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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/10/2017 TO 18/10/2017

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
2017-10-18	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	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
2017-10-18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2025	02/11/2017			Bond Future	130.4862	130.4862	130.4700	130.4700	(0.012)	0.0000	0.0000	949
2017-10-18	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2025	02/11/2017	132.96	Put	Bond Future	2,473.8300	2.4738	2,490.0500	2.4900	0.656	0	0	0
2017-10-18	2025	02/11/2017	132.98	Put	Bond Future	2,493.8300	2.4938	2,510.0500	2.5100	0.650	0	0	0
2017-10-18	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2025	02/11/2017	132.97	Put	Bond Future	2,483.8300	2.4838	2,500.0500	2.5000	0.653	0	0	0
2017-10-18	2025	01/02/2018	133.89	Put	Bond Future	2,306.9600	2.3070	2,323.8200	2.3238	0.731	0	0	0
2017-10-18	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2025	01/02/2018			Bond Future	131.5830	131.5830	131.5662	131.5662	(0.013)	0.0000	0.0000	21
2017-10-18	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2025	01/02/2018	133.88	Put	Bond Future	2,296.9600	2.2970	2,313.8200	2.3138	0.734	0	0	0
2017-10-18	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2025	01/02/2018	133.90	Put	Bond Future	2,316.9600	2.3170	2,333.8200	2.3338	0.728	0	0	0
2017-10-18	2025	03/05/2018	133.21	Call	Bond Future	862.4500	0.8625	845.3500	0.8453	(1.983)	0	0	0
2017-10-18	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2025	03/05/2018			Bond Future	134.0725	134.0725	134.0553	134.0553	(0.013)	0.0000	0.0000	0
2017-10-18	2025	03/05/2018	133.22	Call	Bond Future	852.4500	0.8525	835.3500	0.8353	(2.006)	0	0	0
2017-10-18	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2025	03/05/2018	133.20	Call	Bond Future	872.4500	0.8725	855.3500	0.8553	(1.960)	0	0	0
2017-10-18	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2025	02/08/2018			Bond Future	136.5825	136.5825	136.5645	136.5645	(0.013)	0.0000	0.0000	0
2017-10-18	2025	02/08/2018	136.65	Put	Bond Future	67.4600	0.0675	85.4800	0.0855	26.712	0	0	0
2017-10-18	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2025	02/08/2018	136.67	Put	Bond Future	87.4600	0.0875	105.4800	0.1055	20.604	0	0	0
2017-10-18	2025	02/08/2018	136.66	Put	Bond Future	77.4600	0.0775	95.4800	0.0955	23.264	0	0	0
2017-10-18	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2029	02/11/2017			Bond Future	99.8939	99.8939	99.8828	99.8828	(0.011)	0.0000	0.0000	0
2017-10-18	2029	01/02/2018			Bond Future	101.7604	101.7604	101.7489	101.7489	(0.011)	0.0000	0.0000	1,370
2017-10-18	2029	03/05/2018			Bond Future	102.6674	102.6674	102.6558	102.6558	(0.011)	0.0000	0.0000	0
2017-10-18	2029	02/08/2018			Bond Future	104.6236	104.6236	104.6112	104.6112	(0.012)	0.0000	0.0000	0
2017-10-18	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	2.4800	0.0025	100.000	0	0	0
2017-10-18	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2030	02/11/2017			Bond Future	9.3424	92.4642	9.3504	92.4104	0.086	0.0000	0.0000	54,042
2017-10-18	2030	02/11/2017	9.35	Call	Bond Future	51.3100	0.0513	0.0000	0.0000	(100.000)	0	0	0
2017-10-18	2030	02/11/2017	9.34	Put	Bond Future	15.8500	0.0159	69.6400	0.0696	339.369	0	0	0
2017-10-18	2030	02/11/2017	9.36	Call	Bond Future	118.3900	0.1184	64.6000	0.0646	(45.435)	0	0	0
2017-10-18	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2030	01/02/2018	9.39	Put	Bond Future	98.9700	0.0990	153.5200	0.1535	55.118	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
2017-10-18	2030	01/02/2018			Bond Future	9.4050	90.1570	9.4132	90.1025	0.088	0.0000	0.0000	6,569
2017-10-18	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2030	01/02/2018	9.38	Put	Bond Future	165.1700	0.1652	219.7200	0.2197	33.027	0	0	0
2017-10-18	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2030	01/02/2018	9.37	Put	Bond Future	231.4300	0.2314	285.9800	0.2860	23.571	0	0	0
2017-10-18	2030	03/05/2018	9.51	Call	Bond Future	249.5800	0.2496	193.4700	0.1935	(22.482)	0	0	0
2017-10-18	2030	03/05/2018			Bond Future	9.4715	91.8305	9.4801	91.7744	0.091	0.0000	0.0000	0
2017-10-18	2030	03/05/2018	9.49	Call	Bond Future	120.0100	0.1200	63.9000	0.0639	(46.754)	0	0	0
2017-10-18	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2030	03/05/2018	9.50	Call	Bond Future	184.8300	0.1848	128.7200	0.1287	(30.358)	0	0	0
2017-10-18	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2030	02/08/2018	9.46	Put	Bond Future	517.0900	0.5171	574.9400	0.5749	11.188	0	0	0
2017-10-18	2030	02/08/2018			Bond Future	9.5407	89.5389	9.5498	89.4811	0.095	0.0000	0.0000	0
2017-10-18	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2030	02/08/2018	9.45	Put	Bond Future	581.4300	0.5814	639.2800	0.6393	9.950	0	0	0
2017-10-18	2030	02/08/2018	9.47	Put	Bond Future	452.8000	0.4528	510.6500	0.5106	12.776	0	0	0
2017-10-18	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2032	02/11/2017	9.49	Put	Bond Future	1,093.9900	1.0940	1,076.7300	1.0767	(1.578)	0	0	0
2017-10-18	2032	02/11/2017	9.48	Call	Bond Future	609.2500	0.6092	572.2200	0.5722	(6.078)	0	0	0
2017-10-18	2032	02/11/2017			Bond Future	9.5532	90.7635	9.5561	90.7432	0.030	0.0000	0.0000	35,391
2017-10-18	2032	02/11/2017	9.49	Call	Bond Future	638.8200	0.6388	601.2700	0.6013	(5.878)	0	0	0
2017-10-18	2032	02/11/2017	9.48	Put	Bond Future	1,136.6900	1.1367	1,119.9500	1.1200	(1.473)	0	0	0
2017-10-18	2032	02/11/2017	9.50	Call	Bond Future	669.3100	0.6693	631.2800	0.6313	(5.682)	0	0	0
2017-10-18	2032	02/11/2017	9.50	Put	Bond Future	1,052.2800	1.0523	1,034.5400	1.0345	(1.686)	0	0	0
2017-10-18	2032	01/02/2018	9.20	Call	Bond Future	953.9900	0.9540	947.6800	0.9477	(0.661)	0	0	7,500
2017-10-18	2032	01/02/2018	9.45	Put	Bond Future	2,805.3900	2.8054	2,817.2100	2.8172	0.421	0	0	0
2017-10-18	2032	01/02/2018	9.40	Put	Bond Future	3,022.3200	3.0223	3,034.6900	3.0347	0.409	0	0	0
2017-10-18	2032	01/02/2018	9.56	Call	Bond Future	1,940.9100	1.9409	1,930.9900	1.9310	(0.511)	0	0	0
2017-10-18	2032	01/02/2018	9.55	Put	Bond Future	2,406.0900	2.4061	2,416.7700	2.4168	0.444	0	0	0
2017-10-18	2032	01/02/2018			Bond Future	9.6204	92.4299	9.6233	92.4094	0.030	0.0000	0.0000	7,596
2017-10-18	2032	01/02/2018	9.30	Put	Bond Future	3,487.9900	3.4880	3,501.4600	3.5015	0.386	0	0	0
2017-10-18	2032	01/02/2018	9.30	Call	Bond Future	1,183.0800	1.1831	1,176.0700	1.1761	(0.593)	0	0	7,800
2017-10-18	2032	01/02/2018	9.57	Call	Bond Future	1,974.9700	1.9750	1,964.9400	1.9649	(0.508)	0	0	0
2017-10-18	2032	01/02/2018	9.57	Put	Bond Future	2,331.7900	2.3318	2,342.2400	2.3422	0.448	0	0	0
2017-10-18	2032	01/02/2018	9.20	Put	Bond Future	3,995.6700	3.9957	4,009.8400	4.0098	0.355	0	0	0
2017-10-18	2032	01/02/2018	9.45	Call	Bond Future	1,590.0900	1.5901	1,581.4300	1.5814	(0.545)	0	0	750
2017-10-18	2032	01/02/2018	9.40	Call	Bond Future	1,445.8700	1.4459	1,437.7600	1.4378	(0.561)	0	0	6,800
2017-10-18	2032	01/02/2018	9.56	Put	Bond Future	2,368.8300	2.3688	2,379.3900	2.3794	0.446	0	0	0
2017-10-18	2032	01/02/2018	9.55	Call	Bond Future	1,906.9900	1.9070	1,897.1900	1.8972	(0.514)	0	0	0
2017-10-18	2032	03/05/2018	9.70	Call	Bond Future	3,033.1400	3.0331	2,986.5000	2.9865	(1.538)	0	0	0
2017-10-18	2032	03/05/2018	9.71	Put	Bond Future	2,911.4200	2.9114	2,885.3700	2.8854	(0.895)	0	0	0
2017-10-18	2032	03/05/2018			Bond Future	9.6873	89.9887	9.6904	89.9673	0.032	0.0000	0.0000	0
2017-10-18	2032	03/05/2018	9.70	Put	Bond Future	2,944.7400	2.9447	2,919.5400	2.9195	(0.856)	0	0	0
2017-10-18	2032	03/05/2018	9.71	Call	Bond Future	3,069.2800	3.0693	3,021.7900	3.0218	(1.547)	0	0	0

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2017-10-18	2032	03/05/2018	9.72	Call	Bond Future	3,105.3700	3.1054	3,057.3000	3.0573	(1.548)	0	0	0
2017-10-18	2032	03/05/2018	9.72	Put	Bond Future	2,878.1200	2.8781	2,851.4900	2.8515	(0.925)	0	0	0
2017-10-18	2032	02/08/2018	9.66	Put	Bond Future	650.8700	0.6509	3,991.6100	3.9916	513.273	0	0	0
2017-10-18	2032	02/08/2018	9.67	Call	Bond Future	0.0000	0.0000	3,351.1400	3.3511	100.000	0	0	0
2017-10-18	2032	02/08/2018			Bond Future	9.7544	91.6683	9.7577	91.6458	0.034	0.0000	0.0000	0
2017-10-18	2032	02/08/2018	9.68	Call	Bond Future	0.0000	0.0000	3,383.9400	3.3839	100.000	0	0	0
2017-10-18	2032	02/08/2018	9.68	Put	Bond Future	512.4700	0.5125	3,918.9600	3.9190	664.720	0	0	0
2017-10-18	2032	02/08/2018	9.66	Call	Bond Future	0.0000	0.0000	3,318.1900	3.3182	100.000	0	0	0
2017-10-18	2032	02/08/2018	9.67	Put	Bond Future	581.6300	0.5816	3,955.3200	3.9553	580.041	0	0	0
2017-10-18	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2033	02/11/2017	110.07	Put	Bond Future	5,246.9000	5.2469	5,258.5400	5.2585	0.222	0	0	0
2017-10-18	2033	02/11/2017			Bond Future	104.8231	104.8231	104.8115	104.8115	(0.011)	0.0000	0.0000	5,179
2017-10-18	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2033	02/11/2017	110.09	Put	Bond Future	5,266.9000	5.2669	5,278.5400	5.2785	0.221	0	0	0
2017-10-18	2033	02/11/2017	110.08	Put	Bond Future	5,256.9000	5.2569	5,268.5400	5.2685	0.221	0	0	0
2017-10-18	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2033	01/02/2018			Bond Future	106.7817	106.7817	106.7696	106.7696	(0.011)	0.0000	0.0000	381
2017-10-18	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2033	01/02/2018	109.64	Put	Bond Future	2,858.3500	2.8583	2,870.4000	2.8704	0.422	0	0	0
2017-10-18	2033	01/02/2018	109.66	Put	Bond Future	2,878.3500	2.8783	2,890.4000	2.8904	0.419	0	0	0
2017-10-18	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2033	01/02/2018	109.65	Put	Bond Future	2,868.3500	2.8683	2,880.4000	2.8804	0.420	0	0	0
2017-10-18	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	9.0500	0.0091	100.000	0	0	0
2017-10-18	2033	03/05/2018			Bond Future	107.7131	107.7131	107.7009	107.7009	(0.011)	0.0000	0.0000	0
2017-10-18	2033	03/05/2018	107.70	Call	Bond Future	13.1300	0.0131	0.9500	0.0010	(92.765)	0	0	0
2017-10-18	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2033	03/05/2018	107.71	Call	Bond Future	3.1300	0.0031	0.0000	0.0000	(100.000)	0	0	0
2017-10-18	2033	03/05/2018	107.69	Call	Bond Future	23.1300	0.0231	10.9500	0.0109	(52.659)	0	0	0
2017-10-18	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2033	02/08/2018			Bond Future	109.7655	109.7655	109.7525	109.7525	(0.012)	0.0000	0.0000	0
2017-10-18	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2033	02/08/2018	109.92	Put	Bond Future	154.5000	0.1545	167.4900	0.1675	8.408	0	0	0
2017-10-18	2033	02/08/2018	109.94	Put	Bond Future	174.5000	0.1745	187.4900	0.1875	7.444	0	0	0
2017-10-18	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2033	02/08/2018	109.93	Put	Bond Future	164.5000	0.1645	177.4900	0.1775	7.897	0	0	0
2017-10-18	2037	02/11/2017	9.67	Put	Bond Future	1,837.1200	1.8371	1,764.8800	1.7649	(3.932)	0	0	0
2017-10-18	2037	02/11/2017			Bond Future	9.8432	90.7658	9.8360	90.8220	(0.073)	0.0000	0.0000	54,462
2017-10-18	2037	02/11/2017	9.66	Call	Bond Future	449.2600	0.4493	433.1500	0.4331	(3.586)	0	0	0
2017-10-18	2037	02/11/2017	9.66	Put	Bond Future	1,893.8400	1.8938	1,821.5500	1.8216	(3.817)	0	0	0
2017-10-18	2037	02/11/2017	9.67	Call	Bond Future	472.3400	0.4723	456.2800	0.4563	(3.400)	0	0	0
2017-10-18	2037	02/11/2017	9.65	Call	Bond Future	426.9300	0.4269	410.8100	0.4108	(3.776)	0	0	0
2017-10-18	2037	02/11/2017	9.65	Put	Bond Future	1,951.4300	1.9514	1,879.1300	1.8791	(3.705)	0	0	0
2017-10-18	2037	01/02/2018	9.82	Put	Bond Future	2,813.5600	2.8136	2,781.2000	2.7812	(1.150)	0	0	0
2017-10-18	2037	01/02/2018			Bond Future	9.9101	88.1771	9.9026	88.2345	(0.075)	0.0000	0.0000	13,719

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
2017-10-18	2037	01/02/2018	9.82	Call	Bond Future	2,116.6600		2.1167	2,141.7400	2.1417	1.185	0	0	0
2017-10-18	2037	01/02/2018	9.81	Put	Bond Future	2,855.5600		2.8556	2,822.9200	2.8229	(1.143)	0	0	0
2017-10-18	2037	01/02/2018	9.83	Call	Bond Future	2,152.8600		2.1529	2,178.2200	2.1782	1.178	0	0	0
2017-10-18	2037	01/02/2018	9.83	Put	Bond Future	2,772.0100		2.7720	2,739.9300	2.7399	(1.157)	0	0	0
2017-10-18	2037	01/02/2018	9.81	Call	Bond Future	2,080.8000		2.0808	2,105.6000	2.1056	1.192	0	0	0
2017-10-18	2037	03/05/2018	9.99	Call	Bond Future	3,450.2700		3.4503	3,427.8200	3.4278	(0.651)	0	0	0
2017-10-18	2037	03/05/2018	9.97	Put	Bond Future	3,449.3800		3.4494	3,370.4000	3.3704	(2.290)	0	0	0
2017-10-18	2037	03/05/2018			Bond Future	9.9801		89.8138	9.9725	89.8717	(0.076)	0.0000	0.0000	0
2017-10-18	2037	03/05/2018	9.99	Put	Bond Future	3,375.3700		3.3754	3,295.0000	3.2950	(2.381)	0	0	0
2017-10-18	2037	03/05/2018	9.97	Call	Bond Future	3,372.5500		3.3725	3,351.4900	3.3515	(0.624)	0	0	0
2017-10-18	2037	03/05/2018	9.98	Put	Bond Future	3,412.2100		3.4122	3,332.6700	3.3327	(2.331)	0	0	0
2017-10-18	2037	03/05/2018	9.98	Call	Bond Future	3,411.3000		3.4113	3,389.6800	3.3897	(0.634)	0	0	0
2017-10-18	2037	02/08/2018	9.96	Put	Bond Future	697.0900		0.6971	4,459.9900	4.4600	539.801	0	0	0
2017-10-18	2037	02/08/2018	9.95	Call	Bond Future	0.0000		0.0000	3,785.5300	3.7855	100.000	0	0	0
2017-10-18	2037	02/08/2018			Bond Future	10.0526		87.2342	10.0448	87.2925	(0.077)	0.0000	0.0000	0
2017-10-18	2037	02/08/2018	9.96	Call	Bond Future	0.0000		0.0000	3,821.2200	3.8212	100.000	0	0	0
2017-10-18	2037	02/08/2018	9.95	Put	Bond Future	772.8900		0.7729	4,500.1000	4.5001	482.243	0	0	0
2017-10-18	2037	02/08/2018	9.97	Call	Bond Future	0.0000		0.0000	3,857.0900	3.8571	100.000	0	0	0
2017-10-18	2037	02/08/2018	9.97	Put	Bond Future	621.3900		0.6214	4,420.1600	4.4202	611.334	0	0	0
2017-10-18	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	02/11/2017			Bond Future	128.6511		128.6511	128.5334	128.5334	(0.091)	0.0000	0.0000	13,390
2017-10-18	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	02/11/2017	136.82	Put	Bond Future	8,168.9200		8.1689	8,286.5800	8.2866	1.440	0	0	0
2017-10-18	2038	02/11/2017	136.80	Put	Bond Future	8,148.9200		8.1489	8,266.5800	8.2666	1.444	0	0	0
2017-10-18	2038	02/11/2017	136.81	Put	Bond Future	8,158.9200		8.1589	8,276.5800	8.2766	1.442	0	0	0
2017-10-18	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	01/02/2018	136.95	Put	Bond Future	7,404.1900		7.4042	7,524.3700	7.5244	1.623	0	0	0
2017-10-18	2038	01/02/2018			Bond Future	129.5458		129.5458	129.4256	129.4256	(0.093)	0.0000	0.0000	5,252
2017-10-18	2038	01/02/2018	136.94	Put	Bond Future	7,394.1900		7.3942	7,514.3700	7.5144	1.625	0	0	0
2017-10-18	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	01/02/2018	136.93	Put	Bond Future	7,384.1900		7.3842	7,504.3700	7.5044	1.628	0	0	0
2017-10-18	2038	03/05/2018	132.28	Put	Bond Future	283.2900		0.2833	405.4800	0.4055	43.132	0	0	0
2017-10-18	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	03/05/2018			Bond Future	131.9967		131.9967	131.8745	131.8745	(0.093)	0.0000	0.0000	0
2017-10-18	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	03/05/2018	132.27	Put	Bond Future	273.2900		0.2733	395.4800	0.3955	44.711	0	0	0
2017-10-18	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	03/05/2018	132.29	Put	Bond Future	293.2900		0.2933	415.4800	0.4155	41.662	0	0	0
2017-10-18	2038	02/08/2018	134.55	Put	Bond Future	88.2500		0.0882	213.5500	0.2136	141.983	0	0	0
2017-10-18	2038	02/08/2018			Bond Future	134.4617		134.4617	134.3365	134.3365	(0.093)	0.0000	0.0000	0
2017-10-18	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	02/08/2018	134.54	Put	Bond Future	78.2500		0.0783	203.5500	0.2036	160.128	0	0	0
2017-10-18	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2038	02/08/2018	134.53	Put	Bond Future	68.2500		0.0683	193.5500	0.1936	183.590	0	0	0

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2017-10-18	2040	02/11/2017	9.67	Put	Bond Future	2,391.3400	2.3913	2,352.2400	2.3522	(1.635)	0	0	0
2017-10-18	2040	02/11/2017			Bond Future	9.9082	94.2963	9.9060	94.3144	(0.022)	0.0000	0.0000	16,838
2017-10-18	2040	02/11/2017	9.66	Call	Bond Future	352.8900	0.3529	332.4300	0.3324	(5.798)	0	0	0
2017-10-18	2040	02/11/2017	9.66	Put	Bond Future	2,458.0800	2.4581	2,419.4600	2.4195	(1.571)	0	0	0
2017-10-18	2040	02/11/2017	9.67	Call	Bond Future	372.4900	0.3725	351.5500	0.3516	(5.622)	0	0	0
2017-10-18	2040	02/11/2017	9.65	Call	Bond Future	334.0700	0.3341	314.0400	0.3140	(5.996)	0	0	0
2017-10-18	2040	02/11/2017	9.65	Put	Bond Future	2,525.7300	2.5257	2,487.5400	2.4875	(1.512)	0	0	0
2017-10-18	2040	01/02/2018	9.89	Call	Bond Future	2,349.5100	2.3495	2,314.2600	2.3143	(1.500)	0	0	0
2017-10-18	2040	01/02/2018			Bond Future	9.9749	91.5221	9.9726	91.5408	(0.023)	0.0000	0.0000	4,400
2017-10-18	2040	01/02/2018	9.87	Call	Bond Future	2,272.7400	2.2727	2,238.7900	2.2388	(1.494)	0	0	0
2017-10-18	2040	01/02/2018	9.87	Put	Bond Future	3,142.0100	3.1420	3,089.3100	3.0893	(1.677)	0	0	0
2017-10-18	2040	01/02/2018	9.88	Put	Bond Future	3,096.7800	3.0968	3,043.5200	3.0435	(1.720)	0	0	0
2017-10-18	2040	01/02/2018	9.89	Put	Bond Future	3,052.0300	3.0520	2,998.0300	2.9980	(1.769)	0	0	0
2017-10-18	2040	01/02/2018	9.88	Call	Bond Future	2,310.9500	2.3109	2,276.4400	2.2764	(1.493)	0	0	0
2017-10-18	2040	03/05/2018	10.08	Put	Bond Future	3,538.0000	3.5380	3,527.4000	3.5274	(0.300)	0	0	0
2017-10-18	2040	03/05/2018			Bond Future	10.0446	93.2208	10.0423	93.2393	(0.023)	0.0000	0.0000	0
2017-10-18	2040	03/05/2018	10.07	Call	Bond Future	3,783.0300	3.7830	3,790.8900	3.7909	0.208	0	0	0
2017-10-18	2040	03/05/2018	10.07	Put	Bond Future	3,576.9600	3.5770	3,566.3100	3.5663	(0.298)	0	0	0
2017-10-18	2040	03/05/2018	10.08	Call	Bond Future	3,824.9000	3.8249	3,832.8100	3.8328	0.207	0	0	0
2017-10-18	2040	03/05/2018	10.06	Call	Bond Future	3,741.1300	3.7411	3,748.9200	3.7489	0.208	0	0	0
2017-10-18	2040	03/05/2018	10.06	Put	Bond Future	3,616.0000	3.6160	3,605.2800	3.6053	(0.296)	0	0	0
2017-10-18	2040	02/08/2018	10.04	Call	Bond Future	0.0000	0.0000	4,228.1400	4.2281	100.000	0	0	0
2017-10-18	2040	02/08/2018	10.03	Put	Bond Future	698.2100	0.6982	4,868.6700	4.8687	597.307	0	0	0
2017-10-18	2040	02/08/2018			Bond Future	10.1166	90.4545	10.1144	90.4726	(0.022)	0.0000	0.0000	0
2017-10-18	2040	02/08/2018	10.05	Call	Bond Future	0.0000	0.0000	4,267.8900	4.2679	100.000	0	0	0
2017-10-18	2040	02/08/2018	10.05	Put	Bond Future	536.2400	0.5362	4,786.0200	4.7860	792.515	0	0	0
2017-10-18	2040	02/08/2018	10.04	Put	Bond Future	617.1700	0.6172	4,827.2000	4.8272	682.151	0	0	0
2017-10-18	2040	02/08/2018	10.03	Call	Bond Future	0.0000	0.0000	4,188.5700	4.1886	100.000	0	0	0
2017-10-18	2044	02/11/2017	9.68	Call	Bond Future	335.7200	0.3357	332.9600	0.3330	(0.822)	0	0	0
2017-10-18	2044	02/11/2017			Bond Future	9.9428	91.2720	9.9306	91.3743	(0.122)	0.0000	0.0000	21,405
2017-10-18	2044	02/11/2017	9.66	Call	Bond Future	300.3900	0.3004	296.9900	0.2970	(1.132)	0	0	0
2017-10-18	2044	02/11/2017	9.66	Put	Bond Future	2,729.5000	2.7295	2,623.8400	2.6238	(3.871)	0	0	0
2017-10-18	2044	02/11/2017	9.68	Put	Bond Future	2,589.3500	2.5894	2,484.3300	2.4843	(4.056)	0	0	0
2017-10-18	2044	02/11/2017	9.67	Call	Bond Future	317.6500	0.3177	314.5900	0.3146	(0.963)	0	0	0
2017-10-18	2044	02/11/2017	9.67	Put	Bond Future	2,658.9500	2.6589	2,553.6300	2.5536	(3.961)	0	0	0
2017-10-18	2044	01/02/2018	9.90	Put	Bond Future	3,206.6800	3.2067	3,101.3800	3.1014	(3.284)	0	0	0
2017-10-18	2044	01/02/2018	9.89	Call	Bond Future	2,267.2800	2.2673	2,266.4300	2.2664	(0.037)	0	0	0
2017-10-18	2044	01/02/2018			Bond Future	10.0078	88.5675	9.9952	88.6718	(0.126)	0.0000	0.0000	11,044
2017-10-18	2044	01/02/2018	9.90	Call	Bond Future	2,305.3000	2.3053	2,304.3400	2.3043	(0.042)	0	0	0
2017-10-18	2044	01/02/2018	9.89	Put	Bond Future	3,253.1000	3.2531	3,147.9100	3.1479	(3.234)	0	0	0
2017-10-18	2044	01/02/2018	9.91	Call	Bond Future	2,343.8700	2.3439	2,342.6100	2.3426	(0.054)	0	0	0
2017-10-18	2044	01/02/2018	9.91	Put	Bond Future	3,160.9600	3.1610	3,055.3600	3.0554	(3.341)	0	0	0
2017-10-18	2044	03/05/2018	10.10	Call	Bond Future	3,845.6600	3.8457	3,895.0700	3.8951	1.285	0	0	0
2017-10-18	2044	03/05/2018	10.09	Put	Bond Future	3,684.2900	3.6843	3,627.5500	3.6275	(1.540)	0	0	0
2017-10-18	2044	03/05/2018			Bond Future	10.0754	90.2114	10.0625	90.3172	(0.128)	0.0000	0.0000	0
2017-10-18	2044	03/05/2018	10.11	Call	Bond Future	3,887.9500	3.8880	3,937.7200	3.9377	1.280	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
2017-10-18	2044	03/05/2018	10.11	Put	Bond Future	3,605.4500	3.6055	3,549.4300	3.5494	(1.554)	0	0	0
2017-10-18	2044	03/05/2018	10.10	Put	Bond Future	3,644.7000	3.6447	3,588.3200	3.5883	(1.547)	0	0	0
2017-10-18	2044	03/05/2018	10.09	Call	Bond Future	3,803.5900	3.8036	3,852.6400	3.8526	1.290	0	0	0
2017-10-18	2044	02/08/2018	10.07	Call	Bond Future	0.0000	0.0000	4,352.0900	4.3521	100.000	0	0	0
2017-10-18	2044	02/08/2018			Bond Future	10.1453	87.5140	10.1321	87.6211	(0.130)	0.0000	0.0000	0
2017-10-18	2044	02/08/2018	10.05	Call	Bond Future	0.0000	0.0000	4,272.1400	4.2721	100.000	0	0	0
2017-10-18	2044	02/08/2018	10.05	Put	Bond Future	776.5600	0.7766	4,941.6000	4.9416	536.345	0	0	0
2017-10-18	2044	02/08/2018	10.07	Put	Bond Future	612.6400	0.6126	4,857.6300	4.8576	692.901	0	0	0
2017-10-18	2044	02/08/2018	10.06	Call	Bond Future	0.0000	0.0000	4,312.0300	4.3120	100.000	0	0	0
2017-10-18	2044	02/08/2018	10.06	Put	Bond Future	694.5400	0.6945	4,899.4700	4.8995	605.427	0	0	0
2017-10-18	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	02/11/2017	136.30	Put	Bond Future	12,412.9900	12.4130	12,426.2000	12.4262	0.106	0	0	0
2017-10-18	2046	02/11/2017			Bond Future	123.8870	123.8870	123.8738	123.8738	(0.011)	0.0000	0.0000	20,942
2017-10-18	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	02/11/2017	136.32	Put	Bond Future	12,432.9900	12.4330	12,446.2000	12.4462	0.106	0	0	0
2017-10-18	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	02/11/2017	136.31	Put	Bond Future	12,422.9900	12.4230	12,436.2000	12.4362	0.106	0	0	0
2017-10-18	2046	01/02/2018	132.92	Put	Bond Future	6,718.1500	6.7182	6,731.9600	6.7320	0.206	0	0	0
2017-10-18	2046	01/02/2018			Bond Future	126.2018	126.2018	126.1880	126.1880	(0.011)	0.0000	0.0000	2,943
2017-10-18	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	01/02/2018	132.91	Put	Bond Future	6,708.1500	6.7082	6,721.9600	6.7220	0.206	0	0	0
2017-10-18	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	01/02/2018	132.90	Put	Bond Future	6,698.1500	6.6982	6,711.9600	6.7120	0.206	0	0	0
2017-10-18	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	03/05/2018			Bond Future	126.9897	126.9897	126.9758	126.9758	(0.011)	0.0000	0.0000	0
2017-10-18	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	03/05/2018	127.93	Put	Bond Future	940.2800	0.9403	954.1700	0.9542	1.477	0	0	0
2017-10-18	2046	03/05/2018	127.95	Put	Bond Future	960.2800	0.9603	974.1700	0.9742	1.446	0	0	0
2017-10-18	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	03/05/2018	127.94	Put	Bond Future	950.2800	0.9503	964.1700	0.9642	1.462	0	0	0
2017-10-18	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	02/08/2018			Bond Future	129.4092	129.4092	129.3944	129.3944	(0.011)	0.0000	0.0000	0
2017-10-18	2046	02/08/2018	128.78	Call	Bond Future	629.1800	0.6292	614.4100	0.6144	(2.347)	0	0	0
2017-10-18	2046	02/08/2018	128.79	Call	Bond Future	619.1800	0.6192	604.4100	0.6044	(2.385)	0	0	0
2017-10-18	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2046	02/08/2018	128.77	Call	Bond Future	639.1800	0.6392	624.4100	0.6244	(2.311)	0	0	0
2017-10-18	2050	02/11/2017	144.66	Put	Bond Future	13,015.7000	13.0157	13,029.6900	13.0297	0.107	0	0	0
2017-10-18	2050	02/11/2017	144.67	Put	Bond Future	13,025.7000	13.0257	13,039.6900	13.0397	0.107	0	0	0
2017-10-18	2050	02/11/2017			Bond Future	131.6443	131.6443	131.6303	131.6303	(0.011)	0.0000	0.0000	22,149
2017-10-18	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2050	02/11/2017	144.65	Put	Bond Future	13,005.7000	13.0057	13,019.6900	13.0197	0.108	0	0	0
2017-10-18	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
2017-10-18	2050	01/02/2018	140.23	Put	Bond Future	7,804.7400	7.8047	7,819.7300	7.8197	0.192	0	0	0
2017-10-18	2050	01/02/2018			Bond Future	132.4253	132.4253	132.4103	132.4103	(0.011)	0.0000	0.0000	3,661
2017-10-18	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2050	01/02/2018	140.25	Put	Bond Future	7,824.7400	7.8247	7,839.7300	7.8397	0.192	0	0	0
2017-10-18	2050	01/02/2018	140.24	Put	Bond Future	7,814.7400	7.8147	7,829.7300	7.8297	0.192	0	0	0
2017-10-18	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2050	03/05/2018	135.62	Put	Bond Future	689.6200	0.6896	704.4200	0.7044	2.146	0	0	0
2017-10-18	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2050	03/05/2018			Bond Future	134.9304	134.9304	134.9156	134.9156	(0.011)	0.0000	0.0000	0
2017-10-18	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2050	03/05/2018	135.61	Put	Bond Future	679.6200	0.6796	694.4200	0.6944	2.178	0	0	0
2017-10-18	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2050	03/05/2018	135.63	Put	Bond Future	699.6200	0.6996	714.4200	0.7144	2.115	0	0	0
2017-10-18	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2050	02/08/2018	137.54	Put	Bond Future	1,771.8300	1.7718	1,787.7000	1.7877	0.896	0	0	0
2017-10-18	2050	02/08/2018	137.52	Put	Bond Future	1,751.8300	1.7518	1,767.7000	1.7677	0.906	0	0	0
2017-10-18	2050	02/08/2018			Bond Future	135.7682	135.7682	135.7523	135.7523	(0.012)	0.0000	0.0000	0
2017-10-18	2050	02/08/2018	137.53	Put	Bond Future	1,761.8300	1.7618	1,777.7000	1.7777	0.901	0	0	0
2017-10-18	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	AL37	02/11/2017			Index Future	555.8350	555.8350	555.7110	555.7110	(0.022)	0.0000	0.0000	0
2017-10-18	AL37	01/02/2018			Index Future	566.0400	566.0400	565.9150	565.9150	(0.022)	0.0000	0.0000	0
2017-10-18	AL37	03/05/2018			Index Future	576.5490	576.5490	576.4170	576.4170	(0.023)	0.0000	0.0000	0
2017-10-18	AL37	02/08/2018			Index Future	587.3160	587.3160	587.1760	587.1760	(0.024)	0.0000	0.0000	0
2017-10-18	AL7T	02/11/2017			Index Future	637.4140	637.4140	636.8780	636.8780	(0.084)	0.0000	0.0000	0
2017-10-18	AL7T	01/02/2018			Index Future	649.1170	649.1170	648.5730	648.5730	(0.084)	0.0000	0.0000	0
2017-10-18	AL7T	03/05/2018			Index Future	661.1680	661.1680	660.6090	660.6090	(0.085)	0.0000	0.0000	0
2017-10-18	AL7T	02/08/2018			Index Future	673.5150	673.5150	672.9390	672.9390	(0.086)	0.0000	0.0000	0
2017-10-18	ALBI	02/11/2017			Index Future	571.9310	571.9310	571.9350	571.9350	0.001	0.0000	0.0000	575
2017-10-18	ALBI	01/02/2018			Index Future	582.4310	582.4310	582.4370	582.4370	0.001	0.0000	0.0000	294
2017-10-18	ALBI	03/05/2018			Index Future	593.2450	593.2450	593.2460	593.2460	0.000	0.0000	0.0000	0
2017-10-18	ALBI	02/08/2018			Index Future	604.3230	604.3230	604.3190	604.3190	(0.001)	0.0000	0.0000	0
2017-10-18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	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
2017-10-18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-10-18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	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
2017-10-18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	02/11/2017			Bond Future	127.5611	127.5611	127.5531	127.5531	(0.006)	0.0000	0.0000	0
2017-10-18	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	02/11/2017	133.87	Put	Bond Future	6,308.8700	6.3089	6,316.8600	6.3169	0.127	0	0	0
2017-10-18	EL28	02/11/2017	133.89	Put	Bond Future	6,328.8700	6.3289	6,336.8600	6.3369	0.126	0	0	0
2017-10-18	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	02/11/2017	133.88	Put	Bond Future	6,318.8700	6.3189	6,326.8600	6.3269	0.126	0	0	0
2017-10-18	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	01/02/2018			Bond Future	129.9447	129.9447	129.9362	129.9362	(0.007)	0.0000	0.0000	0
2017-10-18	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	01/02/2018	132.29	Put	Bond Future	2,345.3400	2.3453	2,353.8300	2.3538	0.362	0	0	0
2017-10-18	EL28	01/02/2018	132.31	Put	Bond Future	2,365.3400	2.3653	2,373.8300	2.3738	0.359	0	0	0
2017-10-18	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	01/02/2018	132.30	Put	Bond Future	2,355.3400	2.3553	2,363.8300	2.3638	0.360	0	0	0
2017-10-18	EL28	03/05/2018	133.20	Put	Bond Future	2,556.4200	2.5564	2,564.9400	2.5649	0.333	0	0	0
2017-10-18	EL28	03/05/2018			Bond Future	130.6436	130.6436	130.6351	130.6351	(0.007)	0.0000	0.0000	0
2017-10-18	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	03/05/2018	133.19	Put	Bond Future	2,546.4200	2.5464	2,554.9400	2.5549	0.335	0	0	0
2017-10-18	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	03/05/2018	133.18	Put	Bond Future	2,536.4200	2.5364	2,544.9400	2.5449	0.336	0	0	0
2017-10-18	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	02/08/2018			Bond Future	133.1326	133.1326	133.1233	133.1233	(0.007)	0.0000	0.0000	0
2017-10-18	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	02/08/2018	134.93	Put	Bond Future	1,797.3600	1.7974	1,806.6600	1.8067	0.517	0	0	0
2017-10-18	EL28	02/08/2018	134.95	Put	Bond Future	1,817.3600	1.8174	1,826.6600	1.8267	0.512	0	0	0
2017-10-18	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	EL28	02/08/2018	134.94	Put	Bond Future	1,807.3600	1.8074	1,816.6600	1.8167	0.515	0	0	0

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2017-10-18	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	02/11/2017	10.66	Put	Bond Future	1,563.6500	1.5637	1,511.9500	1.5119	(3.306)	0	0	0
2017-10-18	ES33	02/11/2017			Bond Future	10.9166	75.5838	10.9080	75.6355	(0.079)	0.0000	0.0000	7,515
2017-10-18	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	02/11/2017	10.68	Put	Bond Future	1,440.0100	1.4400	1,388.3100	1.3883	(3.590)	0	0	0
2017-10-18	ES33	02/11/2017	10.67	Put	Bond Future	1,501.7900	1.5018	1,450.0900	1.4501	(3.443)	0	0	0
2017-10-18	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	01/02/2018	11.00	Put	Bond Future	162.7400	0.1627	109.9100	0.1099	(32.463)	0	0	0
2017-10-18	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	01/02/2018			Bond Future	11.0275	76.9715	11.0186	77.0244	(0.081)	0.0000	0.0000	1,951
2017-10-18	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	01/02/2018	10.99	Put	Bond Future	221.9700	0.2220	169.1400	0.1691	(23.801)	0	0	0
2017-10-18	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	01/02/2018	11.01	Put	Bond Future	103.5900	0.1036	50.7600	0.0508	(50.999)	0	0	0
2017-10-18	ES33	03/05/2018	11.22	Call	Bond Future	480.9900	0.4810	534.3500	0.5344	11.094	0	0	0
2017-10-18	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	03/05/2018			Bond Future	11.1367	74.6090	11.1275	74.6624	(0.083)	0.0000	0.0000	0
2017-10-18	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	03/05/2018	11.20	Call	Bond Future	365.9200	0.3659	419.2800	0.4193	14.582	0	0	0
2017-10-18	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	03/05/2018	11.21	Call	Bond Future	423.4900	0.4235	476.8500	0.4769	12.600	0	0	0
2017-10-18	ES33	02/08/2018	11.15	Put	Bond Future	557.2300	0.5572	503.4900	0.5035	(9.644)	0	0	0
2017-10-18	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	02/08/2018			Bond Future	11.2471	76.0015	11.2377	76.0553	(0.084)	0.0000	0.0000	0
2017-10-18	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	02/08/2018	11.14	Put	Bond Future	614.9800	0.6150	561.2400	0.5612	(8.738)	0	0	0
2017-10-18	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	ES33	02/08/2018	11.16	Put	Bond Future	499.5400	0.4995	445.8000	0.4458	(10.758)	0	0	0
2017-10-18	ES42	02/11/2017			Bond Future	11.1406	78.2641	11.1322	78.3210	(0.076)	0.0000	0.0000	2,202
2017-10-18	ES42	01/02/2018			Bond Future	11.2472	79.7011	11.2384	79.7592	(0.078)	0.0000	0.0000	7,887
2017-10-18	ES42	03/05/2018			Bond Future	11.3571	76.9194	11.3482	76.9781	(0.079)	0.0000	0.0000	0
2017-10-18	ES42	02/08/2018			Bond Future	11.4663	78.3548	11.4571	78.4140	(0.080)	0.0000	0.0000	0
2017-10-18	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	GOVI	02/11/2017	572.44	Put	GOVI	18,810.0000	1.8810	18,940.0000	1.8940	0.691	0	0	0
2017-10-18	GOVI	02/11/2017			GOVI	570.5590	570.5590	570.5460	570.5460	(0.002)	0.0000	0.0000	677
2017-10-18	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	GOVI	02/11/2017	572.46	Put	GOVI	19,010.0000	1.9010	19,140.0000	1.9140	0.684	0	0	0
2017-10-18	GOVI	02/11/2017	572.45	Put	GOVI	18,910.0000	1.8910	19,040.0000	1.9040	0.687	0	0	0
2017-10-18	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	GOVI	01/02/2018	581.04	Put	GOVI	50.0000	0.0050	180.0000	0.0180	260.000	0	0	0
2017-10-18	GOVI	01/02/2018			GOVI	581.0350	581.0350	581.0220	581.0220	(0.002)	0.0000	0.0000	0
2017-10-18	GOVI	01/02/2018	581.03	Call	GOVI	50.0000	0.0050	0.0000	0.0000	(100.000)	0	0	0
2017-10-18	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	80.0000	0.0080	100.000	0	0	0
2017-10-18	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	GOVI	01/02/2018	581.02	Call	GOVI	150.0000	0.0150	20.0000	0.0020	(86.667)	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
2017-10-18	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	GOVI	03/05/2018	590.27	Call	GOVI	15,520.0000	1.5520	15,350.0000	1.5350	(1.095)	0	0	0
2017-10-18	GOVI	03/05/2018	590.29	Call	GOVI	15,320.0000	1.5320	15,150.0000	1.5150	(1.110)	0	0	0
2017-10-18	GOVI	03/05/2018			GOVI	591.8220	591.8220	591.8050	591.8050	(0.003)	0.0000	0.0000	0
2017-10-18	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	GOVI	03/05/2018	590.28	Call	GOVI	15,420.0000	1.5420	15,250.0000	1.5250	(1.102)	0	0	0
2017-10-18	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	GOVI	02/08/2018	605.72	Put	GOVI	28,460.0000	2.8460	28,690.0000	2.8690	0.808	0	0	0
2017-10-18	GOVI	02/08/2018			GOVI	602.8740	602.8740	602.8510	602.8510	(0.004)	0.0000	0.0000	0
2017-10-18	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	GOVI	02/08/2018	605.71	Put	GOVI	28,360.0000	2.8360	28,590.0000	2.8590	0.811	0	0	0
2017-10-18	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	GOVI	02/08/2018	605.70	Put	GOVI	28,260.0000	2.8260	28,490.0000	2.8490	0.814	0	0	0
2017-10-18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-10-18	IGOV	02/11/2017			Index Future	250.4790	250.4790	250.5160	250.5160	0.015	0.0000	0.0000	1,172
2017-10-18	IGOV	01/02/2018			Index Future	255.1580	255.1580	255.1960	255.1960	0.015	0.0000	0.0000	0
2017-10-18	IGOV	03/05/2018			Index Future	259.9860	259.9860	260.0250	260.0250	0.015	0.0000	0.0000	0
2017-10-18	IGOV	02/08/2018			Index Future	264.9400	264.9400	264.9780	264.9780	0.014	0.0000	0.0000	0
2017-10-18	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-10-18	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017-10-18	IS01	15/03/2018			Interest Rate Swap	99.6852	99.6852	99.6894	99.6894	0.004	0.0000	0.0000	0
2017-10-18	IS01	21/06/2018			Interest Rate Swap	99.8047	99.8047	99.8168	99.8168	0.012	0.0000	0.0000	0
2017-10-18	IS01	20/09/2018			Interest Rate Swap	99.9245	99.9245	99.9462	99.9462	0.022	0.0000	0.0000	0
2017-10-18	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-10-18	IS02	16/03/2018			Interest Rate Swap	98.9677	98.9677	98.9718	98.9718	0.004	0.0000	0.0000	0
2017-10-18	IS02	15/06/2018			Interest Rate Swap	98.4994	98.4994	98.5114	98.5114	0.012	0.0000	0.0000	0
2017-10-18	IS02	21/09/2018			Interest Rate Swap	98.3920	98.3920	98.4137	98.4137	0.022	0.0000	0.0000	0
2017-10-18	IS02	21/12/2018			Interest Rate Swap	98.7500	98.7500	98.7800	98.7800	0.030	0.0000	0.0000	0
2017-10-18	IS02	15/03/2019			Interest Rate Swap	99.1250	99.1250	99.1646	99.1646	0.040	0.0000	0.0000	0
2017-10-18	IS02	21/06/2019			Interest Rate Swap	99.4892	99.4892	99.5392	99.5392	0.050	0.0000	0.0000	0
2017-10-18	IS02	20/09/2019			Interest Rate Swap	99.8848	99.8848	99.9404	99.9404	0.056	0.0000	0.0000	0
2017-10-18	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	IS05	17/12/2020			Interest Rate Swap	96.0682	96.0682	96.1488	96.1488	0.084	0.0000	0.0000	0
2017-10-18	IS05	16/03/2021			Interest Rate Swap	95.3062	95.3062	95.3783	95.3783	0.076	0.0000	0.0000	0
2017-10-18	IS05	15/06/2021			Interest Rate Swap	94.5172	94.5172	94.5789	94.5789	0.065	0.0000	0.0000	0
2017-10-18	IS05	21/09/2021			Interest Rate Swap	94.7019	94.7019	94.7547	94.7547	0.056	0.0000	0.0000	0
2017-10-18	IS05	21/12/2021			Interest Rate Swap	96.9061	96.9061	96.9560	96.9560	0.052	0.0000	0.0000	51
2017-10-18	IS05	15/03/2022			Interest Rate Swap	97.0580	97.0580	97.1100	97.1100	0.054	0.0000	0.0000	0
2017-10-18	IS05	21/06/2022			Interest Rate Swap	98.2584	98.2584	98.3136	98.3136	0.056	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
2017-10-18	IS05	20/09/2022			Interest Rate Swap	100.4762	100.4762	100.5329	100.5329	0.057	0.0000	0.0000	0
2017-10-18	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	IS10	17/12/2025			Interest Rate Swap	95.3708	95.3708	95.4351	95.4351	0.067	0.0000	0.0000	0
2017-10-18	IS10	16/03/2026			Interest Rate Swap	92.4062	92.4062	92.4730	92.4730	0.072	0.0000	0.0000	0
2017-10-18	IS10	15/06/2026			Interest Rate Swap	91.1782	91.1782	91.2472	91.2472	0.076	0.0000	0.0000	0
2017-10-18	IS10	21/09/2026			Interest Rate Swap	93.3478	93.3478	93.4175	93.4175	0.075	0.0000	0.0000	0
2017-10-18	IS10	21/12/2026			Interest Rate Swap	97.1362	97.1362	97.2060	97.2060	0.072	0.0000	0.0000	0
2017-10-18	IS10	15/03/2027			Interest Rate Swap	95.7340	95.7340	95.8071	95.8071	0.076	0.0000	0.0000	0
2017-10-18	IS10	21/06/2027			Interest Rate Swap	97.8096	97.8096	97.8842	97.8842	0.076	0.0000	0.0000	0
2017-10-18	IS10	20/09/2027			Interest Rate Swap	101.5376	101.5376	101.6118	101.6118	0.073	0.0000	0.0000	0
2017-10-18	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-10-18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-10-18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-10-18	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017-10-18	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017-10-18	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-10-18	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017-10-18	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017-10-18	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017-10-18	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017-10-18	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-18	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-10-18	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017-10-18	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-10-18	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-10-18	R023	02/11/2017	8.56	Call	Bond Future	2,177.4400	2.1774	2,161.3400	2.1613	(0.739)	0	0	0
2017-10-18	R023	02/11/2017			Bond Future	8.0384	100.2108	8.0420	100.1953	0.046	0.0000	0.0000	55,259
2017-10-18	R023	02/11/2017	8.56	Put	Bond Future	3.0900	0.0031	2.5400	0.0025	(17.799)	0	0	0
2017-10-18	R023	02/11/2017	8.58	Put	Bond Future	2.3900	0.0024	1.9400	0.0019	(18.828)	0	0	0
2017-10-18	R023	02/11/2017	8.57	Call	Bond Future	2,218.1700	2.2182	2,202.1200	2.2021	(0.724)	0	0	0
2017-10-18	R023	02/11/2017	8.57	Put	Bond Future	2.7200	0.0027	2.2200	0.0022	(18.382)	0	0	0
2017-10-18	R023	02/11/2017	8.58	Call	Bond Future	2,258.9300	2.2589	2,242.9300	2.2429	(0.708)	0	0	0
2017-10-18	R023	01/02/2018	8.33	Put	Bond Future	594.9300	0.5949	597.2600	0.5973	0.392	0	0	0
2017-10-18	R023	01/02/2018			Bond Future	8.0791	102.0507	8.0829	102.0351	0.048	0.0000	0.0000	21,312
2017-10-18	R023	01/02/2018	8.32	Call	Bond Future	1,579.2900	1.5793	1,566.0900	1.5661	(0.836)	0	0	0
2017-10-18	R023	01/02/2018	8.32	Put	Bond Future	608.2900	0.6083	610.7000	0.6107	0.396	0	0	0
2017-10-18	R023	01/02/2018	8.33	Call	Bond Future	1,605.9800	1.6060	1,592.7000	1.5927	(0.827)	0	0	0
2017-10-18	R023	01/02/2018	8.31	Call	Bond Future	1,552.8200	1.5528	1,539.9000	1.5399	(0.832)	0	0	0
2017-10-18	R023	01/02/2018	8.31	Put	Bond Future	621.8900	0.6219	624.5800	0.6246	0.433	0	0	0
2017-10-18	R023	03/05/2018	8.27	Call	Bond Future	1,668.0700	1.6681	1,655.4900	1.6555	(0.754)	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
2017-10-18	R023	03/05/2018			Bond Future	8.1122	100.0155	8.1164	99.9990	0.052	0.0000	0.0000	0
2017-10-18	R023	03/05/2018	8.27	Put	Bond Future	1,056.7900	1.0568	1,060.7000	1.0607	0.370	0	0	0
2017-10-18	R023	03/05/2018	8.28	Call	Bond Future	1,690.8300	1.6908	1,678.1800	1.6782	(0.748)	0	0	0
2017-10-18	R023	03/05/2018	8.29	Put	Bond Future	1,025.3500	1.0253	1,029.4200	1.0294	0.397	0	0	0
2017-10-18	R023	03/05/2018	8.28	Put	Bond Future	1,040.9800	1.0410	1,044.8200	1.0448	0.369	0	0	0
2017-10-18	R023	03/05/2018	8.29	Call	Bond Future	1,713.7500	1.7138	1,701.3300	1.7013	(0.725)	0	0	0
2017-10-18	R035	02/11/2017	9.61	Put	Bond Future	1,098.0900	1.0981	1,040.5300	1.0405	(5.242)	0	0	0
2017-10-18	R035	02/11/2017			Bond Future	9.7490	94.4025	9.7417	94.4600	(0.075)	0.0000	0.0000	41,191
2017-10-18	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R035	02/11/2017	9.60	Put	Bond Future	1,177.8300	1.1778	1,120.2700	1.1203	(4.887)	0	0	0
2017-10-18	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R035	02/11/2017	9.59	Put	Bond Future	1,257.6700	1.2577	1,200.1100	1.2001	(4.577)	0	0	0
2017-10-18	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R035	01/02/2018	9.73	Put	Bond Future	701.3600	0.7014	642.4600	0.6425	(8.398)	0	0	0
2017-10-18	R035	01/02/2018			Bond Future	9.8204	96.1356	9.8127	96.1945	(0.078)	0.0000	0.0000	0
2017-10-18	R035	01/02/2018	9.75	Put	Bond Future	545.4600	0.5455	486.5600	0.4866	(10.798)	0	0	0
2017-10-18	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R035	01/02/2018	9.74	Put	Bond Future	623.3600	0.6234	564.4600	0.5645	(9.449)	0	0	0
2017-10-18	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R035	03/05/2018			Bond Future	9.8875	93.4202	9.8797	93.4796	(0.079)	0.0000	0.0000	0
2017-10-18	R035	03/05/2018	9.90	Call	Bond Future	95.0800	0.0951	154.4800	0.1545	62.474	0	0	0
2017-10-18	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R035	03/05/2018	9.91	Call	Bond Future	171.0400	0.1710	230.4400	0.2304	34.729	0	0	0
2017-10-18	R035	03/05/2018	9.89	Call	Bond Future	19.0300	0.0190	78.4300	0.0784	312.139	0	0	0
2017-10-18	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R186	02/11/2017	8.89	Put	Bond Future	345.1700	0.3452	355.2500	0.3552	2.920	0	0	0
2017-10-18	R186	02/11/2017	8.88	Call	Bond Future	1,282.3800	1.2824	1,205.1400	1.2051	(6.023)	0	0	0
2017-10-18	R186	02/11/2017	8.75	Put	Bond Future	700.6900	0.7007	725.6600	0.7257	3.564	0	0	0
2017-10-18	R186	02/11/2017			Bond Future	8.7411	114.8679	8.7543	114.7798	0.152	0.0000	0.0000	119,694
2017-10-18	R186	02/11/2017	8.75	Call	Bond Future	759.9800	0.7600	696.8000	0.6968	(8.313)	0	0	0
2017-10-18	R186	02/11/2017	8.89	Call	Bond Future	1,328.3800	1.3284	1,250.3100	1.2503	(5.877)	0	0	0
2017-10-18	R186	02/11/2017	8.88	Put	Bond Future	364.8200	0.3648	375.7300	0.3757	2.991	0	0	0
2017-10-18	R186	02/11/2017	8.90	Call	Bond Future	1,375.2300	1.3752	1,296.3700	1.2964	(5.734)	0	0	0
2017-10-18	R186	02/11/2017	8.90	Put	Bond Future	326.4200	0.3264	335.7100	0.3357	2.846	0	0	0
2017-10-18	R186	02/11/2017	8.60	Call	Bond Future	351.8000	0.3518	309.4700	0.3095	(12.032)	0	0	0
2017-10-18	R186	02/11/2017	8.60	Put	Bond Future	1,293.9200	1.2939	1,339.7400	1.3397	3.541	0	0	3,750
2017-10-18	R186	02/11/2017	9.00	Call	Bond Future	1,881.0700	1.8811	1,796.3100	1.7963	(4.506)	0	0	0
2017-10-18	R186	02/11/2017	9.00	Put	Bond Future	179.0900	0.1791	182.4800	0.1825	1.893	0	0	5,000
2017-10-18	R186	01/02/2018	9.00	Call	Bond Future	2,540.1300	2.5401	2,488.1600	2.4882	(2.046)	0	0	0
2017-10-18	R186	01/02/2018	9.25	Call	Bond Future	3,628.8500	3.6288	3,563.4300	3.5634	(1.803)	0	0	0
2017-10-18	R186	01/02/2018	8.50	Put	Bond Future	2,918.8600	2.9189	2,979.6000	2.9796	2.081	0	0	0
2017-10-18	R186	01/02/2018	8.96	Call	Bond Future	2,382.7200	2.3827	2,332.5200	2.3325	(2.107)	0	0	0
2017-10-18	R186	01/02/2018			Bond Future	8.7964	111.6771	8.8102	111.5876	0.157	0.0000	0.0000	25,431
2017-10-18	R186	01/02/2018	7.75	Put	Bond Future	7,167.3600	7.1674	7,251.8000	7.2518	1.178	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
2017-10-18	R186	01/02/2018	7.75	Call	Bond Future	99.6500	0.0996	94.5500	0.0946	(5.118)	0	0	1,460
2017-10-18	R186	01/02/2018	8.50	Call	Bond Future	975.3800	0.9754	946.5800	0.9466	(2.953)	0	0	1,460
2017-10-18	R186	01/02/2018	9.00	Put	Bond Future	1,230.4400	1.2304	1,268.0100	1.2680	3.053	0	0	6,200
2017-10-18	R186	01/02/2018	8.75	Put	Bond Future	1,944.3200	1.9443	1,992.3500	1.9924	2.470	0	0	820
2017-10-18	R186	01/02/2018	9.25	Put	Bond Future	739.3600	0.7394	763.4800	0.7635	3.262	0	0	820
2017-10-18	R186	01/02/2018	8.97	Call	Bond Future	2,421.6600	2.4217	2,370.9600	2.3710	(2.094)	0	0	0
2017-10-18	R186	01/02/2018	8.96	Put	Bond Future	1,328.6600	1.3287	1,368.0000	1.3680	2.961	0	0	0
2017-10-18	R186	01/02/2018	8.75	Call	Bond Future	1,643.2500	1.6432	1,601.7400	1.6017	(2.526)	0	0	0
2017-10-18	R186	01/02/2018	8.97	Put	Bond Future	1,303.6200	1.3036	1,342.4600	1.3425	2.979	0	0	0
2017-10-18	R186	01/02/2018	8.98	Call	Bond Future	2,460.9200	2.4609	2,409.7200	2.4097	(2.081)	0	0	0
2017-10-18	R186	01/02/2018	8.98	Put	Bond Future	1,278.9400	1.2789	1,317.2800	1.3173	2.998	0	0	0
2017-10-18	R186	03/05/2018	8.91	Put	Bond Future	2,302.2400	2.3022	2,352.3300	2.3523	2.176	0	0	0
2017-10-18	R186	03/05/2018	8.92	Call	Bond Future	2,698.3600	2.6984	2,656.2500	2.6563	(1.561)	0	0	0
2017-10-18	R186	03/05/2018			Bond Future	8.8526	113.7501	8.8671	113.6583	0.164	0.0000	0.0000	0
2017-10-18	R186	03/05/2018	8.93	Call	Bond Future	2,732.9600	2.7330	2,690.4600	2.6905	(1.555)	0	0	0
2017-10-18	R186	03/05/2018	8.93	Put	Bond Future	2,245.0500	2.2450	2,294.3700	2.2944	2.197	0	0	0
2017-10-18	R186	03/05/2018	8.91	Call	Bond Future	2,664.3300	2.6643	2,622.6000	2.6226	(1.566)	0	0	0
2017-10-18	R186	03/05/2018	8.92	Put	Bond Future	2,273.3400	2.2733	2,323.0500	2.3231	2.187	0	0	0
2017-10-18	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R197	02/11/2017	305.15	Put	Bond Future	4,000.2100	4.0002	3,880.9800	3.8810	(2.981)	0	0	0
2017-10-18	R197	02/11/2017			Bond Future	301.1498	301.1498	301.2690	301.2690	0.040	0.0000	0.0000	851
2017-10-18	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R197	02/11/2017	305.17	Put	Bond Future	4,020.2100	4.0202	3,900.9800	3.9010	(2.966)	0	0	0
2017-10-18	R197	02/11/2017	305.16	Put	Bond Future	4,010.2100	4.0102	3,890.9800	3.8910	(2.973)	0	0	0
2017-10-18	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R197	01/02/2018	301.68	Put	Bond Future	1,892.7700	1.8928	1,772.0800	1.7721	(6.376)	0	0	0
2017-10-18	R197	01/02/2018			Bond Future	299.7872	299.7872	299.9079	299.9079	0.040	0.0000	0.0000	2,350
2017-10-18	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R197	01/02/2018	301.67	Put	Bond Future	1,882.7700	1.8828	1,762.0800	1.7621	(6.410)	0	0	0
2017-10-18	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R197	01/02/2018	301.66	Put	Bond Future	1,872.7700	1.8728	1,752.0800	1.7521	(6.444)	0	0	0
2017-10-18	R197	03/05/2018	304.46	Call	Bond Future	998.8500	0.9989	1,122.1000	1.1221	12.339	0	0	0
2017-10-18	R197	03/05/2018			Bond Future	305.4588	305.4588	305.5821	305.5821	0.040	0.0000	0.0000	0
2017-10-18	R197	03/05/2018	304.44	Call	Bond Future	1,018.8500	1.0189	1,142.1000	1.1421	12.097	0	0	0
2017-10-18	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R197	03/05/2018	304.45	Call	Bond Future	1,008.8500	1.0089	1,132.1000	1.1321	12.217	0	0	0
2017-10-18	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R202	02/11/2017			Bond Future	242.1645	242.1645	242.1372	242.1372	(0.011)	0.0000	0.0000	25,345
2017-10-18	R202	02/11/2017	253.89	Put	Bond Future	11,725.4600	11.7255	11,752.7900	11.7528	0.233	0	0	0
2017-10-18	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R202	02/11/2017	253.91	Put	Bond Future	11,745.4600	11.7455	11,772.7900	11.7728	0.233	0	0	0
2017-10-18	R202	02/11/2017	253.90	Put	Bond Future	11,735.4600	11.7355	11,762.7900	11.7628	0.233	0	0	0
2017-10-18	R202	02/11/2017	253.91	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
2017-10-18	R202	01/02/2018	249.07	Call	Bond Future	582.0400	0.5820	569.5600	0.5696	(2.144)	0	0	0
2017-10-18	R202	01/02/2018	249.06	Put	Bond Future	6,666.7900	6.6668	6,682.8200	6.6828	0.240	0	0	0
2017-10-18	R202	01/02/2018			Bond Future	242.9769	242.9769	242.9484	242.9484	(0.012)	0.0000	0.0000	4,194
2017-10-18	R202	01/02/2018	249.08	Call	Bond Future	580.3700	0.5804	567.9200	0.5679	(2.145)	0	0	0
2017-10-18	R202	01/02/2018	249.08	Put	Bond Future	6,683.4500	6.6835	6,699.5300	6.6995	0.241	0	0	0
2017-10-18	R202	01/02/2018	249.07	Put	Bond Future	6,675.1200	6.6751	6,691.1700	6.6912	0.240	0	0	0
2017-10-18	R202	01/02/2018	249.06	Call	Bond Future	583.7100	0.5837	571.2100	0.5712	(2.141)	0	0	0
2017-10-18	R202	03/05/2018	247.48	Put	Bond Future	3,386.0300	3.3860	3,391.5900	3.3916	0.164	0	0	0
2017-10-18	R202	03/05/2018	247.47	Call	Bond Future	3,484.8300	3.4848	3,461.2900	3.4613	(0.675)	0	0	0
2017-10-18	R202	03/05/2018			Bond Future	247.5738	247.5738	247.5447	247.5447	(0.012)	0.0000	0.0000	0
2017-10-18	R202	03/05/2018	247.48	Call	Bond Future	3,479.8500	3.4799	3,456.3300	3.4563	(0.676)	0	0	0
2017-10-18	R202	03/05/2018	247.47	Put	Bond Future	3,381.0100	3.3810	3,386.5500	3.3865	0.164	0	0	0
2017-10-18	R202	03/05/2018	247.49	Call	Bond Future	3,474.8800	3.4749	3,451.3700	3.4514	(0.677)	0	0	0
2017-10-18	R202	03/05/2018	247.49	Put	Bond Future	3,391.0600	3.3911	3,396.6300	3.3966	0.164	0	0	0
2017-10-18	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R204	02/11/2017			Bond Future	7.1186	103.9586	7.1206	103.9564	0.028	0.0000	0.0000	42,520
2017-10-18	R204	02/11/2017	7.75	Call	Bond Future	670.8600	0.6709	668.7100	0.6687	(0.320)	0	0	0
2017-10-18	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R204	02/11/2017	7.76	Call	Bond Future	681.4300	0.6814	679.2800	0.6793	(0.316)	0	0	0
2017-10-18	R204	02/11/2017	7.74	Call	Bond Future	660.2800	0.6603	658.1300	0.6581	(0.326)	0	0	0
2017-10-18	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R204	01/02/2018	7.27	Call	Bond Future	279.5300	0.2795	273.7300	0.2737	(2.075)	0	0	0
2017-10-18	R204	01/02/2018			Bond Future	7.0255	101.8293	7.0278	101.8274	0.033	0.0000	0.0000	10,099
2017-10-18	R204	01/02/2018	7.25	Call	Bond Future	267.5900	0.2676	261.7300	0.2617	(2.190)	0	0	0
2017-10-18	R204	01/02/2018	7.25	Put	Bond Future	79.7600	0.0798	75.8300	0.0758	(4.927)	0	0	0
2017-10-18	R204	01/02/2018	7.27	Put	Bond Future	74.9900	0.0750	71.1200	0.0711	(5.161)	0	0	0
2017-10-18	R204	01/02/2018	7.26	Call	Bond Future	273.5400	0.2735	267.7000	0.2677	(2.135)	0	0	0
2017-10-18	R204	01/02/2018	7.26	Put	Bond Future	77.3500	0.0774	73.4400	0.0734	(5.055)	0	0	0
2017-10-18	R204	03/05/2018	7.10	Put	Bond Future	85.8800	0.0859	87.5000	0.0875	1.886	0	0	0
2017-10-18	R204	03/05/2018			Bond Future	6.8311	103.7195	6.8354	103.7170	0.062	0.0000	0.0000	0
2017-10-18	R204	03/05/2018	7.09	Call	Bond Future	243.9400	0.2439	242.7400	0.2427	(0.492)	0	0	0
2017-10-18	R204	03/05/2018	7.09	Put	Bond Future	87.9300	0.0879	89.2900	0.0893	1.547	0	0	0
2017-10-18	R204	03/05/2018	7.10	Call	Bond Future	247.9100	0.2479	246.9700	0.2470	(0.379)	0	0	0
2017-10-18	R204	03/05/2018	7.08	Call	Bond Future	239.7200	0.2397	238.5400	0.2385	(0.492)	0	0	0
2017-10-18	R204	03/05/2018	7.08	Put	Bond Future	89.7300	0.0897	91.1100	0.0911	1.538	0	0	0
2017-10-18	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R207	02/11/2017	8.03	Call	Bond Future	1,230.8300	1.2308	1,210.3800	1.2104	(1.661)	0	0	0
2017-10-18	R207	02/11/2017			Bond Future	7.4047	101.9430	7.4150	101.9225	0.139	0.0000	0.0000	36,050
2017-10-18	R207	02/11/2017	8.04	Call	Bond Future	1,250.3600	1.2504	1,229.9100	1.2299	(1.636)	0	0	0
2017-10-18	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R207	02/11/2017	8.05	Call	Bond Future	1,269.8800	1.2699	1,249.4300	1.2494	(1.610)	0	0	0
2017-10-18	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R207	01/02/2018	7.61	Put	Bond Future	184.6400	0.1846	191.9800	0.1920	3.975	0	0	0
2017-10-18	R207	01/02/2018	7.60	Call	Bond Future	550.4500	0.5505	537.3600	0.5374	(2.378)	0	0	0
2017-10-18	R207	01/02/2018			Bond Future	7.3964	100.1735	7.4080	100.1529	0.157	0.0000	0.0000	8,512
2017-10-18	R207	01/02/2018	7.61	Call	Bond Future	562.5900	0.5626	549.3500	0.5494	(2.353)	0	0	0

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2017-10-18	R207	01/02/2018	7.60	Put	Bond Future	190.1500	0.1902	197.6400	0.1976	3.939	0	0	0
2017-10-18	R207	01/02/2018	7.62	Call	Bond Future	574.6700	0.5747	561.2700	0.5613	(2.332)	0	0	0
2017-10-18	R207	01/02/2018	7.62	Put	Bond Future	179.0700	0.1791	186.2500	0.1863	4.010	0	0	0
2017-10-18	R207	03/05/2018	7.57	Call	Bond Future	576.6000	0.5766	565.4400	0.5654	(1.935)	0	0	0
2017-10-18	R207	03/05/2018	7.56	Put	Bond Future	298.5800	0.2986	309.1000	0.3091	3.523	0	0	0
2017-10-18	R207	03/05/2018			Bond Future	7.3876	102.0330	7.4014	102.0114	0.187	0.0000	0.0000	0
2017-10-18	R207	03/05/2018	7.58	Call	Bond Future	586.6100	0.5866	575.3200	0.5753	(1.925)	0	0	0
2017-10-18	R207	03/05/2018	7.58	Put	Bond Future	287.1500	0.2871	297.4100	0.2974	3.573	0	0	0
2017-10-18	R207	03/05/2018	7.57	Put	Bond Future	292.6800	0.2927	303.0700	0.3031	3.550	0	0	0
2017-10-18	R207	03/05/2018	7.56	Call	Bond Future	566.9600	0.5670	555.9300	0.5559	(1.945)	0	0	0
2017-10-18	R208	02/11/2017	8.19	Call	Bond Future	1,562.8600	1.5629	1,535.7500	1.5357	(1.735)	0	0	0
2017-10-18	R208	02/11/2017	8.18	Put	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2017-10-18	R208	02/11/2017			Bond Future	7.6449	98.0617	7.6543	98.0345	0.122	0.0000	0.0000	31,609
2017-10-18	R208	02/11/2017	8.20	Call	Bond Future	1,591.2200	1.5912	1,564.1100	1.5641	(1.704)	0	0	0
2017-10-18	R208	02/11/2017	8.20	Put	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2017-10-18	R208	02/11/2017	8.19	Put	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2017-10-18	R208	02/11/2017	8.18	Call	Bond Future	1,534.4800	1.5345	1,507.3700	1.5074	(1.767)	0	0	0
2017-10-18	R208	01/02/2018	7.85	Put	Bond Future	366.5600	0.3666	377.2700	0.3773	2.922	0	0	0
2017-10-18	R208	01/02/2018			Bond Future	7.6657	99.8621	7.6758	99.8347	0.132	0.0000	0.0000	16,591
2017-10-18	R208	01/02/2018	7.84	Call	Bond Future	846.8300	0.8468	830.3800	0.8304	(1.943)	0	0	0
2017-10-18	R208	01/02/2018	7.84	Put	Bond Future	376.1800	0.3762	387.0800	0.3871	2.898	0	0	0
2017-10-18	R208	01/02/2018	7.85	Call	Bond Future	864.1200	0.8641	847.4800	0.8475	(1.926)	0	0	0
2017-10-18	R208	01/02/2018	7.83	Call	Bond Future	829.5100	0.8295	813.4700	0.8135	(1.934)	0	0	0
2017-10-18	R208	01/02/2018	7.83	Put	Bond Future	385.7800	0.3858	397.0900	0.3971	2.932	0	0	0
2017-10-18	R208	03/05/2018	7.77	Call	Bond Future	846.2800	0.8463	831.6900	0.8317	(1.724)	0	0	0
2017-10-18	R208	03/05/2018			Bond Future	7.6805	98.3147	7.6918	98.2863	0.147	0.0000	0.0000	0
2017-10-18	R208	03/05/2018	7.77	Put	Bond Future	621.3200	0.6213	635.1600	0.6352	2.228	0	0	0
2017-10-18	R208	03/05/2018	7.78	Call	Bond Future	860.6100	0.8606	845.8600	0.8459	(1.714)	0	0	0
2017-10-18	R208	03/05/2018	7.79	Put	Bond Future	599.9300	0.5999	613.4500	0.6134	2.254	0	0	0
2017-10-18	R208	03/05/2018	7.78	Put	Bond Future	610.5600	0.6106	624.2400	0.6242	2.241	0	0	0
2017-10-18	R208	03/05/2018	7.79	Call	Bond Future	875.0600	0.8751	860.1500	0.8602	(1.704)	0	0	0
2017-10-18	R209	02/11/2017	9.54	Call	Bond Future	368.7800	0.3688	365.7700	0.3658	(0.816)	0	0	0
2017-10-18	R209	02/11/2017	9.52	Put	Bond Future	1,542.8500	1.5428	1,493.2400	1.4932	(3.215)	0	0	0
2017-10-18	R209	02/11/2017	9.00	Put	Bond Future	4,853.9700	4.8540	4,807.1300	4.8071	(0.965)	0	0	0
2017-10-18	R209	02/11/2017	10.60	Put	Bond Future	1.8600	0.0019	1.3300	0.0013	(28.495)	0	0	1,300
2017-10-18	R209	02/11/2017	9.75	Call	Bond Future	960.3900	0.9604	967.1600	0.9672	0.705	0	0	0
2017-10-18	R209	02/11/2017	8.30	Put	Bond Future	10,189.4700	10.1895	10,143.2500	10.1433	(0.454)	0	0	0
2017-10-18	R209	02/11/2017	9.88	Put	Bond Future	348.2100	0.3482	319.1200	0.3191	(8.354)	0	0	1,350
2017-10-18	R209	02/11/2017			Bond Future	9.7021	71.2869	9.6951	71.3331	(0.072)	0.0000	0.0000	114,980
2017-10-18	R209	02/11/2017	9.54	Put	Bond Future	1,446.2500	1.4463	1,397.0200	1.3970	(3.404)	0	0	0
2017-10-18	R209	02/11/2017	9.52	Call	Bond Future	330.7500	0.3308	327.3600	0.3274	(1.025)	0	0	0
2017-10-18	R209	02/11/2017	10.00	Call	Bond Future	2,097.4500	2.0975	2,124.1700	2.1242	1.274	0	0	0
2017-10-18	R209	02/11/2017	10.00	Put	Bond Future	180.0000	0.1800	160.5000	0.1605	(10.833)	0	0	1,138
2017-10-18	R209	02/11/2017	9.53	Put	Bond Future	1,494.1400	1.4941	1,444.7300	1.4447	(3.307)	0	0	0
2017-10-18	R209	02/11/2017	9.00	Call	Bond Future	4.9100	0.0049	4.2900	0.0043	(12.627)	0	0	2,248
2017-10-18	R209	02/11/2017	10.60	Call	Bond Future	5,549.4000	5.5494	5,595.0900	5.5951	0.823	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
2017-10-18	R209	02/11/2017	9.75	Put	Bond Future	646.7400	0.6467	607.2900	0.6073	(6.100)	0	0	6,500
2017-10-18	R209	02/11/2017	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,800
2017-10-18	R209	02/11/2017	9.88	Call	Bond Future	1,502.8000	1.5028	1,519.9300	1.5199	1.140	0	0	0
2017-10-18	R209	02/11/2017	9.53	Call	Bond Future	349.4000	0.3494	346.2100	0.3462	(0.913)	0	0	0
2017-10-18	R209	02/11/2017	9.58	Call	Bond Future	453.9800	0.4540	452.0600	0.4521	(0.423)	0	0	0
2017-10-18	R209	02/11/2017	9.58	Put	Bond Future	1,263.3100	1.2633	1,215.1700	1.2152	(3.811)	0	0	1,350
2017-10-18	R209	02/11/2017	9.33	Put	Bond Future	2,608.7600	2.6088	2,558.5200	2.5585	(1.926)	0	0	0
2017-10-18	R209	02/11/2017	9.33	Call	Bond Future	98.6000	0.0986	94.5800	0.0946	(4.077)	0	0	1,350
2017-10-18	R209	01/02/2018	9.85	Call	Bond Future	2,324.2100	2.3242	2,318.9600	2.3190	(0.226)	0	0	0
2017-10-18	R209	01/02/2018	9.33	Call	Bond Future	886.4500	0.8864	884.2700	0.8843	(0.246)	0	0	220
2017-10-18	R209	01/02/2018	10.10	Call	Bond Future	3,289.5700	3.2896	3,291.1800	3.2912	0.049	0	0	0
2017-10-18	R209	01/02/2018	9.73	Call	Bond Future	1,918.9400	1.9189	1,912.0800	1.9121	(0.357)	0	0	0
2017-10-18	R209	01/02/2018	9.71	Put	Bond Future	2,203.3900	2.2034	2,149.9400	2.1499	(2.426)	0	0	0
2017-10-18	R209	01/02/2018	9.72	Call	Bond Future	1,887.0400	1.8870	1,880.4200	1.8804	(0.351)	0	0	0
2017-10-18	R209	01/02/2018			Bond Future	9.7634	72.5957	9.7561	72.6429	(0.074)	0.0000	0.0000	13,222
2017-10-18	R209	01/02/2018	9.88	Call	Bond Future	2,431.8300	2.4318	2,427.3200	2.4273	(0.185)	0	0	0
2017-10-18	R209	01/02/2018	9.88	Put	Bond Future	1,679.8100	1.6798	1,628.0800	1.6281	(3.080)	0	0	220
2017-10-18	R209	01/02/2018	9.59	Call	Bond Future	1,499.0500	1.4991	1,496.2700	1.4963	(0.185)	0	0	0
2017-10-18	R209	01/02/2018	9.59	Put	Bond Future	2,639.4500	2.6394	2,589.4500	2.5894	(1.894)	0	0	377
2017-10-18	R209	01/02/2018	9.73	Put	Bond Future	2,136.2700	2.1363	2,082.1900	2.0822	(2.532)	0	0	0
2017-10-18	R209	01/02/2018	9.71	Call	Bond Future	1,855.2900	1.8553	1,849.0600	1.8491	(0.336)	0	0	0
2017-10-18	R209	01/02/2018	9.85	Put	Bond Future	1,764.4500	1.7644	1,711.9800	1.7120	(2.974)	0	0	7,500
2017-10-18	R209	01/02/2018	9.33	Put	Bond Future	3,789.4900	3.7895	3,740.0900	3.7401	(1.304)	0	0	0
2017-10-18	R209	01/02/2018	10.10	Put	Bond Future	1,151.6100	1.1516	1,106.0000	1.1060	(3.961)	0	0	3,000
2017-10-18	R209	01/02/2018	9.72	Put	Bond Future	2,169.7100	2.1697	2,115.8700	2.1159	(2.481)	0	0	0
2017-10-18	R209	01/02/2018	10.00	Call	Bond Future	2,885.2900	2.8853	2,883.9100	2.8839	(0.048)	0	0	0
2017-10-18	R209	01/02/2018	10.00	Put	Bond Future	1,372.1000	1.3721	1,323.5000	1.3235	(3.542)	0	0	7,500
2017-10-18	R209	01/02/2018	9.32	Put	Bond Future	3,839.1800	3.8392	3,789.6800	3.7897	(1.289)	0	0	0
2017-10-18	R209	01/02/2018	9.32	Call	Bond Future	867.0600	0.8671	864.7800	0.8648	(0.263)	0	0	157
2017-10-18	R209	01/02/2018	9.89	Call	Bond Future	2,468.1800	2.4682	2,463.8200	2.4638	(0.177)	0	0	0
2017-10-18	R209	01/02/2018	9.89	Put	Bond Future	1,652.2500	1.6522	1,600.6700	1.6007	(3.122)	0	0	157
2017-10-18	R209	03/05/2018	10.00	Call	Bond Future	3,387.0600	3.3871	3,426.2400	3.4262	1.157	0	0	0
2017-10-18	R209	03/05/2018	9.85	Put	Bond Future	2,701.2300	2.7012	2,691.6600	2.6917	(0.354)	0	0	0
2017-10-18	R209	03/05/2018			Bond Future	9.8241	70.7940	9.8167	70.8418	(0.076)	0.0000	0.0000	0
2017-10-18	R209	03/05/2018	9.85	Call	Bond Future	2,867.1800	2.8672	2,905.3300	2.9053	1.331	0	0	0
2017-10-18	R209	03/05/2018	10.00	Put	Bond Future	2,270.0200	2.2700	2,261.4800	2.2615	(0.376)	0	0	5,000
2017-10-18	R209	03/05/2018	9.86	Call	Bond Future	2,900.5100	2.9005	2,938.8200	2.9388	1.321	0	0	0
2017-10-18	R209	03/05/2018	9.84	Call	Bond Future	2,834.0300	2.8340	2,872.0200	2.8720	1.340	0	0	0
2017-10-18	R209	03/05/2018	9.84	Put	Bond Future	2,732.1800	2.7322	2,722.4500	2.7225	(0.356)	0	0	0
2017-10-18	R209	03/05/2018	9.86	Put	Bond Future	2,670.5500	2.6706	2,661.1400	2.6611	(0.352)	0	0	0
2017-10-18	R210	02/11/2017	192.08	Put	Bond Future	6,721.7500	6.7217	6,742.8800	6.7429	0.314	0	0	0
2017-10-18	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R210	02/11/2017			Bond Future	185.3583	185.3583	185.3371	185.3371	(0.011)	0.0000	0.0000	1,480
2017-10-18	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R210	02/11/2017	192.07	Put	Bond Future	6,711.7500	6.7117	6,732.8800	6.7329	0.315	0	0	0
2017-10-18	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R210	02/11/2017	192.09	Put	Bond Future	6,731.7500	6.7317	6,752.8800	6.7529	0.314	0	0	0

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2017-10-18	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R210	01/02/2018			Bond Future	188.8217	188.8217	188.7996	188.7996	(0.012)	0.0000	0.0000	699
2017-10-18	R210	01/02/2018	192.36	Put	Bond Future	3,538.3100	3.5383	3,560.4300	3.5604	0.625	0	0	0
2017-10-18	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R210	01/02/2018	192.38	Put	Bond Future	3,558.3100	3.5583	3,580.4300	3.5804	0.622	0	0	0
2017-10-18	R210	01/02/2018	192.37	Put	Bond Future	3,548.3100	3.5483	3,570.4300	3.5704	0.623	0	0	0
2017-10-18	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R210	03/05/2018	191.44	Put	Bond Future	1,471.2400	1.4712	1,493.4700	1.4935	1.511	0	0	0
2017-10-18	R210	03/05/2018			Bond Future	189.9688	189.9688	189.9465	189.9465	(0.012)	0.0000	0.0000	0
2017-10-18	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R210	03/05/2018	191.46	Put	Bond Future	1,491.2400	1.4912	1,513.4700	1.5135	1.491	0	0	0
2017-10-18	R210	03/05/2018	191.45	Put	Bond Future	1,481.2400	1.4812	1,503.4700	1.5035	1.501	0	0	0
2017-10-18	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R212	02/11/2017			Bond Future	150.8413	150.8413	151.0633	151.0633	0.147	0.0000	0.0000	2,533
2017-10-18	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R212	02/11/2017	152.40	Put	Bond Future	1,558.7300	1.5587	1,336.6800	1.3367	(14.246)	0	0	0
2017-10-18	R212	02/11/2017	152.42	Put	Bond Future	1,578.7300	1.5787	1,356.6800	1.3567	(14.065)	0	0	0
2017-10-18	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R212	02/11/2017	152.41	Put	Bond Future	1,568.7300	1.5687	1,346.6800	1.3467	(14.155)	0	0	0
2017-10-18	R212	01/02/2018	154.71	Put	Bond Future	3,093.9800	3.0940	2,868.1900	2.8682	(7.298)	0	0	0
2017-10-18	R212	01/02/2018			Bond Future	151.6160	151.6160	151.8418	151.8418	0.149	0.0000	0.0000	1,546
2017-10-18	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R212	01/02/2018	154.70	Put	Bond Future	3,083.9800	3.0840	2,858.1900	2.8582	(7.321)	0	0	0
2017-10-18	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R212	01/02/2018	154.69	Put	Bond Future	3,073.9800	3.0740	2,848.1900	2.8482	(7.345)	0	0	0
2017-10-18	R212	03/05/2018	154.30	Call	Bond Future	184.3700	0.1844	414.6300	0.4146	124.890	0	0	0
2017-10-18	R212	03/05/2018			Bond Future	154.4844	154.4844	154.7146	154.7146	0.149	0.0000	0.0000	0
2017-10-18	R212	03/05/2018	154.28	Call	Bond Future	204.3700	0.2044	434.6300	0.4346	112.668	0	0	0
2017-10-18	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R212	03/05/2018	154.29	Call	Bond Future	194.3700	0.1944	424.6300	0.4246	118.465	0	0	0
2017-10-18	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-18	R213	02/11/2017	9.36	Put	Bond Future	1,017.2100	1.0172	1,011.8000	1.0118	(0.532)	0	0	0
2017-10-18	R213	02/11/2017			Bond Future	9.4329	83.0656	9.4358	83.0468	0.031	0.0000	0.0000	54,691
2017-10-18	R213	02/11/2017	9.35	Call	Bond Future	513.6200	0.5136	489.8600	0.4899	(4.626)	0	0	0
2017-10-18	R213	02/11/2017	9.35	Put	Bond Future	1,057.0600	1.0571	1,052.0800	1.0521	(0.471)	0	0	0
2017-10-18	R213	02/11/2017	9.36	Call	Bond Future	539.5700	0.5396	515.3800	0.5154	(4.483)	0	0	0
2017-10-18	R213	02/11/2017	9.34	Call	Bond Future	488.5200	0.4885	465.2000	0.4652	(4.774)	0	0	0
2017-10-18	R213	02/11/2017	9.34	Put	Bond Future	1,097.8300	1.0978	1,093.2900	1.0933	(0.414)	0	0	0
2017-10-18	R213	01/02/2018	9.42	Call	Bond Future	1,696.0800	1.6961	1,662.4000	1.6624	(1.986)	0	0	0
2017-10-18	R213	01/02/2018	9.41	Put	Bond Future	2,236.5800	2.2366	2,222.3500	2.2224	(0.636)	0	0	0
2017-10-18	R213	01/02/2018			Bond Future	9.4984	84.5906	9.5013	84.5717	0.031	0.0000	0.0000	17,044
2017-10-18	R213	01/02/2018	9.43	Call	Bond Future	1,726.6800	1.7267	1,692.1400	1.6921	(2.000)	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
2017-10-18	R213	01/02/2018	9.43	Put	Bond Future	2,167.6500	2.1676	2,152.0600	2.1521	(0.719)	0	0	0
2017-10-18	R213	01/02/2018	9.42	Put	Bond Future	2,201.8300	2.2018	2,187.1000	2.1871	(0.669)	0	0	0
2017-10-18	R213	01/02/2018	9.41	Call	Bond Future	1,665.9700	1.6660	1,632.7900	1.6328	(1.992)	0	0	0
2017-10-18	R213	03/05/2018	9.57	Put	Bond Future	2,628.8900	2.6289	2,653.4500	2.6535	0.934	0	0	0
2017-10-18	R213	03/05/2018	9.56	Call	Bond Future	2,662.4600	2.6625	2,667.2900	2.6673	0.181	0	0	0
2017-10-18	R213	03/05/2018			Bond Future	9.5596	82.6116	9.5627	82.5918	0.033	0.0000	0.0000	0
2017-10-18	R213	03/05/2018	9.57	Call	Bond Future	2,694.9400	2.6949	2,699.6700	2.6997	0.176	0	0	0
2017-10-18	R213	03/05/2018	9.56	Put	Bond Future	2,659.7400	2.6597	2,684.4000	2.6844	0.927	0	0	0
2017-10-18	R213	03/05/2018	9.58	Call	Bond Future	2,727.8500	2.7279	2,732.5000	2.7325	0.170	0	0	0
2017-10-18	R213	03/05/2018	9.58	Put	Bond Future	2,598.5500	2.5986	2,623.0300	2.6230	0.942	0	0	0
2017-10-18	R214	02/11/2017	9.60	Call	Bond Future	271.5500	0.2716	259.0500	0.2591	(4.603)	0	0	0
2017-10-18	R214	02/11/2017			Bond Future	9.8325	70.9266	9.8254	70.9750	(0.072)	0.0000	0.0000	34,367
2017-10-18	R214	02/11/2017	9.60	Put	Bond Future	1,885.2300	1.8852	1,824.2800	1.8243	(3.233)	0	0	0
2017-10-18	R214	02/11/2017	9.58	Call	Bond Future	241.4600	0.2415	229.2300	0.2292	(5.065)	0	0	0
2017-10-18	R214	02/11/2017	9.58	Put	Bond Future	1,996.7500	1.9968	1,936.0700	1.9361	(3.039)	0	0	0
2017-10-18	R214	02/11/2017	9.59	Put	Bond Future	1,940.6000	1.9406	1,879.7800	1.8798	(3.134)	0	0	0
2017-10-18	R214	02/11/2017	9.59	Call	Bond Future	256.1700	0.2562	243.8000	0.2438	(4.829)	0	0	0
2017-10-18	R214	01/02/2018	9.84	Call	Bond Future	1,930.6600	1.9307	1,954.2300	1.9542	1.221	0	0	0
2017-10-18	R214	01/02/2018			Bond Future	9.8961	72.2289	9.8887	72.2783	(0.074)	0.0000	0.0000	10,685
2017-10-18	R214	01/02/2018	9.82	Call	Bond Future	1,866.3400	1.8663	1,889.4100	1.8894	1.236	0	0	0
2017-10-18	R214	01/02/2018	9.82	Put	Bond Future	2,381.6700	2.3817	2,355.2800	2.3553	(1.108)	0	0	0
2017-10-18	R214	01/02/2018	9.84	Put	Bond Future	2,309.8600	2.3099	2,283.9700	2.2840	(1.121)	0	0	0
2017-10-18	R214	01/02/2018	9.83	Call	Bond Future	1,898.3500	1.8984	1,921.6700	1.9217	1.228	0	0	0
2017-10-18	R214	01/02/2018	9.83	Put	Bond Future	2,345.5600	2.3456	2,319.4200	2.3194	(1.114)	0	0	0
2017-10-18	R214	03/05/2018	9.99	Put	Bond Future	2,846.0800	2.8461	2,781.0700	2.7811	(2.284)	0	0	0
2017-10-18	R214	03/05/2018			Bond Future	9.9556	70.2738	9.9481	70.3238	(0.075)	0.0000	0.0000	0
2017-10-18	R214	03/05/2018	9.98	Call	Bond Future	3,040.4700	3.0405	3,026.0500	3.0261	(0.474)	0	0	0
2017-10-18	R214	03/05/2018	9.98	Put	Bond Future	2,877.9000	2.8779	2,813.5100	2.8135	(2.237)	0	0	0
2017-10-18	R214	03/05/2018	9.99	Call	Bond Future	3,075.0100	3.0750	3,059.9700	3.0600	(0.489)	0	0	0
2017-10-18	R214	03/05/2018	9.97	Call	Bond Future	3,006.3200	3.0063	2,992.3200	2.9923	(0.466)	0	0	0
2017-10-18	R214	03/05/2018	9.97	Put	Bond Future	2,910.2200	2.9102	2,846.2500	2.8463	(2.198)	0	0	0
2017-10-18	R248	02/11/2017	9.65	Call	Bond Future	364.5200	0.3645	362.4500	0.3624	(0.568)	0	0	0
2017-10-18	R248	02/11/2017	9.66	Put	Bond Future	2,352.5900	2.3526	2,245.4100	2.2454	(4.556)	0	0	0
2017-10-18	R248	02/11/2017			Bond Future	9.8829	90.7717	9.8707	90.8773	(0.123)	0.0000	0.0000	49,714
2017-10-18	R248	02/11/2017	9.65	Put	Bond Future	2,421.7400	2.4217	2,314.1100	2.3141	(4.444)	0	0	0
2017-10-18	R248	02/11/2017	9.66	Call	Bond Future	385.4300	0.3854	383.8100	0.3838	(0.420)	0	0	0
2017-10-18	R248	02/11/2017	9.64	Call	Bond Future	344.4500	0.3445	341.9900	0.3420	(0.714)	0	0	0
2017-10-18	R248	02/11/2017	9.64	Put	Bond Future	2,491.8900	2.4919	2,383.8700	2.3839	(4.335)	0	0	0
2017-10-18	R248	01/02/2018	9.90	Put	Bond Future	3,030.1600	3.0302	2,917.1700	2.9172	(3.729)	0	0	0
2017-10-18	R248	01/02/2018	9.89	Call	Bond Future	2,575.1300	2.5751	2,570.0000	2.5700	(0.199)	0	0	0
2017-10-18	R248	01/02/2018			Bond Future	9.9482	92.4383	9.9356	92.5460	(0.127)	0.0000	0.0000	42,721
2017-10-18	R248	01/02/2018	9.90	Call	Bond Future	2,616.5500	2.6165	2,611.3300	2.6113	(0.199)	0	0	0
2017-10-18	R248	01/02/2018	9.89	Put	Bond Future	3,075.0400	3.0750	2,962.1400	2.9621	(3.671)	0	0	0
2017-10-18	R248	01/02/2018	9.91	Call	Bond Future	2,658.3100	2.6583	2,653.0100	2.6530	(0.199)	0	0	0
2017-10-18	R248	01/02/2018	9.91	Put	Bond Future	2,985.7800	2.9858	2,872.7100	2.8727	(3.787)	0	0	0
2017-10-18	R248	03/05/2018	10.06	Call	Bond Future	4,132.7300	4.1327	4,116.5300	4.1165	(0.392)	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
2017-10-18	R248	03/05/2018	10.05	Put	Bond Future	3,746.6600	3.7467	3,620.8300	3.6208	(3.358)	0	0	0
2017-10-18	R248	03/05/2018			Bond Future	10.0094	89.7176	9.9965	89.8268	(0.129)	0.0000	0.0000	0
2017-10-18	R248	03/05/2018	10.07	Call	Bond Future	4,176.7300	4.1767	4,160.9600	4.1610	(0.378)	0	0	0
2017-10-18	R248	03/05/2018	10.07	Put	Bond Future	3,667.0400	3.6670	3,542.0800	3.5421	(3.408)	0	0	0
2017-10-18	R248	03/05/2018	10.06	Put	Bond Future	3,706.8000	3.7068	3,581.4100	3.5814	(3.383)	0	0	0
2017-10-18	R248	03/05/2018	10.05	Call	Bond Future	4,088.6900	4.0887	4,072.0500	4.0720	(0.407)	0	0	0

Total **1195744**