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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/10/2017 TO 19/10/2017

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
2017/10/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	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
2017/10/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2025	02/11/2017			Bond Future	130.4700	130.4700	130.4646	130.4646	(0.004)	0.0000	0.0000	949
2017/10/19	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2025	02/11/2017	132.96	Put	Bond Future	2,490.0500	2.4900	2,495.4200	2.4954	0.216	0	0	0
2017/10/19	2025	02/11/2017	132.98	Put	Bond Future	2,510.0500	2.5100	2,515.4200	2.5154	0.214	0	0	0
2017/10/19	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2025	02/11/2017	132.97	Put	Bond Future	2,500.0500	2.5000	2,505.4200	2.5054	0.215	0	0	0
2017/10/19	2025	01/02/2018	133.89	Put	Bond Future	2,323.8200	2.3238	2,329.5200	2.3295	0.245	0	0	0
2017/10/19	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2025	01/02/2018			Bond Future	131.5662	131.5662	131.5605	131.5605	(0.004)	0.0000	0.0000	21
2017/10/19	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2025	01/02/2018	133.88	Put	Bond Future	2,313.8200	2.3138	2,319.5200	2.3195	0.246	0	0	0
2017/10/19	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2025	01/02/2018	133.90	Put	Bond Future	2,333.8200	2.3338	2,339.5200	2.3395	0.244	0	0	0
2017/10/19	2025	03/05/2018	133.21	Call	Bond Future	845.3500	0.8453	836.8500	0.8369	(1.006)	0	0	0
2017/10/19	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2025	03/05/2018			Bond Future	134.0553	134.0553	134.0468	134.0468	(0.006)	0.0000	0.0000	0
2017/10/19	2025	03/05/2018	133.22	Call	Bond Future	835.3500	0.8353	826.8500	0.8269	(1.018)	0	0	0
2017/10/19	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2025	03/05/2018	133.20	Call	Bond Future	855.3500	0.8553	846.8500	0.8469	(0.994)	0	0	0
2017/10/19	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2025	02/08/2018			Bond Future	136.5645	136.5645	136.5573	136.5573	(0.005)	0.0000	0.0000	0
2017/10/19	2025	02/08/2018	136.65	Put	Bond Future	85.4800	0.0855	92.6900	0.0927	8.435	0	0	0
2017/10/19	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2025	02/08/2018	136.67	Put	Bond Future	105.4800	0.1055	112.6900	0.1127	6.835	0	0	0
2017/10/19	2025	02/08/2018	136.66	Put	Bond Future	95.4800	0.0955	102.6900	0.1027	7.551	0	0	0
2017/10/19	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2029	02/11/2017			Bond Future	99.8828	99.8828	99.8791	99.8791	(0.004)	0.0000	0.0000	0
2017/10/19	2029	01/02/2018			Bond Future	101.7489	101.7489	101.7449	101.7449	(0.004)	0.0000	0.0000	1,370
2017/10/19	2029	03/05/2018			Bond Future	102.6558	102.6558	102.6498	102.6498	(0.006)	0.0000	0.0000	0
2017/10/19	2029	02/08/2018			Bond Future	104.6112	104.6112	104.6062	104.6062	(0.005)	0.0000	0.0000	0
2017/10/19	2030	02/11/2017	9.35	Put	Bond Future	2.4800	0.0025	267.2700	0.2673	10677.016	0	0	0
2017/10/19	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2030	02/11/2017			Bond Future	9.3504	92.4104	9.3899	92.1457	0.423	0.0000	0.0000	54,042
2017/10/19	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2030	02/11/2017	9.34	Put	Bond Future	69.6400	0.0696	334.4300	0.3344	380.227	0	0	0
2017/10/19	2030	02/11/2017	9.36	Call	Bond Future	64.6000	0.0646	0.0000	0.0000	(100.000)	0	0	0
2017/10/19	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	200.1900	0.2002	100.000	0	0	0
2017/10/19	2030	01/02/2018	9.39	Put	Bond Future	153.5200	0.1535	423.1400	0.4231	175.625	0	0	0

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2017/10/19	2030	01/02/2018			Bond Future	9.4132	90.1025	9.4542	89.8329	0.435	0.0000	0.0000	6,569
2017/10/19	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2030	01/02/2018	9.38	Put	Bond Future	219.7200	0.2197	489.3400	0.4893	122.711	0	0	0
2017/10/19	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2030	01/02/2018	9.37	Put	Bond Future	285.9800	0.2860	555.6000	0.5556	94.279	0	0	0
2017/10/19	2030	03/05/2018	9.51	Call	Bond Future	193.4700	0.1935	0.0000	0.0000	(100.000)	0	0	0
2017/10/19	2030	03/05/2018			Bond Future	9.4801	91.7744	9.5227	91.4987	0.449	0.0000	0.0000	0
2017/10/19	2030	03/05/2018	9.49	Call	Bond Future	63.9000	0.0639	0.0000	0.0000	(100.000)	0	0	0
2017/10/19	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	211.8400	0.2118	100.000	0	0	0
2017/10/19	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	82.2700	0.0823	100.000	0	0	0
2017/10/19	2030	03/05/2018	9.50	Call	Bond Future	128.7200	0.1287	0.0000	0.0000	(100.000)	0	0	0
2017/10/19	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	147.0200	0.1470	100.000	0	0	0
2017/10/19	2030	02/08/2018	9.46	Put	Bond Future	574.9400	0.5749	855.5900	0.8556	48.814	0	0	0
2017/10/19	2030	02/08/2018			Bond Future	9.5498	89.4811	9.5939	89.2004	0.462	0.0000	0.0000	0
2017/10/19	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2030	02/08/2018	9.45	Put	Bond Future	639.2800	0.6393	919.9300	0.9199	43.901	0	0	0
2017/10/19	2030	02/08/2018	9.47	Put	Bond Future	510.6500	0.5106	791.3000	0.7913	54.959	0	0	0
2017/10/19	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2032	02/11/2017	9.49	Put	Bond Future	1,076.7300	1.0767	1,224.3300	1.2243	13.708	0	0	0
2017/10/19	2032	02/11/2017	9.48	Call	Bond Future	572.2200	0.5722	441.6500	0.4416	(22.818)	0	0	0
2017/10/19	2032	02/11/2017			Bond Future	9.5561	90.7432	9.5955	90.4608	0.413	0.0000	0.0000	35,391
2017/10/19	2032	02/11/2017	9.49	Call	Bond Future	601.2700	0.6013	466.5400	0.4665	(22.408)	0	0	0
2017/10/19	2032	02/11/2017	9.48	Put	Bond Future	1,119.9500	1.1200	1,271.7100	1.2717	13.551	0	0	0
2017/10/19	2032	02/11/2017	9.50	Call	Bond Future	631.2800	0.6313	492.3900	0.4924	(22.001)	0	0	0
2017/10/19	2032	02/11/2017	9.50	Put	Bond Future	1,034.5400	1.0345	1,177.9800	1.1780	13.865	0	0	0
2017/10/19	2032	01/02/2018	9.20	Call	Bond Future	947.6800	0.9477	857.6400	0.8576	(9.501)	0	0	7,500
2017/10/19	2032	01/02/2018	9.45	Put	Bond Future	2,817.2100	2.8172	2,977.1100	2.9771	5.676	0	0	0
2017/10/19	2032	01/02/2018	9.40	Put	Bond Future	3,034.6900	3.0347	3,202.2700	3.2023	5.522	0	0	0
2017/10/19	2032	01/02/2018	9.56	Call	Bond Future	1,930.9900	1.9310	1,786.5400	1.7865	(7.481)	0	0	0
2017/10/19	2032	01/02/2018	9.55	Put	Bond Future	2,416.7700	2.4168	2,561.2200	2.5612	5.977	0	0	0
2017/10/19	2032	01/02/2018			Bond Future	9.6233	92.4094	9.6640	92.1220	0.424	0.0000	0.0000	7,596
2017/10/19	2032	01/02/2018	9.30	Put	Bond Future	3,501.4600	3.5015	3,684.1700	3.6842	5.218	0	0	0
2017/10/19	2032	01/02/2018	9.30	Call	Bond Future	1,176.0700	1.1761	1,071.4100	1.0714	(8.899)	0	0	7,800
2017/10/19	2032	01/02/2018	9.57	Call	Bond Future	1,964.9400	1.9649	1,818.9500	1.8190	(7.430)	0	0	0
2017/10/19	2032	01/02/2018	9.57	Put	Bond Future	2,342.2400	2.3422	2,483.6200	2.4836	6.036	0	0	0
2017/10/19	2032	01/02/2018	9.20	Put	Bond Future	4,009.8400	4.0098	4,207.1700	4.2072	4.921	0	0	0
2017/10/19	2032	01/02/2018	9.45	Call	Bond Future	1,581.4300	1.5814	1,453.9600	1.4540	(8.060)	0	0	750
2017/10/19	2032	01/02/2018	9.40	Call	Bond Future	1,437.7600	1.4378	1,317.9700	1.3180	(8.332)	0	0	6,800
2017/10/19	2032	01/02/2018	9.56	Put	Bond Future	2,379.3900	2.3794	2,522.3100	2.5223	6.007	0	0	0
2017/10/19	2032	01/02/2018	9.55	Call	Bond Future	1,897.1900	1.8972	1,754.2700	1.7543	(7.533)	0	0	0
2017/10/19	2032	03/05/2018	9.70	Call	Bond Future	2,986.5000	2.9865	2,828.5600	2.8286	(5.288)	0	0	0
2017/10/19	2032	03/05/2018	9.71	Put	Bond Future	2,885.3700	2.8854	3,020.1300	3.0201	4.670	0	0	0
2017/10/19	2032	03/05/2018			Bond Future	9.6904	89.9673	9.7327	89.6735	0.437	0.0000	0.0000	0
2017/10/19	2032	03/05/2018	9.70	Put	Bond Future	2,919.5400	2.9195	3,055.4100	3.0554	4.654	0	0	0
2017/10/19	2032	03/05/2018	9.71	Call	Bond Future	3,021.7900	3.0218	2,862.7400	2.8627	(5.263)	0	0	0

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2017/10/19	2032	03/05/2018	9.72	Call	Bond Future	3,057.3000	3.0573	2,897.1500	2.8971	(5.238)	0	0	0
2017/10/19	2032	03/05/2018	9.72	Put	Bond Future	2,851.4900	2.8515	2,985.1500	2.9851	4.687	0	0	0
2017/10/19	2032	02/08/2018	9.66	Put	Bond Future	3,991.6100	3.9916	4,139.6800	4.1397	3.710	0	0	0
2017/10/19	2032	02/08/2018	9.67	Call	Bond Future	3,351.1400	3.3511	3,199.2300	3.1992	(4.533)	0	0	0
2017/10/19	2032	02/08/2018			Bond Future	9.7577	91.6458	9.8015	91.3467	0.448	0.0000	0.0000	0
2017/10/19	2032	02/08/2018	9.68	Call	Bond Future	3,383.9400	3.3839	3,231.1100	3.2311	(4.516)	0	0	0
2017/10/19	2032	02/08/2018	9.68	Put	Bond Future	3,918.9600	3.9190	4,065.2000	4.0652	3.732	0	0	0
2017/10/19	2032	02/08/2018	9.66	Call	Bond Future	3,318.1900	3.3182	3,167.1900	3.1672	(4.551)	0	0	0
2017/10/19	2032	02/08/2018	9.67	Put	Bond Future	3,955.3200	3.9553	4,102.4800	4.1025	3.721	0	0	0
2017/10/19	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2033	02/11/2017	110.07	Put	Bond Future	5,258.5400	5.2585	5,262.3800	5.2624	0.073	0	0	0
2017/10/19	2033	02/11/2017			Bond Future	104.8115	104.8115	104.8076	104.8076	(0.004)	0.0000	0.0000	5,179
2017/10/19	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2033	02/11/2017	110.09	Put	Bond Future	5,278.5400	5.2785	5,282.3800	5.2824	0.073	0	0	0
2017/10/19	2033	02/11/2017	110.08	Put	Bond Future	5,268.5400	5.2685	5,272.3800	5.2724	0.073	0	0	0
2017/10/19	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2033	01/02/2018			Bond Future	106.7696	106.7696	106.7655	106.7655	(0.004)	0.0000	0.0000	381
2017/10/19	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2033	01/02/2018	109.64	Put	Bond Future	2,870.4000	2.8704	2,874.5100	2.8745	0.143	0	0	0
2017/10/19	2033	01/02/2018	109.66	Put	Bond Future	2,890.4000	2.8904	2,894.5100	2.8945	0.142	0	0	0
2017/10/19	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2033	01/02/2018	109.65	Put	Bond Future	2,880.4000	2.8804	2,884.5100	2.8845	0.143	0	0	0
2017/10/19	2033	03/05/2018	107.71	Put	Bond Future	9.0500	0.0091	15.3500	0.0153	69.613	0	0	0
2017/10/19	2033	03/05/2018			Bond Future	107.7009	107.7009	107.6947	107.6947	(0.006)	0.0000	0.0000	0
2017/10/19	2033	03/05/2018	107.70	Call	Bond Future	0.9500	0.0010	0.0000	0.0000	(100.000)	0	0	0
2017/10/19	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	5.3500	0.0054	100.000	0	0	0
2017/10/19	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2033	03/05/2018	107.69	Call	Bond Future	10.9500	0.0109	4.6500	0.0047	(57.534)	0	0	0
2017/10/19	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2033	02/08/2018			Bond Future	109.7525	109.7525	109.7472	109.7472	(0.005)	0.0000	0.0000	0
2017/10/19	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2033	02/08/2018	109.92	Put	Bond Future	167.4900	0.1675	172.7900	0.1728	3.164	0	0	0
2017/10/19	2033	02/08/2018	109.94	Put	Bond Future	187.4900	0.1875	192.7900	0.1928	2.827	0	0	0
2017/10/19	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2033	02/08/2018	109.93	Put	Bond Future	177.4900	0.1775	182.7900	0.1828	2.986	0	0	0
2017/10/19	2037	02/11/2017	9.67	Put	Bond Future	1,764.8800	1.7649	1,844.5400	1.8445	4.514	0	0	0
2017/10/19	2037	02/11/2017			Bond Future	9.8360	90.8220	9.8553	90.6712	0.197	0.0000	0.0000	54,462
2017/10/19	2037	02/11/2017	9.66	Call	Bond Future	433.1500	0.4331	364.2600	0.3643	(15.904)	0	0	0
2017/10/19	2037	02/11/2017	9.66	Put	Bond Future	1,821.5500	1.8216	1,903.4500	1.9034	4.496	0	0	0
2017/10/19	2037	02/11/2017	9.67	Call	Bond Future	456.2800	0.4563	385.1500	0.3852	(15.589)	0	0	0
2017/10/19	2037	02/11/2017	9.65	Call	Bond Future	410.8100	0.4108	344.1500	0.3441	(16.226)	0	0	0
2017/10/19	2037	02/11/2017	9.65	Put	Bond Future	1,879.1300	1.8791	1,963.2600	1.9633	4.477	0	0	0
2017/10/19	2037	01/02/2018	9.82	Put	Bond Future	2,781.2000	2.7812	2,851.5100	2.8515	2.528	0	0	0
2017/10/19	2037	01/02/2018			Bond Future	9.9026	88.2345	9.9226	88.0810	0.202	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
2017/10/19	2037	01/02/2018	9.82	Call	Bond Future	2,141.7400		2.1417	2,058.5400	2.0585	(3.885)	0	0	0
2017/10/19	2037	01/02/2018	9.81	Put	Bond Future	2,822.9200		2.8229	2,894.0300	2.8940	2.519	0	0	0
2017/10/19	2037	01/02/2018	9.83	Call	Bond Future	2,178.2200		2.1782	2,094.2200	2.0942	(3.856)	0	0	0
2017/10/19	2037	01/02/2018	9.83	Put	Bond Future	2,739.9300		2.7399	2,809.4400	2.8094	2.537	0	0	0
2017/10/19	2037	01/02/2018	9.81	Call	Bond Future	2,105.6000		2.1056	2,023.2000	2.0232	(3.913)	0	0	0
2017/10/19	2037	03/05/2018	9.99	Call	Bond Future	3,427.8200		3.4278	3,337.2200	3.3372	(2.643)	0	0	0
2017/10/19	2037	03/05/2018	9.97	Put	Bond Future	3,370.4000		3.3704	3,438.3800	3.4384	2.017	0	0	0
2017/10/19	2037	03/05/2018			Bond Future	9.9725		89.8717	9.9933	89.7142	0.208	0.0000	0.0000	0
2017/10/19	2037	03/05/2018	9.99	Put	Bond Future	3,295.0000		3.2950	3,361.8400	3.3618	2.029	0	0	0
2017/10/19	2037	03/05/2018	9.97	Call	Bond Future	3,351.4900		3.3515	3,262.0300	3.2620	(2.669)	0	0	0
2017/10/19	2037	03/05/2018	9.98	Put	Bond Future	3,332.6700		3.3327	3,400.0800	3.4001	2.023	0	0	0
2017/10/19	2037	03/05/2018	9.98	Call	Bond Future	3,389.6800		3.3897	3,299.6500	3.2996	(2.656)	0	0	0
2017/10/19	2037	02/08/2018	9.96	Put	Bond Future	4,459.9900		4.4600	4,533.5600	4.5336	1.650	0	0	0
2017/10/19	2037	02/08/2018	9.95	Call	Bond Future	3,785.5300		3.7855	3,699.4400	3.6994	(2.274)	0	0	0
2017/10/19	2037	02/08/2018			Bond Future	10.0448		87.2925	10.0662	87.1323	0.213	0.0000	0.0000	0
2017/10/19	2037	02/08/2018	9.96	Call	Bond Future	3,821.2200		3.8212	3,734.6600	3.7347	(2.265)	0	0	0
2017/10/19	2037	02/08/2018	9.95	Put	Bond Future	4,500.1000		4.5001	4,574.1400	4.5741	1.645	0	0	0
2017/10/19	2037	02/08/2018	9.97	Call	Bond Future	3,857.0900		3.8571	3,770.0600	3.7701	(2.256)	0	0	0
2017/10/19	2037	02/08/2018	9.97	Put	Bond Future	4,420.1600		4.4202	4,493.2600	4.4933	1.654	0	0	0
2017/10/19	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	02/11/2017			Bond Future	128.5334		128.5334	128.5285	128.5285	(0.004)	0.0000	0.0000	13,390
2017/10/19	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	02/11/2017	136.82	Put	Bond Future	8,286.5800		8.2866	8,291.5000	8.2915	0.059	0	0	0
2017/10/19	2038	02/11/2017	136.80	Put	Bond Future	8,266.5800		8.2666	8,271.5000	8.2715	0.060	0	0	0
2017/10/19	2038	02/11/2017	136.81	Put	Bond Future	8,276.5800		8.2766	8,281.5000	8.2815	0.059	0	0	0
2017/10/19	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	01/02/2018	136.95	Put	Bond Future	7,524.3700		7.5244	7,529.5200	7.5295	0.068	0	0	0
2017/10/19	2038	01/02/2018			Bond Future	129.4256		129.4256	129.4205	129.4205	(0.004)	0.0000	0.0000	5,252
2017/10/19	2038	01/02/2018	136.94	Put	Bond Future	7,514.3700		7.5144	7,519.5200	7.5195	0.069	0	0	0
2017/10/19	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	01/02/2018	136.93	Put	Bond Future	7,504.3700		7.5044	7,509.5200	7.5095	0.069	0	0	0
2017/10/19	2038	03/05/2018	132.28	Put	Bond Future	405.4800		0.4055	413.5300	0.4135	1.985	0	0	0
2017/10/19	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	03/05/2018			Bond Future	131.8745		131.8745	131.8665	131.8665	(0.006)	0.0000	0.0000	0
2017/10/19	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	03/05/2018	132.27	Put	Bond Future	395.4800		0.3955	403.5300	0.4035	2.036	0	0	0
2017/10/19	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	03/05/2018	132.29	Put	Bond Future	415.4800		0.4155	423.5300	0.4235	1.938	0	0	0
2017/10/19	2038	02/08/2018	134.55	Put	Bond Future	213.5500		0.2136	220.1800	0.2202	3.105	0	0	0
2017/10/19	2038	02/08/2018			Bond Future	134.3365		134.3365	134.3298	134.3298	(0.005)	0.0000	0.0000	0
2017/10/19	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	02/08/2018	134.54	Put	Bond Future	203.5500		0.2036	210.1800	0.2102	3.257	0	0	0
2017/10/19	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2038	02/08/2018	134.53	Put	Bond Future	193.5500		0.1936	200.1800	0.2002	3.425	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
2017/10/19	2040	02/11/2017	9.67	Put	Bond Future	2,352.2400	2.3522	2,418.7000	2.4187	2.825	0	0	0
2017/10/19	2040	02/11/2017			Bond Future	9.9060	94.3144	9.9203	94.1951	0.145	0.0000	0.0000	16,838
2017/10/19	2040	02/11/2017	9.66	Call	Bond Future	332.4300	0.3324	281.3800	0.2814	(15.357)	0	0	0
2017/10/19	2040	02/11/2017	9.66	Put	Bond Future	2,419.4600	2.4195	2,487.7500	2.4878	2.823	0	0	0
2017/10/19	2040	02/11/2017	9.67	Call	Bond Future	351.5500	0.3516	298.6700	0.2987	(15.042)	0	0	0
2017/10/19	2040	02/11/2017	9.65	Call	Bond Future	314.0400	0.3140	264.8100	0.2648	(15.676)	0	0	0
2017/10/19	2040	02/11/2017	9.65	Put	Bond Future	2,487.5400	2.4875	2,557.6500	2.5576	2.818	0	0	0
2017/10/19	2040	01/02/2018	9.89	Call	Bond Future	2,314.2600	2.3143	2,244.8200	2.2448	(3.001)	0	0	0
2017/10/19	2040	01/02/2018			Bond Future	9.9726	91.5408	9.9874	91.4193	0.148	0.0000	0.0000	4,400
2017/10/19	2040	01/02/2018	9.87	Call	Bond Future	2,238.7900	2.2388	2,170.6000	2.1706	(3.046)	0	0	0
2017/10/19	2040	01/02/2018	9.87	Put	Bond Future	3,089.3100	3.0893	3,142.6300	3.1426	1.726	0	0	0
2017/10/19	2040	01/02/2018	9.88	Put	Bond Future	3,043.5200	3.0435	3,096.2200	3.0962	1.732	0	0	0
2017/10/19	2040	01/02/2018	9.89	Put	Bond Future	2,998.0300	2.9980	3,050.1000	3.0501	1.737	0	0	0
2017/10/19	2040	01/02/2018	9.88	Call	Bond Future	2,276.4400	2.2764	2,207.6300	2.2076	(3.023)	0	0	0
2017/10/19	2040	03/05/2018	10.08	Put	Bond Future	3,527.4000	3.5274	3,576.7600	3.5768	1.399	0	0	0
2017/10/19	2040	03/05/2018			Bond Future	10.0423	93.2393	10.0577	93.1144	0.153	0.0000	0.0000	0
2017/10/19	2040	03/05/2018	10.07	Call	Bond Future	3,790.8900	3.7909	3,715.7600	3.7158	(1.982)	0	0	0
2017/10/19	2040	03/05/2018	10.07	Put	Bond Future	3,566.3100	3.5663	3,616.1000	3.6161	1.396	0	0	0
2017/10/19	2040	03/05/2018	10.08	Call	Bond Future	3,832.8100	3.8328	3,757.2500	3.7573	(1.971)	0	0	0
2017/10/19	2040	03/05/2018	10.06	Call	Bond Future	3,748.9200	3.7489	3,674.2300	3.6742	(1.992)	0	0	0
2017/10/19	2040	03/05/2018	10.06	Put	Bond Future	3,605.2800	3.6053	3,655.5100	3.6555	1.393	0	0	0
2017/10/19	2040	02/08/2018	10.04	Call	Bond Future	4,228.1400	4.2281	4,156.6400	4.1566	(1.691)	0	0	0
2017/10/19	2040	02/08/2018	10.03	Put	Bond Future	4,868.6700	4.8687	4,924.4700	4.9245	1.146	0	0	0
2017/10/19	2040	02/08/2018			Bond Future	10.1144	90.4726	10.1302	90.3457	0.157	0.0000	0.0000	0
2017/10/19	2040	02/08/2018	10.05	Call	Bond Future	4,267.8900	4.2679	4,196.0300	4.1960	(1.684)	0	0	0
2017/10/19	2040	02/08/2018	10.05	Put	Bond Future	4,786.0200	4.7860	4,841.0900	4.8411	1.151	0	0	0
2017/10/19	2040	02/08/2018	10.04	Put	Bond Future	4,827.2000	4.8272	4,882.6300	4.8826	1.148	0	0	0
2017/10/19	2040	02/08/2018	10.03	Call	Bond Future	4,188.5700	4.1886	4,117.4400	4.1174	(1.698)	0	0	0
2017/10/19	2044	02/11/2017	9.68	Call	Bond Future	332.9600	0.3330	290.0900	0.2901	(12.875)	0	0	0
2017/10/19	2044	02/11/2017			Bond Future	9.9306	91.3743	9.9400	91.2958	0.094	0.0000	0.0000	21,405
2017/10/19	2044	02/11/2017	9.66	Call	Bond Future	296.9900	0.2970	257.0000	0.2570	(13.465)	0	0	0
2017/10/19	2044	02/11/2017	9.66	Put	Bond Future	2,623.8400	2.6238	2,662.3500	2.6624	1.468	0	0	0
2017/10/19	2044	02/11/2017	9.68	Put	Bond Future	2,484.3300	2.4843	2,519.9600	2.5200	1.434	0	0	0
2017/10/19	2044	02/11/2017	9.67	Call	Bond Future	314.5900	0.3146	273.1600	0.2732	(13.170)	0	0	0
2017/10/19	2044	02/11/2017	9.67	Put	Bond Future	2,553.6300	2.5536	2,590.7000	2.5907	1.452	0	0	0
2017/10/19	2044	01/02/2018	9.90	Put	Bond Future	3,101.3800	3.1014	3,131.5000	3.1315	0.971	0	0	0
2017/10/19	2044	01/02/2018	9.89	Call	Bond Future	2,266.4300	2.2664	2,217.1000	2.2171	(2.177)	0	0	0
2017/10/19	2044	01/02/2018			Bond Future	9.9952	88.6718	10.0048	88.5919	0.096	0.0000	0.0000	11,723
2017/10/19	2044	01/02/2018	9.90	Call	Bond Future	2,304.3400	2.3043	2,254.5900	2.2546	(2.159)	0	0	0
2017/10/19	2044	01/02/2018	9.89	Put	Bond Future	3,147.9100	3.1479	3,178.4500	3.1785	0.970	0	0	0
2017/10/19	2044	01/02/2018	9.91	Call	Bond Future	2,342.6100	2.3426	2,292.4400	2.2924	(2.142)	0	0	0
2017/10/19	2044	01/02/2018	9.91	Put	Bond Future	3,055.3600	3.0554	3,085.0600	3.0851	0.972	0	0	0
2017/10/19	2044	03/05/2018	10.10	Call	Bond Future	3,895.0700	3.8951	3,841.6800	3.8417	(1.371)	0	0	0
2017/10/19	2044	03/05/2018	10.09	Put	Bond Future	3,627.5500	3.6275	3,656.9600	3.6570	0.811	0	0	0
2017/10/19	2044	03/05/2018			Bond Future	10.0625	90.3172	10.0726	90.2347	0.100	0.0000	0.0000	0
2017/10/19	2044	03/05/2018	10.11	Call	Bond Future	3,937.7200	3.9377	3,884.0500	3.8840	(1.363)	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
2017/10/19	2044	03/05/2018	10.11	Put	Bond Future	3,549.4300	3.5494	3,578.2800	3.5783	0.813	0	0	0
2017/10/19	2044	03/05/2018	10.10	Put	Bond Future	3,588.3200	3.5883	3,617.4500	3.6175	0.812	0	0	0
2017/10/19	2044	03/05/2018	10.09	Call	Bond Future	3,852.6400	3.8526	3,799.5300	3.7995	(1.379)	0	0	0
2017/10/19	2044	02/08/2018	10.07	Call	Bond Future	4,352.0900	4.3521	4,301.6000	4.3016	(1.160)	0	0	0
2017/10/19	2044	02/08/2018			Bond Future	10.1321	87.6211	10.1424	87.5373	0.102	0.0000	0.0000	0
2017/10/19	2044	02/08/2018	10.05	Call	Bond Future	4,272.1400	4.2721	4,222.1400	4.2221	(1.170)	0	0	0
2017/10/19	2044	02/08/2018	10.05	Put	Bond Future	4,941.6000	4.9416	4,975.4100	4.9754	0.684	0	0	0
2017/10/19	2044	02/08/2018	10.07	Put	Bond Future	4,857.6300	4.8576	4,890.9500	4.8910	0.686	0	0	0
2017/10/19	2044	02/08/2018	10.06	Call	Bond Future	4,312.0300	4.3120	4,261.7800	4.2618	(1.165)	0	0	0
2017/10/19	2044	02/08/2018	10.06	Put	Bond Future	4,899.4700	4.8995	4,933.0300	4.9330	0.685	0	0	0
2017/10/19	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	02/11/2017	136.30	Put	Bond Future	12,426.2000	12.4262	12,430.4400	12.4304	0.034	0	0	0
2017/10/19	2046	02/11/2017			Bond Future	123.8738	123.8738	123.8696	123.8696	(0.003)	0.0000	0.0000	20,942
2017/10/19	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	02/11/2017	136.32	Put	Bond Future	12,446.2000	12.4462	12,450.4400	12.4504	0.034	0	0	0
2017/10/19	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	02/11/2017	136.31	Put	Bond Future	12,436.2000	12.4362	12,440.4400	12.4404	0.034	0	0	0
2017/10/19	2046	01/02/2018	132.92	Put	Bond Future	6,731.9600	6.7320	6,736.4800	6.7365	0.067	0	0	0
2017/10/19	2046	01/02/2018			Bond Future	126.1880	126.1880	126.1835	126.1835	(0.004)	0.0000	0.0000	2,943
2017/10/19	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	01/02/2018	132.91	Put	Bond Future	6,721.9600	6.7220	6,726.4800	6.7265	0.067	0	0	0
2017/10/19	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	01/02/2018	132.90	Put	Bond Future	6,711.9600	6.7120	6,716.4800	6.7165	0.067	0	0	0
2017/10/19	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	03/05/2018			Bond Future	126.9758	126.9758	126.9685	126.9685	(0.006)	0.0000	0.0000	0
2017/10/19	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	03/05/2018	127.93	Put	Bond Future	954.1700	0.9542	961.5000	0.9615	0.768	0	0	0
2017/10/19	2046	03/05/2018	127.95	Put	Bond Future	974.1700	0.9742	981.5000	0.9815	0.752	0	0	0
2017/10/19	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	03/05/2018	127.94	Put	Bond Future	964.1700	0.9642	971.5000	0.9715	0.760	0	0	0
2017/10/19	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	02/08/2018			Bond Future	129.3944	129.3944	129.3884	129.3884	(0.005)	0.0000	0.0000	0
2017/10/19	2046	02/08/2018	128.78	Call	Bond Future	614.4100	0.6144	608.3600	0.6084	(0.985)	0	0	0
2017/10/19	2046	02/08/2018	128.79	Call	Bond Future	604.4100	0.6044	598.3600	0.5984	(1.001)	0	0	0
2017/10/19	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2046	02/08/2018	128.77	Call	Bond Future	624.4100	0.6244	618.3600	0.6184	(0.969)	0	0	0
2017/10/19	2050	02/11/2017	144.66	Put	Bond Future	13,029.6900	13.0297	13,034.6400	13.0346	0.038	0	0	0
2017/10/19	2050	02/11/2017	144.67	Put	Bond Future	13,039.6900	13.0397	13,044.6400	13.0446	0.038	0	0	0
2017/10/19	2050	02/11/2017			Bond Future	131.6303	131.6303	131.6254	131.6254	(0.004)	0.0000	0.0000	22,149
2017/10/19	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2050	02/11/2017	144.65	Put	Bond Future	13,019.6900	13.0197	13,024.6400	13.0246	0.038	0	0	0
2017/10/19	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
2017/10/19	2050	01/02/2018	140.23	Put	Bond Future	7,819.7300	7.8197	7,824.7200	7.8247	0.064	0	0	0
2017/10/19	2050	01/02/2018			Bond Future	132.4103	132.4103	132.4053	132.4053	(0.004)	0.0000	0.0000	3,661
2017/10/19	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2050	01/02/2018	140.25	Put	Bond Future	7,839.7300	7.8397	7,844.7200	7.8447	0.064	0	0	0
2017/10/19	2050	01/02/2018	140.24	Put	Bond Future	7,829.7300	7.8297	7,834.7200	7.8347	0.064	0	0	0
2017/10/19	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2050	03/05/2018	135.62	Put	Bond Future	704.4200	0.7044	712.1100	0.7121	1.092	0	0	0
2017/10/19	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2050	03/05/2018			Bond Future	134.9156	134.9156	134.9079	134.9079	(0.006)	0.0000	0.0000	0
2017/10/19	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2050	03/05/2018	135.61	Put	Bond Future	694.4200	0.6944	702.1100	0.7021	1.107	0	0	0
2017/10/19	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2050	03/05/2018	135.63	Put	Bond Future	714.4200	0.7144	722.1100	0.7221	1.076	0	0	0
2017/10/19	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2050	02/08/2018	137.54	Put	Bond Future	1,787.7000	1.7877	1,794.1900	1.7942	0.363	0	0	0
2017/10/19	2050	02/08/2018	137.52	Put	Bond Future	1,767.7000	1.7677	1,774.1900	1.7742	0.367	0	0	0
2017/10/19	2050	02/08/2018			Bond Future	135.7523	135.7523	135.7458	135.7458	(0.005)	0.0000	0.0000	0
2017/10/19	2050	02/08/2018	137.53	Put	Bond Future	1,777.7000	1.7777	1,784.1900	1.7842	0.365	0	0	0
2017/10/19	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	AL37	02/11/2017			Index Future	555.7110	555.7110	555.0630	555.0630	(0.117)	0.0000	0.0000	0
2017/10/19	AL37	01/02/2018			Index Future	565.9150	565.9150	565.2560	565.2560	(0.116)	0.0000	0.0000	0
2017/10/19	AL37	03/05/2018			Index Future	576.4170	576.4170	575.7390	575.7390	(0.118)	0.0000	0.0000	0
2017/10/19	AL37	02/08/2018			Index Future	587.1760	587.1760	586.4870	586.4870	(0.117)	0.0000	0.0000	0
2017/10/19	AL7T	02/11/2017			Index Future	636.8780	636.8780	635.4190	635.4190	(0.229)	0.0000	0.0000	0
2017/10/19	AL7T	01/02/2018			Index Future	648.5730	648.5730	647.0870	647.0870	(0.229)	0.0000	0.0000	0
2017/10/19	AL7T	03/05/2018			Index Future	660.6090	660.6090	659.0890	659.0890	(0.230)	0.0000	0.0000	0
2017/10/19	AL7T	02/08/2018			Index Future	672.9390	672.9390	671.3920	671.3920	(0.230)	0.0000	0.0000	0
2017/10/19	ALBI	02/11/2017			Index Future	571.9350	571.9350	570.9070	570.9070	(0.180)	0.0000	0.0000	575
2017/10/19	ALBI	01/02/2018			Index Future	582.4370	582.4370	581.3900	581.3900	(0.180)	0.0000	0.0000	294
2017/10/19	ALBI	03/05/2018			Index Future	593.2460	593.2460	592.1730	592.1730	(0.181)	0.0000	0.0000	0
2017/10/19	ALBI	02/08/2018			Index Future	604.3190	604.3190	603.2270	603.2270	(0.181)	0.0000	0.0000	0
2017/10/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	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
2017/10/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/19	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	02/11/2017			Bond Future	127.5531		127.5531	127.4346	127.4346	(0.093)	0.0000	0.0000	0
2017/10/19	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	02/11/2017	133.87	Put	Bond Future	6,316.8600		6.3169	6,435.4200	6.4354	1.877	0	0	0
2017/10/19	EL28	02/11/2017	133.89	Put	Bond Future	6,336.8600		6.3369	6,455.4200	6.4554	1.871	0	0	0
2017/10/19	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	02/11/2017	133.88	Put	Bond Future	6,326.8600		6.3269	6,445.4200	6.4454	1.874	0	0	0
2017/10/19	EL28	01/02/2018	132.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	01/02/2018			Bond Future	129.9362		129.9362	129.8152	129.8152	(0.093)	0.0000	0.0000	0
2017/10/19	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	01/02/2018	132.29	Put	Bond Future	2,353.8300		2.3538	2,474.8000	2.4748	5.139	0	0	0
2017/10/19	EL28	01/02/2018	132.31	Put	Bond Future	2,373.8300		2.3738	2,494.8000	2.4948	5.096	0	0	0
2017/10/19	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	01/02/2018	132.30	Put	Bond Future	2,363.8300		2.3638	2,484.8000	2.4848	5.118	0	0	0
2017/10/19	EL28	03/05/2018	133.20	Put	Bond Future	2,564.9400		2.5649	2,690.8400	2.6908	4.908	0	0	0
2017/10/19	EL28	03/05/2018			Bond Future	130.6351		130.6351	130.5092	130.5092	(0.096)	0.0000	0.0000	0
2017/10/19	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	03/05/2018	133.19	Put	Bond Future	2,554.9400		2.5549	2,680.8400	2.6808	4.928	0	0	0
2017/10/19	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	03/05/2018	133.18	Put	Bond Future	2,544.9400		2.5449	2,670.8400	2.6708	4.947	0	0	0
2017/10/19	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	02/08/2018			Bond Future	133.1233		133.1233	132.9964	132.9964	(0.095)	0.0000	0.0000	0
2017/10/19	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	02/08/2018	134.93	Put	Bond Future	1,806.6600		1.8067	1,933.5900	1.9336	7.026	0	0	0
2017/10/19	EL28	02/08/2018	134.95	Put	Bond Future	1,826.6600		1.8267	1,953.5900	1.9536	6.949	0	0	0
2017/10/19	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	EL28	02/08/2018	134.94	Put	Bond Future	1,816.6600		1.8167	1,943.5900	1.9436	6.987	0	0	0

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2017/10/19	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	02/11/2017	10.66	Put	Bond Future	1,511.9500	1.5119	1,625.4800	1.6255	7.509	0	0	0
2017/10/19	ES33	02/11/2017			Bond Future	10.9080	75.6355	10.9269	75.5220	0.173	0.0000	0.0000	7,515
2017/10/19	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	02/11/2017	10.68	Put	Bond Future	1,388.3100	1.3883	1,501.8400	1.5018	8.178	0	0	0
2017/10/19	ES33	02/11/2017	10.67	Put	Bond Future	1,450.0900	1.4501	1,563.6200	1.5636	7.829	0	0	0
2017/10/19	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	01/02/2018	11.00	Put	Bond Future	109.9100	0.1099	225.4100	0.2254	105.086	0	0	0
2017/10/19	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	01/02/2018			Bond Future	11.0186	77.0244	11.0382	76.9089	0.178	0.0000	0.0000	1,951
2017/10/19	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	01/02/2018	10.99	Put	Bond Future	169.1400	0.1691	284.6400	0.2846	68.287	0	0	0
2017/10/19	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	01/02/2018	11.01	Put	Bond Future	50.7600	0.0508	166.2600	0.1663	227.541	0	0	0
2017/10/19	ES33	03/05/2018	11.22	Call	Bond Future	534.3500	0.5344	415.7400	0.4157	(22.197)	0	0	0
2017/10/19	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	03/05/2018			Bond Future	11.1275	74.6624	11.1480	74.5438	0.184	0.0000	0.0000	0
2017/10/19	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	03/05/2018	11.20	Call	Bond Future	419.2800	0.4193	300.6700	0.3007	(28.289)	0	0	0
2017/10/19	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	03/05/2018	11.21	Call	Bond Future	476.8500	0.4769	358.2400	0.3582	(24.874)	0	0	0
2017/10/19	ES33	02/08/2018	11.15	Put	Bond Future	503.4900	0.5035	624.0800	0.6241	23.951	0	0	0
2017/10/19	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	02/08/2018			Bond Future	11.2377	76.0553	11.2588	75.9347	0.188	0.0000	0.0000	0
2017/10/19	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	02/08/2018	11.14	Put	Bond Future	561.2400	0.5612	681.8300	0.6818	21.486	0	0	0
2017/10/19	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	ES33	02/08/2018	11.16	Put	Bond Future	445.8000	0.4458	566.3900	0.5664	27.050	0	0	0
2017/10/19	ES42	02/11/2017			Bond Future	11.1322	78.3210	11.1462	78.2268	0.125	0.0000	0.0000	2,202
2017/10/19	ES42	01/02/2018			Bond Future	11.2384	79.7592	11.2529	79.6632	0.128	0.0000	0.0000	7,887
2017/10/19	ES42	03/05/2018			Bond Future	11.3482	76.9781	11.3633	76.8794	0.133	0.0000	0.0000	0
2017/10/19	ES42	02/08/2018			Bond Future	11.4571	78.4140	11.4727	78.3137	0.136	0.0000	0.0000	0
2017/10/19	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	GOVI	02/11/2017	572.44	Put	GOVI	18,940.0000	1.8940	29,370.0000	2.9370	55.069	0	0	0
2017/10/19	GOVI	02/11/2017			GOVI	570.5460	570.5460	569.5030	569.5030	(0.183)	0.0000	0.0000	677
2017/10/19	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	GOVI	02/11/2017	572.46	Put	GOVI	19,140.0000	1.9140	29,570.0000	2.9570	54.493	0	0	0
2017/10/19	GOVI	02/11/2017	572.45	Put	GOVI	19,040.0000	1.9040	29,470.0000	2.9470	54.779	0	0	0
2017/10/19	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	GOVI	01/02/2018	581.04	Put	GOVI	180.0000	0.0180	10,790.0000	1.0790	5894.444	0	0	0
2017/10/19	GOVI	01/02/2018			GOVI	581.0220	581.0220	579.9610	579.9610	(0.183)	0.0000	0.0000	0
2017/10/19	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	GOVI	01/02/2018	581.03	Put	GOVI	80.0000	0.0080	10,690.0000	1.0690	13262.500	0	0	0
2017/10/19	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	GOVI	01/02/2018	581.02	Call	GOVI	20.0000	0.0020	0.0000	0.0000	(100.000)	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
2017/10/19	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	10,590.0000	1.0590	100.000	0	0	0
2017/10/19	GOVI	03/05/2018	590.27	Call	GOVI	15,350.0000	1.5350	4,470.0000	0.4470	(70.879)	0	0	0
2017/10/19	GOVI	03/05/2018	590.29	Call	GOVI	15,150.0000	1.5150	4,270.0000	0.4270	(71.815)	0	0	0
2017/10/19	GOVI	03/05/2018			GOVI	591.8050	591.8050	590.7170	590.7170	(0.184)	0.0000	0.0000	0
2017/10/19	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	GOVI	03/05/2018	590.28	Call	GOVI	15,250.0000	1.5250	4,370.0000	0.4370	(71.344)	0	0	0
2017/10/19	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	GOVI	02/08/2018	605.72	Put	GOVI	28,690.0000	2.8690	39,760.0000	3.9760	38.585	0	0	0
2017/10/19	GOVI	02/08/2018			GOVI	602.8510	602.8510	601.7440	601.7440	(0.184)	0.0000	0.0000	0
2017/10/19	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	GOVI	02/08/2018	605.71	Put	GOVI	28,590.0000	2.8590	39,660.0000	3.9660	38.720	0	0	0
2017/10/19	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	GOVI	02/08/2018	605.70	Put	GOVI	28,490.0000	2.8490	39,560.0000	3.9560	38.856	0	0	0
2017/10/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/19	IGOV	02/11/2017			Index Future	250.5160	250.5160	250.5070	250.5070	(0.004)	0.0000	0.0000	1,172
2017/10/19	IGOV	01/02/2018			Index Future	255.1960	255.1960	255.1870	255.1870	(0.004)	0.0000	0.0000	0
2017/10/19	IGOV	03/05/2018			Index Future	260.0250	260.0250	260.0100	260.0100	(0.006)	0.0000	0.0000	0
2017/10/19	IGOV	02/08/2018			Index Future	264.9780	264.9780	264.9660	264.9660	(0.005)	0.0000	0.0000	0
2017/10/19	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/19	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/10/19	IS01	15/03/2018			Interest Rate Swap	99.6894	99.6894	99.6894	99.6894	0.000	0.0000	0.0000	0
2017/10/19	IS01	21/06/2018			Interest Rate Swap	99.8168	99.8168	99.8173	99.8173	0.001	0.0000	0.0000	0
2017/10/19	IS01	20/09/2018			Interest Rate Swap	99.9462	99.9462	99.9482	99.9482	0.002	0.0000	0.0000	0
2017/10/19	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/19	IS02	16/03/2018			Interest Rate Swap	98.9718	98.9718	98.9715	98.9715	0.000	0.0000	0.0000	0
2017/10/19	IS02	15/06/2018			Interest Rate Swap	98.5114	98.5114	98.5125	98.5125	0.001	0.0000	0.0000	0
2017/10/19	IS02	21/09/2018			Interest Rate Swap	98.4137	98.4137	98.4154	98.4154	0.002	0.0000	0.0000	0
2017/10/19	IS02	21/12/2018			Interest Rate Swap	98.7800	98.7800	98.7800	98.7800	0.000	0.0000	0.0000	0
2017/10/19	IS02	15/03/2019			Interest Rate Swap	99.1646	99.1646	99.1641	99.1641	(0.001)	0.0000	0.0000	0
2017/10/19	IS02	21/06/2019			Interest Rate Swap	99.5392	99.5392	99.5408	99.5408	0.002	0.0000	0.0000	0
2017/10/19	IS02	20/09/2019			Interest Rate Swap	99.9404	99.9404	99.9496	99.9496	0.009	0.0000	0.0000	0
2017/10/19	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	IS05	17/12/2020			Interest Rate Swap	96.1488	96.1488	96.2129	96.2129	0.067	0.0000	0.0000	0
2017/10/19	IS05	16/03/2021			Interest Rate Swap	95.3783	95.3783	95.4606	95.4606	0.086	0.0000	0.0000	0
2017/10/19	IS05	15/06/2021			Interest Rate Swap	94.5789	94.5789	94.6808	94.6808	0.108	0.0000	0.0000	0
2017/10/19	IS05	21/09/2021			Interest Rate Swap	94.7547	94.7547	94.8746	94.8746	0.127	0.0000	0.0000	0
2017/10/19	IS05	21/12/2021			Interest Rate Swap	96.9560	96.9560	97.0869	97.0869	0.135	0.0000	0.0000	51
2017/10/19	IS05	15/03/2022			Interest Rate Swap	97.1100	97.1100	97.2482	97.2482	0.142	0.0000	0.0000	0
2017/10/19	IS05	21/06/2022			Interest Rate Swap	98.3136	98.3136	98.4581	98.4581	0.147	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
2017/10/19	IS05	20/09/2022			Interest Rate Swap	100.5329	100.5329	100.6836	100.6836	0.150	0.0000	0.0000	0
2017/10/19	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	IS10	17/12/2025			Interest Rate Swap	95.4351	95.4351	95.6353	95.6353	0.210	0.0000	0.0000	0
2017/10/19	IS10	16/03/2026			Interest Rate Swap	92.4730	92.4730	92.6858	92.6858	0.230	0.0000	0.0000	0
2017/10/19	IS10	15/06/2026			Interest Rate Swap	91.2472	91.2472	91.4709	91.4709	0.245	0.0000	0.0000	0
2017/10/19	IS10	21/09/2026			Interest Rate Swap	93.4175	93.4175	93.6452	93.6452	0.244	0.0000	0.0000	0
2017/10/19	IS10	21/12/2026			Interest Rate Swap	97.2060	97.2060	97.4294	97.4294	0.230	0.0000	0.0000	0
2017/10/19	IS10	15/03/2027			Interest Rate Swap	95.8071	95.8071	96.0284	96.0284	0.231	0.0000	0.0000	0
2017/10/19	IS10	21/06/2027			Interest Rate Swap	97.8842	97.8842	98.0963	98.0963	0.217	0.0000	0.0000	0
2017/10/19	IS10	20/09/2027			Interest Rate Swap	101.6118	101.6118	101.8143	101.8143	0.199	0.0000	0.0000	0
2017/10/19	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/19	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/10/19	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/10/19	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/10/19	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/10/19	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/10/19	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/10/19	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/19	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/19	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/10/19	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/10/19	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/19	R023	02/11/2017	8.56	Call	Bond Future	2,161.3400	2.1613	2,035.9300	2.0359	(5.802)	0	0	0
2017/10/19	R023	02/11/2017			Bond Future	8.0420	100.1953	8.0718	100.0695	0.371	0.0000	0.0000	52,970
2017/10/19	R023	02/11/2017	8.56	Put	Bond Future	2.5400	0.0025	2.9200	0.0029	14.961	0	0	0
2017/10/19	R023	02/11/2017	8.58	Put	Bond Future	1.9400	0.0019	2.2100	0.0022	13.918	0	0	0
2017/10/19	R023	02/11/2017	8.57	Call	Bond Future	2,202.1200	2.2021	2,076.6600	2.0767	(5.697)	0	0	0
2017/10/19	R023	02/11/2017	8.57	Put	Bond Future	2.2200	0.0022	2.5500	0.0026	14.865	0	0	0
2017/10/19	R023	02/11/2017	8.58	Call	Bond Future	2,242.9300	2.2429	2,117.4100	2.1174	(5.596)	0	0	0
2017/10/19	R023	01/02/2018	8.33	Put	Bond Future	597.2600	0.5973	637.9100	0.6379	6.806	0	0	0
2017/10/19	R023	01/02/2018			Bond Future	8.0829	102.0351	8.1145	101.9071	0.391	0.0000	0.0000	21,312
2017/10/19	R023	01/02/2018	8.32	Call	Bond Future	1,566.0900	1.5661	1,479.4100	1.4794	(5.535)	0	0	0
2017/10/19	R023	01/02/2018	8.32	Put	Bond Future	610.7000	0.6107	652.0600	0.6521	6.773	0	0	0
2017/10/19	R023	01/02/2018	8.33	Call	Bond Future	1,592.7000	1.5927	1,505.3100	1.5053	(5.487)	0	0	0
2017/10/19	R023	01/02/2018	8.31	Call	Bond Future	1,539.9000	1.5399	1,453.9500	1.4540	(5.582)	0	0	0
2017/10/19	R023	01/02/2018	8.31	Put	Bond Future	624.5800	0.6246	666.6700	0.6667	6.739	0	0	0
2017/10/19	R023	03/05/2018	8.27	Call	Bond Future	1,655.4900	1.6555	1,577.1500	1.5772	(4.732)	0	0	0
2017/10/19	R023	03/05/2018			Bond Future	8.1164	99.9990	8.1503	99.8673	0.418	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
2017/10/19	R023	03/05/2018	8.27	Put	Bond Future	1,060.7000	1.0607	1,114.0600	1.1141	5.031	0	0	0
2017/10/19	R023	03/05/2018	8.28	Call	Bond Future	1,678.1800	1.6782	1,599.2500	1.5993	(4.703)	0	0	0
2017/10/19	R023	03/05/2018	8.29	Put	Bond Future	1,029.4200	1.0294	1,081.6000	1.0816	5.069	0	0	0
2017/10/19	R023	03/05/2018	8.28	Put	Bond Future	1,044.8200	1.0448	1,097.5900	1.0976	5.051	0	0	0
2017/10/19	R023	03/05/2018	8.29	Call	Bond Future	1,701.3300	1.7013	1,621.8100	1.6218	(4.674)	0	0	0
2017/10/19	R035	02/11/2017	9.61	Put	Bond Future	1,040.5300	1.0405	1,231.0200	1.2310	18.307	0	0	0
2017/10/19	R035	02/11/2017			Bond Future	9.7417	94.4600	9.7660	94.2695	0.250	0.0000	0.0000	41,191
2017/10/19	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R035	02/11/2017	9.60	Put	Bond Future	1,120.2700	1.1203	1,310.7600	1.3108	17.004	0	0	0
2017/10/19	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R035	02/11/2017	9.59	Put	Bond Future	1,200.1100	1.2001	1,390.6000	1.3906	15.873	0	0	0
2017/10/19	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R035	01/02/2018	9.73	Put	Bond Future	642.4600	0.6425	836.3900	0.8364	30.186	0	0	0
2017/10/19	R035	01/02/2018			Bond Future	9.8127	96.1945	9.8379	96.0006	0.256	0.0000	0.0000	0
2017/10/19	R035	01/02/2018	9.75	Put	Bond Future	486.5600	0.4866	680.4900	0.6805	39.857	0	0	0
2017/10/19	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R035	01/02/2018	9.74	Put	Bond Future	564.4600	0.5645	758.3900	0.7584	34.357	0	0	0
2017/10/19	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R035	03/05/2018			Bond Future	9.8797	93.4796	9.9058	93.2809	0.264	0.0000	0.0000	0
2017/10/19	R035	03/05/2018	9.90	Call	Bond Future	154.4800	0.1545	0.0000	0.0000	(100.000)	0	0	0
2017/10/19	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	44.2200	0.0442	100.000	0	0	0
2017/10/19	R035	03/05/2018	9.91	Call	Bond Future	230.4400	0.2304	31.7400	0.0317	(86.226)	0	0	0
2017/10/19	R035	03/05/2018	9.89	Call	Bond Future	78.4300	0.0784	0.0000	0.0000	(100.000)	0	0	0
2017/10/19	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	120.2700	0.1203	100.000	0	0	0
2017/10/19	R186	02/11/2017	8.89	Put	Bond Future	355.2500	0.3552	419.7900	0.4198	18.167	0	0	0
2017/10/19	R186	02/11/2017	8.88	Call	Bond Future	1,205.1400	1.2051	1,010.3300	1.0103	(16.165)	0	0	0
2017/10/19	R186	02/11/2017	8.75	Put	Bond Future	725.6600	0.7257	841.7700	0.8418	16.001	0	0	0
2017/10/19	R186	02/11/2017			Bond Future	8.7543	114.7798	8.7940	114.5172	0.453	0.0000	0.0000	124,481
2017/10/19	R186	02/11/2017	8.75	Call	Bond Future	696.8000	0.6968	550.3500	0.5503	(21.018)	0	0	0
2017/10/19	R186	02/11/2017	8.89	Call	Bond Future	1,250.3100	1.2503	1,052.2900	1.0523	(15.838)	0	0	0
2017/10/19	R186	02/11/2017	8.88	Put	Bond Future	375.7300	0.3757	443.4800	0.4435	18.032	0	0	0
2017/10/19	R186	02/11/2017	8.90	Call	Bond Future	1,296.3700	1.2964	1,095.2100	1.0952	(15.517)	0	0	0
2017/10/19	R186	02/11/2017	8.90	Put	Bond Future	335.7100	0.3357	397.1100	0.3971	18.290	0	0	0
2017/10/19	R186	02/11/2017	8.60	Call	Bond Future	309.4700	0.3095	223.2000	0.2232	(27.877)	0	0	0
2017/10/19	R186	02/11/2017	8.60	Put	Bond Future	1,339.7400	1.3397	1,516.0300	1.5160	13.159	0	0	3,750
2017/10/19	R186	02/11/2017	9.00	Call	Bond Future	1,796.3100	1.7963	1,568.9100	1.5689	(12.659)	0	0	0
2017/10/19	R186	02/11/2017	9.00	Put	Bond Future	182.4800	0.1825	217.6400	0.2176	19.268	0	0	5,000
2017/10/19	R186	01/02/2018	9.00	Call	Bond Future	2,488.1600	2.4882	2,318.7400	2.3187	(6.809)	0	0	0
2017/10/19	R186	01/02/2018	9.25	Call	Bond Future	3,563.4300	3.5634	3,361.8700	3.3619	(5.656)	0	0	0
2017/10/19	R186	01/02/2018	8.50	Put	Bond Future	2,979.6000	2.9796	3,153.8100	3.1538	5.847	0	0	0
2017/10/19	R186	01/02/2018	8.96	Call	Bond Future	2,332.5200	2.3325	2,168.8400	2.1688	(7.017)	0	0	0
2017/10/19	R186	01/02/2018			Bond Future	8.8102	111.5876	8.8515	111.3202	0.469	0.0000	0.0000	25,414
2017/10/19	R186	01/02/2018	7.75	Put	Bond Future	7,251.8000	7.2518	7,503.7800	7.5038	3.475	0	0	0
2017/10/19	R186	01/02/2018	7.75	Call	Bond Future	94.5500	0.0946	79.2000	0.0792	(16.235)	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/19	R186	01/02/2018	8.50	Call	Bond Future	946.5800	0.9466	853.4600	0.8535	(9.838)	0	0	1,460
2017/10/19	R186	01/02/2018	9.00	Put	Bond Future	1,268.0100	1.2680	1,365.9200	1.3659	7.722	0	0	6,200
2017/10/19	R186	01/02/2018	8.75	Put	Bond Future	1,992.3500	1.9924	2,127.9600	2.1280	6.807	0	0	820
2017/10/19	R186	01/02/2018	9.25	Put	Bond Future	763.4800	0.7635	829.2500	0.8292	8.615	0	0	820
2017/10/19	R186	01/02/2018	8.97	Call	Bond Future	2,370.9600	2.3710	2,205.8300	2.2058	(6.965)	0	0	0
2017/10/19	R186	01/02/2018	8.96	Put	Bond Future	1,368.0000	1.3680	1,471.6500	1.4716	7.577	0	0	0
2017/10/19	R186	01/02/2018	8.75	Call	Bond Future	1,601.7400	1.6017	1,470.0200	1.4700	(8.224)	0	0	0
2017/10/19	R186	01/02/2018	8.97	Put	Bond Future	1,342.4600	1.3425	1,444.6600	1.4447	7.613	0	0	0
2017/10/19	R186	01/02/2018	8.98	Call	Bond Future	2,409.7200	2.4097	2,243.1500	2.2431	(6.912)	0	0	0
2017/10/19	R186	01/02/2018	8.98	Put	Bond Future	1,317.2800	1.3173	1,418.0400	1.4180	7.649	0	0	0
2017/10/19	R186	03/05/2018	8.91	Put	Bond Future	2,352.3300	2.3523	2,477.5300	2.4775	5.322	0	0	0
2017/10/19	R186	03/05/2018	8.92	Call	Bond Future	2,656.2500	2.6563	2,506.6800	2.5067	(5.631)	0	0	0
2017/10/19	R186	03/05/2018			Bond Future	8.8671	113.6583	8.9105	113.3847	0.489	0.0000	0.0000	0
2017/10/19	R186	03/05/2018	8.93	Call	Bond Future	2,690.4600	2.6905	2,539.7900	2.5398	(5.600)	0	0	0
2017/10/19	R186	03/05/2018	8.93	Put	Bond Future	2,294.3700	2.2944	2,417.3700	2.4174	5.361	0	0	0
2017/10/19	R186	03/05/2018	8.91	Call	Bond Future	2,622.6000	2.6226	2,474.1300	2.4741	(5.661)	0	0	0
2017/10/19	R186	03/05/2018	8.92	Put	Bond Future	2,323.0500	2.3231	2,447.1500	2.4472	5.342	0	0	0
2017/10/19	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R197	02/11/2017	305.15	Put	Bond Future	3,880.9800	3.8810	3,736.6200	3.7366	(3.720)	0	0	0
2017/10/19	R197	02/11/2017			Bond Future	301.2690	301.2690	301.4134	301.4134	0.048	0.0000	0.0000	851
2017/10/19	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R197	02/11/2017	305.17	Put	Bond Future	3,900.9800	3.9010	3,756.6200	3.7566	(3.701)	0	0	0
2017/10/19	R197	02/11/2017	305.16	Put	Bond Future	3,890.9800	3.8910	3,746.6200	3.7466	(3.710)	0	0	0
2017/10/19	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R197	01/02/2018	301.68	Put	Bond Future	1,772.0800	1.7721	1,625.6000	1.6256	(8.266)	0	0	0
2017/10/19	R197	01/02/2018			Bond Future	299.9079	299.9079	300.0544	300.0544	0.049	0.0000	0.0000	2,350
2017/10/19	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R197	01/02/2018	301.67	Put	Bond Future	1,762.0800	1.7621	1,615.6000	1.6156	(8.313)	0	0	0
2017/10/19	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R197	01/02/2018	301.66	Put	Bond Future	1,752.0800	1.7521	1,605.6000	1.6056	(8.360)	0	0	0
2017/10/19	R197	03/05/2018	304.46	Call	Bond Future	1,122.1000	1.1221	1,265.3500	1.2653	12.766	0	0	0
2017/10/19	R197	03/05/2018			Bond Future	305.5821	305.5821	305.7253	305.7253	0.047	0.0000	0.0000	0
2017/10/19	R197	03/05/2018	304.44	Call	Bond Future	1,142.1000	1.1421	1,285.3500	1.2853	12.543	0	0	0
2017/10/19	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R197	03/05/2018	304.45	Call	Bond Future	1,132.1000	1.1321	1,275.3500	1.2753	12.653	0	0	0
2017/10/19	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R202	02/11/2017			Bond Future	242.1372	242.1372	242.1279	242.1279	(0.004)	0.0000	0.0000	25,345
2017/10/19	R202	02/11/2017	253.89	Put	Bond Future	11,752.7900	11.7528	11,762.1100	11.7621	0.079	0	0	0
2017/10/19	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R202	02/11/2017	253.91	Put	Bond Future	11,772.7900	11.7728	11,782.1100	11.7821	0.079	0	0	0
2017/10/19	R202	02/11/2017	253.90	Put	Bond Future	11,762.7900	11.7628	11,772.1100	11.7721	0.079	0	0	0
2017/10/19	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R202	01/02/2018	249.07	Call	Bond Future	569.5600	0.5696	560.3900	0.5604	(1.610)	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
2017/10/19	R202	01/02/2018	249.06	Put	Bond Future	6,682.8200	6.6828	6,683.2500	6.6833	0.006	0	0	0
2017/10/19	R202	01/02/2018			Bond Future	242.9484	242.9484	242.9388	242.9388	(0.004)	0.0000	0.0000	4,194
2017/10/19	R202	01/02/2018	249.08	Call	Bond Future	567.9200	0.5679	558.7600	0.5588	(1.613)	0	0	0
2017/10/19	R202	01/02/2018	249.08	Put	Bond Future	6,699.5300	6.6995	6,699.9800	6.7000	0.007	0	0	0
2017/10/19	R202	01/02/2018	249.07	Put	Bond Future	6,691.1700	6.6912	6,691.6100	6.6916	0.007	0	0	0
2017/10/19	R202	01/02/2018	249.06	Call	Bond Future	571.2100	0.5712	562.0300	0.5620	(1.607)	0	0	0
2017/10/19	R202	03/05/2018	247.48	Put	Bond Future	3,391.5900	3.3916	3,390.0900	3.3901	(0.044)	0	0	0
2017/10/19	R202	03/05/2018	247.47	Call	Bond Future	3,461.2900	3.4613	3,445.1000	3.4451	(0.468)	0	0	0
2017/10/19	R202	03/05/2018			Bond Future	247.5447	247.5447	247.5301	247.5301	(0.006)	0.0000	0.0000	0
2017/10/19	R202	03/05/2018	247.48	Call	Bond Future	3,456.3300	3.4563	3,440.1400	3.4401	(0.468)	0	0	0
2017/10/19	R202	03/05/2018	247.47	Put	Bond Future	3,386.5500	3.3865	3,385.0500	3.3850	(0.044)	0	0	0
2017/10/19	R202	03/05/2018	247.49	Call	Bond Future	3,451.3700	3.4514	3,435.1900	3.4352	(0.469)	0	0	0
2017/10/19	R202	03/05/2018	247.49	Put	Bond Future	3,396.6300	3.3966	3,395.1400	3.3951	(0.044)	0	0	0
2017/10/19	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R204	02/11/2017			Bond Future	7.1206	103.9564	7.1472	103.9281	0.373	0.0000	0.0000	42,520
2017/10/19	R204	02/11/2017	7.75	Call	Bond Future	668.7100	0.6687	640.3800	0.6404	(4.237)	0	0	0
2017/10/19	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R204	02/11/2017	7.76	Call	Bond Future	679.2800	0.6793	650.9500	0.6509	(4.171)	0	0	0
2017/10/19	R204	02/11/2017	7.74	Call	Bond Future	658.1300	0.6581	629.8000	0.6298	(4.305)	0	0	0
2017/10/19	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R204	01/02/2018	7.27	Call	Bond Future	273.7300	0.2737	253.1900	0.2532	(7.504)	0	0	0
2017/10/19	R204	01/02/2018			Bond Future	7.0278	101.8274	7.0622	101.7986	0.489	0.0000	0.0000	10,099
2017/10/19	R204	01/02/2018	7.25	Call	Bond Future	261.7300	0.2617	241.6200	0.2416	(7.683)	0	0	0
2017/10/19	R204	01/02/2018	7.25	Put	Bond Future	75.8300	0.0758	84.5300	0.0845	11.473	0	0	0
2017/10/19	R204	01/02/2018	7.27	Put	Bond Future	71.1200	0.0711	79.3900	0.0794	11.628	0	0	0
2017/10/19	R204	01/02/2018	7.26	Call	Bond Future	267.7000	0.2677	247.3700	0.2474	(7.594)	0	0	0
2017/10/19	R204	01/02/2018	7.26	Put	Bond Future	73.4400	0.0734	81.9200	0.0819	11.547	0	0	0
2017/10/19	R204	03/05/2018	7.10	Put	Bond Future	87.5000	0.0875	97.9700	0.0980	11.966	0	0	0
2017/10/19	R204	03/05/2018			Bond Future	6.8354	103.7170	6.8861	103.6864	0.742	0.0000	0.0000	0
2017/10/19	R204	03/05/2018	7.09	Call	Bond Future	242.7400	0.2427	222.7600	0.2228	(8.231)	0	0	0
2017/10/19	R204	03/05/2018	7.09	Put	Bond Future	89.2900	0.0893	99.9200	0.0999	11.905	0	0	0
2017/10/19	R204	03/05/2018	7.10	Call	Bond Future	246.9700	0.2470	226.8300	0.2268	(8.155)	0	0	0
2017/10/19	R204	03/05/2018	7.08	Call	Bond Future	238.5400	0.2385	218.7300	0.2187	(8.305)	0	0	0
2017/10/19	R204	03/05/2018	7.08	Put	Bond Future	91.1100	0.0911	101.9100	0.1019	11.854	0	0	0
2017/10/19	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R207	02/11/2017	8.03	Call	Bond Future	1,210.3800	1.2104	1,149.7200	1.1497	(5.012)	0	0	0
2017/10/19	R207	02/11/2017			Bond Future	7.4150	101.9225	7.4456	101.8618	0.413	0.0000	0.0000	35,812
2017/10/19	R207	02/11/2017	8.04	Call	Bond Future	1,229.9100	1.2299	1,169.2500	1.1692	(4.932)	0	0	0
2017/10/19	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R207	02/11/2017	8.05	Call	Bond Future	1,249.4300	1.2494	1,188.7700	1.1888	(4.855)	0	0	0
2017/10/19	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R207	01/02/2018	7.61	Put	Bond Future	191.9800	0.1920	212.0400	0.2120	10.449	0	0	0
2017/10/19	R207	01/02/2018	7.60	Call	Bond Future	537.3600	0.5374	496.1800	0.4962	(7.663)	0	0	0
2017/10/19	R207	01/02/2018			Bond Future	7.4080	100.1529	7.4428	100.0912	0.470	0.0000	0.0000	8,512
2017/10/19	R207	01/02/2018	7.61	Call	Bond Future	549.3500	0.5494	507.7100	0.5077	(7.580)	0	0	0
2017/10/19	R207	01/02/2018	7.60	Put	Bond Future	197.6400	0.1976	218.1600	0.2182	10.383	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
2017/10/19	R207	01/02/2018	7.62	Call	Bond Future	561.2700	0.5613	519.1700	0.5192	(7.501)	0	0	0
2017/10/19	R207	01/02/2018	7.62	Put	Bond Future	186.2500	0.1863	205.8500	0.2059	10.523	0	0	0
2017/10/19	R207	03/05/2018	7.57	Call	Bond Future	565.4400	0.5654	526.6700	0.5267	(6.857)	0	0	0
2017/10/19	R207	03/05/2018	7.56	Put	Bond Future	309.1000	0.3091	334.8000	0.3348	8.314	0	0	0
2017/10/19	R207	03/05/2018			Bond Future	7.4014	102.0114	7.4426	101.9473	0.556	0.0000	0.0000	0
2017/10/19	R207	03/05/2018	7.58	Call	Bond Future	575.3200	0.5753	536.2000	0.5362	(6.800)	0	0	0
2017/10/19	R207	03/05/2018	7.58	Put	Bond Future	297.4100	0.2974	322.4000	0.3224	8.403	0	0	0
2017/10/19	R207	03/05/2018	7.57	Put	Bond Future	303.0700	0.3031	328.4100	0.3284	8.361	0	0	0
2017/10/19	R207	03/05/2018	7.56	Call	Bond Future	555.9300	0.5559	517.5200	0.5175	(6.909)	0	0	0
2017/10/19	R208	02/11/2017	8.19	Call	Bond Future	1,535.7500	1.5357	1,434.0800	1.4341	(6.620)	0	0	0
2017/10/19	R208	02/11/2017	8.18	Put	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0	0	0
2017/10/19	R208	02/11/2017			Bond Future	7.6543	98.0345	7.6894	97.9328	0.459	0.0000	0.0000	31,609
2017/10/19	R208	02/11/2017	8.20	Call	Bond Future	1,564.1100	1.5641	1,462.4400	1.4624	(6.500)	0	0	0
2017/10/19	R208	02/11/2017	8.20	Put	Bond Future	0.0700	0.0001	0.1000	0.0001	42.857	0	0	0
2017/10/19	R208	02/11/2017	8.19	Put	Bond Future	0.0900	0.0001	0.1200	0.0001	33.333	0	0	0
2017/10/19	R208	02/11/2017	8.18	Call	Bond Future	1,507.3700	1.5074	1,405.7100	1.4057	(6.744)	0	0	0
2017/10/19	R208	01/02/2018	7.85	Put	Bond Future	377.2700	0.3773	414.3900	0.4144	9.839	0	0	0
2017/10/19	R208	01/02/2018			Bond Future	7.6758	99.8347	7.7140	99.7312	0.499	0.0000	0.0000	20,556
2017/10/19	R208	01/02/2018	7.84	Call	Bond Future	830.3800	0.8304	764.7000	0.7647	(7.910)	0	0	0
2017/10/19	R208	01/02/2018	7.84	Put	Bond Future	387.0800	0.3871	424.9200	0.4249	9.776	0	0	0
2017/10/19	R208	01/02/2018	7.85	Call	Bond Future	847.4800	0.8475	781.0800	0.7811	(7.835)	0	0	0
2017/10/19	R208	01/02/2018	7.83	Call	Bond Future	813.4700	0.8135	748.5100	0.7485	(7.986)	0	0	0
2017/10/19	R208	01/02/2018	7.83	Put	Bond Future	397.0900	0.3971	435.6500	0.4356	9.711	0	0	0
2017/10/19	R208	03/05/2018	7.77	Call	Bond Future	831.6900	0.8317	772.7800	0.7728	(7.083)	0	0	0
2017/10/19	R208	03/05/2018			Bond Future	7.6918	98.2863	7.7342	98.1796	0.552	0.0000	0.0000	0
2017/10/19	R208	03/05/2018	7.77	Put	Bond Future	635.1600	0.6352	682.9300	0.6829	7.521	0	0	0
2017/10/19	R208	03/05/2018	7.78	Call	Bond Future	845.8600	0.8459	786.3600	0.7864	(7.034)	0	0	0
2017/10/19	R208	03/05/2018	7.79	Put	Bond Future	613.4500	0.6134	660.0600	0.6601	7.598	0	0	0
2017/10/19	R208	03/05/2018	7.78	Put	Bond Future	624.2400	0.6242	671.4200	0.6714	7.558	0	0	0
2017/10/19	R208	03/05/2018	7.79	Call	Bond Future	860.1500	0.8602	800.0800	0.8001	(6.984)	0	0	0
2017/10/19	R209	02/11/2017	9.54	Call	Bond Future	365.7700	0.3658	306.8400	0.3068	(16.111)	0	0	0
2017/10/19	R209	02/11/2017	9.52	Put	Bond Future	1,493.2400	1.4932	1,565.8000	1.5658	4.859	0	0	0
2017/10/19	R209	02/11/2017	9.00	Put	Bond Future	4,807.1300	4.8071	4,932.9300	4.9329	2.617	0	0	0
2017/10/19	R209	02/11/2017	10.60	Put	Bond Future	1.3300	0.0013	1.1400	0.0011	(14.286)	0	0	1,300
2017/10/19	R209	02/11/2017	9.75	Call	Bond Future	967.1600	0.9672	868.9300	0.8689	(10.157)	0	0	0
2017/10/19	R209	02/11/2017	8.30	Put	Bond Future	10,143.2500	10.1433	10,270.8100	10.2708	1.258	0	0	0
2017/10/19	R209	02/11/2017	9.88	Put	Bond Future	319.1200	0.3191	331.7200	0.3317	3.948	0	0	1,350
2017/10/19	R209	02/11/2017			Bond Future	9.6951	71.3331	9.7145	71.2055	0.200	0.0000	0.0000	115,169
2017/10/19	R209	02/11/2017	9.54	Put	Bond Future	1,397.0200	1.3970	1,465.6500	1.4656	4.913	0	0	0
2017/10/19	R209	02/11/2017	9.52	Call	Bond Future	327.3600	0.3274	272.3600	0.2724	(16.801)	0	0	0
2017/10/19	R209	02/11/2017	10.00	Call	Bond Future	2,124.1700	2.1242	2,000.5700	2.0006	(5.819)	0	0	0
2017/10/19	R209	02/11/2017	10.00	Put	Bond Future	160.5000	0.1605	164.4600	0.1645	2.467	0	0	1,138
2017/10/19	R209	02/11/2017	9.53	Put	Bond Future	1,444.7300	1.4447	1,515.3300	1.5153	4.887	0	0	0
2017/10/19	R209	02/11/2017	9.00	Call	Bond Future	4.2900	0.0043	2.5300	0.0025	(41.026)	0	0	2,248
2017/10/19	R209	02/11/2017	10.60	Call	Bond Future	5,595.0900	5.5951	5,467.3400	5.4673	(2.283)	0	0	0
2017/10/19	R209	02/11/2017	9.75	Put	Bond Future	607.2900	0.6073	636.6200	0.6366	4.830	0	0	6,500

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
2017/10/19	R209	02/11/2017	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,800
2017/10/19	R209	02/11/2017	9.88	Call	Bond Future	1,519.9300	1.5199	1,404.9700	1.4050	(7.564)	0	0	0
2017/10/19	R209	02/11/2017	9.53	Call	Bond Future	346.2100	0.3462	289.2500	0.2893	(16.452)	0	0	0
2017/10/19	R209	02/11/2017	9.58	Call	Bond Future	452.0600	0.4521	385.1600	0.3852	(14.799)	0	0	0
2017/10/19	R209	02/11/2017	9.58	Put	Bond Future	1,215.1700	1.2152	1,275.8300	1.2758	4.992	0	0	1,350
2017/10/19	R209	02/11/2017	9.33	Put	Bond Future	2,558.5200	2.5585	2,663.0300	2.6630	4.085	0	0	0
2017/10/19	R209	02/11/2017	9.33	Call	Bond Future	94.5800	0.0946	71.5300	0.0715	(24.371)	0	0	1,350
2017/10/19	R209	01/02/2018	9.85	Call	Bond Future	2,318.9600	2.3190	2,237.2500	2.2372	(3.524)	0	0	0
2017/10/19	R209	01/02/2018	9.33	Call	Bond Future	884.2700	0.8843	838.5900	0.8386	(5.166)	0	0	220
2017/10/19	R209	01/02/2018	10.10	Call	Bond Future	3,291.1800	3.2912	3,194.6800	3.1947	(2.932)	0	0	0
2017/10/19	R209	01/02/2018	9.73	Call	Bond Future	1,912.0800	1.9121	1,838.3800	1.8384	(3.854)	0	0	0
2017/10/19	R209	01/02/2018	9.71	Put	Bond Future	2,149.9400	2.1499	2,207.5000	2.2075	2.677	0	0	0
2017/10/19	R209	01/02/2018	9.72	Call	Bond Future	1,880.4200	1.8804	1,807.4100	1.8074	(3.883)	0	0	0
2017/10/19	R209	01/02/2018			Bond Future	9.7561	72.6429	9.7761	72.5130	0.205	0.0000	0.0000	13,222
2017/10/19	R209	01/02/2018	9.88	Call	Bond Future	2,427.3200	2.4273	2,343.6700	2.3437	(3.446)	0	0	0
2017/10/19	R209	01/02/2018	9.88	Put	Bond Future	1,628.0800	1.6281	1,674.3100	1.6743	2.840	0	0	220
2017/10/19	R209	01/02/2018	9.59	Call	Bond Future	1,496.2700	1.4963	1,432.3500	1.4324	(4.272)	0	0	0
2017/10/19	R209	01/02/2018	9.59	Put	Bond Future	2,589.4500	2.5894	2,655.4100	2.6554	2.547	0	0	377
2017/10/19	R209	01/02/2018	9.73	Put	Bond Future	2,082.1900	2.0822	2,138.3700	2.1384	2.698	0	0	0
2017/10/19	R209	01/02/2018	9.71	Call	Bond Future	1,849.0600	1.8491	1,776.7400	1.7767	(3.911)	0	0	0
2017/10/19	R209	01/02/2018	9.85	Put	Bond Future	1,711.9800	1.7120	1,760.1500	1.7601	2.814	0	0	7,500
2017/10/19	R209	01/02/2018	9.33	Put	Bond Future	3,740.0900	3.7401	3,824.2900	3.8243	2.251	0	0	0
2017/10/19	R209	01/02/2018	10.10	Put	Bond Future	1,106.0000	1.1060	1,139.3800	1.1394	3.018	0	0	3,000
2017/10/19	R209	01/02/2018	9.72	Put	Bond Future	2,115.8700	2.1159	2,172.7400	2.1727	2.688	0	0	0
2017/10/19	R209	01/02/2018	10.00	Call	Bond Future	2,883.9100	2.8839	2,792.9600	2.7930	(3.154)	0	0	0
2017/10/19	R209	01/02/2018	10.00	Put	Bond Future	1,323.5000	1.3235	1,362.4300	1.3624	2.941	0	0	7,500
2017/10/19	R209	01/02/2018	9.32	Put	Bond Future	3,789.6800	3.7897	3,874.5600	3.8746	2.240	0	0	0
2017/10/19	R209	01/02/2018	9.32	Call	Bond Future	864.7800	0.8648	819.7800	0.8198	(5.204)	0	0	157
2017/10/19	R209	01/02/2018	9.89	Call	Bond Future	2,463.8200	2.4638	2,379.5400	2.3795	(3.421)	0	0	0
2017/10/19	R209	01/02/2018	9.89	Put	Bond Future	1,600.6700	1.6007	1,646.2700	1.6463	2.849	0	0	157
2017/10/19	R209	03/05/2018	10.00	Call	Bond Future	3,426.2400	3.4262	3,341.7500	3.3418	(2.466)	0	0	0
2017/10/19	R209	03/05/2018	9.85	Put	Bond Future	2,691.6600	2.6917	2,747.3900	2.7474	2.070	0	0	0
2017/10/19	R209	03/05/2018			Bond Future	9.8167	70.8418	9.8374	70.7086	0.211	0.0000	0.0000	0
2017/10/19	R209	03/05/2018	9.85	Call	Bond Future	2,905.3300	2.9053	2,827.9200	2.8279	(2.664)	0	0	0
2017/10/19	R209	03/05/2018	10.00	Put	Bond Future	2,261.4800	2.2615	2,310.1300	2.3101	2.151	0	0	5,000
2017/10/19	R209	03/05/2018	9.86	Call	Bond Future	2,938.8200	2.9388	2,860.9300	2.8609	(2.650)	0	0	0
2017/10/19	R209	03/05/2018	9.84	Call	Bond Future	2,872.0200	2.8720	2,795.1000	2.7951	(2.678)	0	0	0
2017/10/19	R209	03/05/2018	9.84	Put	Bond Future	2,722.4500	2.7225	2,778.6700	2.7787	2.065	0	0	0
2017/10/19	R209	03/05/2018	9.86	Put	Bond Future	2,661.1400	2.6611	2,716.3900	2.7164	2.076	0	0	0
2017/10/19	R210	02/11/2017	192.08	Put	Bond Future	6,742.8800	6.7429	6,918.2200	6.9182	2.600	0	0	0
2017/10/19	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R210	02/11/2017			Bond Future	185.3371	185.3371	185.1618	185.1618	(0.095)	0.0000	0.0000	1,480
2017/10/19	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R210	02/11/2017	192.07	Put	Bond Future	6,732.8800	6.7329	6,908.2200	6.9082	2.604	0	0	0
2017/10/19	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R210	02/11/2017	192.09	Put	Bond Future	6,752.8800	6.7529	6,928.2200	6.9282	2.597	0	0	0
2017/10/19	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/19	R210	01/02/2018			Bond Future	188.7996		188.6207		(0.095)	0.0000	0.0000	699
2017/10/19	R210	01/02/2018	192.36	Put	Bond Future	3,560.4300	3.5604	3,739.2600	3.7393	5.023	0	0	0
2017/10/19	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R210	01/02/2018	192.38	Put	Bond Future	3,580.4300	3.5804	3,759.2600	3.7593	4.995	0	0	0
2017/10/19	R210	01/02/2018	192.37	Put	Bond Future	3,570.4300	3.5704	3,749.2600	3.7493	5.009	0	0	0
2017/10/19	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R210	03/05/2018	191.44	Put	Bond Future	1,493.4700	1.4935	1,679.6600	1.6797	12.467	0	0	0
2017/10/19	R210	03/05/2018			Bond Future	189.9465	189.9465	189.7603	189.7603	(0.098)	0.0000	0.0000	0
2017/10/19	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R210	03/05/2018	191.46	Put	Bond Future	1,513.4700	1.5135	1,699.6600	1.6997	12.302	0	0	0
2017/10/19	R210	03/05/2018	191.45	Put	Bond Future	1,503.4700	1.5035	1,689.6600	1.6897	12.384	0	0	0
2017/10/19	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R212	02/11/2017			Bond Future	151.0633	151.0633	151.0569	151.0569	(0.004)	0.0000	0.0000	2,533
2017/10/19	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R212	02/11/2017	152.40	Put	Bond Future	1,336.6800	1.3367	1,343.0700	1.3431	0.478	0	0	0
2017/10/19	R212	02/11/2017	152.42	Put	Bond Future	1,356.6800	1.3567	1,363.0700	1.3631	0.471	0	0	0
2017/10/19	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R212	02/11/2017	152.41	Put	Bond Future	1,346.6800	1.3467	1,353.0700	1.3531	0.475	0	0	0
2017/10/19	R212	01/02/2018	154.71	Put	Bond Future	2,868.1900	2.8682	2,874.9300	2.8749	0.235	0	0	0
2017/10/19	R212	01/02/2018			Bond Future	151.8418	151.8418	151.8351	151.8351	(0.004)	0.0000	0.0000	1,546
2017/10/19	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R212	01/02/2018	154.70	Put	Bond Future	2,858.1900	2.8582	2,864.9300	2.8649	0.236	0	0	0
2017/10/19	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R212	01/02/2018	154.69	Put	Bond Future	2,848.1900	2.8482	2,854.9300	2.8549	0.237	0	0	0
2017/10/19	R212	03/05/2018	154.30	Call	Bond Future	414.6300	0.4146	404.6300	0.4046	(2.412)	0	0	0
2017/10/19	R212	03/05/2018			Bond Future	154.7146	154.7146	154.7046	154.7046	(0.006)	0.0000	0.0000	0
2017/10/19	R212	03/05/2018	154.28	Call	Bond Future	434.6300	0.4346	424.6300	0.4246	(2.301)	0	0	0
2017/10/19	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R212	03/05/2018	154.29	Call	Bond Future	424.6300	0.4246	414.6300	0.4146	(2.355)	0	0	0
2017/10/19	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/19	R213	02/11/2017	9.36	Put	Bond Future	1,011.8000	1.0118	1,150.3500	1.1503	13.693	0	0	0
2017/10/19	R213	02/11/2017			Bond Future	9.4358	83.0468	9.4753	82.7898	0.419	0.0000	0.0000	54,691
2017/10/19	R213	02/11/2017	9.35	Call	Bond Future	489.8600	0.4899	375.2200	0.3752	(23.403)	0	0	0
2017/10/19	R213	02/11/2017	9.35	Put	Bond Future	1,052.0800	1.0521	1,194.4300	1.1944	13.530	0	0	0
2017/10/19	R213	02/11/2017	9.36	Call	Bond Future	515.3800	0.5154	396.9400	0.3969	(22.981)	0	0	0
2017/10/19	R213	02/11/2017	9.34	Call	Bond Future	465.2000	0.4652	354.3500	0.3544	(23.828)	0	0	0
2017/10/19	R213	02/11/2017	9.34	Put	Bond Future	1,093.2900	1.0933	1,239.4300	1.2394	13.367	0	0	0
2017/10/19	R213	01/02/2018	9.42	Call	Bond Future	1,662.4000	1.6624	1,533.9800	1.5340	(7.725)	0	0	0
2017/10/19	R213	01/02/2018	9.41	Put	Bond Future	2,222.3500	2.2224	2,356.9700	2.3570	6.058	0	0	0
2017/10/19	R213	01/02/2018			Bond Future	9.5013	84.5717	9.5421	84.3100	0.430	0.0000	0.0000	17,044
2017/10/19	R213	01/02/2018	9.43	Call	Bond Future	1,692.1400	1.6921	1,562.3000	1.5623	(7.673)	0	0	0
2017/10/19	R213	01/02/2018	9.43	Put	Bond Future	2,152.0600	2.1521	2,283.8400	2.2838	6.123	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
2017/10/19	R213	01/02/2018	9.42	Put	Bond Future	2,187.1000	2.1871	2,320.3000	2.3203	6.090	0	0	0
2017/10/19	R213	01/02/2018	9.41	Call	Bond Future	1,632.7900	1.6328	1,505.7900	1.5058	(7.778)	0	0	0
2017/10/19	R213	03/05/2018	9.57	Put	Bond Future	2,653.4500	2.6535	2,777.4800	2.7775	4.674	0	0	0
2017/10/19	R213	03/05/2018	9.56	Call	Bond Future	2,667.2900	2.6673	2,524.8100	2.5248	(5.342)	0	0	0
2017/10/19	R213	03/05/2018			Bond Future	9.5627	82.5918	9.6050	82.3242	0.443	0.0000	0.0000	0
2017/10/19	R213	03/05/2018	9.57	Call	Bond Future	2,699.6700	2.6997	2,556.1900	2.5562	(5.315)	0	0	0
2017/10/19	R213	03/05/2018	9.56	Put	Bond Future	2,684.4000	2.6844	2,809.4300	2.8094	4.658	0	0	0
2017/10/19	R213	03/05/2018	9.58	Call	Bond Future	2,732.5000	2.7325	2,588.0000	2.5880	(5.288)	0	0	0
2017/10/19	R213	03/05/2018	9.58	Put	Bond Future	2,623.0300	2.6230	2,746.0400	2.7460	4.690	0	0	0
2017/10/19	R214	02/11/2017	9.60	Call	Bond Future	259.0500	0.2591	218.1700	0.2182	(15.781)	0	0	0
2017/10/19	R214	02/11/2017			Bond Future	9.8254	70.9750	9.8398	70.8771	0.146	0.0000	0.0000	34,367
2017/10/19	R214	02/11/2017	9.60	Put	Bond Future	1,824.2800	1.8243	1,881.3400	1.8813	3.128	0	0	0
2017/10/19	R214	02/11/2017	9.58	Call	Bond Future	229.2300	0.2292	191.4500	0.1914	(16.481)	0	0	0
2017/10/19	R214	02/11/2017	9.58	Put	Bond Future	1,936.0700	1.9361	1,996.2300	1.9962	3.107	0	0	0
2017/10/19	R214	02/11/2017	9.59	Put	Bond Future	1,879.7800	1.8798	1,938.4000	1.9384	3.118	0	0	0
2017/10/19	R214	02/11/2017	9.59	Call	Bond Future	243.8000	0.2438	204.4800	0.2045	(16.128)	0	0	0
2017/10/19	R214	01/02/2018	9.84	Call	Bond Future	1,954.2300	1.9542	1,895.8200	1.8958	(2.989)	0	0	0
2017/10/19	R214	01/02/2018			Bond Future	9.8887	72.2783	9.9035	72.1786	0.150	0.0000	0.0000	10,685
2017/10/19	R214	01/02/2018	9.82	Call	Bond Future	1,889.4100	1.8894	1,832.0600	1.8321	(3.035)	0	0	0
2017/10/19	R214	01/02/2018	9.82	Put	Bond Future	2,355.2800	2.3553	2,397.6100	2.3976	1.797	0	0	0
2017/10/19	R214	01/02/2018	9.84	Put	Bond Future	2,283.9700	2.2840	2,325.2400	2.3252	1.807	0	0	0
2017/10/19	R214	01/02/2018	9.83	Call	Bond Future	1,921.6700	1.9217	1,863.7900	1.8638	(3.012)	0	0	0
2017/10/19	R214	01/02/2018	9.83	Put	Bond Future	2,319.4200	2.3194	2,361.2200	2.3612	1.802	0	0	0
2017/10/19	R214	03/05/2018	9.99	Put	Bond Future	2,781.0700	2.7811	2,821.4800	2.8215	1.453	0	0	0
2017/10/19	R214	03/05/2018			Bond Future	9.9481	70.3238	9.9634	70.2214	0.154	0.0000	0.0000	0
2017/10/19	R214	03/05/2018	9.98	Call	Bond Future	3,026.0500	3.0261	2,964.4200	2.9644	(2.037)	0	0	0
2017/10/19	R214	03/05/2018	9.98	Put	Bond Future	2,813.5100	2.8135	2,854.2900	2.8543	1.449	0	0	0
2017/10/19	R214	03/05/2018	9.99	Call	Bond Future	3,059.9700	3.0600	2,997.9700	2.9980	(2.026)	0	0	0
2017/10/19	R214	03/05/2018	9.97	Call	Bond Future	2,992.3200	2.9923	2,931.0500	2.9311	(2.048)	0	0	0
2017/10/19	R214	03/05/2018	9.97	Put	Bond Future	2,846.2500	2.8463	2,887.3900	2.8874	1.445	0	0	0
2017/10/19	R248	02/11/2017	9.65	Call	Bond Future	362.4500	0.3624	307.4400	0.3074	(15.177)	0	0	0
2017/10/19	R248	02/11/2017	9.66	Put	Bond Future	2,245.4100	2.2454	2,312.8300	2.3128	3.003	0	0	0
2017/10/19	R248	02/11/2017			Bond Future	9.8707	90.8773	9.8850	90.7529	0.145	0.0000	0.0000	49,714
2017/10/19	R248	02/11/2017	9.65	Put	Bond Future	2,314.1100	2.3141	2,383.5300	2.3835	3.000	0	0	0
2017/10/19	R248	02/11/2017	9.66	Call	Bond Future	383.8100	0.3838	326.8000	0.3268	(14.854)	0	0	0
2017/10/19	R248	02/11/2017	9.64	Call	Bond Future	341.9900	0.3420	288.9500	0.2889	(15.509)	0	0	0
2017/10/19	R248	02/11/2017	9.64	Put	Bond Future	2,383.8700	2.3839	2,455.2600	2.4553	2.995	0	0	0
2017/10/19	R248	01/02/2018	9.90	Put	Bond Future	2,917.1700	2.9172	2,968.2900	2.9683	1.752	0	0	0
2017/10/19	R248	01/02/2018	9.89	Call	Bond Future	2,570.0000	2.5700	2,495.1000	2.4951	(2.914)	0	0	0
2017/10/19	R248	01/02/2018			Bond Future	9.9356	92.5460	9.9504	92.4194	0.149	0.0000	0.0000	42,721
2017/10/19	R248	01/02/2018	9.90	Call	Bond Future	2,611.3300	2.6113	2,535.7800	2.5358	(2.893)	0	0	0
2017/10/19	R248	01/02/2018	9.89	Put	Bond Future	2,962.1400	2.9621	3,013.9100	3.0139	1.748	0	0	0
2017/10/19	R248	01/02/2018	9.91	Call	Bond Future	2,653.0100	2.6530	2,576.8300	2.5768	(2.871)	0	0	0
2017/10/19	R248	01/02/2018	9.91	Put	Bond Future	2,872.7100	2.8727	2,923.2000	2.9232	1.758	0	0	0
2017/10/19	R248	03/05/2018	10.06	Call	Bond Future	4,116.5300	4.1165	4,036.3900	4.0364	(1.947)	0	0	0
2017/10/19	R248	03/05/2018	10.05	Put	Bond Future	3,620.8300	3.6208	3,671.3000	3.6713	1.394	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
2017/10/19	R248	03/05/2018			Bond Future	9.9965	89.8268	10.0119	89.6966	0.154	0.0000	0.0000	0
2017/10/19	R248	03/05/2018	10.07	Call	Bond Future	4,160.9600	4.1610	4,080.3800	4.0804	(1.937)	0	0	0
2017/10/19	R248	03/05/2018	10.07	Put	Bond Future	3,542.0800	3.5421	3,591.6600	3.5917	1.400	0	0	0
2017/10/19	R248	03/05/2018	10.06	Put	Bond Future	3,581.4100	3.5814	3,631.4300	3.6314	1.397	0	0	0
2017/10/19	R248	03/05/2018	10.05	Call	Bond Future	4,072.0500	4.0720	3,992.3600	3.9924	(1.957)	0	0	0

Total **1202820**