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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/10/2017 TO 20/10/2017

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
2017/10/20	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	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
2017/10/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2025	02/11/2017			Bond Future	130.4646	130.4646	130.4592	130.4592	(0.004)	0.0000	0.0000	949
2017/10/20	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2025	02/11/2017	132.96	Put	Bond Future	2,495.4200	2.4954	2,500.8000	2.5008	0.216	0	0	0
2017/10/20	2025	02/11/2017	132.98	Put	Bond Future	2,515.4200	2.5154	2,520.8000	2.5208	0.214	0	0	0
2017/10/20	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2025	02/11/2017	132.97	Put	Bond Future	2,505.4200	2.5054	2,510.8000	2.5108	0.215	0	0	0
2017/10/20	2025	01/02/2018	133.89	Put	Bond Future	2,329.5200	2.3295	2,336.4200	2.3364	0.296	0	0	0
2017/10/20	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2025	01/02/2018			Bond Future	131.5605	131.5605	131.5536	131.5536	(0.005)	0.0000	0.0000	21
2017/10/20	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2025	01/02/2018	133.88	Put	Bond Future	2,319.5200	2.3195	2,326.4200	2.3264	0.297	0	0	0
2017/10/20	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2025	01/02/2018	133.90	Put	Bond Future	2,339.5200	2.3395	2,346.4200	2.3464	0.295	0	0	0
2017/10/20	2025	03/05/2018	133.21	Call	Bond Future	836.8500	0.8369	831.1700	0.8312	(0.679)	0	0	0
2017/10/20	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2025	03/05/2018			Bond Future	134.0468	134.0468	134.0412	134.0412	(0.004)	0.0000	0.0000	0
2017/10/20	2025	03/05/2018	133.22	Call	Bond Future	826.8500	0.8269	821.1700	0.8212	(0.687)	0	0	0
2017/10/20	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2025	03/05/2018	133.20	Call	Bond Future	846.8500	0.8469	841.1700	0.8412	(0.671)	0	0	0
2017/10/20	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2025	02/08/2018			Bond Future	136.5573	136.5573	136.5516	136.5516	(0.004)	0.0000	0.0000	0
2017/10/20	2025	02/08/2018	136.65	Put	Bond Future	92.6900	0.0927	98.3800	0.0984	6.139	0	0	0
2017/10/20	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2025	02/08/2018	136.67	Put	Bond Future	112.6900	0.1127	118.3800	0.1184	5.049	0	0	0
2017/10/20	2025	02/08/2018	136.66	Put	Bond Future	102.6900	0.1027	108.3800	0.1084	5.541	0	0	0
2017/10/20	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2029	02/11/2017			Bond Future	99.8791	99.8791	99.6728	99.6728	(0.207)	0.0000	0.0000	0
2017/10/20	2029	01/02/2018			Bond Future	101.7449	101.7449	101.5337	101.5337	(0.208)	0.0000	0.0000	1,370
2017/10/20	2029	03/05/2018			Bond Future	102.6498	102.6498	102.4356	102.4356	(0.209)	0.0000	0.0000	0
2017/10/20	2029	02/08/2018			Bond Future	104.6062	104.6062	104.3880	104.3880	(0.209)	0.0000	0.0000	0
2017/10/20	2030	02/11/2017	9.35	Put	Bond Future	267.2700	0.2673	463.7900	0.4638	73.529	0	0	0
2017/10/20	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2030	02/11/2017			Bond Future	9.3899	92.1457	9.4193	91.9491	0.314	0.0000	0.0000	54,042
2017/10/20	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2030	02/11/2017	9.34	Put	Bond Future	334.4300	0.3344	530.9500	0.5309	58.763	0	0	0
2017/10/20	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2030	02/11/2017	9.36	Put	Bond Future	200.1900	0.2002	396.7100	0.3967	98.167	0	0	0
2017/10/20	2030	01/02/2018	9.39	Put	Bond Future	423.1400	0.4231	623.8600	0.6239	47.436	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
2017/10/20	2030	01/02/2018			Bond Future	9.4542	89.8329	9.4847	89.6322	0.323	0.0000	0.0000	6,569
2017/10/20	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2030	01/02/2018	9.38	Put	Bond Future	489.3400	0.4893	690.0600	0.6901	41.019	0	0	0
2017/10/20	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2030	01/02/2018	9.37	Put	Bond Future	555.6000	0.5556	756.3200	0.7563	36.127	0	0	0
2017/10/20	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2030	03/05/2018			Bond Future	9.5227	91.4987	9.5543	91.2949	0.332	0.0000	0.0000	0
2017/10/20	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2030	03/05/2018	9.49	Put	Bond Future	211.8400	0.2118	415.5800	0.4156	96.176	0	0	0
2017/10/20	2030	03/05/2018	9.51	Put	Bond Future	82.2700	0.0823	286.0100	0.2860	247.648	0	0	0
2017/10/20	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2030	03/05/2018	9.50	Put	Bond Future	147.0200	0.1470	350.7600	0.3508	138.580	0	0	0
2017/10/20	2030	02/08/2018	9.46	Put	Bond Future	855.5900	0.8556	1,063.7500	1.0638	24.329	0	0	0
2017/10/20	2030	02/08/2018			Bond Future	9.5939	89.2004	9.6267	88.9923	0.342	0.0000	0.0000	0
2017/10/20	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2030	02/08/2018	9.45	Put	Bond Future	919.9300	0.9199	1,128.0900	1.1281	22.628	0	0	0
2017/10/20	2030	02/08/2018	9.47	Put	Bond Future	791.3000	0.7913	999.4600	0.9995	26.306	0	0	0
2017/10/20	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2032	02/11/2017	9.49	Put	Bond Future	1,224.3300	1.2243	1,363.0500	1.3631	11.330	0	0	0
2017/10/20	2032	02/11/2017	9.48	Call	Bond Future	441.6500	0.4416	339.0000	0.3390	(23.242)	0	0	0
2017/10/20	2032	02/11/2017			Bond Future	9.5955	90.4608	9.6300	90.2158	0.359	0.0000	0.0000	35,391
2017/10/20	2032	02/11/2017	9.49	Call	Bond Future	466.5400	0.4665	360.1600	0.3602	(22.802)	0	0	0
2017/10/20	2032	02/11/2017	9.48	Put	Bond Future	1,271.7100	1.2717	1,414.1600	1.4142	11.201	0	0	0
2017/10/20	2032	02/11/2017	9.50	Call	Bond Future	492.3900	0.4924	382.2600	0.3823	(22.366)	0	0	0
2017/10/20	2032	02/11/2017	9.50	Put	Bond Future	1,177.9800	1.1780	1,312.9500	1.3129	11.458	0	0	0
2017/10/20	2032	01/02/2018	9.20	Call	Bond Future	857.6400	0.8576	782.9400	0.7829	(8.710)	0	0	7,500
2017/10/20	2032	01/02/2018	9.45	Put	Bond Future	2,977.1100	2.9771	3,120.2600	3.1203	4.808	0	0	0
2017/10/20	2032	01/02/2018	9.40	Put	Bond Future	3,202.2700	3.2023	3,352.1200	3.3521	4.679	0	0	0
2017/10/20	2032	01/02/2018	9.56	Call	Bond Future	1,786.5400	1.7865	1,664.5500	1.6646	(6.828)	0	0	0
2017/10/20	2032	01/02/2018	9.55	Put	Bond Future	2,561.2200	2.5612	2,690.8700	2.6909	5.062	0	0	0
2017/10/20	2032	01/02/2018			Bond Future	9.6640	92.1220	9.6997	91.8717	0.369	0.0000	0.0000	7,596
2017/10/20	2032	01/02/2018	9.30	Put	Bond Future	3,684.1700	3.6842	3,847.1500	3.8471	4.424	0	0	0
2017/10/20	2032	01/02/2018	9.30	Call	Bond Future	1,071.4100	1.0714	984.1100	0.9841	(8.148)	0	0	7,800
2017/10/20	2032	01/02/2018	9.57	Call	Bond Future	1,818.9500	1.8190	1,695.6100	1.6956	(6.781)	0	0	0
2017/10/20	2032	01/02/2018	9.57	Put	Bond Future	2,483.6200	2.4836	2,610.5600	2.6106	5.111	0	0	0
2017/10/20	2032	01/02/2018	9.20	Put	Bond Future	4,207.1700	4.2072	4,382.7500	4.3827	4.173	0	0	0
2017/10/20	2032	01/02/2018	9.45	Call	Bond Future	1,453.9600	1.4540	1,346.8300	1.3468	(7.368)	0	0	750
2017/10/20	2032	01/02/2018	9.40	Call	Bond Future	1,317.9700	1.3180	1,217.5400	1.2175	(7.620)	0	0	6,800
2017/10/20	2032	01/02/2018	9.56	Put	Bond Future	2,522.3100	2.5223	2,650.6000	2.6506	5.086	0	0	0
2017/10/20	2032	01/02/2018	9.55	Call	Bond Future	1,754.2700	1.7543	1,633.6400	1.6336	(6.876)	0	0	0
2017/10/20	2032	03/05/2018	9.70	Call	Bond Future	2,828.5600	2.8286	2,694.6900	2.6947	(4.733)	0	0	0
2017/10/20	2032	03/05/2018	9.71	Put	Bond Future	3,020.1300	3.0201	3,139.4700	3.1395	3.951	0	0	0
2017/10/20	2032	03/05/2018			Bond Future	9.7327	89.6735	9.7695	89.4193	0.378	0.0000	0.0000	0
2017/10/20	2032	03/05/2018	9.70	Put	Bond Future	3,055.4100	3.0554	3,175.7100	3.1757	3.937	0	0	0
2017/10/20	2032	03/05/2018	9.71	Call	Bond Future	2,862.7400	2.8627	2,727.9100	2.7279	(4.710)	0	0	0

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2017/10/20	2032	03/05/2018	9.72	Call	Bond Future	2,897.1500	2.8971	2,761.3600	2.7614	(4.687)	0	0	0
2017/10/20	2032	03/05/2018	9.72	Put	Bond Future	2,985.1500	2.9851	3,103.5300	3.1035	3.966	0	0	0
2017/10/20	2032	02/08/2018	9.66	Put	Bond Future	4,139.6800	4.1397	4,270.5400	4.2705	3.161	0	0	0
2017/10/20	2032	02/08/2018	9.67	Call	Bond Future	3,199.2300	3.1992	3,069.8200	3.0698	(4.045)	0	0	0
2017/10/20	2032	02/08/2018			Bond Future	9.8015	91.3467	9.8396	91.0872	0.389	0.0000	0.0000	0
2017/10/20	2032	02/08/2018	9.68	Call	Bond Future	3,231.1100	3.2311	3,100.9200	3.1009	(4.029)	0	0	0
2017/10/20	2032	02/08/2018	9.68	Put	Bond Future	4,065.2000	4.0652	4,194.4800	4.1945	3.180	0	0	0
2017/10/20	2032	02/08/2018	9.66	Call	Bond Future	3,167.1900	3.1672	3,038.5800	3.0386	(4.061)	0	0	0
2017/10/20	2032	02/08/2018	9.67	Put	Bond Future	4,102.4800	4.1025	4,232.5400	4.2325	3.170	0	0	0
2017/10/20	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	02/11/2017	110.07	Put	Bond Future	5,262.3800	5.2624	5,266.2100	5.2662	0.073	0	0	0
2017/10/20	2033	02/11/2017			Bond Future	104.8076	104.8076	104.8038	104.8038	(0.004)	0.0000	0.0000	5,179
2017/10/20	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	02/11/2017	110.09	Put	Bond Future	5,282.3800	5.2824	5,286.2100	5.2862	0.073	0	0	0
2017/10/20	2033	02/11/2017	110.08	Put	Bond Future	5,272.3800	5.2724	5,276.2100	5.2762	0.073	0	0	0
2017/10/20	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	01/02/2018			Bond Future	106.7655	106.7655	106.7604	106.7604	(0.005)	0.0000	0.0000	381
2017/10/20	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	01/02/2018	109.64	Put	Bond Future	2,874.5100	2.8745	2,879.5700	2.8796	0.176	0	0	0
2017/10/20	2033	01/02/2018	109.66	Put	Bond Future	2,894.5100	2.8945	2,899.5700	2.8996	0.175	0	0	0
2017/10/20	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	01/02/2018	109.65	Put	Bond Future	2,884.5100	2.8845	2,889.5700	2.8896	0.175	0	0	0
2017/10/20	2033	03/05/2018	107.71	Put	Bond Future	15.3500	0.0153	19.4500	0.0195	26.710	0	0	0
2017/10/20	2033	03/05/2018			Bond Future	107.6947	107.6947	107.6906	107.6906	(0.004)	0.0000	0.0000	0
2017/10/20	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	03/05/2018	107.70	Put	Bond Future	5.3500	0.0054	9.4500	0.0095	76.636	0	0	0
2017/10/20	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	03/05/2018	107.69	Call	Bond Future	4.6500	0.0047	0.5500	0.0006	(88.172)	0	0	0
2017/10/20	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	02/08/2018			Bond Future	109.7472	109.7472	109.7431	109.7431	(0.004)	0.0000	0.0000	0
2017/10/20	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	02/08/2018	109.92	Put	Bond Future	172.7900	0.1728	176.8600	0.1769	2.355	0	0	0
2017/10/20	2033	02/08/2018	109.94	Put	Bond Future	192.7900	0.1928	196.8600	0.1969	2.111	0	0	0
2017/10/20	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2033	02/08/2018	109.93	Put	Bond Future	182.7900	0.1828	186.8600	0.1869	2.227	0	0	0
2017/10/20	2037	02/11/2017	9.67	Put	Bond Future	1,844.5400	1.8445	1,988.0300	1.9880	7.779	0	0	0
2017/10/20	2037	02/11/2017			Bond Future	9.8553	90.6712	9.8847	90.4431	0.298	0.0000	0.0000	54,462
2017/10/20	2037	02/11/2017	9.66	Call	Bond Future	364.2600	0.3643	282.7700	0.2828	(22.371)	0	0	0
2017/10/20	2037	02/11/2017	9.66	Put	Bond Future	1,903.4500	1.9034	2,050.0600	2.0501	7.702	0	0	0
2017/10/20	2037	02/11/2017	9.67	Call	Bond Future	385.1500	0.3852	300.5400	0.3005	(21.968)	0	0	0
2017/10/20	2037	02/11/2017	9.65	Call	Bond Future	344.1500	0.3441	265.7500	0.2657	(22.781)	0	0	0
2017/10/20	2037	02/11/2017	9.65	Put	Bond Future	1,963.2600	1.9633	2,112.9600	2.1130	7.625	0	0	0
2017/10/20	2037	01/02/2018	9.82	Put	Bond Future	2,851.5100	2.8515	2,967.1100	2.9671	4.054	0	0	0
2017/10/20	2037	01/02/2018			Bond Future	9.9226	88.0810	9.9530	87.8482	0.306	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
2017/10/20	2037	01/02/2018	9.82	Call	Bond Future	2,058.5400		2.0585	1,941.3000	1.9413	(5.695)	0	0	0
2017/10/20	2037	01/02/2018	9.81	Put	Bond Future	2,894.0300		2.8940	3,010.8500	3.0108	4.037	0	0	0
2017/10/20	2037	01/02/2018	9.83	Call	Bond Future	2,094.2200		2.0942	1,975.7800	1.9758	(5.656)	0	0	0
2017/10/20	2037	01/02/2018	9.83	Put	Bond Future	2,809.4400		2.8094	2,923.8400	2.9238	4.072	0	0	0
2017/10/20	2037	01/02/2018	9.81	Call	Bond Future	2,023.2000		2.0232	1,907.1800	1.9072	(5.734)	0	0	0
2017/10/20	2037	03/05/2018	9.99	Call	Bond Future	3,337.2200		3.3372	3,207.6800	3.2077	(3.882)	0	0	0
2017/10/20	2037	03/05/2018	9.97	Put	Bond Future	3,438.3800		3.4384	3,546.9400	3.5469	3.157	0	0	0
2017/10/20	2037	03/05/2018			Bond Future	9.9933		89.7142	10.0245	89.4778	0.313	0.0000	0.0000	0
2017/10/20	2037	03/05/2018	9.99	Put	Bond Future	3,361.8400		3.3618	3,468.6900	3.4687	3.178	0	0	0
2017/10/20	2037	03/05/2018	9.97	Call	Bond Future	3,262.0300		3.2620	3,134.2000	3.1342	(3.919)	0	0	0
2017/10/20	2037	03/05/2018	9.98	Put	Bond Future	3,400.0800		3.4001	3,507.7800	3.5078	3.168	0	0	0
2017/10/20	2037	03/05/2018	9.98	Call	Bond Future	3,299.6500		3.2996	3,170.9600	3.1710	(3.900)	0	0	0
2017/10/20	2037	02/08/2018	9.96	Put	Bond Future	4,533.5600		4.5336	4,650.0500	4.6500	2.570	0	0	0
2017/10/20	2037	02/08/2018	9.95	Call	Bond Future	3,699.4400		3.6994	3,575.1700	3.5752	(3.359)	0	0	0
2017/10/20	2037	02/08/2018			Bond Future	10.0662		87.1323	10.0986	86.8909	0.322	0.0000	0.0000	0
2017/10/20	2037	02/08/2018	9.96	Call	Bond Future	3,734.6600		3.7347	3,609.6800	3.6097	(3.346)	0	0	0
2017/10/20	2037	02/08/2018	9.95	Put	Bond Future	4,574.1400		4.5741	4,691.3400	4.6913	2.562	0	0	0
2017/10/20	2037	02/08/2018	9.97	Call	Bond Future	3,770.0600		3.7701	3,644.3600	3.6444	(3.334)	0	0	0
2017/10/20	2037	02/08/2018	9.97	Put	Bond Future	4,493.2600		4.4933	4,609.0300	4.6090	2.577	0	0	0
2017/10/20	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	02/11/2017			Bond Future	128.5285		128.5285	127.8063	127.8063	(0.562)	0.0000	0.0000	13,390
2017/10/20	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	02/11/2017	136.82	Put	Bond Future	8,291.5000		8.2915	9,013.7000	9.0137	8.710	0	0	0
2017/10/20	2038	02/11/2017	136.80	Put	Bond Future	8,271.5000		8.2715	8,993.7000	8.9937	8.731	0	0	0
2017/10/20	2038	02/11/2017	136.81	Put	Bond Future	8,281.5000		8.2815	9,003.7000	9.0037	8.721	0	0	0
2017/10/20	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	01/02/2018	136.95	Put	Bond Future	7,529.5200		7.5295	8,266.4400	8.2664	9.787	0	0	0
2017/10/20	2038	01/02/2018			Bond Future	129.4205		129.4205	128.6836	128.6836	(0.569)	0.0000	0.0000	5,252
2017/10/20	2038	01/02/2018	136.94	Put	Bond Future	7,519.5200		7.5195	8,256.4400	8.2564	9.800	0	0	0
2017/10/20	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	01/02/2018	136.93	Put	Bond Future	7,509.5200		7.5095	8,246.4400	8.2464	9.813	0	0	0
2017/10/20	2038	03/05/2018	132.28	Put	Bond Future	413.5300		0.4135	1,163.0700	1.1631	181.254	0	0	0
2017/10/20	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	03/05/2018			Bond Future	131.8665		131.8665	131.1169	131.1169	(0.568)	0.0000	0.0000	0
2017/10/20	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	03/05/2018	132.27	Put	Bond Future	403.5300		0.4035	1,153.0700	1.1531	185.746	0	0	0
2017/10/20	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	03/05/2018	132.29	Put	Bond Future	423.5300		0.4235	1,173.0700	1.1731	176.974	0	0	0
2017/10/20	2038	02/08/2018	134.55	Put	Bond Future	220.1800		0.2202	984.0200	0.9840	346.916	0	0	0
2017/10/20	2038	02/08/2018			Bond Future	134.3298		134.3298	133.5660	133.5660	(0.569)	0.0000	0.0000	0
2017/10/20	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	02/08/2018	134.54	Put	Bond Future	210.1800		0.2102	974.0200	0.9740	363.422	0	0	0
2017/10/20	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2038	02/08/2018	134.53	Put	Bond Future	200.1800		0.2002	964.0200	0.9640	381.577	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
2017/10/20	2040	02/11/2017	9.67	Put	Bond Future	2,418.7000	2.4187	2,522.1600	2.5222	4.278	0	0	0
2017/10/20	2040	02/11/2017			Bond Future	9.9203	94.1951	9.9397	94.0344	0.195	0.0000	0.0000	16,838
2017/10/20	2040	02/11/2017	9.66	Call	Bond Future	281.3800	0.2814	226.4500	0.2264	(19.522)	0	0	0
2017/10/20	2040	02/11/2017	9.66	Put	Bond Future	2,487.7500	2.4878	2,593.4600	2.5935	4.249	0	0	0
2017/10/20	2040	02/11/2017	9.67	Call	Bond Future	298.6700	0.2987	241.4900	0.2415	(19.145)	0	0	0
2017/10/20	2040	02/11/2017	9.65	Call	Bond Future	264.8100	0.2648	212.1000	0.2121	(19.905)	0	0	0
2017/10/20	2040	02/11/2017	9.65	Put	Bond Future	2,557.6500	2.5576	2,665.5800	2.6656	4.220	0	0	0
2017/10/20	2040	01/02/2018	9.89	Call	Bond Future	2,244.8200	2.2448	2,156.7800	2.1568	(3.922)	0	0	0
2017/10/20	2040	01/02/2018			Bond Future	9.9874	91.4193	10.0075	91.2551	0.201	0.0000	0.0000	4,400
2017/10/20	2040	01/02/2018	9.87	Call	Bond Future	2,170.6000	2.1706	2,084.2600	2.0843	(3.978)	0	0	0
2017/10/20	2040	01/02/2018	9.87	Put	Bond Future	3,142.6300	3.1426	3,220.5200	3.2205	2.478	0	0	0
2017/10/20	2040	01/02/2018	9.88	Put	Bond Future	3,096.2200	3.0962	3,173.2600	3.1733	2.488	0	0	0
2017/10/20	2040	01/02/2018	9.89	Put	Bond Future	3,050.1000	3.0501	3,126.2900	3.1263	2.498	0	0	0
2017/10/20	2040	01/02/2018	9.88	Call	Bond Future	2,207.6300	2.2076	2,120.4400	2.1204	(3.949)	0	0	0
2017/10/20	2040	03/05/2018	10.08	Put	Bond Future	3,576.7600	3.5768	3,646.6900	3.6467	1.955	0	0	0
2017/10/20	2040	03/05/2018			Bond Future	10.0577	93.1144	10.0783	92.9479	0.205	0.0000	0.0000	0
2017/10/20	2040	03/05/2018	10.07	Call	Bond Future	3,715.7600	3.7158	3,619.7600	3.6198	(2.584)	0	0	0
2017/10/20	2040	03/05/2018	10.07	Put	Bond Future	3,616.1000	3.6161	3,686.6200	3.6866	1.950	0	0	0
2017/10/20	2040	03/05/2018	10.08	Call	Bond Future	3,757.2500	3.7573	3,660.6600	3.6607	(2.571)	0	0	0
2017/10/20	2040	03/05/2018	10.06	Call	Bond Future	3,674.2300	3.6742	3,578.8200	3.5788	(2.597)	0	0	0
2017/10/20	2040	03/05/2018	10.06	Put	Bond Future	3,655.5100	3.6555	3,726.6200	3.7266	1.945	0	0	0
2017/10/20	2040	02/08/2018	10.04	Call	Bond Future	4,156.6400	4.1566	4,064.3300	4.0643	(2.221)	0	0	0
2017/10/20	2040	02/08/2018	10.03	Put	Bond Future	4,924.4700	4.9245	5,002.9000	5.0029	1.593	0	0	0
2017/10/20	2040	02/08/2018			Bond Future	10.1302	90.3457	10.1516	90.1754	0.211	0.0000	0.0000	0
2017/10/20	2040	02/08/2018	10.05	Call	Bond Future	4,196.0300	4.1960	4,103.2200	4.1032	(2.212)	0	0	0
2017/10/20	2040	02/08/2018	10.05	Put	Bond Future	4,841.0900	4.8411	4,918.5200	4.9185	1.599	0	0	0
2017/10/20	2040	02/08/2018	10.04	Put	Bond Future	4,882.6300	4.8826	4,960.5600	4.9606	1.596	0	0	0
2017/10/20	2040	02/08/2018	10.03	Call	Bond Future	4,117.4400	4.1174	4,025.6300	4.0256	(2.230)	0	0	0
2017/10/20	2044	02/11/2017	9.68	Call	Bond Future	290.0900	0.2901	233.8600	0.2339	(19.384)	0	0	0
2017/10/20	2044	02/11/2017			Bond Future	9.9400	91.2958	9.9593	91.1333	0.195	0.0000	0.0000	21,907
2017/10/20	2044	02/11/2017	9.66	Call	Bond Future	257.0000	0.2570	205.2200	0.2052	(20.148)	0	0	0
2017/10/20	2044	02/11/2017	9.66	Put	Bond Future	2,662.3500	2.6624	2,773.0700	2.7731	4.159	0	0	0
2017/10/20	2044	02/11/2017	9.68	Put	Bond Future	2,519.9600	2.5200	2,626.2300	2.6262	4.217	0	0	0
2017/10/20	2044	02/11/2017	9.67	Call	Bond Future	273.1600	0.2732	219.1800	0.2192	(19.761)	0	0	0
2017/10/20	2044	02/11/2017	9.67	Put	Bond Future	2,590.7000	2.5907	2,699.2200	2.6992	4.189	0	0	0
2017/10/20	2044	01/02/2018	9.90	Put	Bond Future	3,131.5000	3.1315	3,208.9600	3.2090	2.474	0	0	0
2017/10/20	2044	01/02/2018	9.89	Call	Bond Future	2,217.1000	2.2171	2,129.3600	2.1294	(3.957)	0	0	0
2017/10/20	2044	01/02/2018			Bond Future	10.0048	88.5919	10.0249	88.4259	0.200	0.0000	0.0000	10,241
2017/10/20	2044	01/02/2018	9.90	Call	Bond Future	2,254.5900	2.2546	2,165.9900	2.1660	(3.930)	0	0	0
2017/10/20	2044	01/02/2018	9.89	Put	Bond Future	3,178.4500	3.1785	3,256.7700	3.2568	2.464	0	0	0
2017/10/20	2044	01/02/2018	9.91	Call	Bond Future	2,292.4400	2.2924	2,202.9800	2.2030	(3.902)	0	0	0
2017/10/20	2044	01/02/2018	9.91	Put	Bond Future	3,085.0600	3.0851	3,161.6600	3.1617	2.483	0	0	0
2017/10/20	2044	03/05/2018	10.10	Call	Bond Future	3,841.6800	3.8417	3,743.4500	3.7435	(2.557)	0	0	0
2017/10/20	2044	03/05/2018	10.09	Put	Bond Future	3,656.9600	3.6570	3,727.7900	3.7278	1.937	0	0	0
2017/10/20	2044	03/05/2018			Bond Future	10.0726	90.2347	10.0932	90.0662	0.204	0.0000	0.0000	0
2017/10/20	2044	03/05/2018	10.11	Call	Bond Future	3,884.0500	3.8840	3,785.2300	3.7852	(2.544)	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
2017/10/20	2044	03/05/2018	10.11	Put	Bond Future	3,578.2800	3.5783	3,647.9300	3.6479	1.946	0	0	0
2017/10/20	2044	03/05/2018	10.10	Put	Bond Future	3,617.4500	3.6175	3,687.6900	3.6877	1.942	0	0	0
2017/10/20	2044	03/05/2018	10.09	Call	Bond Future	3,799.5300	3.7995	3,701.8900	3.7019	(2.570)	0	0	0
2017/10/20	2044	02/08/2018	10.07	Call	Bond Future	4,301.6000	4.3016	4,207.1100	4.2071	(2.197)	0	0	0
2017/10/20	2044	02/08/2018			Bond Future	10.1424	87.5373	10.1637	87.3651	0.210	0.0000	0.0000	0
2017/10/20	2044	02/08/2018	10.05	Call	Bond Future	4,222.1400	4.2221	4,128.6400	4.1286	(2.215)	0	0	0
2017/10/20	2044	02/08/2018	10.05	Put	Bond Future	4,975.4100	4.9754	5,054.0200	5.0540	1.580	0	0	0
2017/10/20	2044	02/08/2018	10.07	Put	Bond Future	4,890.9500	4.8910	4,968.5700	4.9686	1.587	0	0	0
2017/10/20	2044	02/08/2018	10.06	Call	Bond Future	4,261.7800	4.2618	4,167.7800	4.1678	(2.206)	0	0	0
2017/10/20	2044	02/08/2018	10.06	Put	Bond Future	4,933.0300	4.9330	5,011.1400	5.0111	1.583	0	0	0
2017/10/20	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	02/11/2017	136.30	Put	Bond Future	12,430.4400	12.4304	12,434.9300	12.4349	0.036	0	0	0
2017/10/20	2046	02/11/2017			Bond Future	123.8696	123.8696	123.8651	123.8651	(0.004)	0.0000	0.0000	20,942
2017/10/20	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	02/11/2017	136.32	Put	Bond Future	12,450.4400	12.4504	12,454.9300	12.4549	0.036	0	0	0
2017/10/20	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	02/11/2017	136.31	Put	Bond Future	12,440.4400	12.4404	12,444.9300	12.4449	0.036	0	0	0
2017/10/20	2046	01/02/2018	132.92	Put	Bond Future	6,736.4800	6.7365	6,742.2500	6.7423	0.086	0	0	0
2017/10/20	2046	01/02/2018			Bond Future	126.1835	126.1835	126.1777	126.1777	(0.005)	0.0000	0.0000	2,943
2017/10/20	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	01/02/2018	132.91	Put	Bond Future	6,726.4800	6.7265	6,732.2500	6.7323	0.086	0	0	0
2017/10/20	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	01/02/2018	132.90	Put	Bond Future	6,716.4800	6.7165	6,722.2500	6.7223	0.086	0	0	0
2017/10/20	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	03/05/2018			Bond Future	126.9685	126.9685	126.9640	126.9640	(0.004)	0.0000	0.0000	0
2017/10/20	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	03/05/2018	127.93	Put	Bond Future	961.5000	0.9615	966.0400	0.9660	0.472	0	0	0
2017/10/20	2046	03/05/2018	127.95	Put	Bond Future	981.5000	0.9815	986.0400	0.9860	0.463	0	0	0
2017/10/20	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	03/05/2018	127.94	Put	Bond Future	971.5000	0.9715	976.0400	0.9760	0.467	0	0	0
2017/10/20	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	02/08/2018			Bond Future	129.3884	129.3884	129.3838	129.3838	(0.004)	0.0000	0.0000	0
2017/10/20	2046	02/08/2018	128.78	Call	Bond Future	608.3600	0.6084	603.7500	0.6038	(0.758)	0	0	0
2017/10/20	2046	02/08/2018	128.79	Call	Bond Future	598.3600	0.5984	593.7500	0.5938	(0.770)	0	0	0
2017/10/20	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2046	02/08/2018	128.77	Call	Bond Future	618.3600	0.6184	613.7500	0.6138	(0.746)	0	0	0
2017/10/20	2050	02/11/2017	144.66	Put	Bond Future	13,034.6400	13.0346	12,893.2600	12.8933	(1.085)	0	0	0
2017/10/20	2050	02/11/2017	144.67	Put	Bond Future	13,044.6400	13.0446	12,903.2600	12.9033	(1.084)	0	0	0
2017/10/20	2050	02/11/2017			Bond Future	131.6254	131.6254	131.7667	131.7667	0.107	0.0000	0.0000	22,149
2017/10/20	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2050	02/11/2017	144.65	Put	Bond Future	13,024.6400	13.0246	12,883.2600	12.8833	(1.085)	0	0	0
2017/10/20	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
2017/10/20	2050	01/02/2018	140.23	Put	Bond Future	7,824.7200	7.8247	7,682.1200	7.6821	(1.822)	0	0	0
2017/10/20	2050	01/02/2018			Bond Future	132.4053	132.4053	132.5479	132.5479	0.108	0.0000	0.0000	3,661
2017/10/20	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2050	01/02/2018	140.25	Put	Bond Future	7,844.7200	7.8447	7,702.1200	7.7021	(1.818)	0	0	0
2017/10/20	2050	01/02/2018	140.24	Put	Bond Future	7,834.7200	7.8347	7,692.1200	7.6921	(1.820)	0	0	0
2017/10/20	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2050	03/05/2018	135.62	Put	Bond Future	712.1100	0.7121	565.8100	0.5658	(20.545)	0	0	0
2017/10/20	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2050	03/05/2018			Bond Future	134.9079	134.9079	135.0542	135.0542	0.108	0.0000	0.0000	0
2017/10/20	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2050	03/05/2018	135.61	Put	Bond Future	702.1100	0.7021	555.8100	0.5558	(20.837)	0	0	0
2017/10/20	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2050	03/05/2018	135.63	Put	Bond Future	722.1100	0.7221	575.8100	0.5758	(20.260)	0	0	0
2017/10/20	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2050	02/08/2018	137.54	Put	Bond Future	1,794.1900	1.7942	1,644.8000	1.6448	(8.326)	0	0	0
2017/10/20	2050	02/08/2018	137.52	Put	Bond Future	1,774.1900	1.7742	1,624.8000	1.6248	(8.420)	0	0	0
2017/10/20	2050	02/08/2018			Bond Future	135.7458	135.7458	135.8952	135.8952	0.110	0.0000	0.0000	0
2017/10/20	2050	02/08/2018	137.53	Put	Bond Future	1,784.1900	1.7842	1,634.8000	1.6348	(8.373)	0	0	0
2017/10/20	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	AL37	02/11/2017			Index Future	555.0630	555.0630	554.3430	554.3430	(0.130)	0.0000	0.0000	0
2017/10/20	AL37	01/02/2018			Index Future	565.2560	565.2560	564.5180	564.5180	(0.131)	0.0000	0.0000	0
2017/10/20	AL37	03/05/2018			Index Future	575.7390	575.7390	574.9920	574.9920	(0.130)	0.0000	0.0000	0
2017/10/20	AL37	02/08/2018			Index Future	586.4870	586.4870	585.7220	585.7220	(0.130)	0.0000	0.0000	0
2017/10/20	AL7T	02/11/2017			Index Future	635.4190	635.4190	633.9660	633.9660	(0.229)	0.0000	0.0000	0
2017/10/20	AL7T	01/02/2018			Index Future	647.0870	647.0870	645.6030	645.6030	(0.229)	0.0000	0.0000	0
2017/10/20	AL7T	03/05/2018			Index Future	659.0890	659.0890	657.5820	657.5820	(0.229)	0.0000	0.0000	0
2017/10/20	AL7T	02/08/2018			Index Future	671.3920	671.3920	669.8530	669.8530	(0.229)	0.0000	0.0000	0
2017/10/20	ALBI	02/11/2017			Index Future	570.9070	570.9070	569.7690	569.7690	(0.199)	0.0000	0.0000	575
2017/10/20	ALBI	01/02/2018			Index Future	581.3900	581.3900	580.2280	580.2280	(0.200)	0.0000	0.0000	294
2017/10/20	ALBI	03/05/2018			Index Future	592.1730	592.1730	590.9940	590.9940	(0.199)	0.0000	0.0000	0
2017/10/20	ALBI	02/08/2018			Index Future	603.2270	603.2270	602.0220	602.0220	(0.200)	0.0000	0.0000	0
2017/10/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2017/10/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	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
2017/10/20	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	02/11/2017			Bond Future	127.4346		127.4346	127.4322	127.4322	(0.002)	0.0000	0.0000	0
2017/10/20	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	02/11/2017	133.87	Put	Bond Future	6,435.4200		6.4354	6,437.8500	6.4378	0.038	0	0	0
2017/10/20	EL28	02/11/2017	133.89	Put	Bond Future	6,455.4200		6.4554	6,457.8500	6.4578	0.038	0	0	0
2017/10/20	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	02/11/2017	133.88	Put	Bond Future	6,445.4200		6.4454	6,447.8500	6.4478	0.038	0	0	0
2017/10/20	EL28	01/02/2018	132.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	01/02/2018			Bond Future	129.8152		129.8152	129.8113	129.8113	(0.003)	0.0000	0.0000	0
2017/10/20	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	01/02/2018	132.29	Put	Bond Future	2,474.8000		2.4748	2,478.7000	2.4787	0.158	0	0	0
2017/10/20	EL28	01/02/2018	132.31	Put	Bond Future	2,494.8000		2.4948	2,498.7000	2.4987	0.156	0	0	0
2017/10/20	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	01/02/2018	132.30	Put	Bond Future	2,484.8000		2.4848	2,488.7000	2.4887	0.157	0	0	0
2017/10/20	EL28	03/05/2018	133.20	Put	Bond Future	2,690.8400		2.6908	2,693.4500	2.6935	0.097	0	0	0
2017/10/20	EL28	03/05/2018			Bond Future	130.5092		130.5092	130.5066	130.5066	(0.002)	0.0000	0.0000	0
2017/10/20	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	03/05/2018	133.19	Put	Bond Future	2,680.8400		2.6808	2,683.4500	2.6835	0.097	0	0	0
2017/10/20	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	03/05/2018	133.18	Put	Bond Future	2,670.8400		2.6708	2,673.4500	2.6735	0.098	0	0	0
2017/10/20	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	02/08/2018			Bond Future	132.9964		132.9964	132.9939	132.9939	(0.002)	0.0000	0.0000	0
2017/10/20	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	02/08/2018	134.93	Put	Bond Future	1,933.5900		1.9336	1,936.1400	1.9361	0.132	0	0	0
2017/10/20	EL28	02/08/2018	134.95	Put	Bond Future	1,953.5900		1.9536	1,956.1400	1.9561	0.131	0	0	0
2017/10/20	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	EL28	02/08/2018	134.94	Put	Bond Future	1,943.5900		1.9436	1,946.1400	1.9461	0.131	0	0	0

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2017/10/20	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	02/11/2017	10.66	Put	Bond Future	1,625.4800	1.6255	1,828.6500	1.8287	12.499	0	0	0
2017/10/20	ES33	02/11/2017			Bond Future	10.9269	75.5220	10.9608	75.3188	0.311	0.0000	0.0000	7,466
2017/10/20	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	02/11/2017	10.68	Put	Bond Future	1,501.8400	1.5018	1,705.0100	1.7050	13.528	0	0	0
2017/10/20	ES33	02/11/2017	10.67	Put	Bond Future	1,563.6200	1.5636	1,766.7900	1.7668	12.994	0	0	0
2017/10/20	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	01/02/2018	11.00	Put	Bond Future	225.4100	0.2254	432.8500	0.4328	92.028	0	0	0
2017/10/20	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	01/02/2018			Bond Future	11.0382	76.9089	11.0735	76.7014	0.320	0.0000	0.0000	2,000
2017/10/20	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	01/02/2018	10.99	Put	Bond Future	284.6400	0.2846	492.0800	0.4921	72.878	0	0	0
2017/10/20	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	01/02/2018	11.01	Put	Bond Future	166.2600	0.1663	373.7000	0.3737	124.768	0	0	0
2017/10/20	ES33	03/05/2018	11.22	Call	Bond Future	415.7400	0.4157	205.0700	0.2051	(50.673)	0	0	0
2017/10/20	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	03/05/2018			Bond Future	11.1480	74.5438	11.1844	74.3331	0.327	0.0000	0.0000	0
2017/10/20	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	03/05/2018	11.20	Call	Bond Future	300.6700	0.3007	90.0000	0.0900	(70.067)	0	0	0
2017/10/20	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	03/05/2018	11.21	Call	Bond Future	358.2400	0.3582	147.5700	0.1476	(58.807)	0	0	0
2017/10/20	ES33	02/08/2018	11.15	Put	Bond Future	624.0800	0.6241	839.1700	0.8392	34.465	0	0	0
2017/10/20	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	02/08/2018			Bond Future	11.2588	75.9347	11.2966	75.7196	0.336	0.0000	0.0000	0
2017/10/20	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	02/08/2018	11.14	Put	Bond Future	681.8300	0.6818	896.9200	0.8969	31.546	0	0	0
2017/10/20	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	ES33	02/08/2018	11.16	Put	Bond Future	566.3900	0.5664	781.4800	0.7815	37.976	0	0	0
2017/10/20	ES42	02/11/2017			Bond Future	11.1462	78.2268	11.1702	78.0652	0.215	0.0000	0.0000	2,202
2017/10/20	ES42	01/02/2018			Bond Future	11.2529	79.6632	11.2778	79.4982	0.221	0.0000	0.0000	7,957
2017/10/20	ES42	03/05/2018			Bond Future	11.3633	76.8794	11.3890	76.7119	0.226	0.0000	0.0000	0
2017/10/20	ES42	02/08/2018			Bond Future	11.4727	78.3137	11.4994	78.1425	0.233	0.0000	0.0000	0
2017/10/20	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	GOVI	02/11/2017	572.44	Put	GOVI	29,370.0000	2.9370	40,720.0000	4.0720	38.645	0	0	0
2017/10/20	GOVI	02/11/2017			GOVI	569.5030	569.5030	568.3680	568.3680	(0.199)	0.0000	0.0000	676
2017/10/20	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	GOVI	02/11/2017	572.46	Put	GOVI	29,570.0000	2.9570	40,920.0000	4.0920	38.383	0	0	0
2017/10/20	GOVI	02/11/2017	572.45	Put	GOVI	29,470.0000	2.9470	40,820.0000	4.0820	38.514	0	0	0
2017/10/20	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	GOVI	01/02/2018	581.04	Put	GOVI	10,790.0000	1.0790	22,390.0000	2.2390	107.507	0	0	0
2017/10/20	GOVI	01/02/2018			GOVI	579.9610	579.9610	578.8010	578.8010	(0.200)	0.0000	0.0000	0
2017/10/20	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	GOVI	01/02/2018	581.03	Put	GOVI	10,690.0000	1.0690	22,290.0000	2.2290	108.513	0	0	0
2017/10/20	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/20	GOVI	01/02/2018	581.02	Put	GOVI	10,590.0000	1.0590	22,190.0000	2.2190	109.537	0	0	0
2017/10/20	GOVI	03/05/2018	590.27	Call	GOVI	4,470.0000	0.4470	0.0000	0.0000	(100.000)	0	0	0
2017/10/20	GOVI	03/05/2018	590.29	Call	GOVI	4,270.0000	0.4270	0.0000	0.0000	(100.000)	0	0	0
2017/10/20	GOVI	03/05/2018			GOVI	590.7170	590.7170	589.5400	589.5400	(0.199)	0.0000	0.0000	0
2017/10/20	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	7,300.0000	0.7300	100.000	0	0	0
2017/10/20	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	7,500.0000	0.7500	100.000	0	0	0
2017/10/20	GOVI	03/05/2018	590.28	Call	GOVI	4,370.0000	0.4370	0.0000	0.0000	(100.000)	0	0	0
2017/10/20	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	7,400.0000	0.7400	100.000	0	0	0
2017/10/20	GOVI	02/08/2018	605.72	Put	GOVI	39,760.0000	3.9760	51,790.0000	5.1790	30.257	0	0	0
2017/10/20	GOVI	02/08/2018			GOVI	601.7440	601.7440	600.5410	600.5410	(0.200)	0.0000	0.0000	0
2017/10/20	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	GOVI	02/08/2018	605.71	Put	GOVI	39,660.0000	3.9660	51,690.0000	5.1690	30.333	0	0	0
2017/10/20	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	GOVI	02/08/2018	605.70	Put	GOVI	39,560.0000	3.9560	51,590.0000	5.1590	30.410	0	0	0
2017/10/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/20	IGOV	02/11/2017			Index Future	250.5070	250.5070	250.4060	250.4060	(0.040)	0.0000	0.0000	1,172
2017/10/20	IGOV	01/02/2018			Index Future	255.1870	255.1870	255.0810	255.0810	(0.042)	0.0000	0.0000	0
2017/10/20	IGOV	03/05/2018			Index Future	260.0100	260.0100	259.9050	259.9050	(0.040)	0.0000	0.0000	0
2017/10/20	IGOV	02/08/2018			Index Future	264.9660	264.9660	264.8590	264.8590	(0.040)	0.0000	0.0000	0
2017/10/20	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/20	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/10/20	IS01	15/03/2018			Interest Rate Swap	99.6894	99.6894	99.6928	99.6928	0.003	0.0000	0.0000	0
2017/10/20	IS01	21/06/2018			Interest Rate Swap	99.8173	99.8173	99.8263	99.8263	0.009	0.0000	0.0000	0
2017/10/20	IS01	20/09/2018			Interest Rate Swap	99.9482	99.9482	99.9631	99.9631	0.015	0.0000	0.0000	0
2017/10/20	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/20	IS02	16/03/2018			Interest Rate Swap	98.9715	98.9715	98.9752	98.9752	0.004	0.0000	0.0000	0
2017/10/20	IS02	15/06/2018			Interest Rate Swap	98.5125	98.5125	98.5208	98.5208	0.008	0.0000	0.0000	0
2017/10/20	IS02	21/09/2018			Interest Rate Swap	98.4154	98.4154	98.4304	98.4304	0.015	0.0000	0.0000	0
2017/10/20	IS02	21/12/2018			Interest Rate Swap	98.7800	98.7800	98.8000	98.8000	0.020	0.0000	0.0000	0
2017/10/20	IS02	15/03/2019			Interest Rate Swap	99.1641	99.1641	99.1963	99.1963	0.033	0.0000	0.0000	0
2017/10/20	IS02	21/06/2019			Interest Rate Swap	99.5408	99.5408	99.5876	99.5876	0.047	0.0000	0.0000	0
2017/10/20	IS02	20/09/2019			Interest Rate Swap	99.9496	99.9496	100.0072	100.0072	0.058	0.0000	0.0000	0
2017/10/20	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	IS05	17/12/2020			Interest Rate Swap	96.2129	96.2129	96.3218	96.3218	0.113	0.0000	0.0000	0
2017/10/20	IS05	16/03/2021			Interest Rate Swap	95.4606	95.4606	95.5768	95.5768	0.122	0.0000	0.0000	0
2017/10/20	IS05	15/06/2021			Interest Rate Swap	94.6808	94.6808	94.8044	94.8044	0.130	0.0000	0.0000	0
2017/10/20	IS05	21/09/2021			Interest Rate Swap	94.8746	94.8746	95.0072	95.0072	0.140	0.0000	0.0000	0
2017/10/20	IS05	21/12/2021			Interest Rate Swap	97.0869	97.0869	97.2304	97.2304	0.148	0.0000	0.0000	51
2017/10/20	IS05	15/03/2022			Interest Rate Swap	97.2482	97.2482	97.4062	97.4062	0.163	0.0000	0.0000	0
2017/10/20	IS05	21/06/2022			Interest Rate Swap	98.4581	98.4581	98.6322	98.6322	0.177	0.0000	0.0000	0

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2017/10/20	IS05	20/09/2022			Interest Rate Swap	100.6836	100.6836	100.8664	100.8664	0.182	0.0000	0.0000	0
2017/10/20	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	IS10	17/12/2025			Interest Rate Swap	95.6353	95.6353	95.8812	95.8812	0.257	0.0000	0.0000	0
2017/10/20	IS10	16/03/2026			Interest Rate Swap	92.6858	92.6858	92.9297	92.9297	0.263	0.0000	0.0000	0
2017/10/20	IS10	15/06/2026			Interest Rate Swap	91.4709	91.4709	91.7079	91.7079	0.259	0.0000	0.0000	0
2017/10/20	IS10	21/09/2026			Interest Rate Swap	93.6452	93.6452	93.8710	93.8710	0.241	0.0000	0.0000	0
2017/10/20	IS10	21/12/2026			Interest Rate Swap	97.4294	97.4294	97.6455	97.6455	0.222	0.0000	0.0000	0
2017/10/20	IS10	15/03/2027			Interest Rate Swap	96.0284	96.0284	96.2434	96.2434	0.224	0.0000	0.0000	0
2017/10/20	IS10	21/06/2027			Interest Rate Swap	98.0963	98.0963	98.3055	98.3055	0.213	0.0000	0.0000	0
2017/10/20	IS10	20/09/2027			Interest Rate Swap	101.8143	101.8143	102.0159	102.0159	0.198	0.0000	0.0000	0
2017/10/20	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/20	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/10/20	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/10/20	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/10/20	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/10/20	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/10/20	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/10/20	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/20	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/20	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/10/20	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/10/20	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/20	R023	02/11/2017	8.56	Call	Bond Future	2,035.9300	2.0359	1,889.9100	1.8899	(7.172)	0	0	0
2017/10/20	R023	02/11/2017			Bond Future	8.0718	100.0695	8.1066	99.9228	0.431	0.0000	0.0000	52,927
2017/10/20	R023	02/11/2017	8.56	Put	Bond Future	2.9200	0.0029	3.6000	0.0036	23.288	0	0	0
2017/10/20	R023	02/11/2017	8.58	Put	Bond Future	2.2100	0.0022	2.7200	0.0027	23.077	0	0	0
2017/10/20	R023	02/11/2017	8.57	Call	Bond Future	2,076.6600	2.0767	1,930.5500	1.9306	(7.036)	0	0	0
2017/10/20	R023	02/11/2017	8.57	Put	Bond Future	2.5500	0.0026	3.1400	0.0031	23.137	0	0	0
2017/10/20	R023	02/11/2017	8.58	Call	Bond Future	2,117.4100	2.1174	1,971.2200	1.9712	(6.904)	0	0	0
2017/10/20	R023	01/02/2018	8.33	Put	Bond Future	637.9100	0.6379	689.2000	0.6892	8.040	0	0	0
2017/10/20	R023	01/02/2018			Bond Future	8.1145	101.9071	8.1516	101.7570	0.457	0.0000	0.0000	21,312
2017/10/20	R023	01/02/2018	8.32	Call	Bond Future	1,479.4100	1.4794	1,381.5100	1.3815	(6.618)	0	0	0
2017/10/20	R023	01/02/2018	8.32	Put	Bond Future	652.0600	0.6521	704.2200	0.7042	7.999	0	0	0
2017/10/20	R023	01/02/2018	8.33	Call	Bond Future	1,505.3100	1.5053	1,406.5400	1.4065	(6.561)	0	0	0
2017/10/20	R023	01/02/2018	8.31	Call	Bond Future	1,453.9500	1.4540	1,356.9300	1.3569	(6.673)	0	0	0
2017/10/20	R023	01/02/2018	8.31	Put	Bond Future	666.6700	0.6667	719.7100	0.7197	7.956	0	0	0
2017/10/20	R023	03/05/2018	8.27	Call	Bond Future	1,577.1500	1.5772	1,489.7400	1.4897	(5.542)	0	0	0
2017/10/20	R023	03/05/2018			Bond Future	8.1503	99.8673	8.1895	99.7153	0.481	0.0000	0.0000	0

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2017/10/20	R023	03/05/2018	8.27	Put	Bond Future	1,114.0600	1.1141	1,178.6600	1.1787	5.799	0	0	0
2017/10/20	R023	03/05/2018	8.28	Call	Bond Future	1,599.2500	1.5993	1,511.1500	1.5112	(5.509)	0	0	0
2017/10/20	R023	03/05/2018	8.29	Put	Bond Future	1,081.6000	1.0816	1,144.8200	1.1448	5.845	0	0	0
2017/10/20	R023	03/05/2018	8.28	Put	Bond Future	1,097.5900	1.0976	1,161.5000	1.1615	5.823	0	0	0
2017/10/20	R023	03/05/2018	8.29	Call	Bond Future	1,621.8100	1.6218	1,533.0200	1.5330	(5.475)	0	0	0
2017/10/20	R035	02/11/2017	9.61	Put	Bond Future	1,231.0200	1.2310	1,459.8500	1.4599	18.589	0	0	0
2017/10/20	R035	02/11/2017			Bond Future	9.7660	94.2695	9.7954	94.0407	0.301	0.0000	0.0000	41,191
2017/10/20	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R035	02/11/2017	9.60	Put	Bond Future	1,310.7600	1.3108	1,539.5900	1.5396	17.458	0	0	0
2017/10/20	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R035	02/11/2017	9.59	Put	Bond Future	1,390.6000	1.3906	1,619.4300	1.6194	16.455	0	0	0
2017/10/20	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R035	01/02/2018	9.73	Put	Bond Future	836.3900	0.8364	1,070.0600	1.0701	27.938	0	0	0
2017/10/20	R035	01/02/2018			Bond Future	9.8379	96.0006	9.8683	95.7669	0.309	0.0000	0.0000	0
2017/10/20	R035	01/02/2018	9.75	Put	Bond Future	680.4900	0.6805	914.1600	0.9142	34.338	0	0	0
2017/10/20	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R035	01/02/2018	9.74	Put	Bond Future	758.3900	0.7584	992.0600	0.9921	30.811	0	0	0
2017/10/20	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	205.5200	0.2055	100.000	0	0	0
2017/10/20	R035	03/05/2018			Bond Future	9.9058	93.2809	9.9371	93.0436	0.316	0.0000	0.0000	0
2017/10/20	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R035	03/05/2018	9.90	Put	Bond Future	44.2200	0.0442	281.4800	0.2815	536.545	0	0	0
2017/10/20	R035	03/05/2018	9.91	Call	Bond Future	31.7400	0.0317	0.0000	0.0000	(100.000)	0	0	0
2017/10/20	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R035	03/05/2018	9.89	Put	Bond Future	120.2700	0.1203	357.5300	0.3575	197.273	0	0	0
2017/10/20	R186	02/11/2017	8.89	Put	Bond Future	419.7900	0.4198	495.4500	0.4955	18.023	0	0	0
2017/10/20	R186	02/11/2017	8.88	Call	Bond Future	1,010.3300	1.0103	828.1500	0.8281	(18.032)	0	0	0
2017/10/20	R186	02/11/2017	8.75	Put	Bond Future	841.7700	0.8418	973.4500	0.9734	15.643	0	0	0
2017/10/20	R186	02/11/2017			Bond Future	8.7940	114.5172	8.8336	114.2558	0.450	8.8530	8.8530	126,109
2017/10/20	R186	02/11/2017	8.75	Call	Bond Future	550.3500	0.5503	420.5700	0.4206	(23.581)	0	0	0
2017/10/20	R186	02/11/2017	8.89	Call	Bond Future	1,052.2900	1.0523	866.4900	0.8665	(17.657)	0	0	0
2017/10/20	R186	02/11/2017	8.88	Put	Bond Future	443.4800	0.4435	522.7600	0.5228	17.877	0	0	0
2017/10/20	R186	02/11/2017	8.90	Call	Bond Future	1,095.2100	1.0952	905.8900	0.9059	(17.286)	0	0	0
2017/10/20	R186	02/11/2017	8.90	Put	Bond Future	397.1100	0.3971	469.2500	0.4692	18.166	0	0	0
2017/10/20	R186	02/11/2017	8.60	Call	Bond Future	223.2000	0.2232	153.3100	0.1533	(31.313)	0	0	0
2017/10/20	R186	02/11/2017	8.60	Put	Bond Future	1,516.0300	1.5160	1,707.6000	1.7076	12.636	0	0	3,750
2017/10/20	R186	02/11/2017	9.00	Call	Bond Future	1,568.9100	1.5689	1,349.4100	1.3494	(13.991)	0	0	0
2017/10/20	R186	02/11/2017	9.00	Put	Bond Future	217.6400	0.2176	259.6000	0.2596	19.280	0	0	5,000
2017/10/20	R186	01/02/2018	9.00	Call	Bond Future	2,318.7400	2.3187	2,155.4100	2.1554	(7.044)	0	0	0
2017/10/20	R186	01/02/2018	9.25	Call	Bond Future	3,361.8700	3.3619	3,165.3100	3.1653	(5.847)	0	0	0
2017/10/20	R186	01/02/2018	8.50	Put	Bond Future	3,153.8100	3.1538	3,333.9600	3.3340	5.712	0	0	0
2017/10/20	R186	01/02/2018	8.96	Call	Bond Future	2,168.8400	2.1688	2,011.3800	2.0114	(7.260)	0	0	0
2017/10/20	R186	01/02/2018			Bond Future	8.8515	111.3202	8.8930	111.0533	0.468	0.0000	0.0000	25,414
2017/10/20	R186	01/02/2018	7.75	Put	Bond Future	7,503.7800	7.5038	7,757.5100	7.7575	3.381	0	0	0
2017/10/20	R186	01/02/2018	7.75	Call	Bond Future	79.2000	0.0792	65.9500	0.0659	(16.730)	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
2017/10/20	R186	01/02/2018	8.50	Call	Bond Future	853.4600	0.8535	766.6300	0.7666	(10.174)	0	0	1,460
2017/10/20	R186	01/02/2018	9.00	Put	Bond Future	1,365.9200	1.3659	1,469.5700	1.4696	7.588	0	0	6,200
2017/10/20	R186	01/02/2018	8.75	Put	Bond Future	2,127.9600	2.1280	2,269.8600	2.2699	6.668	0	0	820
2017/10/20	R186	01/02/2018	9.25	Put	Bond Future	829.2500	0.8292	899.6700	0.8997	8.492	0	0	820
2017/10/20	R186	01/02/2018	8.97	Call	Bond Future	2,205.8300	2.2058	2,046.8900	2.0469	(7.205)	0	0	0
2017/10/20	R186	01/02/2018	8.96	Put	Bond Future	1,471.6500	1.4716	1,581.1700	1.5812	7.442	0	0	0
2017/10/20	R186	01/02/2018	8.75	Call	Bond Future	1,470.0200	1.4700	1,344.9400	1.3449	(8.509)	0	0	0
2017/10/20	R186	01/02/2018	8.97	Put	Bond Future	1,444.6600	1.4447	1,552.7000	1.5527	7.479	0	0	0
2017/10/20	R186	01/02/2018	8.98	Call	Bond Future	2,243.1500	2.2431	2,082.7400	2.0827	(7.151)	0	0	0
2017/10/20	R186	01/02/2018	8.98	Put	Bond Future	1,418.0400	1.4180	1,524.6100	1.5246	7.515	0	0	0
2017/10/20	R186	03/05/2018	8.91	Put	Bond Future	2,477.5300	2.4775	2,606.2100	2.6062	5.194	0	0	0
2017/10/20	R186	03/05/2018	8.92	Call	Bond Future	2,506.6800	2.5067	2,363.1900	2.3632	(5.724)	0	0	0
2017/10/20	R186	03/05/2018			Bond Future	8.9105	113.3847	8.9537	113.1136	0.484	0.0000	0.0000	0
2017/10/20	R186	03/05/2018	8.93	Call	Bond Future	2,539.7900	2.5398	2,395.2000	2.3952	(5.693)	0	0	0
2017/10/20	R186	03/05/2018	8.93	Put	Bond Future	2,417.3700	2.4174	2,543.8500	2.5438	5.232	0	0	0
2017/10/20	R186	03/05/2018	8.91	Call	Bond Future	2,474.1300	2.4741	2,331.7400	2.3317	(5.755)	0	0	0
2017/10/20	R186	03/05/2018	8.92	Put	Bond Future	2,447.1500	2.4472	2,574.7300	2.5747	5.213	0	0	0
2017/10/20	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R197	02/11/2017	305.15	Put	Bond Future	3,736.6200	3.7366	3,749.2400	3.7492	0.338	0	0	0
2017/10/20	R197	02/11/2017			Bond Future	301.4134	301.4134	301.4008	301.4008	(0.004)	0.0000	0.0000	851
2017/10/20	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R197	02/11/2017	305.17	Put	Bond Future	3,756.6200	3.7566	3,769.2400	3.7692	0.336	0	0	0
2017/10/20	R197	02/11/2017	305.16	Put	Bond Future	3,746.6200	3.7466	3,759.2400	3.7592	0.337	0	0	0
2017/10/20	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R197	01/02/2018	301.68	Put	Bond Future	1,625.6000	1.6256	1,641.7900	1.6418	0.996	0	0	0
2017/10/20	R197	01/02/2018			Bond Future	300.0544	300.0544	300.0382	300.0382	(0.005)	0.0000	0.0000	2,350
2017/10/20	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R197	01/02/2018	301.67	Put	Bond Future	1,615.6000	1.6156	1,631.7900	1.6318	1.002	0	0	0
2017/10/20	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R197	01/02/2018	301.66	Put	Bond Future	1,605.6000	1.6056	1,621.7900	1.6218	1.008	0	0	0
2017/10/20	R197	03/05/2018	304.46	Call	Bond Future	1,265.3500	1.2653	1,251.8500	1.2519	(1.067)	0	0	0
2017/10/20	R197	03/05/2018			Bond Future	305.7253	305.7253	305.7119	305.7119	(0.004)	0.0000	0.0000	0
2017/10/20	R197	03/05/2018	304.44	Call	Bond Future	1,285.3500	1.2853	1,271.8500	1.2719	(1.050)	0	0	0
2017/10/20	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R197	03/05/2018	304.45	Call	Bond Future	1,275.3500	1.2753	1,261.8500	1.2619	(1.059)	0	0	0
2017/10/20	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R202	02/11/2017			Bond Future	242.1279	242.1279	242.1189	242.1189	(0.004)	0.0000	0.0000	25,345
2017/10/20	R202	02/11/2017	253.89	Put	Bond Future	11,762.1100	11.7621	11,771.1200	11.7711	0.077	0	0	0
2017/10/20	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R202	02/11/2017	253.91	Put	Bond Future	11,782.1100	11.7821	11,791.1200	11.7911	0.076	0	0	0
2017/10/20	R202	02/11/2017	253.90	Put	Bond Future	11,772.1100	11.7721	11,781.1200	11.7811	0.077	0	0	0
2017/10/20	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R202	01/02/2018	249.07	Call	Bond Future	560.3900	0.5604	550.8400	0.5508	(1.704)	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
2017/10/20	R202	01/02/2018	249.06	Put	Bond Future	6,683.2500	6.6833	6,685.6900	6.6857	0.037	0	0	0
2017/10/20	R202	01/02/2018			Bond Future	242.9388	242.9388	242.9268	242.9268	(0.005)	0.0000	0.0000	4,194
2017/10/20	R202	01/02/2018	249.08	Call	Bond Future	558.7600	0.5588	549.2300	0.5492	(1.706)	0	0	0
2017/10/20	R202	01/02/2018	249.08	Put	Bond Future	6,699.9800	6.7000	6,702.4600	6.7025	0.037	0	0	0
2017/10/20	R202	01/02/2018	249.07	Put	Bond Future	6,691.6100	6.6916	6,694.0700	6.6941	0.037	0	0	0
2017/10/20	R202	01/02/2018	249.06	Call	Bond Future	562.0300	0.5620	552.4600	0.5525	(1.703)	0	0	0
2017/10/20	R202	03/05/2018	247.48	Put	Bond Future	3,390.0900	3.3901	3,386.0800	3.3861	(0.118)	0	0	0
2017/10/20	R202	03/05/2018	247.47	Call	Bond Future	3,445.1000	3.4451	3,431.4900	3.4315	(0.395)	0	0	0
2017/10/20	R202	03/05/2018			Bond Future	247.5301	247.5301	247.5205	247.5205	(0.004)	0.0000	0.0000	0
2017/10/20	R202	03/05/2018	247.48	Call	Bond Future	3,440.1400	3.4401	3,426.5400	3.4265	(0.395)	0	0	0
2017/10/20	R202	03/05/2018	247.47	Put	Bond Future	3,385.0500	3.3850	3,381.0300	3.3810	(0.119)	0	0	0
2017/10/20	R202	03/05/2018	247.49	Call	Bond Future	3,435.1900	3.4352	3,421.5900	3.4216	(0.396)	0	0	0
2017/10/20	R202	03/05/2018	247.49	Put	Bond Future	3,395.1400	3.3951	3,391.1300	3.3911	(0.118)	0	0	0
2017/10/20	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R204	02/11/2017			Bond Future	7.1472	103.9281	7.1478	103.9275	0.008	0.0000	0.0000	42,520
2017/10/20	R204	02/11/2017	7.75	Call	Bond Future	640.3800	0.6404	639.7600	0.6398	(0.097)	0	0	0
2017/10/20	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R204	02/11/2017	7.76	Call	Bond Future	650.9500	0.6509	650.3300	0.6503	(0.095)	0	0	0
2017/10/20	R204	02/11/2017	7.74	Call	Bond Future	629.8000	0.6298	629.1800	0.6292	(0.098)	0	0	0
2017/10/20	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R204	01/02/2018	7.27	Call	Bond Future	253.1900	0.2532	251.6500	0.2516	(0.608)	0	0	0
2017/10/20	R204	01/02/2018			Bond Future	7.0622	101.7986	7.0638	101.7973	0.022	0.0000	0.0000	10,099
2017/10/20	R204	01/02/2018	7.25	Call	Bond Future	241.6200	0.2416	240.0800	0.2401	(0.637)	0	0	0
2017/10/20	R204	01/02/2018	7.25	Put	Bond Future	84.5300	0.0845	84.3100	0.0843	(0.260)	0	0	0
2017/10/20	R204	01/02/2018	7.27	Put	Bond Future	79.3900	0.0794	79.1700	0.0792	(0.277)	0	0	0
2017/10/20	R204	01/02/2018	7.26	Call	Bond Future	247.3700	0.2474	245.8400	0.2458	(0.619)	0	0	0
2017/10/20	R204	01/02/2018	7.26	Put	Bond Future	81.9200	0.0819	81.7100	0.0817	(0.256)	0	0	0
2017/10/20	R204	03/05/2018	7.10	Put	Bond Future	97.9700	0.0980	97.7900	0.0978	(0.184)	0	0	0
2017/10/20	R204	03/05/2018			Bond Future	6.8861	103.6864	6.8870	103.6859	0.012	0.0000	0.0000	0
2017/10/20	R204	03/05/2018	7.09	Call	Bond Future	222.7600	0.2228	222.0600	0.2221	(0.314)	0	0	0
2017/10/20	R204	03/05/2018	7.09	Put	Bond Future	99.9200	0.0999	99.7400	0.0997	(0.180)	0	0	0
2017/10/20	R204	03/05/2018	7.10	Call	Bond Future	226.8300	0.2268	226.1300	0.2261	(0.309)	0	0	0
2017/10/20	R204	03/05/2018	7.08	Call	Bond Future	218.7300	0.2187	218.0400	0.2180	(0.315)	0	0	0
2017/10/20	R204	03/05/2018	7.08	Put	Bond Future	101.9100	0.1019	101.7400	0.1017	(0.167)	0	0	0
2017/10/20	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R207	02/11/2017	8.03	Call	Bond Future	1,149.7200	1.1497	1,089.3400	1.0893	(5.252)	0	0	0
2017/10/20	R207	02/11/2017			Bond Future	7.4456	101.8618	7.4761	101.8015	0.409	0.0000	0.0000	35,812
2017/10/20	R207	02/11/2017	8.04	Call	Bond Future	1,169.2500	1.1692	1,108.8700	1.1089	(5.164)	0	0	0
2017/10/20	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R207	02/11/2017	8.05	Call	Bond Future	1,188.7700	1.1888	1,128.3900	1.1284	(5.079)	0	0	0
2017/10/20	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R207	01/02/2018	7.61	Put	Bond Future	212.0400	0.2120	233.8900	0.2339	10.305	0	0	0
2017/10/20	R207	01/02/2018	7.60	Call	Bond Future	496.1800	0.4962	456.3100	0.4563	(8.035)	0	0	0
2017/10/20	R207	01/02/2018			Bond Future	7.4428	100.0912	7.4779	100.0290	0.472	0.0000	0.0000	8,512
2017/10/20	R207	01/02/2018	7.61	Call	Bond Future	507.7100	0.5077	467.3600	0.4674	(7.947)	0	0	0
2017/10/20	R207	01/02/2018	7.60	Put	Bond Future	218.1600	0.2182	240.4900	0.2405	10.236	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
2017/10/20	R207	01/02/2018	7.62	Call	Bond Future	519.1700	0.5192	478.3500	0.4784	(7.863)	0	0	0
2017/10/20	R207	01/02/2018	7.62	Put	Bond Future	205.8500	0.2059	227.2300	0.2272	10.386	0	0	0
2017/10/20	R207	03/05/2018	7.57	Call	Bond Future	526.6700	0.5267	490.2700	0.4903	(6.911)	0	0	0
2017/10/20	R207	03/05/2018	7.56	Put	Bond Future	334.8000	0.3348	361.3000	0.3613	7.915	0	0	0
2017/10/20	R207	03/05/2018			Bond Future	7.4426	101.9473	7.4827	101.8848	0.539	0.0000	0.0000	0
2017/10/20	R207	03/05/2018	7.58	Call	Bond Future	536.2000	0.5362	499.4400	0.4994	(6.856)	0	0	0
2017/10/20	R207	03/05/2018	7.58	Put	Bond Future	322.4000	0.3224	348.1700	0.3482	7.993	0	0	0
2017/10/20	R207	03/05/2018	7.57	Put	Bond Future	328.4100	0.3284	354.5400	0.3545	7.957	0	0	0
2017/10/20	R207	03/05/2018	7.56	Call	Bond Future	517.5200	0.5175	481.4900	0.4815	(6.962)	0	0	0
2017/10/20	R208	02/11/2017	8.19	Call	Bond Future	1,434.0800	1.4341	1,332.7600	1.3328	(7.065)	0	0	0
2017/10/20	R208	02/11/2017	8.18	Put	Bond Future	0.1500	0.0002	0.2200	0.0002	46.667	0	0	0
2017/10/20	R208	02/11/2017			Bond Future	7.6894	97.9328	7.7245	97.8315	0.456	0.0000	0.0000	31,681
2017/10/20	R208	02/11/2017	8.20	Call	Bond Future	1,462.4400	1.4624	1,361.1100	1.3611	(6.929)	0	0	0
2017/10/20	R208	02/11/2017	8.20	Put	Bond Future	0.1000	0.0001	0.1400	0.0001	40.000	0	0	0
2017/10/20	R208	02/11/2017	8.19	Put	Bond Future	0.1200	0.0001	0.1700	0.0002	41.667	0	0	0
2017/10/20	R208	02/11/2017	8.18	Call	Bond Future	1,405.7100	1.4057	1,304.4100	1.3044	(7.206)	0	0	0
2017/10/20	R208	01/02/2018	7.85	Put	Bond Future	414.3900	0.4144	454.4300	0.4544	9.662	0	0	0
2017/10/20	R208	01/02/2018			Bond Future	7.7140	99.7312	7.7525	99.6273	0.499	0.0000	0.0000	20,556
2017/10/20	R208	01/02/2018	7.84	Call	Bond Future	764.7000	0.7647	701.5500	0.7016	(8.258)	0	0	0
2017/10/20	R208	01/02/2018	7.84	Put	Bond Future	424.9200	0.4249	465.7000	0.4657	9.597	0	0	0
2017/10/20	R208	01/02/2018	7.85	Call	Bond Future	781.0800	0.7811	717.1900	0.7172	(8.180)	0	0	0
2017/10/20	R208	01/02/2018	7.83	Call	Bond Future	748.5100	0.7485	686.1000	0.6861	(8.338)	0	0	0
2017/10/20	R208	01/02/2018	7.83	Put	Bond Future	435.6500	0.4356	477.1700	0.4772	9.531	0	0	0
2017/10/20	R208	03/05/2018	7.77	Call	Bond Future	772.7800	0.7728	717.1500	0.7172	(7.199)	0	0	0
2017/10/20	R208	03/05/2018			Bond Future	7.7342	98.1796	7.7761	98.0745	0.541	0.0000	0.0000	0
2017/10/20	R208	03/05/2018	7.77	Put	Bond Future	682.9300	0.6829	732.3500	0.7323	7.236	0	0	0
2017/10/20	R208	03/05/2018	7.78	Call	Bond Future	786.3600	0.7864	730.1600	0.7302	(7.147)	0	0	0
2017/10/20	R208	03/05/2018	7.79	Put	Bond Future	660.0600	0.6601	708.3300	0.7083	7.313	0	0	0
2017/10/20	R208	03/05/2018	7.78	Put	Bond Future	671.4200	0.6714	720.2700	0.7203	7.276	0	0	0
2017/10/20	R208	03/05/2018	7.79	Call	Bond Future	800.0800	0.8001	743.3000	0.7433	(7.097)	0	0	0
2017/10/20	R209	02/11/2017	9.54	Call	Bond Future	306.8400	0.3068	229.3600	0.2294	(25.251)	0	0	0
2017/10/20	R209	02/11/2017	9.52	Put	Bond Future	1,565.8000	1.5658	1,720.1100	1.7201	9.855	0	0	0
2017/10/20	R209	02/11/2017	9.00	Put	Bond Future	4,932.9300	4.9329	5,157.1400	5.1571	4.545	0	0	0
2017/10/20	R209	02/11/2017	10.60	Put	Bond Future	1.1400	0.0011	1.1400	0.0011	0.000	0	0	1,300
2017/10/20	R209	02/11/2017	9.75	Call	Bond Future	868.9300	0.8689	722.0900	0.7221	(16.899)	0	0	0
2017/10/20	R209	02/11/2017	8.30	Put	Bond Future	10,270.8100	10.2708	10,496.4000	10.4964	2.196	0	0	0
2017/10/20	R209	02/11/2017	9.88	Put	Bond Future	331.7200	0.3317	374.9000	0.3749	13.017	0	0	1,350
2017/10/20	R209	02/11/2017			Bond Future	9.7145	71.2055	9.7490	70.9799	0.355	0.0000	0.0000	115,129
2017/10/20	R209	02/11/2017	9.54	Put	Bond Future	1,465.6500	1.4656	1,613.7600	1.6138	10.105	0	0	0
2017/10/20	R209	02/11/2017	9.52	Call	Bond Future	272.3600	0.2724	201.0800	0.2011	(26.171)	0	0	0
2017/10/20	R209	02/11/2017	10.00	Call	Bond Future	2,000.5700	2.0006	1,796.1500	1.7962	(10.218)	0	0	0
2017/10/20	R209	02/11/2017	10.00	Put	Bond Future	164.4600	0.1645	185.6300	0.1856	12.872	0	0	1,138
2017/10/20	R209	02/11/2017	9.53	Put	Bond Future	1,515.3300	1.5153	1,666.5500	1.6666	9.979	0	0	0
2017/10/20	R209	02/11/2017	9.00	Call	Bond Future	2.5300	0.0025	1.1500	0.0012	(54.545)	0	0	2,248
2017/10/20	R209	02/11/2017	10.60	Call	Bond Future	5,467.3400	5.4673	5,241.7500	5.2417	(4.126)	0	0	0
2017/10/20	R209	02/11/2017	9.75	Put	Bond Future	636.6200	0.6366	715.3700	0.7154	12.370	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
2017/10/20	R209	02/11/2017	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,800
2017/10/20	R209	02/11/2017	9.88	Call	Bond Future	1,404.9700	1.4050	1,222.5600	1.2226	(12.983)	0	0	0
2017/10/20	R209	02/11/2017	9.53	Call	Bond Future	289.2500	0.2893	214.8800	0.2149	(25.711)	0	0	0
2017/10/20	R209	02/11/2017	9.58	Call	Bond Future	385.1600	0.3852	294.7600	0.2948	(23.471)	0	0	0
2017/10/20	R209	02/11/2017	9.58	Put	Bond Future	1,275.8300	1.2758	1,411.0200	1.4110	10.596	0	0	1,350
2017/10/20	R209	02/11/2017	9.33	Put	Bond Future	2,663.0300	2.6630	2,862.9800	2.8630	7.508	0	0	0
2017/10/20	R209	02/11/2017	9.33	Call	Bond Future	71.5300	0.0715	45.8900	0.0459	(35.845)	0	0	1,350
2017/10/20	R209	01/02/2018	9.85	Call	Bond Future	2,237.2500	2.2372	2,102.8900	2.1029	(6.006)	0	0	0
2017/10/20	R209	01/02/2018	9.33	Call	Bond Future	838.5900	0.8386	767.0600	0.7671	(8.530)	0	0	220
2017/10/20	R209	01/02/2018	10.10	Call	Bond Future	3,194.6800	3.1947	3,033.0600	3.0331	(5.059)	0	0	0
2017/10/20	R209	01/02/2018	9.73	Call	Bond Future	1,838.3800	1.8384	1,718.4200	1.7184	(6.525)	0	0	0
2017/10/20	R209	01/02/2018	9.71	Put	Bond Future	2,207.5000	2.2075	2,320.1300	2.3201	5.102	0	0	0
2017/10/20	R209	01/02/2018	9.72	Call	Bond Future	1,807.4100	1.8074	1,688.6700	1.6887	(6.570)	0	0	0
2017/10/20	R209	01/02/2018			Bond Future	9.7761	72.5130	9.8116	72.2829	0.364	0.0000	0.0000	13,222
2017/10/20	R209	01/02/2018	9.88	Call	Bond Future	2,343.6700	2.3437	2,205.8200	2.2058	(5.882)	0	0	0
2017/10/20	R209	01/02/2018	9.88	Put	Bond Future	1,674.3100	1.6743	1,766.6100	1.7666	5.513	0	0	220
2017/10/20	R209	01/02/2018	9.59	Call	Bond Future	1,432.3500	1.4324	1,329.6200	1.3296	(7.172)	0	0	0
2017/10/20	R209	01/02/2018	9.59	Put	Bond Future	2,655.4100	2.6554	2,782.8300	2.7828	4.799	0	0	377
2017/10/20	R209	01/02/2018	9.73	Put	Bond Future	2,138.3700	2.1384	2,248.5600	2.2486	5.153	0	0	0
2017/10/20	R209	01/02/2018	9.71	Call	Bond Future	1,776.7400	1.7767	1,659.2200	1.6592	(6.614)	0	0	0
2017/10/20	R209	01/02/2018	9.85	Put	Bond Future	1,760.1500	1.7601	1,855.9400	1.8559	5.442	0	0	7,500
2017/10/20	R209	01/02/2018	9.33	Put	Bond Future	3,824.2900	3.8243	3,982.9100	3.9829	4.148	0	0	0
2017/10/20	R209	01/02/2018	10.10	Put	Bond Future	1,139.3800	1.1394	1,207.9100	1.2079	6.015	0	0	3,000
2017/10/20	R209	01/02/2018	9.72	Put	Bond Future	2,172.7400	2.1727	2,284.1500	2.2841	5.128	0	0	0
2017/10/20	R209	01/02/2018	10.00	Call	Bond Future	2,792.9600	2.7930	2,641.7000	2.6417	(5.416)	0	0	0
2017/10/20	R209	01/02/2018	10.00	Put	Bond Future	1,362.4300	1.3624	1,441.3200	1.4413	5.790	0	0	7,500
2017/10/20	R209	01/02/2018	9.32	Put	Bond Future	3,874.5600	3.8746	4,034.3200	4.0343	4.123	0	0	0
2017/10/20	R209	01/02/2018	9.32	Call	Bond Future	819.7800	0.8198	749.3900	0.7494	(8.586)	0	0	157
2017/10/20	R209	01/02/2018	9.89	Call	Bond Future	2,379.5400	2.3795	2,240.5400	2.2405	(5.841)	0	0	0
2017/10/20	R209	01/02/2018	9.89	Put	Bond Future	1,646.2700	1.6463	1,737.4200	1.7374	5.537	0	0	157
2017/10/20	R209	03/05/2018	10.00	Call	Bond Future	3,341.7500	3.3418	3,200.9800	3.2010	(4.212)	0	0	0
2017/10/20	R209	03/05/2018	9.85	Put	Bond Future	2,747.3900	2.7474	2,853.1100	2.8531	3.848	0	0	0
2017/10/20	R209	03/05/2018			Bond Future	9.8374	70.7086	9.8740	70.4747	0.371	0.0000	0.0000	0
2017/10/20	R209	03/05/2018	9.85	Call	Bond Future	2,827.9200	2.8279	2,699.7500	2.6998	(4.532)	0	0	0
2017/10/20	R209	03/05/2018	10.00	Put	Bond Future	2,310.1300	2.3101	2,403.2500	2.4032	4.031	0	0	5,000
2017/10/20	R209	03/05/2018	9.86	Call	Bond Future	2,860.9300	2.8609	2,731.9000	2.7319	(4.510)	0	0	0
2017/10/20	R209	03/05/2018	9.84	Call	Bond Future	2,795.1000	2.7951	2,667.7900	2.6678	(4.555)	0	0	0
2017/10/20	R209	03/05/2018	9.84	Put	Bond Future	2,778.6700	2.7787	2,885.2500	2.8852	3.836	0	0	0
2017/10/20	R209	03/05/2018	9.86	Put	Bond Future	2,716.3900	2.7164	2,821.2500	2.8213	3.860	0	0	0
2017/10/20	R210	02/11/2017	192.08	Put	Bond Future	6,918.2200	6.9182	6,925.2500	6.9252	0.102	0	0	0
2017/10/20	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R210	02/11/2017			Bond Future	185.1618	185.1618	185.1547	185.1547	(0.004)	0.0000	0.0000	1,480
2017/10/20	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R210	02/11/2017	192.07	Put	Bond Future	6,908.2200	6.9082	6,915.2500	6.9152	0.102	0	0	0
2017/10/20	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R210	02/11/2017	192.09	Put	Bond Future	6,928.2200	6.9282	6,935.2500	6.9352	0.101	0	0	0
2017/10/20	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
2017/10/20	R210	01/02/2018			Bond Future	188.6207		188.6116		(0.005)	0.0000	0.0000	699
2017/10/20	R210	01/02/2018	192.36	Put	Bond Future	3,739.2600	3.7393	3,748.3900	3.7484	0.244	0	0	0
2017/10/20	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R210	01/02/2018	192.38	Put	Bond Future	3,759.2600	3.7593	3,768.3900	3.7684	0.243	0	0	0
2017/10/20	R210	01/02/2018	192.37	Put	Bond Future	3,749.2600	3.7493	3,758.3900	3.7584	0.244	0	0	0
2017/10/20	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R210	03/05/2018	191.44	Put	Bond Future	1,679.6600	1.6797	1,686.9000	1.6869	0.431	0	0	0
2017/10/20	R210	03/05/2018			Bond Future	189.7603	189.7603	189.7531	189.7531	(0.004)	0.0000	0.0000	0
2017/10/20	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R210	03/05/2018	191.46	Put	Bond Future	1,699.6600	1.6997	1,706.9000	1.7069	0.426	0	0	0
2017/10/20	R210	03/05/2018	191.45	Put	Bond Future	1,689.6600	1.6897	1,696.9000	1.6969	0.428	0	0	0
2017/10/20	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R212	02/11/2017			Bond Future	151.0569	151.0569	151.0505	151.0505	(0.004)	0.0000	0.0000	2,533
2017/10/20	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R212	02/11/2017	152.40	Put	Bond Future	1,343.0700	1.3431	1,349.5200	1.3495	0.480	0	0	0
2017/10/20	R212	02/11/2017	152.42	Put	Bond Future	1,363.0700	1.3631	1,369.5200	1.3695	0.473	0	0	0
2017/10/20	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R212	02/11/2017	152.41	Put	Bond Future	1,353.0700	1.3531	1,359.5200	1.3595	0.477	0	0	0
2017/10/20	R212	01/02/2018	154.71	Put	Bond Future	2,874.9300	2.8749	2,883.2100	2.8832	0.288	0	0	0
2017/10/20	R212	01/02/2018			Bond Future	151.8351	151.8351	151.8268	151.8268	(0.005)	0.0000	0.0000	1,546
2017/10/20	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R212	01/02/2018	154.70	Put	Bond Future	2,864.9300	2.8649	2,873.2100	2.8732	0.289	0	0	0
2017/10/20	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R212	01/02/2018	154.69	Put	Bond Future	2,854.9300	2.8549	2,863.2100	2.8632	0.290	0	0	0
2017/10/20	R212	03/05/2018	154.30	Call	Bond Future	404.6300	0.4046	397.7900	0.3978	(1.690)	0	0	0
2017/10/20	R212	03/05/2018			Bond Future	154.7046	154.7046	154.6978	154.6978	(0.004)	0.0000	0.0000	0
2017/10/20	R212	03/05/2018	154.28	Call	Bond Future	424.6300	0.4246	417.7900	0.4178	(1.611)	0	0	0
2017/10/20	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R212	03/05/2018	154.29	Call	Bond Future	414.6300	0.4146	407.7900	0.4078	(1.650)	0	0	0
2017/10/20	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/20	R213	02/11/2017	9.36	Put	Bond Future	1,150.3500	1.1503	1,280.5500	1.2806	11.318	0	0	0
2017/10/20	R213	02/11/2017			Bond Future	9.4753	82.7898	9.5097	82.5666	0.363	0.0000	0.0000	54,691
2017/10/20	R213	02/11/2017	9.35	Call	Bond Future	375.2200	0.3752	285.6600	0.2857	(23.869)	0	0	0
2017/10/20	R213	02/11/2017	9.35	Put	Bond Future	1,194.4300	1.1944	1,328.0100	1.3280	11.184	0	0	0
2017/10/20	R213	02/11/2017	9.36	Call	Bond Future	396.9400	0.3969	304.0000	0.3040	(23.414)	0	0	0
2017/10/20	R213	02/11/2017	9.34	Call	Bond Future	354.3500	0.3544	268.1500	0.2682	(24.326)	0	0	0
2017/10/20	R213	02/11/2017	9.34	Put	Bond Future	1,239.4300	1.2394	1,376.3700	1.3764	11.049	0	0	0
2017/10/20	R213	01/02/2018	9.42	Call	Bond Future	1,533.9800	1.5340	1,425.7900	1.4258	(7.053)	0	0	0
2017/10/20	R213	01/02/2018	9.41	Put	Bond Future	2,356.9700	2.3570	2,477.8100	2.4778	5.127	0	0	0
2017/10/20	R213	01/02/2018			Bond Future	9.5421	84.3100	9.5778	84.0823	0.374	0.0000	0.0000	17,044
2017/10/20	R213	01/02/2018	9.43	Call	Bond Future	1,562.3000	1.5623	1,452.8600	1.4529	(7.005)	0	0	0
2017/10/20	R213	01/02/2018	9.43	Put	Bond Future	2,283.8400	2.2838	2,402.1800	2.4022	5.182	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/20	R213	01/02/2018	9.42	Put	Bond Future	2,320.3000		2.3203	2,439.8900	2.4399	5.154	0	0	0
2017/10/20	R213	01/02/2018	9.41	Call	Bond Future	1,505.7900		1.5058	1,398.8500	1.3988	(7.102)	0	0	0
2017/10/20	R213	03/05/2018	9.57	Put	Bond Future	2,777.4800		2.7775	2,887.2700	2.8873	3.953	0	0	0
2017/10/20	R213	03/05/2018	9.56	Call	Bond Future	2,524.8100		2.5248	2,404.1700	2.4042	(4.778)	0	0	0
2017/10/20	R213	03/05/2018			Bond Future	9.6050		82.3242	9.6418	82.0929	0.383	0.0000	0.0000	0
2017/10/20	R213	03/05/2018	9.57	Call	Bond Future	2,556.1900		2.5562	2,434.6500	2.4347	(4.755)	0	0	0
2017/10/20	R213	03/05/2018	9.56	Put	Bond Future	2,809.4300		2.8094	2,920.1200	2.9201	3.940	0	0	0
2017/10/20	R213	03/05/2018	9.58	Call	Bond Future	2,588.0000		2.5880	2,465.5800	2.4656	(4.730)	0	0	0
2017/10/20	R213	03/05/2018	9.58	Put	Bond Future	2,746.0400		2.7460	2,854.9500	2.8550	3.966	0	0	0
2017/10/20	R214	02/11/2017	9.60	Call	Bond Future	218.1700		0.2182	168.3200	0.1683	(22.849)	0	0	0
2017/10/20	R214	02/11/2017			Bond Future	9.8398		70.8771	9.8642	70.7114	0.248	0.0000	0.0000	34,088
2017/10/20	R214	02/11/2017	9.60	Put	Bond Future	1,881.3400		1.8813	1,997.1700	1.9972	6.157	0	0	0
2017/10/20	R214	02/11/2017	9.58	Call	Bond Future	191.4500		0.1914	146.0100	0.1460	(23.735)	0	0	0
2017/10/20	R214	02/11/2017	9.58	Put	Bond Future	1,996.2300		1.9962	2,116.4700	2.1165	6.023	0	0	0
2017/10/20	R214	02/11/2017	9.59	Put	Bond Future	1,938.4000		1.9384	2,056.4500	2.0565	6.090	0	0	0
2017/10/20	R214	02/11/2017	9.59	Call	Bond Future	204.4800		0.2045	156.8500	0.1569	(23.293)	0	0	0
2017/10/20	R214	01/02/2018	9.84	Call	Bond Future	1,895.8200		1.8958	1,805.3500	1.8053	(4.772)	0	0	0
2017/10/20	R214	01/02/2018			Bond Future	9.9035		72.1786	9.9287	72.0094	0.255	0.0000	0.0000	10,685
2017/10/20	R214	01/02/2018	9.82	Call	Bond Future	1,832.0600		1.8321	1,743.3700	1.7434	(4.841)	0	0	0
2017/10/20	R214	01/02/2018	9.82	Put	Bond Future	2,397.6100		2.3976	2,478.1900	2.4782	3.361	0	0	0
2017/10/20	R214	01/02/2018	9.84	Put	Bond Future	2,325.2400		2.3252	2,404.0400	2.4040	3.389	0	0	0
2017/10/20	R214	01/02/2018	9.83	Call	Bond Future	1,863.7900		1.8638	1,774.2100	1.7742	(4.806)	0	0	0
2017/10/20	R214	01/02/2018	9.83	Put	Bond Future	2,361.2200		2.3612	2,440.9100	2.4409	3.375	0	0	0
2017/10/20	R214	03/05/2018	9.99	Put	Bond Future	2,821.4800		2.8215	2,895.5500	2.8956	2.625	0	0	0
2017/10/20	R214	03/05/2018			Bond Future	9.9634		70.2214	9.9893	70.0496	0.259	0.0000	0.0000	0
2017/10/20	R214	03/05/2018	9.98	Call	Bond Future	2,964.4200		2.9644	2,867.3300	2.8673	(3.275)	0	0	0
2017/10/20	R214	03/05/2018	9.98	Put	Bond Future	2,854.2900		2.8543	2,928.9800	2.9290	2.617	0	0	0
2017/10/20	R214	03/05/2018	9.99	Call	Bond Future	2,997.9700		2.9980	2,900.2600	2.9003	(3.259)	0	0	0
2017/10/20	R214	03/05/2018	9.97	Call	Bond Future	2,931.0500		2.9311	2,834.5900	2.8346	(3.291)	0	0	0
2017/10/20	R214	03/05/2018	9.97	Put	Bond Future	2,887.3900		2.8874	2,962.7100	2.9627	2.609	0	0	0
2017/10/20	R248	02/11/2017	9.65	Call	Bond Future	307.4400		0.3074	256.0800	0.2561	(16.706)	0	0	0
2017/10/20	R248	02/11/2017	9.66	Put	Bond Future	2,312.8300		2.3128	2,383.3800	2.3834	3.050	0	0	0
2017/10/20	R248	02/11/2017			Bond Future	9.8850		90.7529	9.8994	90.6289	0.145	0.0000	0.0000	50,214
2017/10/20	R248	02/11/2017	9.65	Put	Bond Future	2,383.5300		2.3835	2,456.1200	2.4561	3.045	0	0	0
2017/10/20	R248	02/11/2017	9.66	Call	Bond Future	326.8000		0.3268	273.4000	0.2734	(16.340)	0	0	0
2017/10/20	R248	02/11/2017	9.64	Call	Bond Future	288.9500		0.2889	239.6100	0.2396	(17.076)	0	0	0
2017/10/20	R248	02/11/2017	9.64	Put	Bond Future	2,455.2600		2.4553	2,529.8700	2.5299	3.039	0	0	0
2017/10/20	R248	01/02/2018	9.90	Put	Bond Future	2,968.2900		2.9683	3,020.4800	3.0205	1.758	0	0	0
2017/10/20	R248	01/02/2018	9.89	Call	Bond Future	2,495.1000		2.4951	2,420.9800	2.4210	(2.971)	0	0	0
2017/10/20	R248	01/02/2018			Bond Future	9.9504		92.4194	9.9652	92.2924	0.149	0.0000	0.0000	42,721
2017/10/20	R248	01/02/2018	9.90	Call	Bond Future	2,535.7800		2.5358	2,461.0200	2.4610	(2.948)	0	0	0
2017/10/20	R248	01/02/2018	9.89	Put	Bond Future	3,013.9100		3.0139	3,066.7400	3.0667	1.753	0	0	0
2017/10/20	R248	01/02/2018	9.91	Call	Bond Future	2,576.8300		2.5768	2,501.4200	2.5014	(2.926)	0	0	0
2017/10/20	R248	01/02/2018	9.91	Put	Bond Future	2,923.2000		2.9232	2,974.7400	2.9747	1.763	0	0	0
2017/10/20	R248	03/05/2018	10.06	Call	Bond Future	4,036.3900		4.0364	3,957.7900	3.9578	(1.947)	0	0	0
2017/10/20	R248	03/05/2018	10.05	Put	Bond Future	3,671.3000		3.6713	3,721.7000	3.7217	1.373	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
2017/10/20	R248	03/05/2018			Bond Future	10.0119	89.6966	10.0271	89.5681	0.152	0.0000	0.0000	0
2017/10/20	R248	03/05/2018	10.07	Call	Bond Future	4,080.3800	4.0804	4,001.3300	4.0013	(1.937)	0	0	0
2017/10/20	R248	03/05/2018	10.07	Put	Bond Future	3,591.6600	3.5917	3,641.1600	3.6412	1.378	0	0	0
2017/10/20	R248	03/05/2018	10.06	Put	Bond Future	3,631.4300	3.6314	3,681.3800	3.6814	1.375	0	0	0
2017/10/20	R248	03/05/2018	10.05	Call	Bond Future	3,992.3600	3.9924	3,914.2100	3.9142	(1.957)	0	0	0

**Total** **1203747**