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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/10/2017 TO 30/10/2017

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
2017/10/30	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	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
2017/10/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2025	02/11/2017			Bond Future	128.9541	128.9541	128.7701	128.7701	(0.143)	0.0000	0.0000	949
2017/10/30	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2025	02/11/2017	132.96	Put	Bond Future	4,005.8800	4.0059	4,189.9100	4.1899	4.594	0	0	0
2017/10/30	2025	02/11/2017	132.98	Put	Bond Future	4,025.8800	4.0259	4,209.9100	4.2099	4.571	0	0	0
2017/10/30	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2025	02/11/2017	132.97	Put	Bond Future	4,015.8800	4.0159	4,199.9100	4.1999	4.583	0	0	0
2017/10/30	2025	01/02/2018	133.89	Put	Bond Future	3,872.7800	3.8728	4,060.9100	4.0609	4.858	0	0	0
2017/10/30	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2025	01/02/2018			Bond Future	130.0172	130.0172	129.8291	129.8291	(0.145)	0.0000	0.0000	570
2017/10/30	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2025	01/02/2018	133.88	Put	Bond Future	3,862.7800	3.8628	4,050.9100	4.0509	4.870	0	0	0
2017/10/30	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2025	01/02/2018	133.90	Put	Bond Future	3,882.7800	3.8828	4,070.9100	4.0709	4.845	0	0	0
2017/10/30	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2025	03/05/2018	133.20	Put	Bond Future	728.6900	0.7287	922.1100	0.9221	26.544	0	0	0
2017/10/30	2025	03/05/2018			Bond Future	132.4713	132.4713	132.2779	132.2779	(0.146)	0.0000	0.0000	0
2017/10/30	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2025	03/05/2018	133.22	Put	Bond Future	748.6900	0.7487	942.1100	0.9421	25.834	0	0	0
2017/10/30	2025	03/05/2018	133.21	Put	Bond Future	738.6900	0.7387	932.1100	0.9321	26.184	0	0	0
2017/10/30	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2025	02/08/2018			Bond Future	134.9535	134.9535	134.7564	134.7564	(0.146)	0.0000	0.0000	0
2017/10/30	2025	02/08/2018	136.65	Put	Bond Future	1,696.5200	1.6965	1,893.6000	1.8936	11.617	0	0	0
2017/10/30	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2025	02/08/2018	136.67	Put	Bond Future	1,716.5200	1.7165	1,913.6000	1.9136	11.481	0	0	0
2017/10/30	2025	02/08/2018	136.66	Put	Bond Future	1,706.5200	1.7065	1,903.6000	1.9036	11.549	0	0	0
2017/10/30	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2029	02/11/2017			Bond Future	98.7436	98.7436	98.7342	98.7342	(0.009)	0.0000	0.0000	0
2017/10/30	2029	01/02/2018			Bond Future	100.5847	100.5847	100.5746	100.5746	(0.010)	0.0000	0.0000	1,370
2017/10/30	2029	03/05/2018			Bond Future	101.4652	101.4652	101.4536	101.4536	(0.011)	0.0000	0.0000	0
2017/10/30	2029	02/08/2018			Bond Future	103.4004	103.4004	103.3886	103.3886	(0.011)	0.0000	0.0000	0
2017/10/30	2030	02/11/2017	9.35	Put	Bond Future	1,949.7600	1.9498	1,617.4100	1.6174	(17.046)	0	0	0
2017/10/30	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2030	02/11/2017			Bond Future	9.6449	90.4632	9.5940	90.7955	(0.528)	0.0000	0.0000	39,499
2017/10/30	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2030	02/11/2017	9.34	Put	Bond Future	2,016.9200	2.0169	1,684.5700	1.6846	(16.478)	0	0	0
2017/10/30	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2030	02/11/2017	9.36	Put	Bond Future	1,882.6800	1.8827	1,550.3300	1.5503	(17.653)	0	0	0
2017/10/30	2030	01/02/2018	9.39	Put	Bond Future	2,138.1200	2.1381	1,799.8400	1.7998	(15.821)	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
2017/10/30	2030	01/02/2018			Bond Future	9.7185	88.1179	9.6658	88.4562	(0.542)	0.0000	0.0000	23,212
2017/10/30	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2030	01/02/2018	9.38	Put	Bond Future	2,204.3200	2.2043	1,866.0400	1.8660	(15.346)	0	0	0
2017/10/30	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2030	01/02/2018	9.37	Put	Bond Future	2,270.5800	2.2706	1,932.3000	1.9323	(14.898)	0	0	0
2017/10/30	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2030	03/05/2018			Bond Future	9.7969	89.7504	9.7424	90.0941	(0.556)	0.0000	0.0000	0
2017/10/30	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2030	03/05/2018	9.49	Put	Bond Future	1,960.0900	1.9601	1,616.4000	1.6164	(17.534)	0	0	0
2017/10/30	2030	03/05/2018	9.51	Put	Bond Future	1,830.5200	1.8305	1,486.8300	1.4868	(18.776)	0	0	0
2017/10/30	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2030	03/05/2018	9.50	Put	Bond Future	1,895.2700	1.8953	1,551.5800	1.5516	(18.134)	0	0	0
2017/10/30	2030	02/08/2018	9.46	Put	Bond Future	2,638.4500	2.6385	2,288.7300	2.2887	(13.255)	0	0	0
2017/10/30	2030	02/08/2018			Bond Future	9.8786	87.4176	9.8221	87.7673	(0.572)	0.0000	0.0000	0
2017/10/30	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2030	02/08/2018	9.45	Put	Bond Future	2,702.7900	2.7028	2,353.0700	2.3531	(12.939)	0	0	0
2017/10/30	2030	02/08/2018	9.47	Put	Bond Future	2,574.1600	2.5742	2,224.4400	2.2244	(13.586)	0	0	0
2017/10/30	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2032	02/11/2017	9.49	Put	Bond Future	2,559.9700	2.5600	2,196.8000	2.1968	(14.186)	0	0	0
2017/10/30	2032	02/11/2017	9.48	Call	Bond Future	9.8700	0.0099	1.9000	0.0019	(80.750)	0	0	0
2017/10/30	2032	02/11/2017			Bond Future	9.8501	88.6701	9.7992	89.0243	(0.517)	0.0000	0.0000	34,877
2017/10/30	2032	02/11/2017	9.49	Call	Bond Future	11.4800	0.0115	2.4200	0.0024	(78.920)	0	0	0
2017/10/30	2032	02/11/2017	9.48	Put	Bond Future	2,630.6300	2.6306	2,268.5500	2.2685	(13.764)	0	0	0
2017/10/30	2032	02/11/2017	9.50	Call	Bond Future	13.3200	0.0133	3.0700	0.0031	(76.952)	0	0	0
2017/10/30	2032	02/11/2017	9.50	Put	Bond Future	2,489.6100	2.4896	2,125.2500	2.1253	(14.635)	0	0	0
2017/10/30	2032	01/02/2018	9.20	Call	Bond Future	398.5500	0.3985	439.2600	0.4393	10.215	0	0	7,500
2017/10/30	2032	01/02/2018	9.45	Put	Bond Future	4,114.9400	4.1149	3,827.1000	3.8271	(6.995)	0	0	0
2017/10/30	2032	01/02/2018	9.40	Put	Bond Future	4,388.1200	4.3881	4,093.0300	4.0930	(6.725)	0	0	0
2017/10/30	2032	01/02/2018	9.56	Call	Bond Future	987.8100	0.9878	1,077.7500	1.0778	9.105	0	0	0
2017/10/30	2032	01/02/2018	9.55	Put	Bond Future	3,598.1800	3.5982	3,326.0400	3.3260	(7.563)	0	0	0
2017/10/30	2032	01/02/2018			Bond Future	9.9275	90.2968	9.8749	90.6573	(0.530)	0.0000	0.0000	24,844
2017/10/30	2032	01/02/2018	9.30	Put	Bond Future	4,962.8100	4.9628	4,654.5100	4.6545	(6.212)	0	0	0
2017/10/30	2032	01/02/2018	9.30	Call	Bond Future	524.8800	0.5249	577.0000	0.5770	9.930	0	0	7,800
2017/10/30	2032	01/02/2018	9.57	Call	Bond Future	1,009.7300	1.0097	1,101.3200	1.1013	9.071	0	0	0
2017/10/30	2032	01/02/2018	9.57	Put	Bond Future	3,499.5700	3.4996	3,230.7400	3.2307	(7.682)	0	0	0
2017/10/30	2032	01/02/2018	9.20	Put	Bond Future	5,573.2500	5.5733	5,253.5400	5.2535	(5.737)	0	0	0
2017/10/30	2032	01/02/2018	9.45	Call	Bond Future	766.6200	0.7666	839.2000	0.8392	9.468	0	0	750
2017/10/30	2032	01/02/2018	9.40	Call	Bond Future	678.6500	0.6786	743.9800	0.7440	9.626	0	0	6,800
2017/10/30	2032	01/02/2018	9.56	Put	Bond Future	3,548.7500	3.5488	3,278.2700	3.2783	(7.622)	0	0	0
2017/10/30	2032	01/02/2018	9.55	Call	Bond Future	966.0600	0.9661	1,054.3400	1.0543	9.138	0	0	0
2017/10/30	2032	03/05/2018	9.70	Call	Bond Future	1,941.2600	1.9413	2,069.5700	2.0696	6.610	0	0	0
2017/10/30	2032	03/05/2018	9.71	Put	Bond Future	3,986.2100	3.9862	3,749.5400	3.7495	(5.937)	0	0	0
2017/10/30	2032	03/05/2018			Bond Future	10.0055	87.8130	9.9511	88.1793	(0.543)	0.0000	0.0000	0
2017/10/30	2032	03/05/2018	9.70	Put	Bond Future	4,028.6000	4.0286	3,790.6000	3.7906	(5.908)	0	0	0
2017/10/30	2032	03/05/2018	9.71	Call	Bond Future	1,968.3300	1.9683	2,097.9700	2.0980	6.586	0	0	0

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2017/10/30	2032	03/05/2018	9.72	Call	Bond Future	1,995.6300	1.9956	2,126.6000	2.1266	6.563	0	0	0
2017/10/30	2032	03/05/2018	9.72	Put	Bond Future	3,944.1200	3.9441	3,708.7800	3.7088	(5.967)	0	0	0
2017/10/30	2032	02/08/2018	9.66	Put	Bond Future	5,177.6500	5.1776	4,935.8800	4.9359	(4.669)	0	0	0
2017/10/30	2032	02/08/2018	9.67	Call	Bond Future	2,334.2600	2.3343	2,466.2600	2.4663	5.655	0	0	0
2017/10/30	2032	02/08/2018			Bond Future	10.0839	89.4496	10.0277	89.8223	(0.557)	0.0000	0.0000	0
2017/10/30	2032	02/08/2018	9.68	Call	Bond Future	2,360.3500	2.3603	2,493.4400	2.4934	5.639	0	0	0
2017/10/30	2032	02/08/2018	9.68	Put	Bond Future	5,091.5600	5.0916	4,851.9600	4.8520	(4.706)	0	0	0
2017/10/30	2032	02/08/2018	9.66	Call	Bond Future	2,308.0400	2.3080	2,438.9600	2.4390	5.672	0	0	0
2017/10/30	2032	02/08/2018	9.67	Put	Bond Future	5,134.6300	5.1346	4,893.9400	4.8939	(4.688)	0	0	0
2017/10/30	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	02/11/2017	110.07	Put	Bond Future	6,855.7400	6.8557	6,865.7000	6.8657	0.145	0	0	0
2017/10/30	2033	02/11/2017			Bond Future	103.2143	103.2143	103.2043	103.2043	(0.010)	0.0000	0.0000	5,179
2017/10/30	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	02/11/2017	110.09	Put	Bond Future	6,875.7400	6.8757	6,885.7000	6.8857	0.145	0	0	0
2017/10/30	2033	02/11/2017	110.08	Put	Bond Future	6,865.7400	6.8657	6,875.7000	6.8757	0.145	0	0	0
2017/10/30	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	01/02/2018			Bond Future	105.1387	105.1387	105.1281	105.1281	(0.010)	0.0000	0.0000	510
2017/10/30	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	01/02/2018	109.64	Put	Bond Future	4,501.3200	4.5013	4,511.9500	4.5119	0.236	0	0	0
2017/10/30	2033	01/02/2018	109.66	Put	Bond Future	4,521.3200	4.5213	4,531.9500	4.5319	0.235	0	0	0
2017/10/30	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	01/02/2018	109.65	Put	Bond Future	4,511.3200	4.5113	4,521.9500	4.5219	0.236	0	0	0
2017/10/30	2033	03/05/2018	107.71	Put	Bond Future	1,675.5800	1.6756	1,687.6800	1.6877	0.722	0	0	0
2017/10/30	2033	03/05/2018			Bond Future	106.0344	106.0344	106.0223	106.0223	(0.011)	0.0000	0.0000	0
2017/10/30	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	03/05/2018	107.70	Put	Bond Future	1,665.5800	1.6656	1,677.6800	1.6777	0.726	0	0	0
2017/10/30	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	03/05/2018	107.69	Put	Bond Future	1,655.5800	1.6556	1,667.6800	1.6677	0.731	0	0	0
2017/10/30	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	02/08/2018			Bond Future	108.0569	108.0569	108.0445	108.0445	(0.011)	0.0000	0.0000	0
2017/10/30	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	02/08/2018	109.92	Put	Bond Future	1,863.1300	1.8631	1,875.4800	1.8755	0.663	0	0	0
2017/10/30	2033	02/08/2018	109.94	Put	Bond Future	1,883.1300	1.8831	1,895.4800	1.8955	0.656	0	0	0
2017/10/30	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2033	02/08/2018	109.93	Put	Bond Future	1,873.1300	1.8731	1,885.4800	1.8855	0.659	0	0	0
2017/10/30	2037	02/11/2017	9.67	Put	Bond Future	3,115.3200	3.1153	2,719.8500	2.7199	(12.694)	0	0	0
2017/10/30	2037	02/11/2017			Bond Future	10.0699	89.0273	10.0190	89.4128	(0.505)	0.0000	0.0000	52,748
2017/10/30	2037	02/11/2017	9.66	Call	Bond Future	10.5000	0.0105	1.7000	0.0017	(83.810)	0	0	0
2017/10/30	2037	02/11/2017	9.66	Put	Bond Future	3,193.5300	3.1935	2,799.2100	2.7992	(12.347)	0	0	0
2017/10/30	2037	02/11/2017	9.67	Call	Bond Future	12.0900	0.0121	2.1400	0.0021	(82.299)	0	0	0
2017/10/30	2037	02/11/2017	9.65	Call	Bond Future	9.0800	0.0091	1.3400	0.0013	(85.242)	0	0	0
2017/10/30	2037	02/11/2017	9.65	Put	Bond Future	3,272.0300	3.2720	2,878.7700	2.8788	(12.019)	0	0	0
2017/10/30	2037	01/02/2018	9.82	Put	Bond Future	3,761.3400	3.7613	3,476.4500	3.4764	(7.574)	0	0	0
2017/10/30	2037	01/02/2018			Bond Future	10.1443	86.4055	10.0918	86.7979	(0.518)	0.0000	0.0000	33,720

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
2017/10/30	2037	01/02/2018	9.82	Call	Bond Future	1,292.8400		1.2928	1,400.3700	1.4004	8.317	0	0	0
2017/10/30	2037	01/02/2018	9.81	Put	Bond Future	3,812.7100		3.8127	3,526.0200	3.5260	(7.519)	0	0	0
2017/10/30	2037	01/02/2018	9.83	Call	Bond Future	1,319.6800		1.3197	1,429.0300	1.4290	8.286	0	0	0
2017/10/30	2037	01/02/2018	9.83	Put	Bond Future	3,710.4300		3.7104	3,427.3600	3.4274	(7.629)	0	0	0
2017/10/30	2037	01/02/2018	9.81	Call	Bond Future	1,266.3500		1.2664	1,372.0800	1.3721	8.349	0	0	0
2017/10/30	2037	03/05/2018	9.99	Call	Bond Future	2,458.8300		2.4588	2,610.0200	2.6100	6.149	0	0	0
2017/10/30	2037	03/05/2018	9.97	Put	Bond Future	4,280.5900		4.2806	4,030.0400	4.0300	(5.853)	0	0	0
2017/10/30	2037	03/05/2018			Bond Future	10.2223		88.0062	10.1682	88.4051	(0.529)	0.0000	0.0000	0
2017/10/30	2037	03/05/2018	9.99	Put	Bond Future	4,191.4500		4.1914	3,943.7400	3.9437	(5.910)	0	0	0
2017/10/30	2037	03/05/2018	9.97	Call	Bond Future	2,396.2400		2.3962	2,544.5900	2.5446	6.191	0	0	0
2017/10/30	2037	03/05/2018	9.98	Put	Bond Future	4,235.9700		4.2360	3,986.8400	3.9868	(5.881)	0	0	0
2017/10/30	2037	03/05/2018	9.98	Call	Bond Future	2,427.5400		2.4275	2,577.3100	2.5773	6.170	0	0	0
2017/10/30	2037	02/08/2018	9.96	Put	Bond Future	5,426.5400		5.4265	5,174.4700	5.1745	(4.645)	0	0	0
2017/10/30	2037	02/08/2018	9.95	Call	Bond Future	2,855.7600		2.8558	3,008.4500	3.0085	5.347	0	0	0
2017/10/30	2037	02/08/2018			Bond Future	10.3031		85.3905	10.2472	85.7964	(0.542)	0.0000	0.0000	0
2017/10/30	2037	02/08/2018	9.96	Call	Bond Future	2,885.7900		2.8858	3,039.6500	3.0396	5.332	0	0	0
2017/10/30	2037	02/08/2018	9.95	Put	Bond Future	5,472.3100		5.4723	5,219.0700	5.2191	(4.628)	0	0	0
2017/10/30	2037	02/08/2018	9.97	Call	Bond Future	2,916.0100		2.9160	3,071.0300	3.0710	5.316	0	0	0
2017/10/30	2037	02/08/2018	9.97	Put	Bond Future	5,381.0600		5.3811	5,130.1500	5.1301	(4.663)	0	0	0
2017/10/30	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	02/11/2017			Bond Future	126.1541		126.1541	126.1418	126.1418	(0.010)	0.0000	0.0000	11,730
2017/10/30	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	02/11/2017	136.82	Put	Bond Future	10,665.9300		10.6659	10,678.1800	10.6782	0.115	0	0	0
2017/10/30	2038	02/11/2017	136.80	Put	Bond Future	10,645.9300		10.6459	10,658.1800	10.6582	0.115	0	0	0
2017/10/30	2038	02/11/2017	136.81	Put	Bond Future	10,655.9300		10.6559	10,668.1800	10.6682	0.115	0	0	0
2017/10/30	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	01/02/2018	136.95	Put	Bond Future	9,952.8100		9.9528	9,965.9100	9.9659	0.132	0	0	0
2017/10/30	2038	01/02/2018			Bond Future	126.9972		126.9972	126.9841	126.9841	(0.010)	0.0000	0.0000	6,942
2017/10/30	2038	01/02/2018	136.94	Put	Bond Future	9,942.8100		9.9428	9,955.9100	9.9559	0.132	0	0	0
2017/10/30	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	01/02/2018	136.93	Put	Bond Future	9,932.8100		9.9328	9,945.9100	9.9459	0.132	0	0	0
2017/10/30	2038	03/05/2018	132.28	Put	Bond Future	2,885.7300		2.8857	2,900.6700	2.9007	0.518	0	0	0
2017/10/30	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	03/05/2018			Bond Future	129.3943		129.3943	129.3793	129.3793	(0.012)	0.0000	0.0000	0
2017/10/30	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	03/05/2018	132.27	Put	Bond Future	2,875.7300		2.8757	2,890.6700	2.8907	0.520	0	0	0
2017/10/30	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	03/05/2018	132.29	Put	Bond Future	2,895.7300		2.8957	2,910.6700	2.9107	0.516	0	0	0
2017/10/30	2038	02/08/2018	134.55	Put	Bond Future	2,737.7500		2.7377	2,752.9900	2.7530	0.557	0	0	0
2017/10/30	2038	02/08/2018			Bond Future	131.8123		131.8123	131.7970	131.7970	(0.012)	0.0000	0.0000	0
2017/10/30	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	02/08/2018	134.54	Put	Bond Future	2,727.7500		2.7277	2,742.9900	2.7430	0.559	0	0	0
2017/10/30	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2038	02/08/2018	134.53	Put	Bond Future	2,717.7500		2.7177	2,732.9900	2.7330	0.561	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
2017/10/30	2040	02/11/2017	9.67	Put	Bond Future	4,121.4100	4.1214	3,748.6100	3.7486	(9.045)	0	0	0
2017/10/30	2040	02/11/2017			Bond Future	10.1650	92.1975	10.1191	92.5668	(0.451)	0.0000	0.0000	16,838
2017/10/30	2040	02/11/2017	9.66	Call	Bond Future	3.2400	0.0032	0.1900	0.0002	(94.136)	0	0	0
2017/10/30	2040	02/11/2017	9.66	Put	Bond Future	4,207.1900	4.2072	3,834.8900	3.8349	(8.849)	0	0	0
2017/10/30	2040	02/11/2017	9.67	Call	Bond Future	3.8000	0.0038	0.2500	0.0003	(93.421)	0	0	0
2017/10/30	2040	02/11/2017	9.65	Call	Bond Future	2.7600	0.0028	0.1500	0.0002	(94.565)	0	0	0
2017/10/30	2040	02/11/2017	9.65	Put	Bond Future	4,293.1800	4.2932	3,921.3200	3.9213	(8.662)	0	0	0
2017/10/30	2040	01/02/2018	9.89	Call	Bond Future	1,331.5700	1.3316	1,426.6200	1.4266	7.138	0	0	0
2017/10/30	2040	01/02/2018			Bond Future	10.2401	89.3834	10.1927	89.7593	(0.462)	0.0000	0.0000	4,821
2017/10/30	2040	01/02/2018	9.87	Call	Bond Future	1,278.3500	1.2783	1,370.1100	1.3701	7.178	0	0	0
2017/10/30	2040	01/02/2018	9.87	Put	Bond Future	4,286.3000	4.2863	4,002.1600	4.0022	(6.629)	0	0	0
2017/10/30	2040	01/02/2018	9.88	Put	Bond Future	4,229.3700	4.2294	3,946.8800	3.9469	(6.679)	0	0	0
2017/10/30	2040	01/02/2018	9.89	Put	Bond Future	4,172.7700	4.1728	3,891.9200	3.8919	(6.731)	0	0	0
2017/10/30	2040	01/02/2018	9.88	Call	Bond Future	1,304.8600	1.3049	1,398.2700	1.3983	7.159	0	0	0
2017/10/30	2040	03/05/2018	10.08	Put	Bond Future	4,581.3500	4.5813	4,340.5900	4.3406	(5.255)	0	0	0
2017/10/30	2040	03/05/2018			Bond Future	10.3187	91.0393	10.2699	91.4214	(0.473)	0.0000	0.0000	0
2017/10/30	2040	03/05/2018	10.07	Call	Bond Future	2,652.7500	2.6527	2,792.6900	2.7927	5.275	0	0	0
2017/10/30	2040	03/05/2018	10.07	Put	Bond Future	4,628.1700	4.6282	4,386.0800	4.3861	(5.231)	0	0	0
2017/10/30	2040	03/05/2018	10.08	Call	Bond Future	2,686.7600	2.6868	2,828.0300	2.8280	5.258	0	0	0
2017/10/30	2040	03/05/2018	10.06	Call	Bond Future	2,618.7300	2.6187	2,757.3500	2.7574	5.293	0	0	0
2017/10/30	2040	03/05/2018	10.06	Put	Bond Future	4,675.0900	4.6751	4,431.6800	4.4317	(5.207)	0	0	0
2017/10/30	2040	02/08/2018	10.04	Call	Bond Future	3,123.0100	3.1230	3,266.7400	3.2667	4.602	0	0	0
2017/10/30	2040	02/08/2018	10.03	Put	Bond Future	6,012.9500	6.0129	5,766.8500	5.7668	(4.093)	0	0	0
2017/10/30	2040	02/08/2018			Bond Future	10.4001	88.2298	10.3497	88.6185	(0.484)	0.0000	0.0000	0
2017/10/30	2040	02/08/2018	10.05	Call	Bond Future	3,156.1800	3.1562	3,301.0000	3.3010	4.588	0	0	0
2017/10/30	2040	02/08/2018	10.05	Put	Bond Future	5,917.1300	5.9171	5,673.2000	5.6732	(4.122)	0	0	0
2017/10/30	2040	02/08/2018	10.04	Put	Bond Future	5,964.8900	5.9649	5,719.8700	5.7199	(4.108)	0	0	0
2017/10/30	2040	02/08/2018	10.03	Call	Bond Future	3,090.0300	3.0900	3,232.6800	3.2327	4.616	0	0	0
2017/10/30	2044	02/11/2017	9.68	Call	Bond Future	3.4900	0.0035	0.2400	0.0002	(93.123)	0	0	0
2017/10/30	2044	02/11/2017			Bond Future	10.1848	89.2796	10.1339	89.6920	(0.499)	0.0000	0.0000	29,403
2017/10/30	2044	02/11/2017	9.66	Call	Bond Future	2.5300	0.0025	0.1400	0.0001	(94.466)	0	0	0
2017/10/30	2044	02/11/2017	9.66	Put	Bond Future	4,424.0800	4.4241	4,009.2600	4.0093	(9.376)	0	0	0
2017/10/30	2044	02/11/2017	9.68	Put	Bond Future	4,249.5600	4.2496	3,833.8800	3.8339	(9.782)	0	0	0
2017/10/30	2044	02/11/2017	9.67	Call	Bond Future	2.9800	0.0030	0.1900	0.0002	(93.624)	0	0	0
2017/10/30	2044	02/11/2017	9.67	Put	Bond Future	4,336.7200	4.3367	3,921.5000	3.9215	(9.575)	0	0	0
2017/10/30	2044	01/02/2018	9.90	Put	Bond Future	4,270.7000	4.2707	3,960.3200	3.9603	(7.268)	0	0	0
2017/10/30	2044	01/02/2018	9.89	Call	Bond Future	1,312.0800	1.3121	1,419.6800	1.4197	8.201	0	0	0
2017/10/30	2044	01/02/2018			Bond Future	10.2575	86.5372	10.2051	86.9570	(0.512)	0.0000	0.0000	16,652
2017/10/30	2044	01/02/2018	9.90	Call	Bond Future	1,339.0100	1.3390	1,448.4700	1.4485	8.175	0	0	0
2017/10/30	2044	01/02/2018	9.89	Put	Bond Future	4,328.2100	4.3282	4,015.9700	4.0160	(7.214)	0	0	0
2017/10/30	2044	01/02/2018	9.91	Call	Bond Future	1,366.3000	1.3663	1,477.6200	1.4776	8.148	0	0	0
2017/10/30	2044	01/02/2018	9.91	Put	Bond Future	4,213.7000	4.2137	3,905.1800	3.9052	(7.322)	0	0	0
2017/10/30	2044	03/05/2018	10.10	Call	Bond Future	2,754.3700	2.7544	2,916.8200	2.9168	5.898	0	0	0
2017/10/30	2044	03/05/2018	10.09	Put	Bond Future	4,671.5000	4.6715	4,405.5800	4.4056	(5.692)	0	0	0
2017/10/30	2044	03/05/2018			Bond Future	10.3334	88.1403	10.2794	88.5672	(0.523)	0.0000	0.0000	0
2017/10/30	2044	03/05/2018	10.11	Call	Bond Future	2,789.2500	2.7893	2,953.1800	2.9532	5.877	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
2017/10/30	2044	03/05/2018	10.11	Put	Bond Future	4,577.8200	4.5778	4,314.8600	4.3149	(5.744)	0	0	0
2017/10/30	2044	03/05/2018	10.10	Put	Bond Future	4,624.4800	4.6245	4,360.0400	4.3600	(5.718)	0	0	0
2017/10/30	2044	03/05/2018	10.09	Call	Bond Future	2,719.7300	2.7197	2,880.7000	2.8807	5.919	0	0	0
2017/10/30	2044	02/08/2018	10.07	Call	Bond Future	3,242.6500	3.2426	3,408.8400	3.4088	5.125	0	0	0
2017/10/30	2044	02/08/2018			Bond Future	10.4120	85.4020	10.3562	85.8364	(0.536)	0.0000	0.0000	0
2017/10/30	2044	02/08/2018	10.05	Call	Bond Future	3,175.6700	3.1757	3,339.4200	3.3394	5.156	0	0	0
2017/10/30	2044	02/08/2018	10.05	Put	Bond Future	6,064.2400	6.0642	5,793.6000	5.7936	(4.463)	0	0	0
2017/10/30	2044	02/08/2018	10.07	Put	Bond Future	5,967.3000	5.9673	5,699.1000	5.6991	(4.494)	0	0	0
2017/10/30	2044	02/08/2018	10.06	Call	Bond Future	3,209.0600	3.2091	3,374.0400	3.3740	5.141	0	0	0
2017/10/30	2044	02/08/2018	10.06	Put	Bond Future	6,015.6100	6.0156	5,746.2000	5.7462	(4.479)	0	0	0
2017/10/30	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2046	02/11/2017	136.30	Put	Bond Future	13,826.9100	13.8269	14,816.9900	14.8170	7.161	0	0	0
2017/10/30	2046	02/11/2017			Bond Future	122.4731	122.4731	121.4830	121.4830	(0.808)	0.0000	0.0000	20,032
2017/10/30	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2046	02/11/2017	136.32	Put	Bond Future	13,846.9100	13.8469	14,836.9900	14.8370	7.150	0	0	0
2017/10/30	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2046	02/11/2017	136.31	Put	Bond Future	13,836.9100	13.8369	14,826.9900	14.8270	7.155	0	0	0
2017/10/30	2046	01/02/2018	132.92	Put	Bond Future	8,163.4300	8.1634	9,172.6200	9.1726	12.362	0	0	0
2017/10/30	2046	01/02/2018			Bond Future	124.7566	124.7566	123.7474	123.7474	(0.809)	0.0000	0.0000	10,089
2017/10/30	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2046	01/02/2018	132.91	Put	Bond Future	8,153.4300	8.1534	9,162.6200	9.1626	12.377	0	0	0
2017/10/30	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2046	01/02/2018	132.90	Put	Bond Future	8,143.4300	8.1434	9,152.6200	9.1526	12.393	0	0	0
2017/10/30	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2046	03/05/2018			Bond Future	125.5115	125.5115	124.4819	124.4819	(0.820)	0.0000	0.0000	0
2017/10/30	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2046	03/05/2018	127.93	Put	Bond Future	2,418.4900	2.4185	3,448.1300	3.4481	42.574	0	0	0
2017/10/30	2046	03/05/2018	127.95	Put	Bond Future	2,438.4900	2.4385	3,468.1300	3.4681	42.224	0	0	0
2017/10/30	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2046	03/05/2018	127.94	Put	Bond Future	2,428.4900	2.4285	3,458.1300	3.4581	42.398	0	0	0
2017/10/30	2046	02/08/2018	128.78	Put	Bond Future	874.5900	0.8746	1,924.0000	1.9240	119.989	0	0	0
2017/10/30	2046	02/08/2018			Bond Future	127.9054	127.9054	126.8560	126.8560	(0.820)	0.0000	0.0000	0
2017/10/30	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2046	02/08/2018	128.77	Put	Bond Future	864.5900	0.8646	1,914.0000	1.9140	121.377	0	0	0
2017/10/30	2046	02/08/2018	128.79	Put	Bond Future	884.5900	0.8846	1,934.0000	1.9340	118.632	0	0	0
2017/10/30	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2050	02/11/2017	144.66	Put	Bond Future	15,518.5400	15.5185	15,530.7600	15.5308	0.079	0	0	0
2017/10/30	2050	02/11/2017	144.67	Put	Bond Future	15,528.5400	15.5285	15,540.7600	15.5408	0.079	0	0	0
2017/10/30	2050	02/11/2017			Bond Future	129.1415	129.1415	129.1292	129.1292	(0.009)	0.0000	0.0000	22,106
2017/10/30	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2050	02/11/2017	144.65	Put	Bond Future	15,508.5400	15.5085	15,520.7600	15.5208	0.079	0	0	0
2017/10/30	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
2017/10/30	2050	01/02/2018	140.23	Put	Bond Future	10,359.5600	10.3596	10,372.7500	10.3728	0.127	0	0	0
2017/10/30	2050	01/02/2018			Bond Future	129.8704	129.8704	129.8573	129.8573	(0.010)	0.0000	0.0000	8,760
2017/10/30	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2050	01/02/2018	140.25	Put	Bond Future	10,379.5600	10.3796	10,392.7500	10.3928	0.127	0	0	0
2017/10/30	2050	01/02/2018	140.24	Put	Bond Future	10,369.5600	10.3696	10,382.7500	10.3828	0.127	0	0	0
2017/10/30	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2050	03/05/2018	135.62	Put	Bond Future	3,298.0900	3.2981	3,313.3800	3.3134	0.464	0	0	0
2017/10/30	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2050	03/05/2018			Bond Future	132.3219	132.3219	132.3066	132.3066	(0.012)	0.0000	0.0000	0
2017/10/30	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2050	03/05/2018	135.61	Put	Bond Future	3,288.0900	3.2881	3,303.3800	3.3034	0.465	0	0	0
2017/10/30	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2050	03/05/2018	135.63	Put	Bond Future	3,308.0900	3.3081	3,323.3800	3.3234	0.462	0	0	0
2017/10/30	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2050	02/08/2018	137.54	Put	Bond Future	4,427.7100	4.4277	4,443.1200	4.4431	0.348	0	0	0
2017/10/30	2050	02/08/2018	137.52	Put	Bond Future	4,407.7100	4.4077	4,423.1200	4.4231	0.350	0	0	0
2017/10/30	2050	02/08/2018			Bond Future	133.1123	133.1123	133.0969	133.0969	(0.012)	0.0000	0.0000	0
2017/10/30	2050	02/08/2018	137.53	Put	Bond Future	4,417.7100	4.4177	4,433.1200	4.4331	0.349	0	0	0
2017/10/30	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	AL37	02/11/2017			Index Future	548.1250	548.1250	549.4480	549.4480	0.241	0.0000	0.0000	0
2017/10/30	AL37	01/02/2018			Index Future	558.1810	558.1810	559.5260	559.5260	0.241	0.0000	0.0000	0
2017/10/30	AL37	03/05/2018			Index Future	568.5240	568.5240	569.8900	569.8900	0.240	0.0000	0.0000	0
2017/10/30	AL37	02/08/2018			Index Future	579.1240	579.1240	580.5140	580.5140	0.240	0.0000	0.0000	0
2017/10/30	AL7T	02/11/2017			Index Future	623.0590	623.0590	625.1280	625.1280	0.332	0.0000	0.0000	0
2017/10/30	AL7T	01/02/2018			Index Future	634.4890	634.4890	636.5940	636.5940	0.332	0.0000	0.0000	0
2017/10/30	AL7T	03/05/2018			Index Future	646.2460	646.2460	648.3850	648.3850	0.331	0.0000	0.0000	0
2017/10/30	AL7T	02/08/2018			Index Future	658.2950	658.2950	660.4730	660.4730	0.331	0.0000	0.0000	0
2017/10/30	ALBI	02/11/2017			Index Future	560.4840	560.4840	562.5760	562.5760	0.373	0.0000	0.0000	277
2017/10/30	ALBI	01/02/2018			Index Future	570.7660	570.7660	572.8950	572.8950	0.373	0.0000	0.0000	767
2017/10/30	ALBI	03/05/2018			Index Future	581.3420	581.3420	583.5060	583.5060	0.372	0.0000	0.0000	0
2017/10/30	ALBI	02/08/2018			Index Future	592.1810	592.1810	594.3840	594.3840	0.372	0.0000	0.0000	0
2017/10/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	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
2017/10/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	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
2017/10/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	02/11/2017			Bond Future	126.7228	126.7228	126.5978	126.5978	(0.099)	0.0000	0.0000	0
2017/10/30	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	02/11/2017	133.87	Put	Bond Future	7,147.1900	7.1472	7,272.2300	7.2722	1.749	0	0	0
2017/10/30	EL28	02/11/2017	133.89	Put	Bond Future	7,167.1900	7.1672	7,292.2300	7.2922	1.745	0	0	0
2017/10/30	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	02/11/2017	133.88	Put	Bond Future	7,157.1900	7.1572	7,282.2300	7.2822	1.747	0	0	0
2017/10/30	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	01/02/2018			Bond Future	129.0856	129.0856	128.9575	128.9575	(0.099)	0.0000	0.0000	0
2017/10/30	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	01/02/2018	132.29	Put	Bond Future	3,204.4300	3.2044	3,332.4500	3.3325	3.995	0	0	0
2017/10/30	EL28	01/02/2018	132.31	Put	Bond Future	3,224.4300	3.2244	3,352.4500	3.3525	3.970	0	0	0
2017/10/30	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	01/02/2018	132.30	Put	Bond Future	3,214.4300	3.2144	3,342.4500	3.3425	3.983	0	0	0
2017/10/30	EL28	03/05/2018	133.20	Put	Bond Future	3,437.3700	3.4374	3,569.4100	3.5694	3.841	0	0	0
2017/10/30	EL28	03/05/2018			Bond Future	129.7626	129.7626	129.6306	129.6306	(0.102)	0.0000	0.0000	0
2017/10/30	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	03/05/2018	133.19	Put	Bond Future	3,427.3700	3.4274	3,559.4100	3.5594	3.853	0	0	0
2017/10/30	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	03/05/2018	133.18	Put	Bond Future	3,417.3700	3.4174	3,549.4100	3.5494	3.864	0	0	0
2017/10/30	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	02/08/2018			Bond Future	132.2375	132.2375	132.1029	132.1029	(0.102)	0.0000	0.0000	0
2017/10/30	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	02/08/2018	134.93	Put	Bond Future	2,692.5400	2.6925	2,827.1400	2.8271	4.999	0	0	0
2017/10/30	EL28	02/08/2018	134.95	Put	Bond Future	2,712.5400	2.7125	2,847.1400	2.8471	4.962	0	0	0
2017/10/30	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	EL28	02/08/2018	134.94	Put	Bond Future	2,702.5400	2.7025	2,837.1400	2.8371	4.980	0	0	0

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2017/10/30	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	02/11/2017	10.66	Put	Bond Future	2,990.5000	2.9905	2,690.0200	2.6900	(10.048)	0	0	0
2017/10/30	ES33	02/11/2017			Bond Future	11.1578	74.1570	11.1064	74.4575	(0.461)	0.0000	0.0000	6,011
2017/10/30	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	02/11/2017	10.68	Put	Bond Future	2,866.8600	2.8669	2,566.3800	2.5664	(10.481)	0	0	0
2017/10/30	ES33	02/11/2017	10.67	Put	Bond Future	2,928.6400	2.9286	2,628.1600	2.6282	(10.260)	0	0	0
2017/10/30	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	01/02/2018	11.00	Put	Bond Future	1,616.8000	1.6168	1,310.9900	1.3110	(18.915)	0	0	0
2017/10/30	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	01/02/2018			Bond Future	11.2777	75.5175	11.2245	75.8233	(0.472)	0.0000	0.0000	9,466
2017/10/30	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	01/02/2018	10.99	Put	Bond Future	1,676.0300	1.6760	1,370.2200	1.3702	(18.246)	0	0	0
2017/10/30	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	01/02/2018	11.01	Put	Bond Future	1,557.6500	1.5576	1,251.8400	1.2518	(19.633)	0	0	0
2017/10/30	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	03/05/2018	11.20	Put	Bond Future	1,117.7400	1.1177	806.9100	0.8069	(27.809)	0	0	0
2017/10/30	ES33	03/05/2018			Bond Future	11.3963	73.1253	11.3413	73.4362	(0.483)	0.0000	0.0000	0
2017/10/30	ES33	03/05/2018	11.22	Put	Bond Future	1,002.6700	1.0027	691.8400	0.6918	(31.000)	0	0	0
2017/10/30	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	03/05/2018	11.21	Put	Bond Future	1,060.1700	1.0602	749.3400	0.7493	(29.319)	0	0	0
2017/10/30	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	02/08/2018	11.15	Put	Bond Future	2,070.5400	2.0705	1,754.2700	1.7543	(15.275)	0	0	0
2017/10/30	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	02/08/2018			Bond Future	11.5164	74.4882	11.4594	74.8045	(0.495)	0.0000	0.0000	0
2017/10/30	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	02/08/2018	11.14	Put	Bond Future	2,128.2900	2.1283	1,812.0200	1.8120	(14.860)	0	0	0
2017/10/30	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	ES33	02/08/2018	11.16	Put	Bond Future	2,012.8500	2.0128	1,696.5800	1.6966	(15.713)	0	0	0
2017/10/30	ES42	02/11/2017			Bond Future	11.3825	76.6596	11.3312	76.9953	(0.451)	0.0000	0.0000	2,202
2017/10/30	ES42	01/02/2018			Bond Future	11.4979	78.0660	11.4447	78.4077	(0.463)	0.0000	0.0000	7,957
2017/10/30	ES42	03/05/2018			Bond Future	11.6176	75.2512	11.5625	75.5985	(0.474)	0.0000	0.0000	0
2017/10/30	ES42	02/08/2018			Bond Future	11.7365	76.6535	11.6795	77.0069	(0.486)	0.0000	0.0000	0
2017/10/30	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	GOVI	02/11/2017	572.44	Put	GOVI	135,030.0000	13.5030	114,310.0000	11.4310	(15.345)	0	0	0
2017/10/30	GOVI	02/11/2017			GOVI	558.9370	558.9370	561.0090	561.0090	0.371	0.0000	0.0000	85
2017/10/30	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	GOVI	02/11/2017	572.46	Put	GOVI	135,230.0000	13.5230	114,510.0000	11.4510	(15.322)	0	0	0
2017/10/30	GOVI	02/11/2017	572.45	Put	GOVI	135,130.0000	13.5130	114,410.0000	11.4410	(15.333)	0	0	0
2017/10/30	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	GOVI	01/02/2018	581.04	Put	GOVI	118,490.0000	11.8490	97,410.0000	9.7410	(17.791)	0	0	0
2017/10/30	GOVI	01/02/2018			GOVI	569.1910	569.1910	571.2990	571.2990	0.370	0.0000	0.0000	745
2017/10/30	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	GOVI	01/02/2018	581.03	Put	GOVI	118,390.0000	11.8390	97,310.0000	9.7310	(17.806)	0	0	0
2017/10/30	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/30	GOVI	01/02/2018	581.02	Put	GOVI	118,290.0000	11.8290	97,210.0000	9.7210	(17.821)	0	0	0
2017/10/30	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	GOVI	03/05/2018			GOVI	579.7380	579.7380	581.8810	581.8810	0.370	0.0000	0.0000	0
2017/10/30	GOVI	03/05/2018	590.27	Put	GOVI	105,320.0000	10.5320	83,890.0000	8.3890	(20.348)	0	0	0
2017/10/30	GOVI	03/05/2018	590.29	Put	GOVI	105,520.0000	10.5520	84,090.0000	8.4090	(20.309)	0	0	0
2017/10/30	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	GOVI	03/05/2018	590.28	Put	GOVI	105,420.0000	10.5420	83,990.0000	8.3990	(20.328)	0	0	0
2017/10/30	GOVI	02/08/2018	605.72	Put	GOVI	151,730.0000	15.1730	129,910.0000	12.9910	(14.381)	0	0	0
2017/10/30	GOVI	02/08/2018			GOVI	590.5470	590.5470	592.7290	592.7290	0.369	0.0000	0.0000	0
2017/10/30	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	GOVI	02/08/2018	605.71	Put	GOVI	151,630.0000	15.1630	129,810.0000	12.9810	(14.390)	0	0	0
2017/10/30	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	GOVI	02/08/2018	605.70	Put	GOVI	151,530.0000	15.1530	129,710.0000	12.9710	(14.400)	0	0	0
2017/10/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/30	IGOV	02/11/2017			Index Future	248.0860	248.0860	247.4530	247.4530	(0.255)	0.0000	0.0000	696
2017/10/30	IGOV	01/02/2018			Index Future	252.7120	252.7120	252.0640	252.0640	(0.256)	0.0000	0.0000	829
2017/10/30	IGOV	03/05/2018			Index Future	257.4820	257.4820	256.8190	256.8190	(0.257)	0.0000	0.0000	0
2017/10/30	IGOV	02/08/2018			Index Future	262.3930	262.3930	261.7180	261.7180	(0.257)	0.0000	0.0000	0
2017/10/30	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/30	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/10/30	IS01	15/03/2018			Interest Rate Swap	99.7123	99.7123	99.7093	99.7093	(0.003)	0.0000	0.0000	0
2017/10/30	IS01	21/06/2018			Interest Rate Swap	99.9073	99.9073	99.9018	99.9018	(0.006)	0.0000	0.0000	0
2017/10/30	IS01	20/09/2018			Interest Rate Swap	100.1506	100.1506	100.1228	100.1228	(0.028)	0.0000	0.0000	0
2017/10/30	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/30	IS02	16/03/2018			Interest Rate Swap	98.9955	98.9955	98.9927	98.9927	(0.003)	0.0000	0.0000	0
2017/10/30	IS02	15/06/2018			Interest Rate Swap	98.5980	98.5980	98.5897	98.5897	(0.008)	0.0000	0.0000	0
2017/10/30	IS02	21/09/2018			Interest Rate Swap	98.6195	98.6195	98.5923	98.5923	(0.028)	0.0000	0.0000	0
2017/10/30	IS02	21/12/2018			Interest Rate Swap	99.1400	99.1400	99.0800	99.0800	(0.061)	0.0000	0.0000	0
2017/10/30	IS02	15/03/2019			Interest Rate Swap	99.6445	99.6445	99.5566	99.5566	(0.088)	0.0000	0.0000	0
2017/10/30	IS02	21/06/2019			Interest Rate Swap	100.1663	100.1663	100.0397	100.0397	(0.126)	0.0000	0.0000	0
2017/10/30	IS02	20/09/2019			Interest Rate Swap	100.7176	100.7176	100.5866	100.5866	(0.130)	0.0000	0.0000	0
2017/10/30	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	IS05	17/12/2020			Interest Rate Swap	97.3827	97.3827	97.1857	97.1857	(0.202)	0.0000	0.0000	0
2017/10/30	IS05	16/03/2021			Interest Rate Swap	96.7044	96.7044	96.4945	96.4945	(0.217)	0.0000	0.0000	0
2017/10/30	IS05	15/06/2021			Interest Rate Swap	96.0006	96.0006	95.7768	95.7768	(0.233)	0.0000	0.0000	0
2017/10/30	IS05	21/09/2021			Interest Rate Swap	96.2719	96.2719	96.0331	96.0331	(0.248)	0.0000	0.0000	0
2017/10/30	IS05	21/12/2021			Interest Rate Swap	98.5434	98.5434	98.2897	98.2897	(0.257)	0.0000	0.0000	51
2017/10/30	IS05	15/03/2022			Interest Rate Swap	98.7732	98.7732	98.5019	98.5019	(0.275)	0.0000	0.0000	0
2017/10/30	IS05	21/06/2022			Interest Rate Swap	100.0543	100.0543	99.7616	99.7616	(0.293)	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
2017/10/30	IS05	20/09/2022			Interest Rate Swap	102.3279	102.3279	102.0172	102.0172	(0.304)	0.0000	0.0000	0
2017/10/30	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	IS10	17/12/2025			Interest Rate Swap	97.8611	97.8611	97.4593	97.4593	(0.411)	0.0000	0.0000	0
2017/10/30	IS10	16/03/2026			Interest Rate Swap	94.9692	94.9692	94.5469	94.5469	(0.445)	0.0000	0.0000	0
2017/10/30	IS10	15/06/2026			Interest Rate Swap	93.7902	93.7902	93.3472	93.3472	(0.472)	0.0000	0.0000	0
2017/10/30	IS10	21/09/2026			Interest Rate Swap	95.9621	95.9621	95.5055	95.5055	(0.476)	0.0000	0.0000	0
2017/10/30	IS10	21/12/2026			Interest Rate Swap	99.7294	99.7294	99.2649	99.2649	(0.466)	0.0000	0.0000	0
2017/10/30	IS10	15/03/2027			Interest Rate Swap	98.3936	98.3936	97.9067	97.9067	(0.495)	0.0000	0.0000	0
2017/10/30	IS10	21/06/2027			Interest Rate Swap	100.4863	100.4863	99.9832	99.9832	(0.501)	0.0000	0.0000	0
2017/10/30	IS10	20/09/2027			Interest Rate Swap	104.1913	104.1913	103.6817	103.6817	(0.489)	0.0000	0.0000	0
2017/10/30	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/30	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0600	92.9400	0.857	0.0000	0.0000	0
2017/10/30	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	7.0700	92.9300	2.464	0.0000	0.0000	0
2017/10/30	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	7.1100	92.8900	3.644	0.0000	0.0000	0
2017/10/30	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	7.1400	92.8600	5.155	0.0000	0.0000	0
2017/10/30	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	7.1900	92.8100	6.519	0.0000	0.0000	2,500
2017/10/30	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	7.2100	92.7900	7.612	0.0000	0.0000	0
2017/10/30	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	7.2600	92.7400	8.846	0.0000	0.0000	0
2017/10/30	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	7.3500	92.6500	10.195	0.0000	0.0000	0
2017/10/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/30	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	7.4100	92.5900	10.762	0.0000	0.0000	0
2017/10/30	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	7.4800	92.5200	11.144	0.0000	0.0000	0
2017/10/30	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	7.5700	92.4300	11.324	0.0000	0.0000	0
2017/10/30	JBAF	18/09/2019			Jibar Tradeable Future	6.8000	93.2000	7.6500	92.3500	12.500	0.0000	0.0000	0
2017/10/30	R023	02/11/2017	8.56	Call	Bond Future	678.5600	0.6786	876.8400	0.8768	29.221	0	0	0
2017/10/30	R023	02/11/2017			Bond Future	8.4043	98.6794	8.3484	98.9113	(0.665)	0.0000	0.0000	34,488
2017/10/30	R023	02/11/2017	8.56	Put	Bond Future	35.5900	0.0356	1.9800	0.0020	(94.437)	0	0	0
2017/10/30	R023	02/11/2017	8.58	Put	Bond Future	26.4200	0.0264	1.0900	0.0011	(95.874)	0	0	0
2017/10/30	R023	02/11/2017	8.57	Call	Bond Future	714.8000	0.7148	917.4400	0.9174	28.349	0	0	0
2017/10/30	R023	02/11/2017	8.57	Put	Bond Future	30.7300	0.0307	1.4800	0.0015	(95.184)	0	0	0
2017/10/30	R023	02/11/2017	8.58	Call	Bond Future	751.5800	0.7516	958.1400	0.9581	27.483	0	0	0
2017/10/30	R023	01/02/2018	8.33	Put	Bond Future	1,260.5700	1.2606	1,112.0700	1.1121	(11.780)	0	0	0
2017/10/30	R023	01/02/2018			Bond Future	8.4678	100.4898	8.4086	100.7257	(0.700)	0.0000	0.0000	38,539
2017/10/30	R023	01/02/2018	8.32	Call	Bond Future	693.8100	0.6938	779.7400	0.7797	12.385	0	0	0
2017/10/30	R023	01/02/2018	8.32	Put	Bond Future	1,283.7200	1.2837	1,133.7100	1.1337	(11.686)	0	0	0
2017/10/30	R023	01/02/2018	8.33	Call	Bond Future	710.7100	0.7107	798.1500	0.7981	12.303	0	0	0
2017/10/30	R023	01/02/2018	8.31	Call	Bond Future	677.3700	0.6774	761.8000	0.7618	12.464	0	0	0
2017/10/30	R023	01/02/2018	8.31	Put	Bond Future	1,307.3500	1.3074	1,155.8400	1.1558	(11.589)	0	0	0
2017/10/30	R023	03/05/2018	8.27	Call	Bond Future	855.5000	0.8555	941.4600	0.9415	10.048	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
2017/10/30	R023	03/05/2018			Bond Future	8.5261	98.4222	8.4634	98.6616	(0.736)	0.0000	0.0000	0
2017/10/30	R023	03/05/2018	8.27	Put	Bond Future	1,837.5700	1.8376	1,684.1000	1.6841	(8.352)	0	0	0
2017/10/30	R023	03/05/2018	8.28	Call	Bond Future	871.1000	0.8711	958.1600	0.9582	9.994	0	0	0
2017/10/30	R023	03/05/2018	8.29	Put	Bond Future	1,791.5600	1.7916	1,640.2700	1.6403	(8.445)	0	0	0
2017/10/30	R023	03/05/2018	8.28	Put	Bond Future	1,814.6000	1.8146	1,662.2300	1.6622	(8.397)	0	0	0
2017/10/30	R023	03/05/2018	8.29	Call	Bond Future	886.6100	0.8866	974.7500	0.9747	9.941	0	0	0
2017/10/30	R035	02/11/2017	9.61	Put	Bond Future	3,033.5800	3.0336	2,645.9900	2.6460	(12.777)	0	0	0
2017/10/30	R035	02/11/2017			Bond Future	10.0003	92.4670	9.9493	92.8546	(0.510)	0.0000	0.0000	25,289
2017/10/30	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R035	02/11/2017	9.60	Put	Bond Future	3,113.3200	3.1133	2,725.7300	2.7257	(12.449)	0	0	0
2017/10/30	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R035	02/11/2017	9.59	Put	Bond Future	3,193.1600	3.1932	2,805.5700	2.8056	(12.138)	0	0	0
2017/10/30	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R035	01/02/2018	9.73	Put	Bond Future	2,673.6000	2.6736	2,279.0900	2.2791	(14.756)	0	0	0
2017/10/30	R035	01/02/2018			Bond Future	10.0802	94.1634	10.0275	94.5579	(0.522)	0.0000	0.0000	37,688
2017/10/30	R035	01/02/2018	9.75	Put	Bond Future	2,517.7000	2.5177	2,123.1900	2.1232	(15.669)	0	0	0
2017/10/30	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R035	01/02/2018	9.74	Put	Bond Future	2,595.6000	2.5956	2,201.0900	2.2011	(15.199)	0	0	0
2017/10/30	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R035	03/05/2018	9.91	Put	Bond Future	1,841.0500	1.8410	1,440.1300	1.4401	(21.777)	0	0	0
2017/10/30	R035	03/05/2018			Bond Future	10.1563	91.4081	10.1020	91.8090	(0.534)	0.0000	0.0000	0
2017/10/30	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R035	03/05/2018	9.90	Put	Bond Future	1,917.0100	1.9170	1,516.0900	1.5161	(20.914)	0	0	0
2017/10/30	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R035	03/05/2018	9.89	Put	Bond Future	1,993.0600	1.9931	1,592.1400	1.5921	(20.116)	0	0	0
2017/10/30	R186	02/11/2017	8.89	Put	Bond Future	1,630.0600	1.6301	1,251.0800	1.2511	(23.249)	0	0	0
2017/10/30	R186	02/11/2017	8.88	Call	Bond Future	33.8000	0.0338	16.6700	0.0167	(50.680)	0	0	0
2017/10/30	R186	02/11/2017	8.75	Put	Bond Future	2,519.9200	2.5199	2,155.4500	2.1554	(14.464)	0	0	0
2017/10/30	R186	02/11/2017			Bond Future	9.1349	112.2933	9.0789	112.6539	(0.612)	0.0000	0.0000	43,816
2017/10/30	R186	02/11/2017	8.75	Call	Bond Future	4.5500	0.0046	0.7400	0.0007	(83.736)	0	0	0
2017/10/30	R186	02/11/2017	8.89	Call	Bond Future	38.6100	0.0386	20.2900	0.0203	(47.449)	0	0	0
2017/10/30	R186	02/11/2017	8.88	Put	Bond Future	1,690.9000	1.6909	1,313.1100	1.3131	(22.343)	0	0	0
2017/10/30	R186	02/11/2017	8.90	Call	Bond Future	43.9800	0.0440	24.5700	0.0246	(44.134)	0	0	0
2017/10/30	R186	02/11/2017	8.90	Put	Bond Future	1,569.8300	1.5698	1,189.7600	1.1898	(24.211)	0	0	0
2017/10/30	R186	02/11/2017	8.60	Call	Bond Future	0.2300	0.0002	0.0100	0.0000	(95.652)	0	0	0
2017/10/30	R186	02/11/2017	8.60	Put	Bond Future	3,517.0100	3.5170	3,156.1300	3.1561	(10.261)	0	0	3,750
2017/10/30	R186	02/11/2017	9.00	Call	Bond Future	139.2500	0.1393	123.8700	0.1239	(11.045)	0	0	0
2017/10/30	R186	02/11/2017	9.00	Put	Bond Future	1,011.9300	1.0119	635.8900	0.6359	(37.161)	0	0	5,000
2017/10/30	R186	01/02/2018	9.00	Call	Bond Future	1,152.3200	1.1523	1,274.6300	1.2746	10.614	0	0	0
2017/10/30	R186	01/02/2018	9.25	Call	Bond Future	1,885.5700	1.8856	2,060.0100	2.0600	9.251	0	0	0
2017/10/30	R186	01/02/2018	8.50	Put	Bond Future	4,876.6500	4.8767	4,550.8300	4.5508	(6.681)	0	0	0
2017/10/30	R186	01/02/2018	8.96	Call	Bond Future	1,054.5800	1.0546	1,168.9200	1.1689	10.842	0	0	0
2017/10/30	R186	01/02/2018			Bond Future	9.2076	109.0536	9.1492	109.4207	(0.634)	0.0000	0.0000	125,334
2017/10/30	R186	01/02/2018	7.75	Put	Bond Future	9,705.9900	9.7060	9,341.2300	9.3412	(3.758)	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
2017/10/30	R186	01/02/2018	7.75	Call	Bond Future	14.7600	0.0148	17.1400	0.0171	16.125	0	0	1,460
2017/10/30	R186	01/02/2018	8.50	Call	Bond Future	309.6500	0.3096	350.9700	0.3510	13.344	0	0	1,460
2017/10/30	R186	01/02/2018	9.00	Put	Bond Future	2,466.1500	2.4662	2,221.3200	2.2213	(9.928)	0	0	6,200
2017/10/30	R186	01/02/2018	8.75	Put	Bond Future	3,554.7800	3.5548	3,263.6600	3.2637	(8.190)	0	0	820
2017/10/30	R186	01/02/2018	9.25	Put	Bond Future	1,619.6000	1.6196	1,426.9000	1.4269	(11.898)	0	0	820
2017/10/30	R186	01/02/2018	8.97	Call	Bond Future	1,078.5000	1.0785	1,194.8200	1.1948	10.785	0	0	0
2017/10/30	R186	01/02/2018	8.96	Put	Bond Future	2,624.0400	2.6240	2,371.2400	2.3712	(9.634)	0	0	0
2017/10/30	R186	01/02/2018	8.75	Call	Bond Future	630.1900	0.6302	706.2100	0.7062	12.063	0	0	0
2017/10/30	R186	01/02/2018	8.97	Put	Bond Future	2,583.9800	2.5840	2,333.1600	2.3332	(9.707)	0	0	0
2017/10/30	R186	01/02/2018	8.98	Call	Bond Future	1,102.7600	1.1028	1,221.0700	1.2211	10.729	0	0	0
2017/10/30	R186	01/02/2018	8.98	Put	Bond Future	2,544.3000	2.5443	2,295.4700	2.2955	(9.780)	0	0	0
2017/10/30	R186	03/05/2018	8.91	Put	Bond Future	3,719.8100	3.7198	3,467.1500	3.4671	(6.792)	0	0	0
2017/10/30	R186	03/05/2018	8.92	Call	Bond Future	1,428.2700	1.4283	1,549.9900	1.5500	8.522	0	0	0
2017/10/30	R186	03/05/2018			Bond Future	9.2828	111.0741	9.2220	111.4471	(0.655)	0.0000	0.0000	0
2017/10/30	R186	03/05/2018	8.93	Call	Bond Future	1,451.1900	1.4512	1,574.3500	1.5744	8.487	0	0	0
2017/10/30	R186	03/05/2018	8.93	Put	Bond Future	3,639.3100	3.6393	3,389.5100	3.3895	(6.864)	0	0	0
2017/10/30	R186	03/05/2018	8.91	Call	Bond Future	1,405.8700	1.4059	1,526.1700	1.5262	8.557	0	0	0
2017/10/30	R186	03/05/2018	8.92	Put	Bond Future	3,679.2800	3.6793	3,428.0400	3.4280	(6.829)	0	0	0
2017/10/30	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R197	02/11/2017	305.15	Put	Bond Future	5,549.4500	5.5495	5,579.6100	5.5796	0.543	0	0	0
2017/10/30	R197	02/11/2017			Bond Future	299.6006	299.6006	299.5704	299.5704	(0.010)	0.0000	0.0000	813
2017/10/30	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R197	02/11/2017	305.17	Put	Bond Future	5,569.4500	5.5695	5,599.6100	5.5996	0.542	0	0	0
2017/10/30	R197	02/11/2017	305.16	Put	Bond Future	5,559.4500	5.5595	5,589.6100	5.5896	0.542	0	0	0
2017/10/30	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R197	01/02/2018	301.68	Put	Bond Future	3,482.8300	3.4828	3,515.1300	3.5151	0.927	0	0	0
2017/10/30	R197	01/02/2018			Bond Future	298.1972	298.1972	298.1649	298.1649	(0.011)	0.0000	0.0000	2,350
2017/10/30	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R197	01/02/2018	301.67	Put	Bond Future	3,472.8300	3.4728	3,505.1300	3.5051	0.930	0	0	0
2017/10/30	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R197	01/02/2018	301.66	Put	Bond Future	3,462.8300	3.4628	3,495.1300	3.4951	0.933	0	0	0
2017/10/30	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R197	03/05/2018			Bond Future	303.8258	303.8258	303.7890	303.7890	(0.012)	0.0000	0.0000	0
2017/10/30	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R197	03/05/2018	304.44	Put	Bond Future	614.1900	0.6142	651.0200	0.6510	5.997	0	0	0
2017/10/30	R197	03/05/2018	304.46	Put	Bond Future	634.1900	0.6342	671.0200	0.6710	5.807	0	0	0
2017/10/30	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R197	03/05/2018	304.45	Put	Bond Future	624.1900	0.6242	661.0200	0.6610	5.900	0	0	0
2017/10/30	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R202	02/11/2017			Bond Future	240.5580	240.5580	238.4574	238.4574	(0.873)	0.0000	0.0000	20,234
2017/10/30	R202	02/11/2017	253.89	Put	Bond Future	13,332.0200	13.3320	15,432.6400	15.4326	15.756	0	0	0
2017/10/30	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R202	02/11/2017	253.91	Put	Bond Future	13,352.0200	13.3520	15,452.6400	15.4526	15.733	0	0	0
2017/10/30	R202	02/11/2017	253.90	Put	Bond Future	13,342.0200	13.3420	15,442.6400	15.4426	15.744	0	0	0
2017/10/30	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/10/30	R202	01/02/2018	249.07	Call	Bond Future	290.8000	0.2908	119.2900	0.1193	(58.979)	0	0	0
2017/10/30	R202	01/02/2018	249.06	Put	Bond Future	8,021.0200	8.0210	9,990.1900	9.9902	24.550	0	0	0
2017/10/30	R202	01/02/2018			Bond Future	241.3308	241.3308	239.1896	239.1896	(0.887)	0.0000	0.0000	9,305
2017/10/30	R202	01/02/2018	249.08	Call	Bond Future	289.8100	0.2898	118.8200	0.1188	(59.001)	0	0	0
2017/10/30	R202	01/02/2018	249.08	Put	Bond Future	8,039.0400	8.0390	10,009.2500	10.0092	24.508	0	0	0
2017/10/30	R202	01/02/2018	249.07	Put	Bond Future	8,030.0300	8.0300	9,999.7200	9.9997	24.529	0	0	0
2017/10/30	R202	01/02/2018	249.06	Call	Bond Future	291.7900	0.2918	119.7600	0.1198	(58.957)	0	0	0
2017/10/30	R202	03/05/2018	247.48	Put	Bond Future	4,190.8900	4.1909	5,520.7000	5.5207	31.731	0	0	0
2017/10/30	R202	03/05/2018	247.47	Call	Bond Future	2,601.2200	2.6012	1,745.1800	1.7452	(32.909)	0	0	0
2017/10/30	R202	03/05/2018			Bond Future	245.8862	245.8862	243.7013	243.7013	(0.889)	0.0000	0.0000	0
2017/10/30	R202	03/05/2018	247.48	Call	Bond Future	2,597.0400	2.5970	1,742.0000	1.7420	(32.924)	0	0	0
2017/10/30	R202	03/05/2018	247.47	Put	Bond Future	4,185.0700	4.1851	5,513.8800	5.5139	31.751	0	0	0
2017/10/30	R202	03/05/2018	247.49	Call	Bond Future	2,592.8600	2.5929	1,738.8300	1.7388	(32.938)	0	0	0
2017/10/30	R202	03/05/2018	247.49	Put	Bond Future	4,196.7100	4.1967	5,527.5300	5.5275	31.711	0	0	0
2017/10/30	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R204	02/11/2017			Bond Future	7.3702	103.6905	7.3196	103.7443	(0.686)	0.0000	0.0000	39,886
2017/10/30	R204	02/11/2017	7.75	Call	Bond Future	402.8100	0.4028	456.6000	0.4566	13.354	0	0	0
2017/10/30	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R204	02/11/2017	7.76	Call	Bond Future	413.3800	0.4134	467.1700	0.4672	13.012	0	0	0
2017/10/30	R204	02/11/2017	7.74	Call	Bond Future	392.2300	0.3922	446.0200	0.4460	13.714	0	0	0
2017/10/30	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R204	01/02/2018	7.27	Call	Bond Future	112.3200	0.1123	134.8500	0.1348	20.059	0	0	0
2017/10/30	R204	01/02/2018			Bond Future	7.3537	101.5549	7.2883	101.6095	(0.890)	0.0000	0.0000	21,035
2017/10/30	R204	01/02/2018	7.25	Call	Bond Future	105.0000	0.1050	126.5400	0.1265	20.514	0	0	0
2017/10/30	R204	01/02/2018	7.25	Put	Bond Future	191.5900	0.1916	158.5300	0.1585	(17.256)	0	0	0
2017/10/30	R204	01/02/2018	7.27	Put	Bond Future	182.2000	0.1822	150.1300	0.1501	(17.602)	0	0	0
2017/10/30	R204	01/02/2018	7.26	Call	Bond Future	108.6200	0.1086	130.6600	0.1307	20.291	0	0	0
2017/10/30	R204	01/02/2018	7.26	Put	Bond Future	186.8500	0.1868	154.2900	0.1543	(17.426)	0	0	0
2017/10/30	R204	03/05/2018	7.10	Put	Bond Future	220.4100	0.2204	186.6100	0.1866	(15.335)	0	0	0
2017/10/30	R204	03/05/2018			Bond Future	7.3013	103.4365	7.2103	103.4912	(1.247)	0.0000	0.0000	0
2017/10/30	R204	03/05/2018	7.09	Call	Bond Future	97.1500	0.0971	117.7000	0.1177	21.153	0	0	0
2017/10/30	R204	03/05/2018	7.09	Put	Bond Future	224.1900	0.2242	190.0600	0.1901	(15.224)	0	0	0
2017/10/30	R204	03/05/2018	7.10	Call	Bond Future	99.3900	0.0994	120.2700	0.1203	21.008	0	0	0
2017/10/30	R204	03/05/2018	7.08	Call	Bond Future	94.6700	0.0947	114.8900	0.1149	21.358	0	0	0
2017/10/30	R204	03/05/2018	7.08	Put	Bond Future	227.7300	0.2277	193.2700	0.1933	(15.132)	0	0	0
2017/10/30	R207	02/11/2017	8.04	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/10/30	R207	02/11/2017	8.03	Call	Bond Future	454.3200	0.4543	563.7800	0.5638	24.093	0	0	0
2017/10/30	R207	02/11/2017			Bond Future	7.7982	101.1661	7.7424	101.2759	(0.716)	0.0000	0.0000	23,047
2017/10/30	R207	02/11/2017	8.04	Call	Bond Future	473.7600	0.4738	583.3100	0.5833	23.124	0	0	0
2017/10/30	R207	02/11/2017	8.03	Put	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0	0	0
2017/10/30	R207	02/11/2017	8.05	Call	Bond Future	493.2200	0.4932	602.8300	0.6028	22.223	0	0	0
2017/10/30	R207	02/11/2017	8.05	Put	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/10/30	R207	01/02/2018	7.61	Put	Bond Future	576.2000	0.5762	496.9700	0.4970	(13.750)	0	0	0
2017/10/30	R207	01/02/2018	7.60	Call	Bond Future	155.9700	0.1560	187.5200	0.1875	20.228	0	0	0
2017/10/30	R207	01/02/2018			Bond Future	7.8455	99.3810	7.7819	99.4926	(0.810)	0.0000	0.0000	20,408
2017/10/30	R207	01/02/2018	7.61	Call	Bond Future	161.6500	0.1616	194.0500	0.1941	20.043	0	0	0



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2017/10/30	R207	01/02/2018	7.60	Put	Bond Future	588.1700	0.5882	508.0900	0.5081	(13.615)	0	0	0
2017/10/30	R207	01/02/2018	7.62	Call	Bond Future	167.4800	0.1675	200.7300	0.2007	19.853	0	0	0
2017/10/30	R207	01/02/2018	7.62	Put	Bond Future	564.3800	0.5644	486.0000	0.4860	(13.888)	0	0	0
2017/10/30	R207	03/05/2018	7.57	Call	Bond Future	204.4100	0.2044	238.3100	0.2383	16.584	0	0	0
2017/10/30	R207	03/05/2018	7.56	Put	Bond Future	741.7900	0.7418	662.3200	0.6623	(10.713)	0	0	0
2017/10/30	R207	03/05/2018			Bond Future	7.9102	101.2223	7.8372	101.3350	(0.923)	0.0000	0.0000	0
2017/10/30	R207	03/05/2018	7.58	Call	Bond Future	209.7100	0.2097	244.2100	0.2442	16.451	0	0	0
2017/10/30	R207	03/05/2018	7.58	Put	Bond Future	720.9600	0.7210	642.6900	0.6427	(10.856)	0	0	0
2017/10/30	R207	03/05/2018	7.57	Put	Bond Future	731.2000	0.7312	652.3300	0.6523	(10.786)	0	0	0
2017/10/30	R207	03/05/2018	7.56	Call	Bond Future	199.4600	0.1995	232.7600	0.2328	16.695	0	0	0
2017/10/30	R208	02/11/2017	8.19	Call	Bond Future	401.9400	0.4019	547.1200	0.5471	36.120	0	0	0
2017/10/30	R208	02/11/2017	8.18	Put	Bond Future	17.8600	0.0179	0.5800	0.0006	(96.753)	0	0	0
2017/10/30	R208	02/11/2017			Bond Future	8.0539	96.8861	7.9981	97.0456	(0.694)	0.0000	0.0000	30,649
2017/10/30	R208	02/11/2017	8.20	Call	Bond Future	427.6900	0.4277	575.3700	0.5754	34.530	0	0	0
2017/10/30	R208	02/11/2017	8.20	Put	Bond Future	12.1300	0.0121	0.2600	0.0003	(97.857)	0	0	0
2017/10/30	R208	02/11/2017	8.19	Put	Bond Future	14.7600	0.0148	0.3900	0.0004	(97.358)	0	0	0
2017/10/30	R208	02/11/2017	8.18	Call	Bond Future	376.6400	0.3766	518.9100	0.5189	37.773	0	0	0
2017/10/30	R208	01/02/2018	7.85	Put	Bond Future	979.6000	0.9796	863.1300	0.8631	(11.890)	0	0	0
2017/10/30	R208	01/02/2018			Bond Future	8.1117	98.6635	8.0509	98.8258	(0.749)	0.0000	0.0000	34,771
2017/10/30	R208	01/02/2018	7.84	Call	Bond Future	270.1100	0.2701	314.8500	0.3148	16.564	0	0	0
2017/10/30	R208	01/02/2018	7.84	Put	Bond Future	998.0000	0.9980	880.4500	0.8805	(11.779)	0	0	0
2017/10/30	R208	01/02/2018	7.85	Call	Bond Future	278.6200	0.2786	324.4400	0.3244	16.445	0	0	0
2017/10/30	R208	01/02/2018	7.83	Call	Bond Future	261.6000	0.2616	305.2800	0.3053	16.697	0	0	0
2017/10/30	R208	01/02/2018	7.83	Put	Bond Future	1,016.4100	1.0164	897.8000	0.8978	(11.670)	0	0	0
2017/10/30	R208	03/05/2018	7.77	Call	Bond Future	327.3100	0.3273	372.9200	0.3729	13.935	0	0	0
2017/10/30	R208	03/05/2018			Bond Future	8.1707	97.0905	8.1044	97.2549	(0.811)	0.0000	0.0000	0
2017/10/30	R208	03/05/2018	7.77	Put	Bond Future	1,326.5500	1.3266	1,207.7500	1.2078	(8.956)	0	0	0
2017/10/30	R208	03/05/2018	7.78	Call	Bond Future	335.0400	0.3350	381.4400	0.3814	13.849	0	0	0
2017/10/30	R208	03/05/2018	7.79	Put	Bond Future	1,291.9700	1.2920	1,174.7500	1.1747	(9.073)	0	0	0
2017/10/30	R208	03/05/2018	7.78	Put	Bond Future	1,309.1900	1.3092	1,191.1800	1.1912	(9.014)	0	0	0
2017/10/30	R208	03/05/2018	7.79	Call	Bond Future	342.9000	0.3429	390.0900	0.3901	13.762	0	0	0
2017/10/30	R209	02/11/2017	9.54	Call	Bond Future	5.9300	0.0059	0.8300	0.0008	(86.003)	0	0	0
2017/10/30	R209	02/11/2017	9.52	Put	Bond Future	2,814.6900	2.8147	2,487.0900	2.4871	(11.639)	0	0	0
2017/10/30	R209	02/11/2017	9.00	Put	Bond Future	6,447.3400	6.4473	6,123.5600	6.1236	(5.022)	0	0	0
2017/10/30	R209	02/11/2017	10.60	Put	Bond Future	0.2300	0.0002	0.0000	0.0000	(100.000)	0	0	1,300
2017/10/30	R209	02/11/2017	9.75	Call	Bond Future	90.5600	0.0906	57.2000	0.0572	(36.837)	0	0	0
2017/10/30	R209	02/11/2017	8.30	Put	Bond Future	11,787.7500	11.7878	11,463.9700	11.4640	(2.747)	0	0	0
2017/10/30	R209	02/11/2017	9.88	Put	Bond Future	739.6800	0.7397	407.6900	0.4077	(44.883)	0	0	1,350
2017/10/30	R209	02/11/2017			Bond Future	9.9496	69.6886	9.8987	70.0124	(0.511)	0.0000	0.0000	101,184
2017/10/30	R209	02/11/2017	9.54	Put	Bond Future	2,681.6800	2.6817	2,352.8000	2.3528	(12.264)	0	0	0
2017/10/30	R209	02/11/2017	9.52	Call	Bond Future	4.3100	0.0043	0.4900	0.0005	(88.631)	0	0	0
2017/10/30	R209	02/11/2017	10.00	Call	Bond Future	663.3400	0.6633	757.9000	0.7579	14.255	0	0	0
2017/10/30	R209	02/11/2017	10.00	Put	Bond Future	344.1700	0.3442	114.9500	0.1149	(66.601)	0	0	1,138
2017/10/30	R209	02/11/2017	9.53	Put	Bond Future	2,748.0800	2.7481	2,419.8800	2.4199	(11.943)	0	0	0
2017/10/30	R209	02/11/2017	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,248
2017/10/30	R209	02/11/2017	10.60	Call	Bond Future	3,949.4900	3.9495	4,273.0400	4.2730	8.192	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
2017/10/30	R209	02/11/2017	9.75	Put	Bond Future	1,375.1900		1.3752	1,018.0500	1.0181	(25.970)	0	0	6,500
2017/10/30	R209	02/11/2017	8.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,800
2017/10/30	R209	02/11/2017	9.88	Call	Bond Future	295.9900		0.2960	287.7800	0.2878	(2.774)	0	0	0
2017/10/30	R209	02/11/2017	9.53	Call	Bond Future	5.0600		0.0051	0.6400	0.0006	(87.352)	0	0	0
2017/10/30	R209	02/11/2017	9.58	Call	Bond Future	10.8700		0.0109	2.2100	0.0022	(79.669)	0	0	0
2017/10/30	R209	02/11/2017	9.58	Put	Bond Future	2,418.4800		2.4185	2,086.0400	2.0860	(13.746)	0	0	1,350
2017/10/30	R209	02/11/2017	9.33	Put	Bond Future	4,108.5500		4.1086	3,784.6600	3.7847	(7.883)	0	0	0
2017/10/30	R209	02/11/2017	9.33	Call	Bond Future	0.1100		0.0001	0.0000	0.0000	(100.000)	0	0	1,350
2017/10/30	R209	01/02/2018	9.85	Call	Bond Future	1,407.2600		1.4073	1,522.3300	1.5223	8.177	0	0	0
2017/10/30	R209	01/02/2018	9.33	Call	Bond Future	428.4500		0.4284	470.3600	0.4704	9.782	0	0	220
2017/10/30	R209	01/02/2018	10.10	Call	Bond Future	2,171.3500		2.1713	2,329.7400	2.3297	7.295	0	0	0
2017/10/30	R209	01/02/2018	9.73	Call	Bond Future	1,107.6900		1.1077	1,202.9400	1.2029	8.599	0	0	0
2017/10/30	R209	01/02/2018	9.71	Put	Bond Future	3,039.6400		3.0396	2,802.0500	2.8020	(7.816)	0	0	0
2017/10/30	R209	01/02/2018	9.72	Call	Bond Future	1,085.0600		1.0851	1,178.7200	1.1787	8.632	0	0	0
2017/10/30	R209	01/02/2018			Bond Future	10.0184		70.9670	9.9660	71.2967	(0.523)	0.0000	0.0000	91,315
2017/10/30	R209	01/02/2018	9.88	Call	Bond Future	1,489.3300		1.4893	1,609.5000	1.6095	8.069	0	0	0
2017/10/30	R209	01/02/2018	9.88	Put	Bond Future	2,365.9800		2.3660	2,156.4700	2.1565	(8.855)	0	0	220
2017/10/30	R209	01/02/2018	9.59	Call	Bond Future	818.7300		0.8187	892.7500	0.8928	9.041	0	0	0
2017/10/30	R209	01/02/2018	9.59	Put	Bond Future	3,587.8000		3.5878	3,332.1400	3.3321	(7.126)	0	0	377
2017/10/30	R209	01/02/2018	9.73	Put	Bond Future	2,953.6900		2.9537	2,719.2600	2.7193	(7.937)	0	0	0
2017/10/30	R209	01/02/2018	9.71	Call	Bond Future	1,062.8700		1.0629	1,154.9600	1.1550	8.664	0	0	0
2017/10/30	R209	01/02/2018	9.85	Put	Bond Future	2,476.1700		2.4762	2,261.5600	2.2616	(8.667)	0	0	7,500
2017/10/30	R209	01/02/2018	9.33	Put	Bond Future	4,960.1600		4.9602	4,672.3900	4.6724	(5.802)	0	0	0
2017/10/30	R209	01/02/2018	10.10	Put	Bond Future	1,662.0600		1.6621	1,490.7700	1.4908	(10.306)	0	0	3,000
2017/10/30	R209	01/02/2018	9.72	Put	Bond Future	2,996.4000		2.9964	2,760.3800	2.7604	(7.877)	0	0	0
2017/10/30	R209	01/02/2018	10.00	Call	Bond Future	1,844.2900		1.8443	1,985.2300	1.9852	7.642	0	0	0
2017/10/30	R209	01/02/2018	10.00	Put	Bond Future	1,959.7700		1.9598	1,771.0300	1.7710	(9.631)	0	0	7,500
2017/10/30	R209	01/02/2018	9.32	Put	Bond Future	5,017.6400		5.0176	4,728.8500	4.7288	(5.755)	0	0	0
2017/10/30	R209	01/02/2018	9.32	Call	Bond Future	416.8500		0.4169	457.7400	0.4577	9.809	0	0	157
2017/10/30	R209	01/02/2018	9.89	Call	Bond Future	1,517.2500		1.5172	1,639.1300	1.6391	8.033	0	0	0
2017/10/30	R209	01/02/2018	9.89	Put	Bond Future	2,329.9900		2.3300	2,122.1900	2.1222	(8.918)	0	0	157
2017/10/30	R209	03/05/2018	10.00	Call	Bond Future	2,447.9300		2.4479	2,592.9000	2.5929	5.922	0	0	0
2017/10/30	R209	03/05/2018	9.85	Put	Bond Future	3,516.7100		3.5167	3,308.1700	3.3082	(5.930)	0	0	0
2017/10/30	R209	03/05/2018			Bond Future	10.0872		69.1327	10.0334	69.4679	(0.534)	0.0000	0.0000	0
2017/10/30	R209	03/05/2018	9.85	Call	Bond Future	2,021.3500		2.0213	2,147.9400	2.1479	6.263	0	0	0
2017/10/30	R209	03/05/2018	10.00	Put	Bond Future	2,992.2000		2.9922	2,802.0400	2.8020	(6.355)	0	0	5,000
2017/10/30	R209	03/05/2018	9.86	Call	Bond Future	2,048.4400		2.0484	2,176.2500	2.1763	6.239	0	0	0
2017/10/30	R209	03/05/2018	9.84	Call	Bond Future	1,994.4600		1.9945	2,119.8400	2.1198	6.286	0	0	0
2017/10/30	R209	03/05/2018	9.84	Put	Bond Future	3,553.9200		3.5539	3,344.1700	3.3442	(5.902)	0	0	0
2017/10/30	R209	03/05/2018	9.86	Put	Bond Future	3,479.7900		3.4798	3,272.4700	3.2725	(5.958)	0	0	0
2017/10/30	R210	02/11/2017	192.08	Put	Bond Future	7,977.0600		7.9771	8,161.5400	8.1615	2.313	0	0	0
2017/10/30	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R210	02/11/2017			Bond Future	184.1029		184.1029	183.9185	183.9185	(0.100)	0.0000	0.0000	1,480
2017/10/30	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R210	02/11/2017	192.07	Put	Bond Future	7,967.0600		7.9671	8,151.5400	8.1515	2.316	0	0	0
2017/10/30	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R210	02/11/2017	192.09	Put	Bond Future	7,987.0600		7.9871	8,171.5400	8.1715	2.310	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
2017/10/30	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R210	01/02/2018			Bond Future	187.5357	187.5357	187.3467	187.3467	(0.101)	0.0000	0.0000	699
2017/10/30	R210	01/02/2018	192.36	Put	Bond Future	4,824.3200	4.8243	5,013.3200	5.0133	3.918	0	0	0
2017/10/30	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R210	01/02/2018	192.38	Put	Bond Future	4,844.3200	4.8443	5,033.3200	5.0333	3.901	0	0	0
2017/10/30	R210	01/02/2018	192.37	Put	Bond Future	4,834.3200	4.8343	5,023.3200	5.0233	3.910	0	0	0
2017/10/30	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R210	03/05/2018	191.44	Put	Bond Future	2,789.6300	2.7896	2,984.6500	2.9846	6.991	0	0	0
2017/10/30	R210	03/05/2018			Bond Future	188.6504	188.6504	188.4553	188.4553	(0.103)	0.0000	0.0000	0
2017/10/30	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R210	03/05/2018	191.46	Put	Bond Future	2,809.6300	2.8096	3,004.6500	3.0046	6.941	0	0	0
2017/10/30	R210	03/05/2018	191.45	Put	Bond Future	2,799.6300	2.7996	2,994.6500	2.9946	6.966	0	0	0
2017/10/30	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R212	02/11/2017			Bond Future	150.4081	150.4081	150.3928	150.3928	(0.010)	0.0000	0.0000	2,517
2017/10/30	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R212	02/11/2017	152.40	Put	Bond Future	1,991.9500	1.9919	2,007.2200	2.0072	0.767	0	0	0
2017/10/30	R212	02/11/2017	152.42	Put	Bond Future	2,011.9500	2.0119	2,027.2200	2.0272	0.759	0	0	0
2017/10/30	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R212	02/11/2017	152.41	Put	Bond Future	2,001.9500	2.0019	2,017.2200	2.0172	0.763	0	0	0
2017/10/30	R212	01/02/2018	154.71	Put	Bond Future	3,541.3100	3.5413	3,557.6700	3.5577	0.462	0	0	0
2017/10/30	R212	01/02/2018			Bond Future	151.1687	151.1687	151.1523	151.1523	(0.011)	0.0000	0.0000	3,869
2017/10/30	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R212	01/02/2018	154.70	Put	Bond Future	3,531.3100	3.5313	3,547.6700	3.5477	0.463	0	0	0
2017/10/30	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R212	01/02/2018	154.69	Put	Bond Future	3,521.3100	3.5213	3,537.6700	3.5377	0.465	0	0	0
2017/10/30	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R212	03/05/2018			Bond Future	154.0220	154.0220	154.0034	154.0034	(0.012)	0.0000	0.0000	0
2017/10/30	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R212	03/05/2018	154.28	Put	Bond Future	257.9600	0.2580	276.6000	0.2766	7.226	0	0	0
2017/10/30	R212	03/05/2018	154.30	Put	Bond Future	277.9600	0.2780	296.6000	0.2966	6.706	0	0	0
2017/10/30	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/30	R212	03/05/2018	154.29	Put	Bond Future	267.9600	0.2680	286.6000	0.2866	6.956	0	0	0
2017/10/30	R213	02/11/2017	9.36	Put	Bond Future	2,423.3600	2.4234	2,095.1300	2.0951	(13.544)	0	0	0
2017/10/30	R213	02/11/2017			Bond Future	9.7350	81.1272	9.6841	81.4494	(0.523)	0.0000	0.0000	50,507
2017/10/30	R213	02/11/2017	9.35	Call	Bond Future	6.2800	0.0063	1.0000	0.0010	(84.076)	0	0	0
2017/10/30	R213	02/11/2017	9.35	Put	Bond Future	2,488.0700	2.4881	2,160.6300	2.1606	(13.160)	0	0	0
2017/10/30	R213	02/11/2017	9.36	Call	Bond Future	7.3700	0.0074	1.3000	0.0013	(82.361)	0	0	0
2017/10/30	R213	02/11/2017	9.34	Call	Bond Future	5.3300	0.0053	0.7700	0.0008	(85.553)	0	0	0
2017/10/30	R213	02/11/2017	9.34	Put	Bond Future	2,552.9900	2.5530	2,226.2700	2.2263	(12.798)	0	0	0
2017/10/30	R213	01/02/2018	9.42	Call	Bond Future	841.7200	0.8417	919.8400	0.9198	9.281	0	0	0
2017/10/30	R213	01/02/2018	9.41	Put	Bond Future	3,368.4800	3.3685	3,117.1500	3.1171	(7.461)	0	0	0
2017/10/30	R213	01/02/2018			Bond Future	9.8109	82.6155	9.7583	82.9434	(0.537)	0.0000	0.0000	20,100
2017/10/30	R213	01/02/2018	9.43	Call	Bond Future	860.8700	0.8609	940.4800	0.9405	9.248	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
2017/10/30	R213	01/02/2018	9.43	Put	Bond Future	3,276.9900	3.2770	3,028.6300	3.0286	(7.579)	0	0	0
2017/10/30	R213	01/02/2018	9.42	Put	Bond Future	3,322.6200	3.3226	3,072.7700	3.0728	(7.520)	0	0	0
2017/10/30	R213	01/02/2018	9.41	Call	Bond Future	822.7200	0.8227	899.3600	0.8994	9.315	0	0	0
2017/10/30	R213	03/05/2018	9.57	Put	Bond Future	3,686.7300	3.6867	3,469.1200	3.4691	(5.903)	0	0	0
2017/10/30	R213	03/05/2018	9.56	Call	Bond Future	1,713.4700	1.7135	1,827.9300	1.8279	6.680	0	0	0
2017/10/30	R213	03/05/2018			Bond Future	9.8830	80.5970	9.8288	80.9303	(0.549)	0.0000	0.0000	0
2017/10/30	R213	03/05/2018	9.57	Call	Bond Future	1,738.1700	1.7382	1,853.8400	1.8538	6.655	0	0	0
2017/10/30	R213	03/05/2018	9.56	Put	Bond Future	3,725.3600	3.7254	3,506.5400	3.5065	(5.874)	0	0	0
2017/10/30	R213	03/05/2018	9.58	Call	Bond Future	1,763.3000	1.7633	1,880.1900	1.8802	6.629	0	0	0
2017/10/30	R213	03/05/2018	9.58	Put	Bond Future	3,648.6100	3.6486	3,432.2200	3.4322	(5.931)	0	0	0
2017/10/30	R214	02/11/2017	9.60	Call	Bond Future	2.0900	0.0021	0.1400	0.0001	(93.301)	0	0	0
2017/10/30	R214	02/11/2017			Bond Future	10.0797	69.2757	10.0288	69.6101	(0.504)	0.0000	0.0000	34,088
2017/10/30	R214	02/11/2017	9.60	Put	Bond Future	3,266.6200	3.2666	2,930.3000	2.9303	(10.296)	0	0	0
2017/10/30	R214	02/11/2017	9.58	Call	Bond Future	1.4700	0.0015	0.0800	0.0001	(94.558)	0	0	0
2017/10/30	R214	02/11/2017	9.58	Put	Bond Future	3,407.6100	3.4076	3,071.8500	3.0719	(9.853)	0	0	0
2017/10/30	R214	02/11/2017	9.59	Put	Bond Future	3,337.0300	3.3370	3,001.0100	3.0010	(10.069)	0	0	0
2017/10/30	R214	02/11/2017	9.59	Call	Bond Future	1.7500	0.0018	0.1000	0.0001	(94.286)	0	0	0
2017/10/30	R214	01/02/2018	9.84	Call	Bond Future	1,135.0700	1.1351	1,230.3300	1.2303	8.392	0	0	0
2017/10/30	R214	01/02/2018			Bond Future	10.1509	70.5466	10.0985	70.8870	(0.516)	0.0000	0.0000	13,642
2017/10/30	R214	01/02/2018	9.82	Call	Bond Future	1,088.7100	1.0887	1,180.7900	1.1808	8.458	0	0	0
2017/10/30	R214	01/02/2018	9.82	Put	Bond Future	3,286.2400	3.2862	3,037.9200	3.0379	(7.556)	0	0	0
2017/10/30	R214	01/02/2018	9.84	Put	Bond Future	3,196.4700	3.1965	2,951.3300	2.9513	(7.669)	0	0	0
2017/10/30	R214	01/02/2018	9.83	Call	Bond Future	1,111.7400	1.1117	1,205.4000	1.2054	8.425	0	0	0
2017/10/30	R214	01/02/2018	9.83	Put	Bond Future	3,241.1500	3.2412	2,994.4100	2.9944	(7.613)	0	0	0
2017/10/30	R214	03/05/2018	9.99	Put	Bond Future	3,620.7400	3.6207	3,406.8100	3.4068	(5.908)	0	0	0
2017/10/30	R214	03/05/2018			Bond Future	10.2182	68.5580	10.1644	68.9041	(0.527)	0.0000	0.0000	0
2017/10/30	R214	03/05/2018	9.98	Call	Bond Future	2,106.4900	2.1065	2,237.4300	2.2374	6.216	0	0	0
2017/10/30	R214	03/05/2018	9.98	Put	Bond Future	3,659.7200	3.6597	3,444.5500	3.4445	(5.879)	0	0	0
2017/10/30	R214	03/05/2018	9.99	Call	Bond Future	2,133.8700	2.1339	2,266.0500	2.2660	6.194	0	0	0
2017/10/30	R214	03/05/2018	9.97	Call	Bond Future	2,079.3200	2.0793	2,209.0000	2.2090	6.237	0	0	0
2017/10/30	R214	03/05/2018	9.97	Put	Bond Future	3,699.0200	3.6990	3,482.5900	3.4826	(5.851)	0	0	0
2017/10/30	R248	02/11/2017	9.65	Call	Bond Future	3.2400	0.0032	0.2300	0.0002	(92.901)	0	0	0
2017/10/30	R248	02/11/2017	9.66	Put	Bond Future	4,106.0400	4.1060	3,678.7700	3.6788	(10.406)	0	0	0
2017/10/30	R248	02/11/2017			Bond Future	10.1348	88.6367	10.0840	89.0604	(0.502)	0.0000	0.0000	50,118
2017/10/30	R248	02/11/2017	9.65	Put	Bond Future	4,195.5100	4.1955	3,768.7500	3.7688	(10.172)	0	0	0
2017/10/30	R248	02/11/2017	9.66	Call	Bond Future	3.8300	0.0038	0.3100	0.0003	(91.906)	0	0	0
2017/10/30	R248	02/11/2017	9.64	Call	Bond Future	2.7400	0.0027	0.1800	0.0002	(93.431)	0	0	0
2017/10/30	R248	02/11/2017	9.64	Put	Bond Future	4,285.2300	4.2852	3,858.9200	3.8589	(9.948)	0	0	0
2017/10/30	R248	01/02/2018	9.90	Put	Bond Future	4,109.6200	4.1096	3,800.1900	3.8002	(7.529)	0	0	0
2017/10/30	R248	01/02/2018	9.89	Call	Bond Future	1,490.9200	1.4909	1,610.8800	1.6109	8.046	0	0	0
2017/10/30	R248	01/02/2018			Bond Future	10.2083	90.2628	10.1558	90.6941	(0.514)	0.0000	0.0000	93,434
2017/10/30	R248	01/02/2018	9.90	Call	Bond Future	1,520.5200	1.5205	1,642.4500	1.6425	8.019	0	0	0
2017/10/30	R248	01/02/2018	9.89	Put	Bond Future	4,166.3200	4.1663	3,854.9200	3.8549	(7.474)	0	0	0
2017/10/30	R248	01/02/2018	9.91	Call	Bond Future	1,550.4800	1.5505	1,674.3900	1.6744	7.992	0	0	0
2017/10/30	R248	01/02/2018	9.91	Put	Bond Future	4,053.4400	4.0534	3,745.9900	3.7460	(7.585)	0	0	0
2017/10/30	R248	03/05/2018	10.06	Call	Bond Future	2,881.8700	2.8819	3,051.4100	3.0514	5.883	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
2017/10/30	R248	03/05/2018	10.05	Put	Bond Future	4,723.0100	4.7230	4,452.4200	4.4524	(5.729)	0	0	0
2017/10/30	R248	03/05/2018			Bond Future	10.2779	87.4985	10.2238	87.9371	(0.526)	0.0000	0.0000	0
2017/10/30	R248	03/05/2018	10.07	Call	Bond Future	2,918.0100	2.9180	3,089.0800	3.0891	5.863	0	0	0
2017/10/30	R248	03/05/2018	10.07	Put	Bond Future	4,627.3900	4.6274	4,359.8700	4.3599	(5.781)	0	0	0
2017/10/30	R248	03/05/2018	10.06	Put	Bond Future	4,675.0100	4.6750	4,405.9600	4.4060	(5.755)	0	0	0
2017/10/30	R248	03/05/2018	10.05	Call	Bond Future	2,845.9700	2.8460	3,013.9700	3.0140	5.903	0	0	0

**Total** **1451569**