/16	ES33 02/08/2018	11.15	Call	Bond Future	266.1200	0.2661	175.0300	0.1750	(34.229)	0	0	0
2017/10/16	ES33 02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES33 02/08/2018	11.16	Call	Bond Future	323.8100	0.3238	232.7200	0.2327	(28.131)	0	0	0
2017/10/16	ES33 02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	ES42 02/11/2017			Bond Future	11.0270	79.0382	11.0410	78.9418	0.128	0.0000	0.0000	2,202
2017/10/16	ES42 01/02/2018			Bond Future	11.1294	80.4901	11.1440	80.3915	0.131	0.0000	0.0000	7,887
2017/10/16	ES42 03/05/2018			Bond Future	11.2351	77.7232	11.2503	77.6225	0.135	0.0000	0.0000	0
2017/10/16	ES42 02/08/2018			Bond Future	11.3399	79.1741	11.3556	79.0711	0.139	0.0000	0.0000	0
2017/10/16	GOVI 02/11/2017	572.45	Call	GOVI	26,540.0000	2.6540	21,850.0000	2.1850	(17.671)	0	0	0
2017/10/16	GOVI 02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GOVI 02/11/2017			GOVI	575.1040	575.1040	574.6350	574.6350	(0.082)	0.0000	0.0000	677
2017/10/16	GOVI 02/11/2017	572.46	Call	GOVI	26,440.0000	2.6440	21,750.0000	2.1750	(17.738)	0	0	0
2017/10/16	GOVI 02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GOVI 02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GOVI 02/11/2017	572.44	Call	GOVI	26,640.0000	2.6640	21,950.0000	2.1950	(17.605)	0	0	0
2017/10/16	GOVI 01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GOVI 01/02/2018			GOVI	585.6680	585.6680	585.1890	585.1890	(0.082)	0.0000	0.0000	0
2017/10/16	GOVI 01/02/2018	581.03	Call	GOVI	46,380.0000	4.6380	41,590.0000	4.1590	(10.328)	0	0	0
2017/10/16	GOVI 01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GOVI 01/02/2018	581.04	Call	GOVI	46,280.0000	4.6280	41,490.0000	4.1490	(10.350)	0	0	0
2017/10/16	GOVI 01/02/2018	581.02	Call	GOVI	46,480.0000	4.6480	41,690.0000	4.1690	(10.306)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/16	GOVI	01/02/2018	581.02	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GOVI	03/05/2018	590.27	Call	GOVI	62,720.0000		6.2720	57,820.0000	5.7820	(7.813)	0	0	0
2017/10/16	GOVI	03/05/2018	590.29	Call	GOVI	62,520.0000		6.2520	57,620.0000	5.7620	(7.837)	0	0	0
2017/10/16	GOVI	03/05/2018			GOVI	596.5420		596.5420	596.0520	596.0520	(0.082)	0.0000	0.0000	0
2017/10/16	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GOVI	03/05/2018	590.28	Call	GOVI	62,620.0000		6.2620	57,720.0000	5.7720	(7.825)	0	0	0
2017/10/16	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GOVI	02/08/2018	605.72	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GOVI	02/08/2018			GOVI	607.6840		607.6840	607.1840	607.1840	(0.082)	0.0000	0.0000	0
2017/10/16	GOVI	02/08/2018	605.71	Call	GOVI	19,740.0000		1.9740	14,740.0000	1.4740	(25.329)	0	0	0
2017/10/16	GOVI	02/08/2018	605.71	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GOVI	02/08/2018	605.72	Call	GOVI	19,640.0000		1.9640	14,640.0000	1.4640	(25.458)	0	0	0
2017/10/16	GOVI	02/08/2018	605.70	Call	GOVI	19,840.0000		1.9840	14,840.0000	1.4840	(25.202)	0	0	0
2017/10/16	GOVI	02/08/2018	605.70	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/16	IGOV	02/11/2017			Index Future	250.6910		250.6910	250.6400	250.6400	(0.020)	0.0000	0.0000	1,172
2017/10/16	IGOV	01/02/2018			Index Future	255.3770		255.3770	255.3250	255.3250	(0.020)	0.0000	0.0000	0
2017/10/16	IGOV	03/05/2018			Index Future	260.2130		260.2130	260.1560	260.1560	(0.022)	0.0000	0.0000	0
2017/10/16	IGOV	02/08/2018			Index Future	265.1680		265.1680	265.1130	265.1130	(0.021)	0.0000	0.0000	0
2017/10/16	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/16	IS01	21/12/2017			Interest Rate Swap	99.7596		99.7596	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/10/16	IS01	15/03/2018			Interest Rate Swap	99.6776		99.6776	99.6802	99.6802	0.003	0.0000	0.0000	0
2017/10/16	IS01	21/06/2018			Interest Rate Swap	99.7885		99.7885	99.7882	99.7882	0.000	0.0000	0.0000	0
2017/10/16	IS01	20/09/2018			Interest Rate Swap	99.8917		99.8917	99.8931	99.8931	0.001	0.0000	0.0000	0
2017/10/16	IS01	20/12/2018			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	IS02	18/12/2017			Interest Rate Swap	99.7970		99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/16	IS02	16/03/2018			Interest Rate Swap	98.9611		98.9611	98.9626	98.9626	0.002	0.0000	0.0000	0
2017/10/16	IS02	15/06/2018			Interest Rate Swap	98.4827		98.4827	98.4835	98.4835	0.001	0.0000	0.0000	0
2017/10/16	IS02	21/09/2018			Interest Rate Swap	98.3592		98.3592	98.3603	98.3603	0.001	0.0000	0.0000	0
2017/10/16	IS02	21/12/2018			Interest Rate Swap	98.7000		98.7000	98.7000	98.7000	0.000	0.0000	0.0000	0
2017/10/16	IS02	15/03/2019			Interest Rate Swap	99.0584		99.0584	99.0594	99.0594	0.001	0.0000	0.0000	0
2017/10/16	IS02	21/06/2019			Interest Rate Swap	99.4002		99.4002	99.4052	99.4052	0.005	0.0000	0.0000	0
2017/10/16	IS02	20/09/2019			Interest Rate Swap	99.8033		99.8033	99.7796	99.7796	(0.024)	0.0000	0.0000	0
2017/10/16	IS02	20/12/2019			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	IS05	17/12/2020			Interest Rate Swap	95.8480		95.8480	95.8550	95.8550	0.007	0.0000	0.0000	0
2017/10/16	IS05	16/03/2021			Interest Rate Swap	95.0537		95.0537	95.0554	95.0554	0.002	0.0000	0.0000	0
2017/10/16	IS05	15/06/2021			Interest Rate Swap	94.2300		94.2300	94.2257	94.2257	(0.004)	0.0000	0.0000	0
2017/10/16	IS05	21/09/2021			Interest Rate Swap	94.3833		94.3833	94.3715	94.3715	(0.013)	0.0000	0.0000	0
2017/10/16	IS05	21/12/2021			Interest Rate Swap	96.5664		96.5664	96.5497	96.5497	(0.017)	0.0000	0.0000	51
2017/10/16	IS05	15/03/2022			Interest Rate Swap	96.7009		96.7009	96.6796	96.6796	(0.022)	0.0000	0.0000	0
2017/10/16	IS05	21/06/2022			Interest Rate Swap	97.8856		97.8856	97.8591	97.8591	(0.027)	0.0000	0.0000	0

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2017/10/16	IS05	20/09/2022			Interest Rate Swap	100.0892	100.0892	100.0606	100.0606	(0.029)	0.0000	0.0000	0
2017/10/16	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	IS10	17/12/2025			Interest Rate Swap	94.7719	94.7719	94.7352	94.7352	(0.039)	0.0000	0.0000	0
2017/10/16	IS10	16/03/2026			Interest Rate Swap	91.7897	91.7897	91.7497	91.7497	(0.044)	0.0000	0.0000	0
2017/10/16	IS10	15/06/2026			Interest Rate Swap	90.5467	90.5467	90.5059	90.5059	(0.045)	0.0000	0.0000	0
2017/10/16	IS10	21/09/2026			Interest Rate Swap	92.7128	92.7128	92.6711	92.6711	(0.045)	0.0000	0.0000	0
2017/10/16	IS10	21/12/2026			Interest Rate Swap	96.5037	96.5037	96.4626	96.4626	(0.043)	0.0000	0.0000	0
2017/10/16	IS10	15/03/2027			Interest Rate Swap	95.0855	95.0855	95.0449	95.0449	(0.043)	0.0000	0.0000	0
2017/10/16	IS10	21/06/2027			Interest Rate Swap	97.1572	97.1572	97.1175	97.1175	(0.041)	0.0000	0.0000	0
2017/10/16	IS10	20/09/2027			Interest Rate Swap	100.8892	100.8892	100.8507	100.8507	(0.038)	0.0000	0.0000	0
2017/10/16	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/16	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/10/16	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/10/16	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/10/16	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/10/16	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/10/16	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/10/16	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/10/16	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/16	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/16	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/10/16	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/10/16	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/16	R023	02/11/2017	8.56	Call	Bond Future	2,580.7600	2.5808	2,580.8300	2.5808	0.003	0	0	0
2017/10/16	R023	02/11/2017			Bond Future	7.9430	100.6150	7.9427	100.6162	(0.004)	0.0000	0.0000	56,071
2017/10/16	R023	02/11/2017	8.56	Put	Bond Future	2.2900	0.0023	1.0800	0.0011	(52.838)	0	0	0
2017/10/16	R023	02/11/2017	8.58	Put	Bond Future	1.8100	0.0018	0.8300	0.0008	(54.144)	0	0	0
2017/10/16	R023	02/11/2017	8.57	Call	Bond Future	2,621.6100	2.6216	2,621.8000	2.6218	0.007	0	0	0
2017/10/16	R023	02/11/2017	8.57	Put	Bond Future	2.0400	0.0020	0.9500	0.0010	(53.431)	0	0	0
2017/10/16	R023	02/11/2017	8.58	Call	Bond Future	2,662.4700	2.6625	2,662.7700	2.6628	0.011	0	0	0
2017/10/16	R023	01/02/2018	8.33	Put	Bond Future	482.0600	0.4821	469.5600	0.4696	(2.593)	0	0	0
2017/10/16	R023	01/02/2018			Bond Future	7.9776	102.4632	7.9774	102.4642	(0.003)	0.0000	0.0000	21,312
2017/10/16	R023	01/02/2018	8.32	Call	Bond Future	1,876.7400	1.8767	1,865.1600	1.8652	(0.617)	0	0	0
2017/10/16	R023	01/02/2018	8.32	Put	Bond Future	493.3000	0.4933	480.7000	0.4807	(2.554)	0	0	0
2017/10/16	R023	01/02/2018	8.33	Call	Bond Future	1,905.5500	1.9056	1,894.0700	1.8941	(0.602)	0	0	0
2017/10/16	R023	01/02/2018	8.31	Call	Bond Future	1,848.1200	1.8481	1,836.4500	1.8365	(0.631)	0	0	0
2017/10/16	R023	01/02/2018	8.31	Put	Bond Future	504.7500	0.5048	492.0600	0.4921	(2.514)	0	0	0
2017/10/16	R023	03/05/2018	8.27	Call	Bond Future	1,934.3600	1.9344	1,925.0200	1.9250	(0.483)	0	0	0

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2017/10/16	R023	03/05/2018			Bond Future	8.0043	100.4358	8.0042	100.4363	(0.002)	0.0000	0.0000	0
2017/10/16	R023	03/05/2018	8.27	Put	Bond Future	902.7800	0.9028	892.9300	0.8929	(1.091)	0	0	0
2017/10/16	R023	03/05/2018	8.28	Call	Bond Future	1,958.9200	1.9589	1,949.6200	1.9496	(0.475)	0	0	0
2017/10/16	R023	03/05/2018	8.29	Put	Bond Future	874.9300	0.8749	865.1500	0.8652	(1.118)	0	0	0
2017/10/16	R023	03/05/2018	8.28	Put	Bond Future	888.7700	0.8888	878.9600	0.8790	(1.104)	0	0	0
2017/10/16	R023	03/05/2018	8.29	Call	Bond Future	1,983.6300	1.9836	1,974.3600	1.9744	(0.467)	0	0	0
2017/10/16	R035	02/11/2017	9.61	Put	Bond Future	76.6200	0.0766	191.2000	0.1912	149.543	0	0	0
2017/10/16	R035	02/11/2017			Bond Future	9.6196	95.4239	9.6340	95.3094	0.150	0.0000	0.0000	40,230
2017/10/16	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R035	02/11/2017	9.60	Put	Bond Future	156.3600	0.1564	270.9400	0.2709	73.280	0	0	0
2017/10/16	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R035	02/11/2017	9.59	Put	Bond Future	236.2000	0.2362	350.7800	0.3508	48.510	0	0	0
2017/10/16	R035	01/02/2018	9.75	Call	Bond Future	495.6400	0.4956	378.6600	0.3787	(23.602)	0	0	0
2017/10/16	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R035	01/02/2018			Bond Future	9.6866	97.1767	9.7015	97.0598	0.154	0.0000	0.0000	0
2017/10/16	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R035	01/02/2018	9.73	Call	Bond Future	339.7400	0.3397	222.7600	0.2228	(34.432)	0	0	0
2017/10/16	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R035	01/02/2018	9.74	Call	Bond Future	417.7400	0.4177	300.7600	0.3008	(28.003)	0	0	0
2017/10/16	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R035	03/05/2018			Bond Future	9.7494	94.4808	9.7648	94.3611	0.159	0.0000	0.0000	0
2017/10/16	R035	03/05/2018	9.90	Call	Bond Future	1,155.7400	1.1557	1,036.0300	1.0360	(10.358)	0	0	0
2017/10/16	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R035	03/05/2018	9.91	Call	Bond Future	1,231.7000	1.2317	1,111.9900	1.1120	(9.719)	0	0	0
2017/10/16	R035	03/05/2018	9.89	Call	Bond Future	1,079.6900	1.0797	959.9800	0.9600	(11.087)	0	0	0
2017/10/16	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R186	02/11/2017	8.89	Put	Bond Future	228.1900	0.2282	190.0900	0.1901	(16.697)	0	0	0
2017/10/16	R186	02/11/2017	8.88	Call	Bond Future	1,925.6000	1.9256	1,855.9800	1.8560	(3.615)	0	0	0
2017/10/16	R186	02/11/2017	8.75	Put	Bond Future	471.2400	0.4712	422.8300	0.4228	(10.273)	0	0	0
2017/10/16	R186	02/11/2017			Bond Future	8.6261	115.6347	8.6307	115.6041	0.053	0.0000	0.0000	116,747
2017/10/16	R186	02/11/2017	8.75	Call	Bond Future	1,297.2800	1.2973	1,218.3100	1.2183	(6.087)	0	0	0
2017/10/16	R186	02/11/2017	8.89	Call	Bond Future	1,978.1500	1.9781	1,909.4900	1.9095	(3.471)	0	0	0
2017/10/16	R186	02/11/2017	8.88	Put	Bond Future	241.2900	0.2413	202.2300	0.2022	(16.188)	0	0	0
2017/10/16	R186	02/11/2017	8.90	Call	Bond Future	2,031.3000	2.0313	1,963.6100	1.9636	(3.332)	0	0	0
2017/10/16	R186	02/11/2017	8.90	Put	Bond Future	215.7400	0.2157	178.6100	0.1786	(17.211)	0	0	0
2017/10/16	R186	02/11/2017	8.60	Call	Bond Future	731.8600	0.7319	654.2400	0.6542	(10.606)	0	0	0
2017/10/16	R186	02/11/2017	8.60	Put	Bond Future	907.2300	0.9072	860.1700	0.8602	(5.187)	0	0	3,750
2017/10/16	R186	02/11/2017	9.00	Call	Bond Future	2,587.6600	2.5877	2,530.1000	2.5301	(2.224)	0	0	0
2017/10/16	R186	02/11/2017	9.00	Put	Bond Future	118.9300	0.1189	91.9300	0.0919	(22.702)	0	0	5,000
2017/10/16	R186	01/02/2018	9.00	Call	Bond Future	3,081.1400	3.0811	3,037.0100	3.0370	(1.432)	0	0	0
2017/10/16	R186	01/02/2018	9.25	Call	Bond Future	4,254.2900	4.2543	4,210.7500	4.2107	(1.023)	0	0	0
2017/10/16	R186	01/02/2018	8.50	Put	Bond Future	2,459.7800	2.4598	2,454.5200	2.4545	(0.214)	0	0	0
2017/10/16	R186	01/02/2018	8.96	Call	Bond Future	2,908.1700	2.9082	2,864.1700	2.8642	(1.513)	0	0	0
2017/10/16	R186	01/02/2018			Bond Future	8.6763	112.4589	8.6811	112.4275	0.055	0.0000	0.0000	25,431
2017/10/16	R186	01/02/2018	7.75	Put	Bond Future	6,450.0500	6.4500	6,469.9300	6.4699	0.308	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
2017/10/16	R186	01/02/2018	7.75	Call	Bond Future	164.1400	0.1641	152.6200	0.1526	(7.018)	0	0	1,460
2017/10/16	R186	01/02/2018	8.50	Call	Bond Future	1,298.1000	1.2981	1,261.4400	1.2614	(2.824)	0	0	1,460
2017/10/16	R186	01/02/2018	9.00	Put	Bond Future	989.6500	0.9897	976.9200	0.9769	(1.286)	0	0	6,200
2017/10/16	R186	01/02/2018	8.75	Put	Bond Future	1,598.9400	1.5989	1,588.3600	1.5884	(0.662)	0	0	820
2017/10/16	R186	01/02/2018	9.25	Put	Bond Future	583.0000	0.5830	570.8600	0.5709	(2.082)	0	0	820
2017/10/16	R186	01/02/2018	8.97	Call	Bond Future	2,951.0500	2.9511	2,907.0000	2.9070	(1.493)	0	0	0
2017/10/16	R186	01/02/2018	8.96	Put	Bond Future	1,072.3100	1.0723	1,059.7100	1.0597	(1.175)	0	0	0
2017/10/16	R186	01/02/2018	8.75	Call	Bond Future	2,079.6700	2.0797	2,037.6900	2.0377	(2.019)	0	0	0
2017/10/16	R186	01/02/2018	8.97	Put	Bond Future	1,051.2100	1.0512	1,038.5600	1.0386	(1.203)	0	0	0
2017/10/16	R186	01/02/2018	8.98	Call	Bond Future	2,994.2100	2.9942	2,950.1300	2.9501	(1.472)	0	0	0
2017/10/16	R186	01/02/2018	8.98	Put	Bond Future	1,030.4300	1.0304	1,017.7500	1.0178	(1.231)	0	0	0
2017/10/16	R186	03/05/2018	8.91	Put	Bond Future	1,975.8100	1.9758	1,970.9600	1.9710	(0.245)	0	0	0
2017/10/16	R186	03/05/2018	8.92	Call	Bond Future	3,171.6400	3.1716	3,134.1500	3.1342	(1.182)	0	0	0
2017/10/16	R186	03/05/2018			Bond Future	8.7272	114.5467	8.7323	114.5142	0.058	0.0000	0.0000	0
2017/10/16	R186	03/05/2018	8.93	Call	Bond Future	3,209.3500	3.2094	3,171.7600	3.1718	(1.171)	0	0	0
2017/10/16	R186	03/05/2018	8.93	Put	Bond Future	1,924.8500	1.9249	1,919.8100	1.9198	(0.262)	0	0	0
2017/10/16	R186	03/05/2018	8.91	Call	Bond Future	3,134.4900	3.1345	3,097.0900	3.0971	(1.193)	0	0	0
2017/10/16	R186	03/05/2018	8.92	Put	Bond Future	1,950.0300	1.9500	1,945.0900	1.9451	(0.253)	0	0	0
2017/10/16	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R197	02/11/2017	305.15	Put	Bond Future	3,972.9700	3.9730	3,987.1300	3.9871	0.356	0	0	0
2017/10/16	R197	02/11/2017			Bond Future	301.1770	301.1770	301.1629	301.1629	(0.005)	0.0000	0.0000	851
2017/10/16	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R197	02/11/2017	305.17	Put	Bond Future	3,992.9700	3.9930	4,007.1300	4.0071	0.355	0	0	0
2017/10/16	R197	02/11/2017	305.16	Put	Bond Future	3,982.9700	3.9830	3,997.1300	3.9971	0.356	0	0	0
2017/10/16	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R197	01/02/2018	301.68	Put	Bond Future	1,857.6000	1.8576	1,871.5200	1.8715	0.749	0	0	0
2017/10/16	R197	01/02/2018			Bond Future	299.8224	299.8224	299.8085	299.8085	(0.005)	0.0000	0.0000	2,350
2017/10/16	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R197	01/02/2018	301.67	Put	Bond Future	1,847.6000	1.8476	1,861.5200	1.8615	0.753	0	0	0
2017/10/16	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R197	01/02/2018	301.66	Put	Bond Future	1,837.6000	1.8376	1,851.5200	1.8515	0.758	0	0	0
2017/10/16	R197	03/05/2018	304.46	Call	Bond Future	1,039.7200	1.0397	1,020.8600	1.0209	(1.814)	0	0	0
2017/10/16	R197	03/05/2018			Bond Future	305.4997	305.4997	305.4809	305.4809	(0.006)	0.0000	0.0000	0
2017/10/16	R197	03/05/2018	304.44	Call	Bond Future	1,059.7200	1.0597	1,040.8600	1.0409	(1.780)	0	0	0
2017/10/16	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R197	03/05/2018	304.45	Call	Bond Future	1,049.7200	1.0497	1,030.8600	1.0309	(1.797)	0	0	0
2017/10/16	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R202	02/11/2017	253.89	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/10/16	R202	02/11/2017			Bond Future	242.7889	242.7889	242.7784	242.7784	(0.004)	0.0000	0.0000	25,338
2017/10/16	R202	02/11/2017	253.89	Put	Bond Future	11,101.0800	11.1011	11,111.6200	11.1116	0.095	0	0	0
2017/10/16	R202	02/11/2017	253.90	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/10/16	R202	02/11/2017	253.91	Put	Bond Future	11,121.0800	11.1211	11,131.6200	11.1316	0.095	0	0	0
2017/10/16	R202	02/11/2017	253.90	Put	Bond Future	11,111.0800	11.1111	11,121.6200	11.1216	0.095	0	0	0
2017/10/16	R202	02/11/2017	253.91	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/16	R202	01/02/2018	249.07	Call	Bond Future	734.9900	0.7350	708.0900	0.7081	(3.660)	0	0	0
2017/10/16	R202	01/02/2018	249.06	Put	Bond Future	6,179.3300	6.1793	6,162.6400	6.1626	(0.270)	0	0	0
2017/10/16	R202	01/02/2018			Bond Future	243.6176	243.6176	243.6074	243.6074	(0.004)	0.0000	0.0000	4,194
2017/10/16	R202	01/02/2018	249.08	Call	Bond Future	733.0100	0.7330	706.1500	0.7061	(3.664)	0	0	0
2017/10/16	R202	01/02/2018	249.08	Put	Bond Future	6,195.3700	6.1954	6,178.7500	6.1788	(0.268)	0	0	0
2017/10/16	R202	01/02/2018	249.07	Put	Bond Future	6,187.3500	6.1874	6,170.6900	6.1707	(0.269)	0	0	0
2017/10/16	R202	01/02/2018	249.06	Call	Bond Future	736.9700	0.7370	710.0400	0.7100	(3.654)	0	0	0
2017/10/16	R202	03/05/2018	247.48	Put	Bond Future	3,109.3300	3.1093	3,090.1800	3.0902	(0.616)	0	0	0
2017/10/16	R202	03/05/2018	247.47	Call	Bond Future	3,865.4000	3.8654	3,831.8100	3.8318	(0.869)	0	0	0
2017/10/16	R202	03/05/2018			Bond Future	248.2308	248.2308	248.2164	248.2164	(0.006)	0.0000	0.0000	0
2017/10/16	R202	03/05/2018	247.48	Call	Bond Future	3,860.1200	3.8601	3,826.5400	3.8265	(0.870)	0	0	0
2017/10/16	R202	03/05/2018	247.47	Put	Bond Future	3,104.6100	3.1046	3,085.4500	3.0855	(0.617)	0	0	0
2017/10/16	R202	03/05/2018	247.49	Call	Bond Future	3,854.8500	3.8549	3,821.2700	3.8213	(0.871)	0	0	0
2017/10/16	R202	03/05/2018	247.49	Put	Bond Future	3,114.0600	3.1141	3,094.9100	3.0949	(0.615)	0	0	0
2017/10/16	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R204	02/11/2017			Bond Future	7.0170	104.0672	7.0183	104.0658	0.019	0.0000	0.0000	42,520
2017/10/16	R204	02/11/2017	7.75	Call	Bond Future	779.4900	0.7795	778.1000	0.7781	(0.178)	0	0	0
2017/10/16	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R204	02/11/2017	7.76	Call	Bond Future	790.0600	0.7901	788.6700	0.7887	(0.176)	0	0	0
2017/10/16	R204	02/11/2017	7.74	Call	Bond Future	768.9100	0.7689	767.5200	0.7675	(0.181)	0	0	0
2017/10/16	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R204	01/02/2018	7.27	Call	Bond Future	364.8600	0.3649	361.9600	0.3620	(0.795)	0	0	0
2017/10/16	R204	01/02/2018			Bond Future	6.8925	101.9408	6.8945	101.9391	0.029	0.0000	0.0000	10,099
2017/10/16	R204	01/02/2018	7.25	Call	Bond Future	351.5100	0.3515	348.5800	0.3486	(0.834)	0	0	0
2017/10/16	R204	01/02/2018	7.25	Put	Bond Future	52.1800	0.0522	50.9300	0.0509	(2.396)	0	0	0
2017/10/16	R204	01/02/2018	7.27	Put	Bond Future	48.8200	0.0488	47.6000	0.0476	(2.499)	0	0	0
2017/10/16	R204	01/02/2018	7.26	Call	Bond Future	358.1700	0.3582	355.2500	0.3552	(0.815)	0	0	0
2017/10/16	R204	01/02/2018	7.26	Put	Bond Future	50.4800	0.0505	49.2400	0.0492	(2.456)	0	0	0
2017/10/16	R204	03/05/2018	7.10	Put	Bond Future	54.6600	0.0547	54.3000	0.0543	(0.659)	0	0	0
2017/10/16	R204	03/05/2018			Bond Future	6.6427	103.8334	6.6464	103.8311	0.056	0.0000	0.0000	0
2017/10/16	R204	03/05/2018	7.09	Call	Bond Future	325.9500	0.3259	323.3400	0.3233	(0.801)	0	0	0
2017/10/16	R204	03/05/2018	7.09	Put	Bond Future	56.1200	0.0561	55.7600	0.0558	(0.641)	0	0	0
2017/10/16	R204	03/05/2018	7.10	Call	Bond Future	330.5100	0.3305	327.9000	0.3279	(0.790)	0	0	0
2017/10/16	R204	03/05/2018	7.08	Call	Bond Future	321.1700	0.3212	318.5600	0.3186	(0.813)	0	0	0
2017/10/16	R204	03/05/2018	7.08	Put	Bond Future	57.3600	0.0574	57.0000	0.0570	(0.628)	0	0	0
2017/10/16	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R207	02/11/2017	8.03	Call	Bond Future	1,435.4300	1.4354	1,424.4900	1.4245	(0.762)	0	0	0
2017/10/16	R207	02/11/2017			Bond Future	7.3017	102.1475	7.3072	102.1366	0.075	0.0000	0.0000	36,050
2017/10/16	R207	02/11/2017	8.04	Call	Bond Future	1,454.9600	1.4550	1,444.0200	1.4440	(0.752)	0	0	0
2017/10/16	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R207	02/11/2017	8.05	Call	Bond Future	1,474.4800	1.4745	1,463.5400	1.4635	(0.742)	0	0	0
2017/10/16	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R207	01/02/2018	7.61	Put	Bond Future	129.9700	0.1300	129.0500	0.1290	(0.708)	0	0	0
2017/10/16	R207	01/02/2018	7.60	Call	Bond Future	703.6700	0.7037	691.3600	0.6914	(1.749)	0	0	0
2017/10/16	R207	01/02/2018			Bond Future	7.2787	100.3828	7.2851	100.3714	0.088	0.0000	0.0000	8,512
2017/10/16	R207	01/02/2018	7.61	Call	Bond Future	717.1800	0.7172	704.8400	0.7048	(1.721)	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
2017/10/16	R207	01/02/2018	7.60	Put	Bond Future	134.1100	0.1341	133.2200	0.1332	(0.664)	0	0	0
2017/10/16	R207	01/02/2018	7.62	Call	Bond Future	730.6200	0.7306	718.2600	0.7183	(1.692)	0	0	0
2017/10/16	R207	01/02/2018	7.62	Put	Bond Future	125.7600	0.1258	124.8200	0.1248	(0.747)	0	0	0
2017/10/16	R207	03/05/2018	7.57	Call	Bond Future	718.3200	0.7183	707.2100	0.7072	(1.547)	0	0	0
2017/10/16	R207	03/05/2018	7.56	Put	Bond Future	225.8000	0.2258	226.8900	0.2269	0.483	0	0	0
2017/10/16	R207	03/05/2018			Bond Future	7.2510	102.2464	7.2588	102.2342	0.107	0.0000	0.0000	0
2017/10/16	R207	03/05/2018	7.58	Call	Bond Future	729.4400	0.7294	718.2800	0.7183	(1.530)	0	0	0
2017/10/16	R207	03/05/2018	7.58	Put	Bond Future	216.6100	0.2166	217.6000	0.2176	0.457	0	0	0
2017/10/16	R207	03/05/2018	7.57	Put	Bond Future	221.0300	0.2210	222.0700	0.2221	0.471	0	0	0
2017/10/16	R207	03/05/2018	7.56	Call	Bond Future	707.5500	0.7075	696.4900	0.6965	(1.563)	0	0	0
2017/10/16	R208	02/11/2017	8.19	Call	Bond Future	1,871.8000	1.8718	1,842.3300	1.8423	(1.574)	0	0	0
2017/10/16	R208	02/11/2017	8.18	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2017/10/16	R208	02/11/2017			Bond Future	7.5384	98.3706	7.5485	98.3412	0.134	0.0000	0.0000	31,609
2017/10/16	R208	02/11/2017	8.20	Call	Bond Future	1,900.1700	1.9002	1,870.7000	1.8707	(1.551)	0	0	0
2017/10/16	R208	02/11/2017	8.20	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2017/10/16	R208	02/11/2017	8.19	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2017/10/16	R208	02/11/2017	8.18	Call	Bond Future	1,843.4100	1.8434	1,813.9300	1.8139	(1.599)	0	0	0
2017/10/16	R208	01/02/2018	7.85	Put	Bond Future	273.4700	0.2735	275.3300	0.2753	0.680	0	0	0
2017/10/16	R208	01/02/2018			Bond Future	7.5494	100.1776	7.5605	100.1473	0.148	0.0000	0.0000	16,591
2017/10/16	R208	01/02/2018	7.84	Call	Bond Future	1,067.2900	1.0673	1,039.0000	1.0390	(2.651)	0	0	0
2017/10/16	R208	01/02/2018	7.84	Put	Bond Future	281.1100	0.2811	283.1000	0.2831	0.708	0	0	0
2017/10/16	R208	01/02/2018	7.85	Call	Bond Future	1,086.5600	1.0866	1,058.1400	1.0581	(2.616)	0	0	0
2017/10/16	R208	01/02/2018	7.83	Call	Bond Future	1,047.9800	1.0480	1,019.8200	1.0198	(2.687)	0	0	0
2017/10/16	R208	01/02/2018	7.83	Put	Bond Future	288.7200	0.2887	290.8400	0.2908	0.734	0	0	0
2017/10/16	R208	03/05/2018	7.77	Call	Bond Future	1,042.1300	1.0421	1,017.5100	1.0175	(2.362)	0	0	0
2017/10/16	R208	03/05/2018			Bond Future	7.5530	98.6363	7.5654	98.6050	0.164	0.0000	0.0000	0
2017/10/16	R208	03/05/2018	7.77	Put	Bond Future	495.5400	0.4955	502.2800	0.5023	1.360	0	0	0
2017/10/16	R208	03/05/2018	7.78	Call	Bond Future	1,058.1300	1.0581	1,033.3700	1.0334	(2.340)	0	0	0
2017/10/16	R208	03/05/2018	7.79	Put	Bond Future	477.4900	0.4775	483.9400	0.4839	1.351	0	0	0
2017/10/16	R208	03/05/2018	7.78	Put	Bond Future	486.4500	0.4865	493.0500	0.4930	1.357	0	0	0
2017/10/16	R208	03/05/2018	7.79	Call	Bond Future	1,074.2500	1.0742	1,049.3400	1.0493	(2.319)	0	0	0
2017/10/16	R209	02/11/2017	9.54	Call	Bond Future	787.9300	0.7879	674.5500	0.6745	(14.390)	0	0	0
2017/10/16	R209	02/11/2017	9.52	Put	Bond Future	1,080.6200	1.0806	1,067.3100	1.0673	(1.232)	0	0	0
2017/10/16	R209	02/11/2017	9.00	Put	Bond Future	4,023.7600	4.0238	4,105.6500	4.1056	2.035	0	0	0
2017/10/16	R209	02/11/2017	10.60	Put	Bond Future	1.6400	0.0016	0.7700	0.0008	(53.049)	0	0	1,300
2017/10/16	R209	02/11/2017	9.75	Call	Bond Future	1,598.8800	1.5989	1,469.7800	1.4698	(8.074)	0	0	0
2017/10/16	R209	02/11/2017	8.30	Put	Bond Future	9,330.5300	9.3305	9,427.5100	9.4275	1.039	0	0	0
2017/10/16	R209	02/11/2017	9.88	Put	Bond Future	226.4000	0.2264	197.4800	0.1975	(12.774)	0	0	1,350
2017/10/16	R209	02/11/2017			Bond Future	9.5726	72.1458	9.5871	72.0488	0.152	0.0000	0.0000	113,527
2017/10/16	R209	02/11/2017	9.54	Put	Bond Future	1,006.4500	1.0064	990.0600	0.9901	(1.628)	0	0	0
2017/10/16	R209	02/11/2017	9.52	Call	Bond Future	727.4700	0.7275	617.1700	0.6172	(15.162)	0	0	0
2017/10/16	R209	02/11/2017	10.00	Call	Bond Future	2,893.8800	2.8939	2,775.1200	2.7751	(4.104)	0	0	0
2017/10/16	R209	02/11/2017	10.00	Put	Bond Future	117.4800	0.1175	95.7100	0.0957	(18.531)	0	0	1,138
2017/10/16	R209	02/11/2017	9.53	Put	Bond Future	1,043.1100	1.0431	1,028.2300	1.0282	(1.427)	0	0	0
2017/10/16	R209	02/11/2017	9.00	Call	Bond Future	33.6500	0.0337	18.5500	0.0186	(44.874)	0	0	2,248
2017/10/16	R209	02/11/2017	10.60	Call	Bond Future	6,408.1300	6.4081	6,310.2700	6.3103	(1.527)	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
2017/10/16	R209	02/11/2017	9.75	Put	Bond Future	426.2800	0.4263	394.1700	0.3942	(7.533)	0	0	6,500
2017/10/16	R209	02/11/2017	8.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,800
2017/10/16	R209	02/11/2017	9.88	Call	Bond Future	2,239.9400	2.2399	2,114.0300	2.1140	(5.621)	0	0	0
2017/10/16	R209	02/11/2017	9.53	Call	Bond Future	757.3200	0.7573	645.4500	0.6455	(14.772)	0	0	0
2017/10/16	R209	02/11/2017	9.58	Call	Bond Future	917.9300	0.9179	799.2000	0.7992	(12.935)	0	0	0
2017/10/16	R209	02/11/2017	9.58	Put	Bond Future	868.3100	0.8683	846.5700	0.8466	(2.504)	0	0	1,350
2017/10/16	R209	02/11/2017	9.33	Put	Bond Future	1,951.6100	1.9516	1,976.3600	1.9764	1.268	0	0	0
2017/10/16	R209	02/11/2017	9.33	Call	Bond Future	300.4000	0.3004	228.1600	0.2282	(24.048)	0	0	1,350
2017/10/16	R209	01/02/2018	9.85	Call	Bond Future	2,877.9100	2.8779	2,789.3900	2.7894	(3.076)	0	0	0
2017/10/16	R209	01/02/2018	9.33	Call	Bond Future	1,206.0800	1.2061	1,145.0600	1.1451	(5.059)	0	0	220
2017/10/16	R209	01/02/2018	10.10	Call	Bond Future	3,937.9800	3.9380	3,841.8300	3.8418	(2.442)	0	0	0
2017/10/16	R209	01/02/2018	9.73	Call	Bond Future	2,421.2100	2.4212	2,337.7300	2.3377	(3.448)	0	0	0
2017/10/16	R209	01/02/2018	9.71	Put	Bond Future	1,821.5000	1.8215	1,837.8400	1.8378	0.897	0	0	0
2017/10/16	R209	01/02/2018	9.72	Call	Bond Future	2,384.9000	2.3849	2,301.8800	2.3019	(3.481)	0	0	0
2017/10/16	R209	01/02/2018			Bond Future	9.6299	73.4710	9.6449	73.3721	0.155	0.0000	0.0000	13,222
2017/10/16	R209	01/02/2018	9.88	Call	Bond Future	2,997.8500	2.9979	2,908.2000	2.9082	(2.990)	0	0	0
2017/10/16	R209	01/02/2018	9.88	Put	Bond Future	1,370.5300	1.3705	1,379.7600	1.3798	0.673	0	0	220
2017/10/16	R209	01/02/2018	9.59	Call	Bond Future	1,938.0400	1.9380	1,861.5700	1.8616	(3.946)	0	0	0
2017/10/16	R209	01/02/2018	9.59	Put	Bond Future	2,203.1400	2.2031	2,225.5500	2.2256	1.017	0	0	377
2017/10/16	R209	01/02/2018	9.73	Put	Bond Future	1,763.2400	1.7632	1,778.6400	1.7786	0.873	0	0	0
2017/10/16	R209	01/02/2018	9.71	Call	Bond Future	2,348.7000	2.3487	2,266.1600	2.2662	(3.514)	0	0	0
2017/10/16	R209	01/02/2018	9.85	Put	Bond Future	1,442.8500	1.4428	1,453.2100	1.4532	0.718	0	0	7,500
2017/10/16	R209	01/02/2018	9.33	Put	Bond Future	3,233.8200	3.2338	3,271.6800	3.2717	1.171	0	0	0
2017/10/16	R209	01/02/2018	10.10	Put	Bond Future	924.7200	0.9247	927.4500	0.9275	0.295	0	0	3,000
2017/10/16	R209	01/02/2018	9.72	Put	Bond Future	1,792.2700	1.7923	1,808.1300	1.8081	0.885	0	0	0
2017/10/16	R209	01/02/2018	10.00	Call	Bond Future	3,498.0700	3.4981	3,404.5200	3.4045	(2.674)	0	0	0
2017/10/16	R209	01/02/2018	10.00	Put	Bond Future	1,109.5800	1.1096	1,114.9100	1.1149	0.480	0	0	7,500
2017/10/16	R209	01/02/2018	9.32	Put	Bond Future	0.0000	0.0000	3,317.5300	3.3175	100.000	0	0	0
2017/10/16	R209	01/02/2018	9.32	Call	Bond Future	0.0000	0.0000	1,121.8300	1.1218	100.000	0	0	157
2017/10/16	R209	01/02/2018	9.89	Call	Bond Future	0.0000	0.0000	2,948.2500	2.9482	100.000	0	0	0
2017/10/16	R209	01/02/2018	9.89	Put	Bond Future	0.0000	0.0000	1,355.9000	1.3559	100.000	0	0	157
2017/10/16	R209	03/05/2018	9.85	Put	Bond Future	2,331.5800	2.3316	2,353.6100	2.3536	0.945	0	0	0
2017/10/16	R209	03/05/2018			Bond Future	9.6867	71.6858	9.7022	71.5846	0.160	0.0000	0.0000	0
2017/10/16	R209	03/05/2018	9.85	Call	Bond Future	3,389.3000	3.3893	3,310.1600	3.3102	(2.335)	0	0	0
2017/10/16	R209	03/05/2018	9.86	Call	Bond Future	3,425.8300	3.4258	3,346.3500	3.3463	(2.320)	0	0	0
2017/10/16	R209	03/05/2018	9.84	Call	Bond Future	3,352.9500	3.3530	3,274.1500	3.2742	(2.350)	0	0	0
2017/10/16	R209	03/05/2018	9.84	Put	Bond Future	2,359.3300	2.3593	2,381.7000	2.3817	0.948	0	0	0
2017/10/16	R209	03/05/2018	9.86	Put	Bond Future	2,304.1000	2.3041	2,325.7900	2.3258	0.941	0	0	0
2017/10/16	R210	02/11/2017	192.08	Put	Bond Future	6,706.3200	6.7063	6,714.5400	6.7145	0.123	0	0	0
2017/10/16	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R210	02/11/2017			Bond Future	185.3737	185.3737	185.3655	185.3655	(0.004)	0.0000	0.0000	1,480
2017/10/16	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R210	02/11/2017	192.07	Put	Bond Future	6,696.3200	6.6963	6,704.5400	6.7045	0.123	0	0	0
2017/10/16	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R210	02/11/2017	192.09	Put	Bond Future	6,716.3200	6.7163	6,724.5400	6.7245	0.122	0	0	0
2017/10/16	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R210	01/02/2018			Bond Future	188.8392	188.8392	188.8312	188.8312	(0.004)	0.0000	0.0000	699

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
2017/10/16	R210	01/02/2018	192.36	Put	Bond Future	3,520.7800	3.5208	3,528.7600	3.5288	0.227	0	0	0
2017/10/16	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R210	01/02/2018	192.38	Put	Bond Future	3,540.7800	3.5408	3,548.7600	3.5488	0.225	0	0	0
2017/10/16	R210	01/02/2018	192.37	Put	Bond Future	3,530.7800	3.5308	3,538.7600	3.5388	0.226	0	0	0
2017/10/16	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R210	03/05/2018	191.44	Put	Bond Future	1,447.7100	1.4477	1,458.6700	1.4587	0.757	0	0	0
2017/10/16	R210	03/05/2018			Bond Future	189.9923	189.9923	189.9813	189.9813	(0.006)	0.0000	0.0000	0
2017/10/16	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R210	03/05/2018	191.46	Put	Bond Future	1,467.7100	1.4677	1,478.6700	1.4787	0.747	0	0	0
2017/10/16	R210	03/05/2018	191.45	Put	Bond Future	1,457.7100	1.4577	1,468.6700	1.4687	0.752	0	0	0
2017/10/16	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R212	02/11/2017			Bond Future	151.0967	151.0967	151.0894	151.0894	(0.005)	0.0000	0.0000	2,533
2017/10/16	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R212	02/11/2017	152.40	Put	Bond Future	1,303.3100	1.3033	1,310.5900	1.3106	0.559	0	0	0
2017/10/16	R212	02/11/2017	152.42	Put	Bond Future	1,323.3100	1.3233	1,330.5900	1.3306	0.550	0	0	0
2017/10/16	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R212	02/11/2017	152.41	Put	Bond Future	1,313.3100	1.3133	1,320.5900	1.3206	0.554	0	0	0
2017/10/16	R212	01/02/2018	154.71	Put	Bond Future	2,826.8500	2.8269	2,833.9900	2.8340	0.253	0	0	0
2017/10/16	R212	01/02/2018			Bond Future	151.8832	151.8832	151.8760	151.8760	(0.005)	0.0000	0.0000	1,546
2017/10/16	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R212	01/02/2018	154.70	Put	Bond Future	2,816.8500	2.8169	2,823.9900	2.8240	0.253	0	0	0
2017/10/16	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R212	01/02/2018	154.69	Put	Bond Future	2,806.8500	2.8069	2,813.9900	2.8140	0.254	0	0	0
2017/10/16	R212	03/05/2018	154.30	Call	Bond Future	459.1100	0.4591	449.4400	0.4494	(2.106)	0	0	0
2017/10/16	R212	03/05/2018			Bond Future	154.7591	154.7591	154.7494	154.7494	(0.006)	0.0000	0.0000	0
2017/10/16	R212	03/05/2018	154.28	Call	Bond Future	479.1100	0.4791	469.4400	0.4694	(2.018)	0	0	0
2017/10/16	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R212	03/05/2018	154.29	Call	Bond Future	469.1100	0.4691	459.4400	0.4594	(2.061)	0	0	0
2017/10/16	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/16	R213	02/11/2017	9.36	Put	Bond Future	674.0500	0.6741	650.0900	0.6501	(3.555)	0	0	0
2017/10/16	R213	02/11/2017			Bond Future	9.3034	83.9168	9.3178	83.8211	0.156	0.0000	0.0000	54,670
2017/10/16	R213	02/11/2017	9.35	Call	Bond Future	1,010.5600	1.0106	891.7800	0.8918	(11.754)	0	0	0
2017/10/16	R213	02/11/2017	9.35	Put	Bond Future	702.7000	0.7027	679.6700	0.6797	(3.277)	0	0	0
2017/10/16	R213	02/11/2017	9.36	Call	Bond Future	1,047.7100	1.0477	928.0000	0.9280	(11.426)	0	0	0
2017/10/16	R213	02/11/2017	9.34	Call	Bond Future	974.1800	0.9742	856.3900	0.8564	(12.091)	0	0	0
2017/10/16	R213	02/11/2017	9.34	Put	Bond Future	732.1900	0.7322	710.1500	0.7102	(3.010)	0	0	0
2017/10/16	R213	01/02/2018	9.42	Call	Bond Future	2,170.6700	2.1707	2,091.2800	2.0913	(3.657)	0	0	0
2017/10/16	R213	01/02/2018	9.41	Put	Bond Future	1,838.9000	1.8389	1,857.7400	1.8577	1.025	0	0	0
2017/10/16	R213	01/02/2018			Bond Future	9.3643	85.4583	9.3793	85.3606	0.160	0.0000	0.0000	17,044
2017/10/16	R213	01/02/2018	9.43	Call	Bond Future	2,205.8500	2.2059	2,125.9600	2.1260	(3.622)	0	0	0
2017/10/16	R213	01/02/2018	9.43	Put	Bond Future	1,779.1300	1.7791	1,796.9800	1.7970	1.003	0	0	0
2017/10/16	R213	01/02/2018	9.42	Put	Bond Future	1,808.7300	1.8087	1,827.0800	1.8271	1.015	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
2017/10/16	R213	01/02/2018	9.41	Call	Bond Future	2,135.9800	2.1360	2,057.0800	2.0571	(3.694)	0	0	0
2017/10/16	R213	03/05/2018	9.57	Put	Bond Future	2,254.3900	2.2544	2,277.5500	2.2775	1.027	0	0	0
2017/10/16	R213	03/05/2018	9.56	Call	Bond Future	3,168.6300	3.1686	3,092.1100	3.0921	(2.415)	0	0	0
2017/10/16	R213	03/05/2018			Bond Future	9.4211	83.4956	9.4367	83.3955	0.165	0.0000	0.0000	0
2017/10/16	R213	03/05/2018	9.57	Call	Bond Future	3,204.4000	3.2044	3,127.5200	3.1275	(2.399)	0	0	0
2017/10/16	R213	03/05/2018	9.56	Put	Bond Future	2,281.9500	2.2819	2,305.4700	2.3055	1.031	0	0	0
2017/10/16	R213	03/05/2018	9.58	Call	Bond Future	3,240.5900	3.2406	3,163.3600	3.1634	(2.383)	0	0	0
2017/10/16	R213	03/05/2018	9.58	Put	Bond Future	2,227.3300	2.2273	2,250.1400	2.2501	1.024	0	0	0
2017/10/16	R214	02/11/2017	9.60	Call	Bond Future	592.1300	0.5921	487.6700	0.4877	(17.641)	0	0	0
2017/10/16	R214	02/11/2017			Bond Future	9.7182	71.7129	9.7326	71.6126	0.149	0.0000	0.0000	34,367
2017/10/16	R214	02/11/2017	9.60	Put	Bond Future	1,419.5200	1.4195	1,415.3200	1.4153	(0.296)	0	0	0
2017/10/16	R214	02/11/2017	9.58	Call	Bond Future	542.2600	0.5423	441.8300	0.4418	(18.521)	0	0	0
2017/10/16	R214	02/11/2017	9.58	Put	Bond Future	1,511.2600	1.5113	1,511.0900	1.5111	(0.011)	0	0	0
2017/10/16	R214	02/11/2017	9.59	Put	Bond Future	1,464.9600	1.4650	1,462.7600	1.4628	(0.150)	0	0	0
2017/10/16	R214	02/11/2017	9.59	Call	Bond Future	566.8200	0.5668	464.3600	0.4644	(18.076)	0	0	0
2017/10/16	R214	01/02/2018	9.84	Call	Bond Future	2,383.5000	2.3835	2,298.6900	2.2987	(3.558)	0	0	0
2017/10/16	R214	01/02/2018			Bond Future	9.7782	73.0301	9.7931	72.9279	0.153	0.0000	0.0000	10,685
2017/10/16	R214	01/02/2018	9.82	Call	Bond Future	2,311.0500	2.3110	2,227.2300	2.2272	(3.627)	0	0	0
2017/10/16	R214	01/02/2018	9.82	Put	Bond Future	2,025.0900	2.0251	2,043.5300	2.0435	0.911	0	0	0
2017/10/16	R214	01/02/2018	9.84	Put	Bond Future	1,961.4100	1.9614	1,978.8600	1.9789	0.890	0	0	0
2017/10/16	R214	01/02/2018	9.83	Call	Bond Future	2,347.1300	2.3471	2,262.8200	2.2628	(3.592)	0	0	0
2017/10/16	R214	01/02/2018	9.83	Put	Bond Future	1,993.0500	1.9931	2,011.0000	2.0110	0.901	0	0	0
2017/10/16	R214	03/05/2018	9.99	Put	Bond Future	2,512.4000	2.5124	2,534.8200	2.5348	0.892	0	0	0
2017/10/16	R214	03/05/2018			Bond Future	9.8343	71.0902	9.8497	70.9856	0.157	0.0000	0.0000	0
2017/10/16	R214	03/05/2018	9.98	Call	Bond Future	3,520.3000	3.5203	3,438.4700	3.4385	(2.325)	0	0	0
2017/10/16	R214	03/05/2018	9.98	Put	Bond Future	2,541.3700	2.5414	2,564.1300	2.5641	0.896	0	0	0
2017/10/16	R214	03/05/2018	9.99	Call	Bond Future	3,557.6900	3.5577	3,475.5200	3.4755	(2.310)	0	0	0
2017/10/16	R214	03/05/2018	9.97	Call	Bond Future	3,483.2900	3.4833	3,401.8000	3.4018	(2.339)	0	0	0
2017/10/16	R214	03/05/2018	9.97	Put	Bond Future	2,570.8300	2.5708	2,593.9300	2.5939	0.899	0	0	0
2017/10/16	R248	02/11/2017	9.65	Call	Bond Future	731.2200	0.7312	599.4600	0.5995	(18.019)	0	0	0
2017/10/16	R248	02/11/2017	9.66	Put	Bond Future	1,863.4200	1.8634	1,856.2500	1.8563	(0.385)	0	0	0
2017/10/16	R248	02/11/2017			Bond Future	9.7836	91.6387	9.7980	91.5116	0.148	0.0000	0.0000	49,714
2017/10/16	R248	02/11/2017	9.65	Put	Bond Future	1,921.5100	1.9215	1,916.8500	1.9169	(0.243)	0	0	0
2017/10/16	R248	02/11/2017	9.66	Call	Bond Future	763.1900	0.7632	628.9200	0.6289	(17.593)	0	0	0
2017/10/16	R248	02/11/2017	9.64	Call	Bond Future	700.1700	0.7002	570.9700	0.5710	(18.453)	0	0	0
2017/10/16	R248	02/11/2017	9.64	Put	Bond Future	1,980.6800	1.9807	1,978.5800	1.9786	(0.106)	0	0	0
2017/10/16	R248	01/02/2018	9.90	Put	Bond Future	2,655.4200	2.6554	2,676.2500	2.6763	0.784	0	0	0
2017/10/16	R248	01/02/2018	9.89	Call	Bond Future	3,079.8500	3.0799	2,971.5200	2.9715	(3.517)	0	0	0
2017/10/16	R248	01/02/2018			Bond Future	9.8457	93.3220	9.8607	93.1922	0.152	0.0000	0.0000	42,721
2017/10/16	R248	01/02/2018	9.90	Call	Bond Future	3,125.5300	3.1255	3,016.5900	3.0166	(3.485)	0	0	0
2017/10/16	R248	01/02/2018	9.89	Put	Bond Future	2,696.0400	2.6960	2,717.4800	2.7175	0.795	0	0	0
2017/10/16	R248	01/02/2018	9.91	Call	Bond Future	3,171.5400	3.1715	3,062.0000	3.0620	(3.454)	0	0	0
2017/10/16	R248	01/02/2018	9.91	Put	Bond Future	2,615.2900	2.6153	2,635.5200	2.6355	0.774	0	0	0
2017/10/16	R248	03/05/2018	10.06	Call	Bond Future	4,673.4700	4.6735	4,568.2000	4.5682	(2.253)	0	0	0
2017/10/16	R248	03/05/2018	10.05	Put	Bond Future	3,384.1300	3.3841	3,411.9400	3.4119	0.822	0	0	0
2017/10/16	R248	03/05/2018			Bond Future	9.9039	90.6178	9.9193	90.4852	0.156	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
2017/10/16	R248	03/05/2018	10.07	Call	Bond Future	4,720.4500	4.7205	4,614.7800	4.6148	(2.239)	0	0	0
2017/10/16	R248	03/05/2018	10.07	Put	Bond Future	3,310.5000	3.3105	3,337.4900	3.3375	0.815	0	0	0
2017/10/16	R248	03/05/2018	10.06	Put	Bond Future	3,347.2800	3.3473	3,374.6700	3.3747	0.818	0	0	0
2017/10/16	R248	03/05/2018	10.05	Call	Bond Future	4,626.4200	4.6264	4,521.5700	4.5216	(2.266)	0	0	0

**Total** **1185170**