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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/10/2017 TO 23/10/2017

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
2017/10/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	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
2017/10/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2025	02/11/2017			Bond Future	130.4592	130.4592	130.4535	130.4535	(0.004)	0.0000	0.0000	949
2017/10/23	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2025	02/11/2017	132.96	Put	Bond Future	2,500.8000	2.5008	2,506.5200	2.5065	0.229	0	0	0
2017/10/23	2025	02/11/2017	132.98	Put	Bond Future	2,520.8000	2.5208	2,526.5200	2.5265	0.227	0	0	0
2017/10/23	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2025	02/11/2017	132.97	Put	Bond Future	2,510.8000	2.5108	2,516.5200	2.5165	0.228	0	0	0
2017/10/23	2025	01/02/2018	133.89	Put	Bond Future	2,336.4200	2.3364	2,342.1200	2.3421	0.244	0	0	0
2017/10/23	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2025	01/02/2018			Bond Future	131.5536	131.5536	131.5479	131.5479	(0.004)	0.0000	0.0000	21
2017/10/23	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2025	01/02/2018	133.88	Put	Bond Future	2,326.4200	2.3264	2,332.1200	2.3321	0.245	0	0	0
2017/10/23	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2025	01/02/2018	133.90	Put	Bond Future	2,346.4200	2.3464	2,352.1200	2.3521	0.243	0	0	0
2017/10/23	2025	03/05/2018	133.21	Call	Bond Future	831.1700	0.8312	823.0900	0.8231	(0.972)	0	0	0
2017/10/23	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2025	03/05/2018			Bond Future	134.0412	134.0412	134.0331	134.0331	(0.006)	0.0000	0.0000	0
2017/10/23	2025	03/05/2018	133.22	Call	Bond Future	821.1700	0.8212	813.0900	0.8131	(0.984)	0	0	0
2017/10/23	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2025	03/05/2018	133.20	Call	Bond Future	841.1700	0.8412	833.0900	0.8331	(0.961)	0	0	0
2017/10/23	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2025	02/08/2018			Bond Future	136.5516	136.5516	136.5434	136.5434	(0.006)	0.0000	0.0000	0
2017/10/23	2025	02/08/2018	136.65	Put	Bond Future	98.3800	0.0984	106.5900	0.1066	8.345	0	0	0
2017/10/23	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2025	02/08/2018	136.67	Put	Bond Future	118.3800	0.1184	126.5900	0.1266	6.935	0	0	0
2017/10/23	2025	02/08/2018	136.66	Put	Bond Future	108.3800	0.1084	116.5900	0.1166	7.575	0	0	0
2017/10/23	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2029	02/11/2017			Bond Future	99.6728	99.6728	99.6689	99.6689	(0.004)	0.0000	0.0000	0
2017/10/23	2029	01/02/2018			Bond Future	101.5337	101.5337	101.5299	101.5299	(0.004)	0.0000	0.0000	1,370
2017/10/23	2029	03/05/2018			Bond Future	102.4356	102.4356	102.4299	102.4299	(0.006)	0.0000	0.0000	0
2017/10/23	2029	02/08/2018			Bond Future	104.3880	104.3880	104.3823	104.3823	(0.005)	0.0000	0.0000	0
2017/10/23	2030	02/11/2017	9.35	Put	Bond Future	463.7900	0.4638	392.2300	0.3922	(15.429)	0	0	0
2017/10/23	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2030	02/11/2017			Bond Future	9.4193	91.9491	9.4086	92.0207	(0.114)	0.0000	0.0000	42,559
2017/10/23	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2030	02/11/2017	9.34	Put	Bond Future	530.9500	0.5309	459.3900	0.4594	(13.478)	0	0	0
2017/10/23	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2030	02/11/2017	9.36	Put	Bond Future	396.7100	0.3967	325.1500	0.3252	(18.038)	0	0	0
2017/10/23	2030	01/02/2018	9.39	Put	Bond Future	623.8600	0.6239	550.7500	0.5508	(11.719)	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
2017/10/23	2030	01/02/2018			Bond Future	9.4847	89.6322	9.4736	89.7053	(0.118)	0.0000	0.0000	18,057
2017/10/23	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2030	01/02/2018	9.38	Put	Bond Future	690.0600	0.6901	616.9500	0.6170	(10.595)	0	0	0
2017/10/23	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2030	01/02/2018	9.37	Put	Bond Future	756.3200	0.7563	683.2100	0.6832	(9.667)	0	0	0
2017/10/23	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2030	03/05/2018			Bond Future	9.5543	91.2949	9.5430	91.3678	(0.118)	0.0000	0.0000	0
2017/10/23	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2030	03/05/2018	9.49	Put	Bond Future	415.5800	0.4156	342.7300	0.3427	(17.530)	0	0	0
2017/10/23	2030	03/05/2018	9.51	Put	Bond Future	286.0100	0.2860	213.1600	0.2132	(25.471)	0	0	0
2017/10/23	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2030	03/05/2018	9.50	Put	Bond Future	350.7600	0.3508	277.9100	0.2779	(20.769)	0	0	0
2017/10/23	2030	02/08/2018	9.46	Put	Bond Future	1,063.7500	1.0638	990.4800	0.9905	(6.888)	0	0	0
2017/10/23	2030	02/08/2018			Bond Future	9.6267	88.9923	9.6152	89.0655	(0.120)	0.0000	0.0000	0
2017/10/23	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2030	02/08/2018	9.45	Put	Bond Future	1,128.0900	1.1281	1,054.8200	1.0548	(6.495)	0	0	0
2017/10/23	2030	02/08/2018	9.47	Put	Bond Future	999.4600	0.9995	926.1900	0.9262	(7.331)	0	0	0
2017/10/23	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2032	02/11/2017	9.49	Put	Bond Future	1,363.0500	1.3631	1,228.6800	1.2287	(9.858)	0	0	0
2017/10/23	2032	02/11/2017	9.48	Call	Bond Future	339.0000	0.3390	281.9800	0.2820	(16.820)	0	0	0
2017/10/23	2032	02/11/2017			Bond Future	9.6300	90.2158	9.6192	90.2924	(0.112)	0.0000	0.0000	35,391
2017/10/23	2032	02/11/2017	9.49	Call	Bond Future	360.1600	0.3602	302.4000	0.3024	(16.037)	0	0	0
2017/10/23	2032	02/11/2017	9.48	Put	Bond Future	1,414.1600	1.4142	1,280.5300	1.2805	(9.449)	0	0	0
2017/10/23	2032	02/11/2017	9.50	Call	Bond Future	382.2600	0.3823	323.8600	0.3239	(15.278)	0	0	0
2017/10/23	2032	02/11/2017	9.50	Put	Bond Future	1,312.9500	1.3129	1,177.9400	1.1779	(10.283)	0	0	0
2017/10/23	2032	01/02/2018	9.20	Call	Bond Future	782.9400	0.7829	778.7500	0.7788	(0.535)	0	0	7,500
2017/10/23	2032	01/02/2018	9.45	Put	Bond Future	3,120.2600	3.1203	3,042.7200	3.0427	(2.485)	0	0	0
2017/10/23	2032	01/02/2018	9.40	Put	Bond Future	3,352.1200	3.3521	3,273.2700	3.2733	(2.352)	0	0	0
2017/10/23	2032	01/02/2018	9.56	Call	Bond Future	1,664.5500	1.6646	1,668.7000	1.6687	0.249	0	0	0
2017/10/23	2032	01/02/2018	9.55	Put	Bond Future	2,690.8700	2.6909	2,616.3500	2.6163	(2.769)	0	0	0
2017/10/23	2032	01/02/2018			Bond Future	9.6997	91.8717	9.6885	91.9501	(0.115)	0.0000	0.0000	24,200
2017/10/23	2032	01/02/2018	9.30	Put	Bond Future	3,847.1500	3.8471	3,766.1600	3.7662	(2.105)	0	0	0
2017/10/23	2032	01/02/2018	9.30	Call	Bond Future	984.1100	0.9841	981.4500	0.9814	(0.270)	0	0	7,800
2017/10/23	2032	01/02/2018	9.57	Call	Bond Future	1,695.6100	1.6956	1,700.1000	1.7001	0.265	0	0	0
2017/10/23	2032	01/02/2018	9.57	Put	Bond Future	2,610.5600	2.6106	2,536.7200	2.5367	(2.829)	0	0	0
2017/10/23	2032	01/02/2018	9.20	Put	Bond Future	4,382.7500	4.3827	4,300.2300	4.3002	(1.883)	0	0	0
2017/10/23	2032	01/02/2018	9.45	Call	Bond Future	1,346.8300	1.3468	1,347.6200	1.3476	0.059	0	0	750
2017/10/23	2032	01/02/2018	9.40	Call	Bond Future	1,217.5400	1.2175	1,217.0200	1.2170	(0.043)	0	0	6,800
2017/10/23	2032	01/02/2018	9.56	Put	Bond Future	2,650.6000	2.6506	2,576.4200	2.5764	(2.799)	0	0	0
2017/10/23	2032	01/02/2018	9.55	Call	Bond Future	1,633.6400	1.6336	1,637.4500	1.6375	0.233	0	0	0
2017/10/23	2032	03/05/2018	9.70	Call	Bond Future	2,694.6900	2.6947	2,710.6000	2.7106	0.590	0	0	0
2017/10/23	2032	03/05/2018	9.71	Put	Bond Future	3,139.4700	3.1395	3,077.4900	3.0775	(1.974)	0	0	0
2017/10/23	2032	03/05/2018			Bond Future	9.7695	89.4193	9.7582	89.4975	(0.116)	0.0000	0.0000	0
2017/10/23	2032	03/05/2018	9.70	Put	Bond Future	3,175.7100	3.1757	3,113.4400	3.1134	(1.961)	0	0	0
2017/10/23	2032	03/05/2018	9.71	Call	Bond Future	2,727.9100	2.7279	2,744.1100	2.7441	0.594	0	0	0

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2017/10/23	2032	03/05/2018	9.72	Call	Bond Future	2,761.3600	2.7614	2,777.8400	2.7778	0.597	0	0	0
2017/10/23	2032	03/05/2018	9.72	Put	Bond Future	3,103.5300	3.1035	3,041.8300	3.0418	(1.988)	0	0	0
2017/10/23	2032	02/08/2018	9.66	Put	Bond Future	4,270.5400	4.2705	4,209.7800	4.2098	(1.423)	0	0	0
2017/10/23	2032	02/08/2018	9.67	Call	Bond Future	3,069.8200	3.0698	3,087.9200	3.0879	0.590	0	0	0
2017/10/23	2032	02/08/2018			Bond Future	9.8396	91.0872	9.8280	91.1659	(0.118)	0.0000	0.0000	0
2017/10/23	2032	02/08/2018	9.68	Call	Bond Future	3,100.9200	3.1009	3,119.2400	3.1192	0.591	0	0	0
2017/10/23	2032	02/08/2018	9.68	Put	Bond Future	4,194.4800	4.1945	4,134.1600	4.1342	(1.438)	0	0	0
2017/10/23	2032	02/08/2018	9.66	Call	Bond Future	3,038.5800	3.0386	3,056.4600	3.0565	0.588	0	0	0
2017/10/23	2032	02/08/2018	9.67	Put	Bond Future	4,232.5400	4.2325	4,172.0000	4.1720	(1.430)	0	0	0
2017/10/23	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2033	02/11/2017	110.07	Put	Bond Future	5,266.2100	5.2662	5,270.4500	5.2704	0.081	0	0	0
2017/10/23	2033	02/11/2017			Bond Future	104.8038	104.8038	104.7995	104.7995	(0.004)	0.0000	0.0000	5,179
2017/10/23	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2033	02/11/2017	110.09	Put	Bond Future	5,286.2100	5.2862	5,290.4500	5.2904	0.080	0	0	0
2017/10/23	2033	02/11/2017	110.08	Put	Bond Future	5,276.2100	5.2762	5,280.4500	5.2804	0.080	0	0	0
2017/10/23	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2033	01/02/2018			Bond Future	106.7604	106.7604	106.7563	106.7563	(0.004)	0.0000	0.0000	381
2017/10/23	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2033	01/02/2018	109.64	Put	Bond Future	2,879.5700	2.8796	2,883.6800	2.8837	0.143	0	0	0
2017/10/23	2033	01/02/2018	109.66	Put	Bond Future	2,899.5700	2.8996	2,903.6800	2.9037	0.142	0	0	0
2017/10/23	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2033	01/02/2018	109.65	Put	Bond Future	2,889.5700	2.8896	2,893.6800	2.8937	0.142	0	0	0
2017/10/23	2033	03/05/2018	107.71	Put	Bond Future	19.4500	0.0195	25.4800	0.0255	31.003	0	0	0
2017/10/23	2033	03/05/2018			Bond Future	107.6906	107.6906	107.6845	107.6845	(0.006)	0.0000	0.0000	0
2017/10/23	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2033	03/05/2018	107.70	Put	Bond Future	9.4500	0.0095	15.4800	0.0155	63.810	0	0	0
2017/10/23	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2033	03/05/2018	107.69	Call	Bond Future	0.5500	0.0006	0.0000	0.0000	(100.000)	0	0	0
2017/10/23	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	5.4800	0.0055	100.000	0	0	0
2017/10/23	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2033	02/08/2018			Bond Future	109.7431	109.7431	109.7370	109.7370	(0.006)	0.0000	0.0000	0
2017/10/23	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2033	02/08/2018	109.92	Put	Bond Future	176.8600	0.1769	182.9600	0.1830	3.449	0	0	0
2017/10/23	2033	02/08/2018	109.94	Put	Bond Future	196.8600	0.1969	202.9600	0.2030	3.099	0	0	0
2017/10/23	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2033	02/08/2018	109.93	Put	Bond Future	186.8600	0.1869	192.9600	0.1930	3.264	0	0	0
2017/10/23	2037	02/11/2017	9.67	Put	Bond Future	1,988.0300	1.9880	1,779.9400	1.7799	(10.467)	0	0	0
2017/10/23	2037	02/11/2017			Bond Future	9.8847	90.4431	9.8639	90.6043	(0.210)	0.0000	0.0000	54,462
2017/10/23	2037	02/11/2017	9.66	Call	Bond Future	282.7700	0.2828	236.5500	0.2366	(16.345)	0	0	0
2017/10/23	2037	02/11/2017	9.66	Put	Bond Future	2,050.0600	2.0501	1,842.5600	1.8426	(10.122)	0	0	0
2017/10/23	2037	02/11/2017	9.67	Call	Bond Future	300.5400	0.3005	253.7300	0.2537	(15.575)	0	0	0
2017/10/23	2037	02/11/2017	9.65	Call	Bond Future	265.7500	0.2657	220.2100	0.2202	(17.136)	0	0	0
2017/10/23	2037	02/11/2017	9.65	Put	Bond Future	2,112.9600	2.1130	1,906.1400	1.9061	(9.788)	0	0	0
2017/10/23	2037	01/02/2018	9.82	Put	Bond Future	2,967.1100	2.9671	2,842.1100	2.8421	(4.213)	0	0	0
2017/10/23	2037	01/02/2018			Bond Future	9.9530	87.8482	9.9315	88.0127	(0.216)	0.0000	0.0000	31,555

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
2017/10/23	2037	01/02/2018	9.82	Call	Bond Future	1,941.3000		1.9413	1,980.8200	1.9808	2.036	0	0	0
2017/10/23	2037	01/02/2018	9.81	Put	Bond Future	3,010.8500		3.0108	2,885.0800	2.8851	(4.177)	0	0	0
2017/10/23	2037	01/02/2018	9.83	Call	Bond Future	1,975.7800		1.9758	2,016.0600	2.0161	2.039	0	0	0
2017/10/23	2037	01/02/2018	9.83	Put	Bond Future	2,923.8400		2.9238	2,799.6000	2.7996	(4.249)	0	0	0
2017/10/23	2037	01/02/2018	9.81	Call	Bond Future	1,907.1800		1.9072	1,945.9300	1.9459	2.032	0	0	0
2017/10/23	2037	03/05/2018	9.99	Call	Bond Future	3,207.6800		3.2077	3,266.5600	3.2666	1.836	0	0	0
2017/10/23	2037	03/05/2018	9.97	Put	Bond Future	3,546.9400		3.5469	3,438.7000	3.4387	(3.052)	0	0	0
2017/10/23	2037	03/05/2018			Bond Future	10.0245		89.4778	10.0026	89.6438	(0.219)	0.0000	0.0000	0
2017/10/23	2037	03/05/2018	9.99	Put	Bond Future	3,468.6900		3.4687	3,361.6400	3.3616	(3.086)	0	0	0
2017/10/23	2037	03/05/2018	9.97	Call	Bond Future	3,134.2000		3.1342	3,191.8900	3.1919	1.841	0	0	0
2017/10/23	2037	03/05/2018	9.98	Put	Bond Future	3,507.7800		3.5078	3,400.1400	3.4001	(3.069)	0	0	0
2017/10/23	2037	03/05/2018	9.98	Call	Bond Future	3,170.9600		3.1710	3,229.2500	3.2293	1.838	0	0	0
2017/10/23	2037	02/08/2018	9.96	Put	Bond Future	4,650.0500		4.6500	4,542.1700	4.5422	(2.320)	0	0	0
2017/10/23	2037	02/08/2018	9.95	Call	Bond Future	3,575.1700		3.5752	3,634.9800	3.6350	1.673	0	0	0
2017/10/23	2037	02/08/2018			Bond Future	10.0986		86.8909	10.0760	87.0590	(0.224)	0.0000	0.0000	0
2017/10/23	2037	02/08/2018	9.96	Call	Bond Future	3,609.6800		3.6097	3,669.9700	3.6700	1.670	0	0	0
2017/10/23	2037	02/08/2018	9.95	Put	Bond Future	4,691.3400		4.6913	4,582.9800	4.5830	(2.310)	0	0	0
2017/10/23	2037	02/08/2018	9.97	Call	Bond Future	3,644.3600		3.6444	3,705.1400	3.7051	1.668	0	0	0
2017/10/23	2037	02/08/2018	9.97	Put	Bond Future	4,609.0300		4.6090	4,501.6400	4.5016	(2.330)	0	0	0
2017/10/23	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	02/11/2017			Bond Future	127.8063		127.8063	127.8012	127.8012	(0.004)	0.0000	0.0000	13,390
2017/10/23	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	02/11/2017	136.82	Put	Bond Future	9,013.7000		9.0137	9,018.8000	9.0188	0.057	0	0	0
2017/10/23	2038	02/11/2017	136.80	Put	Bond Future	8,993.7000		8.9937	8,998.8000	8.9988	0.057	0	0	0
2017/10/23	2038	02/11/2017	136.81	Put	Bond Future	9,003.7000		9.0037	9,008.8000	9.0088	0.057	0	0	0
2017/10/23	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	01/02/2018	136.95	Put	Bond Future	8,266.4400		8.2664	8,271.5500	8.2715	0.062	0	0	0
2017/10/23	2038	01/02/2018			Bond Future	128.6836		128.6836	128.6784	128.6784	(0.004)	0.0000	0.0000	5,252
2017/10/23	2038	01/02/2018	136.94	Put	Bond Future	8,256.4400		8.2564	8,261.5500	8.2615	0.062	0	0	0
2017/10/23	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	01/02/2018	136.93	Put	Bond Future	8,246.4400		8.2464	8,251.5500	8.2515	0.062	0	0	0
2017/10/23	2038	03/05/2018	132.28	Put	Bond Future	1,163.0700		1.1631	1,170.4600	1.1705	0.635	0	0	0
2017/10/23	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	03/05/2018			Bond Future	131.1169		131.1169	131.1095	131.1095	(0.006)	0.0000	0.0000	0
2017/10/23	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	03/05/2018	132.27	Put	Bond Future	1,153.0700		1.1531	1,160.4600	1.1605	0.641	0	0	0
2017/10/23	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	03/05/2018	132.29	Put	Bond Future	1,173.0700		1.1731	1,180.4600	1.1805	0.630	0	0	0
2017/10/23	2038	02/08/2018	134.55	Put	Bond Future	984.0200		0.9840	991.4800	0.9915	0.758	0	0	0
2017/10/23	2038	02/08/2018			Bond Future	133.5660		133.5660	133.5585	133.5585	(0.006)	0.0000	0.0000	0
2017/10/23	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	02/08/2018	134.54	Put	Bond Future	974.0200		0.9740	981.4800	0.9815	0.766	0	0	0
2017/10/23	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2038	02/08/2018	134.53	Put	Bond Future	964.0200		0.9640	971.4800	0.9715	0.774	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
2017/10/23	2040	02/11/2017	9.67	Put	Bond Future	2,522.1600	2.5222	2,336.4700	2.3365	(7.362)	0	0	0
2017/10/23	2040	02/11/2017			Bond Future	9.9397	94.0344	9.9239	94.1653	(0.159)	0.0000	0.0000	16,838
2017/10/23	2040	02/11/2017	9.66	Call	Bond Future	226.4500	0.2264	173.1400	0.1731	(23.542)	0	0	0
2017/10/23	2040	02/11/2017	9.66	Put	Bond Future	2,593.4600	2.5935	2,409.2700	2.4093	(7.102)	0	0	0
2017/10/23	2040	02/11/2017	9.67	Call	Bond Future	241.4900	0.2415	186.6800	0.1867	(22.697)	0	0	0
2017/10/23	2040	02/11/2017	9.65	Call	Bond Future	212.1000	0.2121	160.3500	0.1604	(24.399)	0	0	0
2017/10/23	2040	02/11/2017	9.65	Put	Bond Future	2,665.5800	2.6656	2,482.9500	2.4829	(6.851)	0	0	0
2017/10/23	2040	01/02/2018	9.89	Call	Bond Future	2,156.7800	2.1568	2,180.4600	2.1805	1.098	0	0	0
2017/10/23	2040	01/02/2018			Bond Future	10.0075	91.2551	9.9912	91.3886	(0.163)	0.0000	0.0000	4,400
2017/10/23	2040	01/02/2018	9.87	Call	Bond Future	2,084.2600	2.0843	2,106.7300	2.1067	1.078	0	0	0
2017/10/23	2040	01/02/2018	9.87	Put	Bond Future	3,220.5200	3.2205	3,109.4500	3.1094	(3.449)	0	0	0
2017/10/23	2040	01/02/2018	9.88	Put	Bond Future	3,173.2600	3.1733	3,062.7800	3.0628	(3.482)	0	0	0
2017/10/23	2040	01/02/2018	9.89	Put	Bond Future	3,126.2900	3.1263	3,016.4300	3.0164	(3.514)	0	0	0
2017/10/23	2040	01/02/2018	9.88	Call	Bond Future	2,120.4400	2.1204	2,143.5000	2.1435	1.088	0	0	0
2017/10/23	2040	03/05/2018	10.08	Put	Bond Future	3,646.6900	3.6467	3,554.3700	3.5544	(2.532)	0	0	0
2017/10/23	2040	03/05/2018			Bond Future	10.0783	92.9479	10.0616	93.0824	(0.165)	0.0000	0.0000	0
2017/10/23	2040	03/05/2018	10.07	Call	Bond Future	3,619.7600	3.6198	3,661.4100	3.6614	1.151	0	0	0
2017/10/23	2040	03/05/2018	10.07	Put	Bond Future	3,686.6200	3.6866	3,593.8300	3.5938	(2.517)	0	0	0
2017/10/23	2040	03/05/2018	10.08	Call	Bond Future	3,660.6600	3.6607	3,702.7800	3.7028	1.151	0	0	0
2017/10/23	2040	03/05/2018	10.06	Call	Bond Future	3,578.8200	3.5788	3,620.0000	3.6200	1.151	0	0	0
2017/10/23	2040	03/05/2018	10.06	Put	Bond Future	3,726.6200	3.7266	3,633.3600	3.6334	(2.503)	0	0	0
2017/10/23	2040	02/08/2018	10.04	Call	Bond Future	4,064.3300	4.0643	4,108.0900	4.1081	1.077	0	0	0
2017/10/23	2040	02/08/2018	10.03	Put	Bond Future	5,002.9000	5.0029	4,910.3900	4.9104	(1.849)	0	0	0
2017/10/23	2040	02/08/2018			Bond Future	10.1516	90.1754	10.1345	90.3113	(0.168)	0.0000	0.0000	0
2017/10/23	2040	02/08/2018	10.05	Call	Bond Future	4,103.2200	4.1032	4,147.3500	4.1474	1.075	0	0	0
2017/10/23	2040	02/08/2018	10.05	Put	Bond Future	4,918.5200	4.9185	4,826.7700	4.8268	(1.865)	0	0	0
2017/10/23	2040	02/08/2018	10.04	Put	Bond Future	4,960.5600	4.9606	4,868.4400	4.8684	(1.857)	0	0	0
2017/10/23	2040	02/08/2018	10.03	Call	Bond Future	4,025.6300	4.0256	4,069.0000	4.0690	1.077	0	0	0
2017/10/23	2044	02/11/2017	9.68	Call	Bond Future	233.8600	0.2339	185.7700	0.1858	(20.564)	0	0	0
2017/10/23	2044	02/11/2017			Bond Future	9.9593	91.1333	9.9386	91.3075	(0.209)	0.0000	0.0000	21,907
2017/10/23	2044	02/11/2017	9.66	Call	Bond Future	205.2200	0.2052	159.5500	0.1596	(22.254)	0	0	0
2017/10/23	2044	02/11/2017	9.66	Put	Bond Future	2,773.0700	2.7731	2,553.2200	2.5532	(7.928)	0	0	0
2017/10/23	2044	02/11/2017	9.68	Put	Bond Future	2,626.2300	2.6262	2,403.9600	2.4040	(8.463)	0	0	0
2017/10/23	2044	02/11/2017	9.67	Call	Bond Future	219.1800	0.2192	172.2700	0.1723	(21.403)	0	0	0
2017/10/23	2044	02/11/2017	9.67	Put	Bond Future	2,699.2200	2.6992	2,478.1300	2.4781	(8.191)	0	0	0
2017/10/23	2044	01/02/2018	9.90	Put	Bond Future	3,208.9600	3.2090	3,074.3700	3.0744	(4.194)	0	0	0
2017/10/23	2044	01/02/2018	9.89	Call	Bond Future	2,129.3600	2.1294	2,171.6100	2.1716	1.984	0	0	0
2017/10/23	2044	01/02/2018			Bond Future	10.0249	88.4259	10.0034	88.6036	(0.214)	0.0000	0.0000	10,901
2017/10/23	2044	01/02/2018	9.90	Call	Bond Future	2,165.9900	2.1660	2,209.0800	2.2091	1.989	0	0	0
2017/10/23	2044	01/02/2018	9.89	Put	Bond Future	3,256.7700	3.2568	3,121.3400	3.1213	(4.158)	0	0	0
2017/10/23	2044	01/02/2018	9.91	Call	Bond Future	2,202.9800	2.2030	2,246.9000	2.2469	1.994	0	0	0
2017/10/23	2044	01/02/2018	9.91	Put	Bond Future	3,161.6600	3.1617	3,027.9000	3.0279	(4.231)	0	0	0
2017/10/23	2044	03/05/2018	10.10	Call	Bond Future	3,743.4500	3.7435	3,809.2600	3.8093	1.758	0	0	0
2017/10/23	2044	03/05/2018	10.09	Put	Bond Future	3,727.7900	3.7278	3,613.6100	3.6136	(3.063)	0	0	0
2017/10/23	2044	03/05/2018			Bond Future	10.0932	90.0662	10.0713	90.2456	(0.217)	0.0000	0.0000	0
2017/10/23	2044	03/05/2018	10.11	Call	Bond Future	3,785.2300	3.7852	3,851.6700	3.8517	1.755	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
2017/10/23	2044	03/05/2018	10.11	Put	Bond Future	3,647.9300	3.6479	3,535.0000	3.5350	(3.096)	0	0	0
2017/10/23	2044	03/05/2018	10.10	Put	Bond Future	3,687.6900	3.6877	3,574.1300	3.5741	(3.079)	0	0	0
2017/10/23	2044	03/05/2018	10.09	Call	Bond Future	3,701.8900	3.7019	3,767.0800	3.7671	1.761	0	0	0
2017/10/23	2044	02/08/2018	10.07	Call	Bond Future	4,207.1100	4.2071	4,274.4600	4.2745	1.601	0	0	0
2017/10/23	2044	02/08/2018			Bond Future	10.1637	87.3651	10.1412	87.5469	(0.221)	0.0000	0.0000	0
2017/10/23	2044	02/08/2018	10.05	Call	Bond Future	4,128.6400	4.1286	4,194.9800	4.1950	1.607	0	0	0
2017/10/23	2044	02/08/2018	10.05	Put	Bond Future	5,054.0200	5.0540	4,938.6200	4.9386	(2.283)	0	0	0
2017/10/23	2044	02/08/2018	10.07	Put	Bond Future	4,968.5700	4.9686	4,854.1800	4.8542	(2.302)	0	0	0
2017/10/23	2044	02/08/2018	10.06	Call	Bond Future	4,167.7800	4.1678	4,234.6300	4.2346	1.604	0	0	0
2017/10/23	2044	02/08/2018	10.06	Put	Bond Future	5,011.1400	5.0111	4,896.2500	4.8963	(2.293)	0	0	0
2017/10/23	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2046	02/11/2017	136.30	Put	Bond Future	12,434.9300	12.4349	13,556.2500	13.5563	9.018	0	0	0
2017/10/23	2046	02/11/2017			Bond Future	123.8651	123.8651	122.7438	122.7438	(0.905)	0.0000	0.0000	20,942
2017/10/23	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2046	02/11/2017	136.32	Put	Bond Future	12,454.9300	12.4549	13,576.2500	13.5763	9.003	0	0	0
2017/10/23	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2046	02/11/2017	136.31	Put	Bond Future	12,444.9300	12.4449	13,566.2500	13.5663	9.010	0	0	0
2017/10/23	2046	01/02/2018	132.92	Put	Bond Future	6,742.2500	6.7423	7,884.3900	7.8844	16.940	0	0	0
2017/10/23	2046	01/02/2018			Bond Future	126.1777	126.1777	125.0356	125.0356	(0.905)	0.0000	0.0000	2,943
2017/10/23	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2046	01/02/2018	132.91	Put	Bond Future	6,732.2500	6.7323	7,874.3900	7.8744	16.965	0	0	0
2017/10/23	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2046	01/02/2018	132.90	Put	Bond Future	6,722.2500	6.7223	7,864.3900	7.8644	16.990	0	0	0
2017/10/23	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2046	03/05/2018			Bond Future	126.9640	126.9640	125.7980	125.7980	(0.918)	0.0000	0.0000	0
2017/10/23	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2046	03/05/2018	127.93	Put	Bond Future	966.0400	0.9660	2,132.0200	2.1320	120.697	0	0	0
2017/10/23	2046	03/05/2018	127.95	Put	Bond Future	986.0400	0.9860	2,152.0200	2.1520	118.249	0	0	0
2017/10/23	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2046	03/05/2018	127.94	Put	Bond Future	976.0400	0.9760	2,142.0200	2.1420	119.460	0	0	0
2017/10/23	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	584.3800	0.5844	100.000	0	0	0
2017/10/23	2046	02/08/2018			Bond Future	129.3838	129.3838	128.1956	128.1956	(0.918)	0.0000	0.0000	0
2017/10/23	2046	02/08/2018	128.78	Call	Bond Future	603.7500	0.6038	0.0000	0.0000	(100.000)	0	0	0
2017/10/23	2046	02/08/2018	128.79	Call	Bond Future	593.7500	0.5938	0.0000	0.0000	(100.000)	0	0	0
2017/10/23	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	574.3800	0.5744	100.000	0	0	0
2017/10/23	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	594.3800	0.5944	100.000	0	0	0
2017/10/23	2046	02/08/2018	128.77	Call	Bond Future	613.7500	0.6138	0.0000	0.0000	(100.000)	0	0	0
2017/10/23	2050	02/11/2017	144.66	Put	Bond Future	12,893.2600	12.8933	12,898.5100	12.8985	0.041	0	0	0
2017/10/23	2050	02/11/2017	144.67	Put	Bond Future	12,903.2600	12.9033	12,908.5100	12.9085	0.041	0	0	0
2017/10/23	2050	02/11/2017			Bond Future	131.7667	131.7667	131.7615	131.7615	(0.004)	0.0000	0.0000	22,106
2017/10/23	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2050	02/11/2017	144.65	Put	Bond Future	12,883.2600	12.8833	12,888.5100	12.8885	0.041	0	0	0
2017/10/23	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
2017/10/23	2050	01/02/2018	140.23	Put	Bond Future	7,682.1200	7.6821	7,687.1200	7.6871	0.065	0	0	0
2017/10/23	2050	01/02/2018			Bond Future	132.5479	132.5479	132.5429	132.5429	(0.004)	0.0000	0.0000	3,725
2017/10/23	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2050	01/02/2018	140.25	Put	Bond Future	7,702.1200	7.7021	7,707.1200	7.7071	0.065	0	0	0
2017/10/23	2050	01/02/2018	140.24	Put	Bond Future	7,692.1200	7.6921	7,697.1200	7.6971	0.065	0	0	0
2017/10/23	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2050	03/05/2018	135.62	Put	Bond Future	565.8100	0.5658	573.2200	0.5732	1.310	0	0	0
2017/10/23	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2050	03/05/2018			Bond Future	135.0542	135.0542	135.0468	135.0468	(0.005)	0.0000	0.0000	0
2017/10/23	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2050	03/05/2018	135.61	Put	Bond Future	555.8100	0.5558	563.2200	0.5632	1.333	0	0	0
2017/10/23	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2050	03/05/2018	135.63	Put	Bond Future	575.8100	0.5758	583.2200	0.5832	1.287	0	0	0
2017/10/23	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2050	02/08/2018	137.54	Put	Bond Future	1,644.8000	1.6448	1,652.3300	1.6523	0.458	0	0	0
2017/10/23	2050	02/08/2018	137.52	Put	Bond Future	1,624.8000	1.6248	1,632.3300	1.6323	0.463	0	0	0
2017/10/23	2050	02/08/2018			Bond Future	135.8952	135.8952	135.8877	135.8877	(0.006)	0.0000	0.0000	0
2017/10/23	2050	02/08/2018	137.53	Put	Bond Future	1,634.8000	1.6348	1,642.3300	1.6423	0.461	0	0	0
2017/10/23	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	AL37	02/11/2017			Index Future	554.3430	554.3430	554.3020	554.3020	(0.007)	0.0000	0.0000	0
2017/10/23	AL37	01/02/2018			Index Future	564.5180	564.5180	564.4780	564.4780	(0.007)	0.0000	0.0000	0
2017/10/23	AL37	03/05/2018			Index Future	574.9920	574.9920	574.9430	574.9430	(0.009)	0.0000	0.0000	0
2017/10/23	AL37	02/08/2018			Index Future	585.7220	585.7220	585.6670	585.6670	(0.009)	0.0000	0.0000	0
2017/10/23	AL7T	02/11/2017			Index Future	633.9660	633.9660	633.8590	633.8590	(0.017)	0.0000	0.0000	0
2017/10/23	AL7T	01/02/2018			Index Future	645.6030	645.6030	645.4960	645.4960	(0.017)	0.0000	0.0000	0
2017/10/23	AL7T	03/05/2018			Index Future	657.5820	657.5820	657.4630	657.4630	(0.018)	0.0000	0.0000	0
2017/10/23	AL7T	02/08/2018			Index Future	669.8530	669.8530	669.7260	669.7260	(0.019)	0.0000	0.0000	0
2017/10/23	ALBI	02/11/2017			Index Future	569.7690	569.7690	570.3150	570.3150	0.096	0.0000	0.0000	575
2017/10/23	ALBI	01/02/2018			Index Future	580.2280	580.2280	580.7850	580.7850	0.096	0.0000	0.0000	294
2017/10/23	ALBI	03/05/2018			Index Future	590.9940	590.9940	591.5520	591.5520	0.094	0.0000	0.0000	0
2017/10/23	ALBI	02/08/2018			Index Future	602.0220	602.0220	602.5860	602.5860	0.094	0.0000	0.0000	0
2017/10/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	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
2017/10/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	02/11/2017			Bond Future	127.4322	127.4322	127.4294	127.4294	(0.002)	0.0000	0.0000	0
2017/10/23	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	02/11/2017	133.87	Put	Bond Future	6,437.8500	6.4378	6,440.6300	6.4406	0.043	0	0	0
2017/10/23	EL28	02/11/2017	133.89	Put	Bond Future	6,457.8500	6.4578	6,460.6300	6.4606	0.043	0	0	0
2017/10/23	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	02/11/2017	133.88	Put	Bond Future	6,447.8500	6.4478	6,450.6300	6.4506	0.043	0	0	0
2017/10/23	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	01/02/2018			Bond Future	129.8113	129.8113	129.8087	129.8087	(0.002)	0.0000	0.0000	0
2017/10/23	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	01/02/2018	132.29	Put	Bond Future	2,478.7000	2.4787	2,481.3400	2.4813	0.107	0	0	0
2017/10/23	EL28	01/02/2018	132.31	Put	Bond Future	2,498.7000	2.4987	2,501.3400	2.5013	0.106	0	0	0
2017/10/23	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	01/02/2018	132.30	Put	Bond Future	2,488.7000	2.4887	2,491.3400	2.4913	0.106	0	0	0
2017/10/23	EL28	03/05/2018	133.20	Put	Bond Future	2,693.4500	2.6935	2,698.4400	2.6984	0.185	0	0	0
2017/10/23	EL28	03/05/2018			Bond Future	130.5066	130.5066	130.5016	130.5016	(0.004)	0.0000	0.0000	0
2017/10/23	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	03/05/2018	133.19	Put	Bond Future	2,683.4500	2.6835	2,688.4400	2.6884	0.186	0	0	0
2017/10/23	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	03/05/2018	133.18	Put	Bond Future	2,673.4500	2.6735	2,678.4400	2.6784	0.187	0	0	0
2017/10/23	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	02/08/2018			Bond Future	132.9939	132.9939	132.9888	132.9888	(0.004)	0.0000	0.0000	0
2017/10/23	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	02/08/2018	134.93	Put	Bond Future	1,936.1400	1.9361	1,941.1700	1.9412	0.260	0	0	0
2017/10/23	EL28	02/08/2018	134.95	Put	Bond Future	1,956.1400	1.9561	1,961.1700	1.9612	0.257	0	0	0
2017/10/23	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	EL28	02/08/2018	134.94	Put	Bond Future	1,946.1400	1.9461	1,951.1700	1.9512	0.258	0	0	0

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2017/10/23	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	02/11/2017	10.66	Put	Bond Future	1,828.6500	1.8287	1,701.4700	1.7015	(6.955)	0	0	0
2017/10/23	ES33	02/11/2017			Bond Future	10.9608	75.3188	10.9396	75.4460	(0.194)	0.0000	0.0000	7,994
2017/10/23	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	02/11/2017	10.68	Put	Bond Future	1,705.0100	1.7050	1,577.8300	1.5778	(7.459)	0	0	0
2017/10/23	ES33	02/11/2017	10.67	Put	Bond Future	1,766.7900	1.7668	1,639.6100	1.6396	(7.198)	0	0	0
2017/10/23	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	01/02/2018	11.00	Put	Bond Future	432.8500	0.4328	303.1300	0.3031	(29.969)	0	0	0
2017/10/23	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	01/02/2018			Bond Future	11.0735	76.7014	11.0514	76.8311	(0.199)	0.0000	0.0000	2,000
2017/10/23	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	01/02/2018	10.99	Put	Bond Future	492.0800	0.4921	362.3600	0.3624	(26.362)	0	0	0
2017/10/23	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	01/02/2018	11.01	Put	Bond Future	373.7000	0.3737	243.9800	0.2440	(34.712)	0	0	0
2017/10/23	ES33	03/05/2018	11.22	Call	Bond Future	205.0700	0.2051	335.8900	0.3359	63.793	0	0	0
2017/10/23	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	03/05/2018			Bond Future	11.1844	74.3331	11.1617	74.4639	(0.202)	0.0000	0.0000	0
2017/10/23	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	03/05/2018	11.20	Call	Bond Future	90.0000	0.0900	220.8200	0.2208	145.356	0	0	0
2017/10/23	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	03/05/2018	11.21	Call	Bond Future	147.5700	0.1476	278.3900	0.2784	88.649	0	0	0
2017/10/23	ES33	02/08/2018	11.15	Put	Bond Future	839.1700	0.8392	706.7100	0.7067	(15.785)	0	0	0
2017/10/23	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	02/08/2018			Bond Future	11.2966	75.7196	11.2733	75.8521	(0.206)	0.0000	0.0000	0
2017/10/23	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	02/08/2018	11.14	Put	Bond Future	896.9200	0.8969	764.4600	0.7645	(14.768)	0	0	0
2017/10/23	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	ES33	02/08/2018	11.16	Put	Bond Future	781.4800	0.7815	649.0200	0.6490	(16.950)	0	0	0
2017/10/23	ES42	02/11/2017			Bond Future	11.1702	78.0652	11.1489	78.2082	(0.190)	0.0000	0.0000	2,202
2017/10/23	ES42	01/02/2018			Bond Future	11.2778	79.4982	11.2558	79.6440	(0.195)	0.0000	0.0000	7,957
2017/10/23	ES42	03/05/2018			Bond Future	11.3890	76.7119	11.3664	76.8590	(0.198)	0.0000	0.0000	0
2017/10/23	ES42	02/08/2018			Bond Future	11.4994	78.1425	11.4762	78.2916	(0.203)	0.0000	0.0000	0
2017/10/23	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	GOVI	02/11/2017	572.44	Put	GOVI	40,720.0000	4.0720	35,910.0000	3.5910	(11.812)	0	0	0
2017/10/23	GOVI	02/11/2017			GOVI	568.3680	568.3680	568.8490	568.8490	0.085	0.0000	0.0000	594
2017/10/23	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	GOVI	02/11/2017	572.46	Put	GOVI	40,920.0000	4.0920	36,110.0000	3.6110	(11.755)	0	0	0
2017/10/23	GOVI	02/11/2017	572.45	Put	GOVI	40,820.0000	4.0820	36,010.0000	3.6010	(11.783)	0	0	0
2017/10/23	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	GOVI	01/02/2018	581.04	Put	GOVI	22,390.0000	2.2390	17,480.0000	1.7480	(21.929)	0	0	0
2017/10/23	GOVI	01/02/2018			GOVI	578.8010	578.8010	579.2920	579.2920	0.085	0.0000	0.0000	75
2017/10/23	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	GOVI	01/02/2018	581.03	Put	GOVI	22,290.0000	2.2290	17,380.0000	1.7380	(22.028)	0	0	0
2017/10/23	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	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
2017/10/23	GOVI	01/02/2018	581.02	Put	GOVI	22,190.0000	2.2190	17,280.0000	1.7280	(22.127)	0	0	0
2017/10/23	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	GOVI	03/05/2018			GOVI	589.5400	589.5400	590.0310	590.0310	0.083	0.0000	0.0000	0
2017/10/23	GOVI	03/05/2018	590.27	Put	GOVI	7,300.0000	0.7300	2,390.0000	0.2390	(67.260)	0	0	0
2017/10/23	GOVI	03/05/2018	590.29	Put	GOVI	7,500.0000	0.7500	2,590.0000	0.2590	(65.467)	0	0	0
2017/10/23	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	GOVI	03/05/2018	590.28	Put	GOVI	7,400.0000	0.7400	2,490.0000	0.2490	(66.351)	0	0	0
2017/10/23	GOVI	02/08/2018	605.72	Put	GOVI	51,790.0000	5.1790	46,830.0000	4.6830	(9.577)	0	0	0
2017/10/23	GOVI	02/08/2018			GOVI	600.5410	600.5410	601.0370	601.0370	0.083	0.0000	0.0000	0
2017/10/23	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	GOVI	02/08/2018	605.71	Put	GOVI	51,690.0000	5.1690	46,730.0000	4.6730	(9.596)	0	0	0
2017/10/23	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	GOVI	02/08/2018	605.70	Put	GOVI	51,590.0000	5.1590	46,630.0000	4.6630	(9.614)	0	0	0
2017/10/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/23	IGOV	02/11/2017			Index Future	250.4060	250.4060	250.2190	250.2190	(0.075)	0.0000	0.0000	1,146
2017/10/23	IGOV	01/02/2018			Index Future	255.0810	255.0810	254.8890	254.8890	(0.075)	0.0000	0.0000	0
2017/10/23	IGOV	03/05/2018			Index Future	259.9050	259.9050	259.7050	259.7050	(0.077)	0.0000	0.0000	0
2017/10/23	IGOV	02/08/2018			Index Future	264.8590	264.8590	264.6560	264.6560	(0.077)	0.0000	0.0000	0
2017/10/23	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/23	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/10/23	IS01	15/03/2018			Interest Rate Swap	99.6928	99.6928	99.6954	99.6954	0.003	0.0000	0.0000	0
2017/10/23	IS01	21/06/2018			Interest Rate Swap	99.8263	99.8263	99.8314	99.8314	0.005	0.0000	0.0000	0
2017/10/23	IS01	20/09/2018			Interest Rate Swap	99.9631	99.9631	99.9722	99.9722	0.009	0.0000	0.0000	0
2017/10/23	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/23	IS02	16/03/2018			Interest Rate Swap	98.9752	98.9752	98.9780	98.9780	0.003	0.0000	0.0000	0
2017/10/23	IS02	15/06/2018			Interest Rate Swap	98.5208	98.5208	98.5254	98.5254	0.005	0.0000	0.0000	0
2017/10/23	IS02	21/09/2018			Interest Rate Swap	98.4304	98.4304	98.4397	98.4397	0.009	0.0000	0.0000	0
2017/10/23	IS02	21/12/2018			Interest Rate Swap	98.8000	98.8000	98.8100	98.8100	0.010	0.0000	0.0000	0
2017/10/23	IS02	15/03/2019			Interest Rate Swap	99.1963	99.1963	99.2098	99.2098	0.014	0.0000	0.0000	0
2017/10/23	IS02	21/06/2019			Interest Rate Swap	99.5876	99.5876	99.6046	99.6046	0.017	0.0000	0.0000	0
2017/10/23	IS02	20/09/2019			Interest Rate Swap	100.0072	100.0072	100.0314	100.0314	0.024	0.0000	0.0000	0
2017/10/23	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	IS05	17/12/2020			Interest Rate Swap	96.3218	96.3218	96.4113	96.4113	0.093	0.0000	0.0000	0
2017/10/23	IS05	16/03/2021			Interest Rate Swap	95.5768	95.5768	95.6797	95.6797	0.108	0.0000	0.0000	0
2017/10/23	IS05	15/06/2021			Interest Rate Swap	94.8044	94.8044	94.9201	94.9201	0.122	0.0000	0.0000	0
2017/10/23	IS05	21/09/2021			Interest Rate Swap	95.0072	95.0072	95.1348	95.1348	0.134	0.0000	0.0000	0
2017/10/23	IS05	21/12/2021			Interest Rate Swap	97.2304	97.2304	97.3644	97.3644	0.138	0.0000	0.0000	51
2017/10/23	IS05	15/03/2022			Interest Rate Swap	97.4062	97.4062	97.5434	97.5434	0.141	0.0000	0.0000	0
2017/10/23	IS05	21/06/2022			Interest Rate Swap	98.6322	98.6322	98.7718	98.7718	0.142	0.0000	0.0000	0

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2017/10/23	IS05	20/09/2022			Interest Rate Swap	100.8664	100.8664	101.0094	101.0094	0.142	0.0000	0.0000	0
2017/10/23	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	IS10	17/12/2025			Interest Rate Swap	95.8812	95.8812	96.0552	96.0552	0.181	0.0000	0.0000	0
2017/10/23	IS10	16/03/2026			Interest Rate Swap	92.9297	92.9297	93.1197	93.1197	0.205	0.0000	0.0000	0
2017/10/23	IS10	15/06/2026			Interest Rate Swap	91.7079	91.7079	91.9159	91.9159	0.227	0.0000	0.0000	0
2017/10/23	IS10	21/09/2026			Interest Rate Swap	93.8710	93.8710	94.0940	94.0940	0.237	0.0000	0.0000	0
2017/10/23	IS10	21/12/2026			Interest Rate Swap	97.6455	97.6455	97.8764	97.8764	0.236	0.0000	0.0000	0
2017/10/23	IS10	15/03/2027			Interest Rate Swap	96.2434	96.2434	96.4870	96.4870	0.253	0.0000	0.0000	0
2017/10/23	IS10	21/06/2027			Interest Rate Swap	98.3055	98.3055	98.5579	98.5579	0.257	0.0000	0.0000	0
2017/10/23	IS10	20/09/2027			Interest Rate Swap	102.0159	102.0159	102.2717	102.2717	0.251	0.0000	0.0000	0
2017/10/23	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/23	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/10/23	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/10/23	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/10/23	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/10/23	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/10/23	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/10/23	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/23	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/23	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/10/23	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/10/23	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/23	JBAF	18/09/2019			Jibar Tradeable Future	6.8000	6.8000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/23	R023	02/11/2017	8.56	Call	Bond Future	1,889.9100	1.8899	1,868.3200	1.8683	(1.142)	0	0	0
2017/10/23	R023	02/11/2017			Bond Future	8.1066	99.9228	8.1112	99.9035	0.057	0.0000	0.0000	50,009
2017/10/23	R023	02/11/2017	8.56	Put	Bond Future	3.6000	0.0036	1.3300	0.0013	(63.056)	0	0	0
2017/10/23	R023	02/11/2017	8.58	Put	Bond Future	2.7200	0.0027	0.9400	0.0009	(65.441)	0	0	0
2017/10/23	R023	02/11/2017	8.57	Call	Bond Future	1,930.5500	1.9306	1,909.2100	1.9092	(1.105)	0	0	0
2017/10/23	R023	02/11/2017	8.57	Put	Bond Future	3.1400	0.0031	1.1200	0.0011	(64.331)	0	0	0
2017/10/23	R023	02/11/2017	8.58	Call	Bond Future	1,971.2200	1.9712	1,950.1200	1.9501	(1.070)	0	0	0
2017/10/23	R023	01/02/2018	8.33	Put	Bond Future	689.2000	0.6892	682.5800	0.6826	(0.961)	0	0	0
2017/10/23	R023	01/02/2018			Bond Future	8.1516	101.7570	8.1564	101.7376	0.059	0.0000	0.0000	22,926
2017/10/23	R023	01/02/2018	8.32	Call	Bond Future	1,381.5100	1.3815	1,355.5700	1.3556	(1.878)	0	0	0
2017/10/23	R023	01/02/2018	8.32	Put	Bond Future	704.2200	0.7042	697.6700	0.6977	(0.930)	0	0	0
2017/10/23	R023	01/02/2018	8.33	Call	Bond Future	1,406.5400	1.4065	1,380.5300	1.3805	(1.849)	0	0	0
2017/10/23	R023	01/02/2018	8.31	Call	Bond Future	1,356.9300	1.3569	1,331.0500	1.3310	(1.907)	0	0	0
2017/10/23	R023	01/02/2018	8.31	Put	Bond Future	719.7100	0.7197	713.2200	0.7132	(0.902)	0	0	0
2017/10/23	R023	03/05/2018	8.27	Call	Bond Future	1,489.7400	1.4897	1,467.8400	1.4678	(1.470)	0	0	0

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2017/10/23	R023	03/05/2018			Bond Future	8.1895	99.7153	8.1951	99.6938	0.068	0.0000	0.0000	0
2017/10/23	R023	03/05/2018	8.27	Put	Bond Future	1,178.6600	1.1787	1,178.2900	1.1783	(0.031)	0	0	0
2017/10/23	R023	03/05/2018	8.28	Call	Bond Future	1,511.1500	1.5112	1,489.1600	1.4892	(1.455)	0	0	0
2017/10/23	R023	03/05/2018	8.29	Put	Bond Future	1,144.8200	1.1448	1,144.2700	1.1443	(0.048)	0	0	0
2017/10/23	R023	03/05/2018	8.28	Put	Bond Future	1,161.5000	1.1615	1,161.0400	1.1610	(0.040)	0	0	0
2017/10/23	R023	03/05/2018	8.29	Call	Bond Future	1,533.0200	1.5330	1,510.9400	1.5109	(1.440)	0	0	0
2017/10/23	R035	02/11/2017	9.61	Put	Bond Future	1,459.8500	1.4599	1,258.2000	1.2582	(13.813)	0	0	0
2017/10/23	R035	02/11/2017			Bond Future	9.7954	94.0407	9.7695	94.2424	(0.264)	0.0000	0.0000	27,244
2017/10/23	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R035	02/11/2017	9.60	Put	Bond Future	1,539.5900	1.5396	1,337.9400	1.3379	(13.098)	0	0	0
2017/10/23	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R035	02/11/2017	9.59	Put	Bond Future	1,619.4300	1.6194	1,417.7800	1.4178	(12.452)	0	0	0
2017/10/23	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R035	01/02/2018	9.73	Put	Bond Future	1,070.0600	1.0701	864.4100	0.8644	(19.219)	0	0	0
2017/10/23	R035	01/02/2018			Bond Future	9.8683	95.7669	9.8415	95.9726	(0.271)	0.0000	0.0000	13,277
2017/10/23	R035	01/02/2018	9.75	Put	Bond Future	914.1600	0.9142	708.5100	0.7085	(22.496)	0	0	0
2017/10/23	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R035	01/02/2018	9.74	Put	Bond Future	992.0600	0.9921	786.4100	0.7864	(20.730)	0	0	0
2017/10/23	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R035	03/05/2018	9.91	Put	Bond Future	205.5200	0.2055	0.0000	0.0000	(100.000)	0	0	0
2017/10/23	R035	03/05/2018			Bond Future	9.9371	93.0436	9.9097	93.2514	(0.276)	0.0000	0.0000	0
2017/10/23	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R035	03/05/2018	9.90	Put	Bond Future	281.4800	0.2815	73.6800	0.0737	(73.824)	0	0	0
2017/10/23	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	2.2800	0.0023	100.000	0	0	0
2017/10/23	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R035	03/05/2018	9.89	Put	Bond Future	357.5300	0.3575	149.7300	0.1497	(58.121)	0	0	0
2017/10/23	R186	02/11/2017	8.89	Put	Bond Future	495.4500	0.4955	427.7200	0.4277	(13.670)	0	0	0
2017/10/23	R186	02/11/2017	8.88	Call	Bond Future	828.1500	0.8281	731.1000	0.7311	(11.719)	0	0	0
2017/10/23	R186	02/11/2017	8.75	Put	Bond Future	973.4500	0.9734	916.1700	0.9162	(5.884)	0	0	0
2017/10/23	R186	02/11/2017			Bond Future	8.8336	114.2558	8.8380	114.2266	0.050	8.8160	8.8160	117,684
2017/10/23	R186	02/11/2017	8.75	Call	Bond Future	420.5700	0.4206	334.1600	0.3342	(20.546)	0	0	0
2017/10/23	R186	02/11/2017	8.89	Call	Bond Future	866.4900	0.8665	769.6300	0.7696	(11.178)	0	0	0
2017/10/23	R186	02/11/2017	8.88	Put	Bond Future	522.7600	0.5228	454.8400	0.4548	(12.993)	0	0	0
2017/10/23	R186	02/11/2017	8.90	Call	Bond Future	905.8900	0.9059	809.3400	0.8093	(10.658)	0	0	0
2017/10/23	R186	02/11/2017	8.90	Put	Bond Future	469.2500	0.4692	401.8300	0.4018	(14.368)	0	0	0
2017/10/23	R186	02/11/2017	8.60	Call	Bond Future	153.3100	0.1533	100.3900	0.1004	(34.518)	0	0	0
2017/10/23	R186	02/11/2017	8.60	Put	Bond Future	1,707.6000	1.7076	1,683.8100	1.6838	(1.393)	0	0	3,750
2017/10/23	R186	02/11/2017	9.00	Call	Bond Future	1,349.4100	1.3494	1,262.5000	1.2625	(6.441)	0	0	0
2017/10/23	R186	02/11/2017	9.00	Put	Bond Future	259.6000	0.2596	201.8200	0.2018	(22.257)	0	0	5,000
2017/10/23	R186	01/02/2018	9.00	Call	Bond Future	2,155.4100	2.1554	2,113.0200	2.1130	(1.967)	0	0	0
2017/10/23	R186	01/02/2018	9.25	Call	Bond Future	3,165.3100	3.1653	3,121.5900	3.1216	(1.381)	0	0	0
2017/10/23	R186	01/02/2018	8.50	Put	Bond Future	3,333.9600	3.3340	3,333.4700	3.3335	(0.015)	0	0	0
2017/10/23	R186	01/02/2018	8.96	Call	Bond Future	2,011.3800	2.0114	1,969.5300	1.9695	(2.081)	0	0	0
2017/10/23	R186	01/02/2018			Bond Future	8.8930	111.0533	8.8975	111.0239	0.051	0.0000	0.0000	35,219
2017/10/23	R186	01/02/2018	7.75	Put	Bond Future	7,757.5100	7.7575	7,780.6700	7.7807	0.299	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
2017/10/23	R186	01/02/2018	7.75	Call	Bond Future	65.9500	0.0659	59.7700	0.0598	(9.371)	0	0	1,460
2017/10/23	R186	01/02/2018	8.50	Call	Bond Future	766.6300	0.7666	736.8000	0.7368	(3.891)	0	0	1,460
2017/10/23	R186	01/02/2018	9.00	Put	Bond Future	1,469.5700	1.4696	1,456.5200	1.4565	(0.888)	0	0	6,200
2017/10/23	R186	01/02/2018	8.75	Put	Bond Future	2,269.8600	2.2699	2,261.6600	2.2617	(0.361)	0	0	820
2017/10/23	R186	01/02/2018	9.25	Put	Bond Future	899.6700	0.8997	885.2900	0.8853	(1.598)	0	0	820
2017/10/23	R186	01/02/2018	8.97	Call	Bond Future	2,046.8900	2.0469	2,004.9000	2.0049	(2.051)	0	0	0
2017/10/23	R186	01/02/2018	8.96	Put	Bond Future	1,581.1700	1.5812	1,568.6600	1.5687	(0.791)	0	0	0
2017/10/23	R186	01/02/2018	8.75	Call	Bond Future	1,344.9400	1.3449	1,307.4000	1.3074	(2.791)	0	0	0
2017/10/23	R186	01/02/2018	8.97	Put	Bond Future	1,552.7000	1.5527	1,540.0500	1.5400	(0.815)	0	0	0
2017/10/23	R186	01/02/2018	8.98	Call	Bond Future	2,082.7400	2.0827	2,040.6100	2.0406	(2.023)	0	0	0
2017/10/23	R186	01/02/2018	8.98	Put	Bond Future	1,524.6100	1.5246	1,511.8200	1.5118	(0.839)	0	0	0
2017/10/23	R186	03/05/2018	8.91	Put	Bond Future	2,606.2100	2.6062	2,603.3500	2.6033	(0.110)	0	0	0
2017/10/23	R186	03/05/2018	8.92	Call	Bond Future	2,363.1900	2.3632	2,328.3700	2.3284	(1.473)	0	0	0
2017/10/23	R186	03/05/2018			Bond Future	8.9537	113.1136	8.9587	113.0818	0.057	0.0000	0.0000	0
2017/10/23	R186	03/05/2018	8.93	Call	Bond Future	2,395.2000	2.3952	2,360.2300	2.3602	(1.460)	0	0	0
2017/10/23	R186	03/05/2018	8.93	Put	Bond Future	2,543.8500	2.5438	2,540.6900	2.5407	(0.124)	0	0	0
2017/10/23	R186	03/05/2018	8.91	Call	Bond Future	2,331.7400	2.3317	2,297.0700	2.2971	(1.487)	0	0	0
2017/10/23	R186	03/05/2018	8.92	Put	Bond Future	2,574.7300	2.5747	2,571.7200	2.5717	(0.117)	0	0	0
2017/10/23	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R197	02/11/2017	305.15	Put	Bond Future	3,749.2400	3.7492	3,606.0500	3.6061	(3.819)	0	0	0
2017/10/23	R197	02/11/2017			Bond Future	301.4008	301.4008	301.5440	301.5440	0.048	0.0000	0.0000	851
2017/10/23	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R197	02/11/2017	305.17	Put	Bond Future	3,769.2400	3.7692	3,626.0500	3.6261	(3.799)	0	0	0
2017/10/23	R197	02/11/2017	305.16	Put	Bond Future	3,759.2400	3.7592	3,616.0500	3.6161	(3.809)	0	0	0
2017/10/23	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R197	01/02/2018	301.68	Put	Bond Future	1,641.7900	1.6418	1,495.3900	1.4954	(8.917)	0	0	0
2017/10/23	R197	01/02/2018			Bond Future	300.0382	300.0382	300.1846	300.1846	0.049	0.0000	0.0000	2,350
2017/10/23	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R197	01/02/2018	301.67	Put	Bond Future	1,631.7900	1.6318	1,485.3900	1.4854	(8.972)	0	0	0
2017/10/23	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R197	01/02/2018	301.66	Put	Bond Future	1,621.7900	1.6218	1,475.3900	1.4754	(9.027)	0	0	0
2017/10/23	R197	03/05/2018	304.46	Call	Bond Future	1,251.8500	1.2519	1,395.7700	1.3958	11.497	0	0	0
2017/10/23	R197	03/05/2018			Bond Future	305.7119	305.7119	305.8558	305.8558	0.047	0.0000	0.0000	0
2017/10/23	R197	03/05/2018	304.44	Call	Bond Future	1,271.8500	1.2719	1,415.7700	1.4158	11.316	0	0	0
2017/10/23	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R197	03/05/2018	304.45	Call	Bond Future	1,261.8500	1.2619	1,405.7700	1.4058	11.405	0	0	0
2017/10/23	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R202	02/11/2017			Bond Future	242.1189	242.1189	242.1090	242.1090	(0.004)	0.0000	0.0000	25,345
2017/10/23	R202	02/11/2017	253.89	Put	Bond Future	11,771.1200	11.7711	11,781.0300	11.7810	0.084	0	0	0
2017/10/23	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R202	02/11/2017	253.91	Put	Bond Future	11,791.1200	11.7911	11,801.0300	11.8010	0.084	0	0	0
2017/10/23	R202	02/11/2017	253.90	Put	Bond Future	11,781.1200	11.7811	11,791.0300	11.7910	0.084	0	0	0
2017/10/23	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/23	R202	01/02/2018	249.07	Call	Bond Future	550.8400	0.5508	526.7100	0.5267	(4.381)	0	0	0
2017/10/23	R202	01/02/2018	249.06	Put	Bond Future	6,685.6900	6.6857	6,671.1200	6.6711	(0.218)	0	0	0
2017/10/23	R202	01/02/2018			Bond Future	242.9268	242.9268	242.9172	242.9172	(0.004)	0.0000	0.0000	4,194
2017/10/23	R202	01/02/2018	249.08	Call	Bond Future	549.2300	0.5492	525.1300	0.5251	(4.388)	0	0	0
2017/10/23	R202	01/02/2018	249.08	Put	Bond Future	6,702.4600	6.7025	6,687.9600	6.6880	(0.216)	0	0	0
2017/10/23	R202	01/02/2018	249.07	Put	Bond Future	6,694.0700	6.6941	6,679.5400	6.6795	(0.217)	0	0	0
2017/10/23	R202	01/02/2018	249.06	Call	Bond Future	552.4600	0.5525	528.2900	0.5283	(4.375)	0	0	0
2017/10/23	R202	03/05/2018	247.48	Put	Bond Future	3,386.0800	3.3861	3,366.7100	3.3667	(0.572)	0	0	0
2017/10/23	R202	03/05/2018	247.47	Call	Bond Future	3,431.4900	3.4315	3,398.0200	3.3980	(0.975)	0	0	0
2017/10/23	R202	03/05/2018			Bond Future	247.5205	247.5205	247.5064	247.5064	(0.006)	0.0000	0.0000	0
2017/10/23	R202	03/05/2018	247.48	Call	Bond Future	3,426.5400	3.4265	3,393.0800	3.3931	(0.976)	0	0	0
2017/10/23	R202	03/05/2018	247.47	Put	Bond Future	3,381.0300	3.3810	3,361.6500	3.3617	(0.573)	0	0	0
2017/10/23	R202	03/05/2018	247.49	Call	Bond Future	3,421.5900	3.4216	3,388.1300	3.3881	(0.978)	0	0	0
2017/10/23	R202	03/05/2018	247.49	Put	Bond Future	3,391.1300	3.3911	3,371.7600	3.3718	(0.571)	0	0	0
2017/10/23	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R204	02/11/2017			Bond Future	7.1478	103.9275	7.1537	103.9211	0.084	0.0000	0.0000	42,514
2017/10/23	R204	02/11/2017	7.75	Call	Bond Future	639.7600	0.6398	633.3900	0.6334	(0.996)	0	0	0
2017/10/23	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R204	02/11/2017	7.76	Call	Bond Future	650.3300	0.6503	643.9600	0.6440	(0.980)	0	0	0
2017/10/23	R204	02/11/2017	7.74	Call	Bond Future	629.1800	0.6292	622.8100	0.6228	(1.012)	0	0	0
2017/10/23	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R204	01/02/2018	7.27	Call	Bond Future	251.6500	0.2516	245.5000	0.2455	(2.444)	0	0	0
2017/10/23	R204	01/02/2018			Bond Future	7.0638	101.7973	7.0712	101.7911	0.104	0.0000	0.0000	10,382
2017/10/23	R204	01/02/2018	7.25	Call	Bond Future	240.0800	0.2401	234.0000	0.2340	(2.532)	0	0	0
2017/10/23	R204	01/02/2018	7.25	Put	Bond Future	84.3100	0.0843	84.4200	0.0844	0.130	0	0	0
2017/10/23	R204	01/02/2018	7.27	Put	Bond Future	79.1700	0.0792	79.2100	0.0792	0.051	0	0	0
2017/10/23	R204	01/02/2018	7.26	Call	Bond Future	245.8400	0.2458	239.7200	0.2397	(2.489)	0	0	0
2017/10/23	R204	01/02/2018	7.26	Put	Bond Future	81.7100	0.0817	81.7800	0.0818	0.086	0	0	0
2017/10/23	R204	03/05/2018	7.10	Put	Bond Future	97.7900	0.0978	99.6800	0.0997	1.933	0	0	0
2017/10/23	R204	03/05/2018			Bond Future	6.8870	103.6859	6.9004	103.6778	0.195	0.0000	0.0000	0
2017/10/23	R204	03/05/2018	7.09	Call	Bond Future	222.0600	0.2221	215.9000	0.2159	(2.774)	0	0	0
2017/10/23	R204	03/05/2018	7.09	Put	Bond Future	99.7400	0.0997	101.6800	0.1017	1.945	0	0	0
2017/10/23	R204	03/05/2018	7.10	Call	Bond Future	226.1300	0.2261	219.9200	0.2199	(2.746)	0	0	0
2017/10/23	R204	03/05/2018	7.08	Call	Bond Future	218.0400	0.2180	211.9100	0.2119	(2.811)	0	0	0
2017/10/23	R204	03/05/2018	7.08	Put	Bond Future	101.7400	0.1017	103.7100	0.1037	1.936	0	0	0
2017/10/23	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R207	02/11/2017	8.03	Call	Bond Future	1,089.3400	1.0893	1,079.1600	1.0792	(0.935)	0	0	0
2017/10/23	R207	02/11/2017			Bond Future	7.4761	101.8015	7.4812	101.7913	0.069	0.0000	0.0000	32,638
2017/10/23	R207	02/11/2017	8.04	Call	Bond Future	1,108.8700	1.1089	1,098.6900	1.0987	(0.918)	0	0	0
2017/10/23	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R207	02/11/2017	8.05	Call	Bond Future	1,128.3900	1.1284	1,118.2100	1.1182	(0.902)	0	0	0
2017/10/23	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R207	01/02/2018	7.61	Put	Bond Future	233.8900	0.2339	233.0900	0.2331	(0.342)	0	0	0
2017/10/23	R207	01/02/2018	7.60	Call	Bond Future	456.3100	0.4563	445.5200	0.4455	(2.365)	0	0	0
2017/10/23	R207	01/02/2018			Bond Future	7.4779	100.0290	7.4836	100.0190	0.076	0.0000	0.0000	11,686
2017/10/23	R207	01/02/2018	7.61	Call	Bond Future	467.3600	0.4674	456.5100	0.4565	(2.322)	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
2017/10/23	R207	01/02/2018	7.60	Put	Bond Future	240.4900	0.2405	239.7500	0.2398	(0.308)	0	0	0
2017/10/23	R207	01/02/2018	7.62	Call	Bond Future	478.3500	0.4784	467.4500	0.4674	(2.279)	0	0	0
2017/10/23	R207	01/02/2018	7.62	Put	Bond Future	227.2300	0.2272	226.3800	0.2264	(0.374)	0	0	0
2017/10/23	R207	03/05/2018	7.57	Call	Bond Future	490.2700	0.4903	480.4300	0.4804	(2.007)	0	0	0
2017/10/23	R207	03/05/2018	7.56	Put	Bond Future	361.3000	0.3613	363.5500	0.3635	0.623	0	0	0
2017/10/23	R207	03/05/2018			Bond Future	7.4827	101.8848	7.4905	101.8728	0.103	0.0000	0.0000	0
2017/10/23	R207	03/05/2018	7.58	Call	Bond Future	499.4400	0.4994	489.5300	0.4895	(1.984)	0	0	0
2017/10/23	R207	03/05/2018	7.58	Put	Bond Future	348.1700	0.3482	350.2900	0.3503	0.609	0	0	0
2017/10/23	R207	03/05/2018	7.57	Put	Bond Future	354.5400	0.3545	356.7300	0.3567	0.618	0	0	0
2017/10/23	R207	03/05/2018	7.56	Call	Bond Future	481.4900	0.4815	471.7100	0.4717	(2.031)	0	0	0
2017/10/23	R208	02/11/2017	8.19	Call	Bond Future	1,332.7600	1.3328	1,333.3400	1.3333	0.044	0	0	0
2017/10/23	R208	02/11/2017	8.18	Put	Bond Future	0.2200	0.0002	0.0400	0.0000	(81.818)	0	0	0
2017/10/23	R208	02/11/2017			Bond Future	7.7245	97.8315	7.7243	97.8322	(0.003)	0.0000	0.0000	31,681
2017/10/23	R208	02/11/2017	8.20	Call	Bond Future	1,361.1100	1.3611	1,361.7100	1.3617	0.044	0	0	0
2017/10/23	R208	02/11/2017	8.20	Put	Bond Future	0.1400	0.0001	0.0200	0.0000	(85.714)	0	0	0
2017/10/23	R208	02/11/2017	8.19	Put	Bond Future	0.1700	0.0002	0.0300	0.0000	(82.353)	0	0	0
2017/10/23	R208	02/11/2017	8.18	Call	Bond Future	1,304.4100	1.3044	1,304.9500	1.3050	0.041	0	0	0
2017/10/23	R208	01/02/2018	7.85	Put	Bond Future	454.4300	0.4544	445.7500	0.4458	(1.910)	0	0	0
2017/10/23	R208	01/02/2018			Bond Future	7.7525	99.6273	7.7521	99.6283	(0.005)	0.0000	0.0000	27,885
2017/10/23	R208	01/02/2018	7.84	Call	Bond Future	701.5500	0.7016	693.8900	0.6939	(1.092)	0	0	0
2017/10/23	R208	01/02/2018	7.84	Put	Bond Future	465.7000	0.4657	456.9900	0.4570	(1.870)	0	0	0
2017/10/23	R208	01/02/2018	7.85	Call	Bond Future	717.1900	0.7172	709.5600	0.7096	(1.064)	0	0	0
2017/10/23	R208	01/02/2018	7.83	Call	Bond Future	686.1000	0.6861	678.4100	0.6784	(1.121)	0	0	0
2017/10/23	R208	01/02/2018	7.83	Put	Bond Future	477.1700	0.4772	468.4300	0.4684	(1.832)	0	0	0
2017/10/23	R208	03/05/2018	7.77	Call	Bond Future	717.1500	0.7172	711.2100	0.7112	(0.828)	0	0	0
2017/10/23	R208	03/05/2018			Bond Future	7.7761	98.0745	7.7763	98.0739	0.003	0.0000	0.0000	0
2017/10/23	R208	03/05/2018	7.77	Put	Bond Future	732.3500	0.7323	727.0900	0.7271	(0.718)	0	0	0
2017/10/23	R208	03/05/2018	7.78	Call	Bond Future	730.1600	0.7302	724.2200	0.7242	(0.814)	0	0	0
2017/10/23	R208	03/05/2018	7.79	Put	Bond Future	708.3300	0.7083	703.0600	0.7031	(0.744)	0	0	0
2017/10/23	R208	03/05/2018	7.78	Put	Bond Future	720.2700	0.7203	715.0100	0.7150	(0.730)	0	0	0
2017/10/23	R208	03/05/2018	7.79	Call	Bond Future	743.3000	0.7433	737.3500	0.7373	(0.800)	0	0	0
2017/10/23	R209	02/11/2017	9.54	Call	Bond Future	229.3600	0.2294	194.0500	0.1941	(15.395)	0	0	0
2017/10/23	R209	02/11/2017	9.52	Put	Bond Future	1,720.1100	1.7201	1,550.2100	1.5502	(9.877)	0	0	0
2017/10/23	R209	02/11/2017	9.00	Put	Bond Future	5,157.1400	5.1571	5,020.7200	5.0207	(2.645)	0	0	0
2017/10/23	R209	02/11/2017	10.60	Put	Bond Future	1.1400	0.0011	0.1700	0.0002	(85.088)	0	0	1,300
2017/10/23	R209	02/11/2017	9.75	Call	Bond Future	722.0900	0.7221	704.6800	0.7047	(2.411)	0	0	0
2017/10/23	R209	02/11/2017	8.30	Put	Bond Future	10,496.4000	10.4964	10,360.8000	10.3608	(1.292)	0	0	0
2017/10/23	R209	02/11/2017	9.88	Put	Bond Future	374.9000	0.3749	259.0200	0.2590	(30.910)	0	0	1,350
2017/10/23	R209	02/11/2017			Bond Future	9.7490	70.9799	9.7282	71.1155	(0.213)	0.0000	0.0000	110,624
2017/10/23	R209	02/11/2017	9.54	Put	Bond Future	1,613.7600	1.6138	1,442.8500	1.4428	(10.591)	0	0	0
2017/10/23	R209	02/11/2017	9.52	Call	Bond Future	201.0800	0.2011	166.7800	0.1668	(17.058)	0	0	0
2017/10/23	R209	02/11/2017	10.00	Call	Bond Future	1,796.1500	1.7962	1,855.7000	1.8557	3.315	0	0	0
2017/10/23	R209	02/11/2017	10.00	Put	Bond Future	185.6300	0.1856	109.5800	0.1096	(40.969)	0	0	1,138
2017/10/23	R209	02/11/2017	9.53	Put	Bond Future	1,666.5500	1.6666	1,496.1100	1.4961	(10.227)	0	0	0
2017/10/23	R209	02/11/2017	9.00	Call	Bond Future	1.1500	0.0012	0.3300	0.0003	(71.304)	0	0	2,248
2017/10/23	R209	02/11/2017	10.60	Call	Bond Future	5,241.7500	5.2417	5,376.3800	5.3764	2.568	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
2017/10/23	R209	02/11/2017	9.75	Put	Bond Future	715.3700		0.7154	562.3600	0.5624	(21.389)	0	0	6,500
2017/10/23	R209	02/11/2017	8.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,800
2017/10/23	R209	02/11/2017	9.88	Call	Bond Future	1,222.5600		1.2226	1,242.2800	1.2423	1.613	0	0	0
2017/10/23	R209	02/11/2017	9.53	Call	Bond Future	214.8800		0.2149	180.0400	0.1800	(16.214)	0	0	0
2017/10/23	R209	02/11/2017	9.58	Call	Bond Future	294.7600		0.2948	258.5900	0.2586	(12.271)	0	0	0
2017/10/23	R209	02/11/2017	9.58	Put	Bond Future	1,411.0200		1.4110	1,239.2500	1.2392	(12.173)	0	0	1,350
2017/10/23	R209	02/11/2017	9.33	Put	Bond Future	2,862.9800		2.8630	2,710.9500	2.7110	(5.310)	0	0	0
2017/10/23	R209	02/11/2017	9.33	Call	Bond Future	45.8900		0.0459	29.4600	0.0295	(35.803)	0	0	1,350
2017/10/23	R209	01/02/2018	9.85	Call	Bond Future	2,102.8900		2.1029	2,148.7900	2.1488	2.183	0	0	0
2017/10/23	R209	01/02/2018	9.33	Call	Bond Future	767.0600		0.7671	781.3000	0.7813	1.856	0	0	220
2017/10/23	R209	01/02/2018	10.10	Call	Bond Future	3,033.0600		3.0331	3,097.7300	3.0977	2.132	0	0	0
2017/10/23	R209	01/02/2018	9.73	Call	Bond Future	1,718.4200		1.7184	1,755.7300	1.7557	2.171	0	0	0
2017/10/23	R209	01/02/2018	9.71	Put	Bond Future	2,320.1300		2.3201	2,217.7600	2.2178	(4.412)	0	0	0
2017/10/23	R209	01/02/2018	9.72	Call	Bond Future	1,688.6700		1.6887	1,725.2900	1.7253	2.169	0	0	0
2017/10/23	R209	01/02/2018			Bond Future	9.8116		72.2829	9.7903	72.4212	(0.218)	0.0000	0.0000	13,222
2017/10/23	R209	01/02/2018	9.88	Call	Bond Future	2,205.8200		2.2058	2,253.9300	2.2539	2.181	0	0	0
2017/10/23	R209	01/02/2018	9.88	Put	Bond Future	1,766.6100		1.7666	1,676.4200	1.6764	(5.105)	0	0	220
2017/10/23	R209	01/02/2018	9.59	Call	Bond Future	1,329.6200		1.3296	1,357.6800	1.3577	2.110	0	0	0
2017/10/23	R209	01/02/2018	9.59	Put	Bond Future	2,782.8300		2.7828	2,672.5900	2.6726	(3.961)	0	0	377
2017/10/23	R209	01/02/2018	9.73	Put	Bond Future	2,248.5600		2.2486	2,147.5700	2.1476	(4.491)	0	0	0
2017/10/23	R209	01/02/2018	9.71	Call	Bond Future	1,659.2200		1.6592	1,695.1500	1.6951	2.165	0	0	0
2017/10/23	R209	01/02/2018	9.85	Put	Bond Future	1,855.9400		1.8559	1,763.5400	1.7635	(4.979)	0	0	7,500
2017/10/23	R209	01/02/2018	9.33	Put	Bond Future	3,982.9100		3.9829	3,858.8500	3.8588	(3.115)	0	0	0
2017/10/23	R209	01/02/2018	10.10	Put	Bond Future	1,207.9100		1.2079	1,134.2800	1.1343	(6.096)	0	0	3,000
2017/10/23	R209	01/02/2018	9.72	Put	Bond Future	2,284.1500		2.2841	2,182.4700	2.1825	(4.452)	0	0	0
2017/10/23	R209	01/02/2018	10.00	Call	Bond Future	2,641.7000		2.6417	2,698.8200	2.6988	2.162	0	0	0
2017/10/23	R209	01/02/2018	10.00	Put	Bond Future	1,441.3200		1.4413	1,360.1400	1.3601	(5.632)	0	0	7,500
2017/10/23	R209	01/02/2018	9.32	Put	Bond Future	4,034.3200		4.0343	3,909.8300	3.9098	(3.086)	0	0	0
2017/10/23	R209	01/02/2018	9.32	Call	Bond Future	749.3900		0.7494	763.2000	0.7632	1.843	0	0	157
2017/10/23	R209	01/02/2018	9.89	Call	Bond Future	2,240.5400		2.2405	2,289.4000	2.2894	2.181	0	0	0
2017/10/23	R209	01/02/2018	9.89	Put	Bond Future	1,737.4200		1.7374	1,647.9800	1.6480	(5.148)	0	0	157
2017/10/23	R209	03/05/2018	10.00	Call	Bond Future	3,200.9800		3.2010	3,259.1100	3.2591	1.816	0	0	0
2017/10/23	R209	03/05/2018	9.85	Put	Bond Future	2,853.1100		2.8531	2,763.9500	2.7639	(3.125)	0	0	0
2017/10/23	R209	03/05/2018			Bond Future	9.8740		70.4747	9.8522	70.6143	(0.221)	0.0000	0.0000	0
2017/10/23	R209	03/05/2018	9.85	Call	Bond Future	2,699.7500		2.6998	2,750.1800	2.7502	1.868	0	0	0
2017/10/23	R209	03/05/2018	10.00	Put	Bond Future	2,403.2500		2.4032	2,321.7900	2.3218	(3.390)	0	0	5,000
2017/10/23	R209	03/05/2018	9.86	Call	Bond Future	2,731.9000		2.7319	2,782.8400	2.7828	1.865	0	0	0
2017/10/23	R209	03/05/2018	9.84	Call	Bond Future	2,667.7900		2.6678	2,717.7200	2.7177	1.872	0	0	0
2017/10/23	R209	03/05/2018	9.84	Put	Bond Future	2,885.2500		2.8852	2,795.5900	2.7956	(3.108)	0	0	0
2017/10/23	R209	03/05/2018	9.86	Put	Bond Future	2,821.2500		2.8213	2,732.6000	2.7326	(3.142)	0	0	0
2017/10/23	R210	02/11/2017	192.08	Put	Bond Future	6,925.2500		6.9252	6,932.6200	6.9326	0.106	0	0	0
2017/10/23	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R210	02/11/2017			Bond Future	185.1547		185.1547	185.1474	185.1474	(0.004)	0.0000	0.0000	1,480
2017/10/23	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R210	02/11/2017	192.07	Put	Bond Future	6,915.2500		6.9152	6,922.6200	6.9226	0.107	0	0	0
2017/10/23	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R210	02/11/2017	192.09	Put	Bond Future	6,935.2500		6.9352	6,942.6200	6.9426	0.106	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
2017/10/23	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R210	01/02/2018			Bond Future	188.6116	188.6116	188.6043	188.6043	(0.004)	0.0000	0.0000	699
2017/10/23	R210	01/02/2018	192.36	Put	Bond Future	3,748.3900	3.7484	3,755.7000	3.7557	0.195	0	0	0
2017/10/23	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R210	01/02/2018	192.38	Put	Bond Future	3,768.3900	3.7684	3,775.7000	3.7757	0.194	0	0	0
2017/10/23	R210	01/02/2018	192.37	Put	Bond Future	3,758.3900	3.7584	3,765.7000	3.7657	0.194	0	0	0
2017/10/23	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R210	03/05/2018	191.44	Put	Bond Future	1,686.9000	1.6869	1,697.7500	1.6978	0.643	0	0	0
2017/10/23	R210	03/05/2018			Bond Future	189.7531	189.7531	189.7422	189.7422	(0.006)	0.0000	0.0000	0
2017/10/23	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R210	03/05/2018	191.46	Put	Bond Future	1,706.9000	1.7069	1,717.7500	1.7178	0.636	0	0	0
2017/10/23	R210	03/05/2018	191.45	Put	Bond Future	1,696.9000	1.6969	1,707.7500	1.7078	0.639	0	0	0
2017/10/23	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R212	02/11/2017			Bond Future	151.0505	151.0505	151.0436	151.0436	(0.005)	0.0000	0.0000	2,517
2017/10/23	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R212	02/11/2017	152.40	Put	Bond Future	1,349.5200	1.3495	1,356.4400	1.3564	0.513	0	0	0
2017/10/23	R212	02/11/2017	152.42	Put	Bond Future	1,369.5200	1.3695	1,376.4400	1.3764	0.505	0	0	0
2017/10/23	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R212	02/11/2017	152.41	Put	Bond Future	1,359.5200	1.3595	1,366.4400	1.3664	0.509	0	0	0
2017/10/23	R212	01/02/2018	154.71	Put	Bond Future	2,883.2100	2.8832	2,889.9500	2.8900	0.234	0	0	0
2017/10/23	R212	01/02/2018			Bond Future	151.8268	151.8268	151.8200	151.8200	(0.004)	0.0000	0.0000	1,586
2017/10/23	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R212	01/02/2018	154.70	Put	Bond Future	2,873.2100	2.8732	2,879.9500	2.8800	0.235	0	0	0
2017/10/23	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R212	01/02/2018	154.69	Put	Bond Future	2,863.2100	2.8632	2,869.9500	2.8700	0.235	0	0	0
2017/10/23	R212	03/05/2018	154.30	Call	Bond Future	397.7900	0.3978	388.2300	0.3882	(2.403)	0	0	0
2017/10/23	R212	03/05/2018			Bond Future	154.6978	154.6978	154.6882	154.6882	(0.006)	0.0000	0.0000	0
2017/10/23	R212	03/05/2018	154.28	Call	Bond Future	417.7900	0.4178	408.2300	0.4082	(2.288)	0	0	0
2017/10/23	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R212	03/05/2018	154.29	Call	Bond Future	407.7900	0.4078	398.2300	0.3982	(2.344)	0	0	0
2017/10/23	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/23	R213	02/11/2017	9.36	Put	Bond Future	1,280.5500	1.2806	1,159.6700	1.1597	(9.440)	0	0	0
2017/10/23	R213	02/11/2017			Bond Future	9.5097	82.5666	9.4990	82.6363	(0.113)	0.0000	0.0000	53,304
2017/10/23	R213	02/11/2017	9.35	Call	Bond Future	285.6600	0.2857	235.2300	0.2352	(17.654)	0	0	0
2017/10/23	R213	02/11/2017	9.35	Put	Bond Future	1,328.0100	1.3280	1,207.9300	1.2079	(9.042)	0	0	0
2017/10/23	R213	02/11/2017	9.36	Call	Bond Future	304.0000	0.3040	252.7700	0.2528	(16.852)	0	0	0
2017/10/23	R213	02/11/2017	9.34	Call	Bond Future	268.1500	0.2682	218.6000	0.2186	(18.478)	0	0	0
2017/10/23	R213	02/11/2017	9.34	Put	Bond Future	1,376.3700	1.3764	1,257.1700	1.2572	(8.660)	0	0	0
2017/10/23	R213	01/02/2018	9.42	Call	Bond Future	1,425.7900	1.4258	1,429.4100	1.4294	0.254	0	0	0
2017/10/23	R213	01/02/2018	9.41	Put	Bond Future	2,477.8100	2.4778	2,409.9800	2.4100	(2.737)	0	0	0
2017/10/23	R213	01/02/2018			Bond Future	9.5778	84.0823	9.5666	84.1534	(0.117)	0.0000	0.0000	17,044
2017/10/23	R213	01/02/2018	9.43	Call	Bond Future	1,452.8600	1.4529	1,456.7900	1.4568	0.271	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
2017/10/23	R213	01/02/2018	9.43	Put	Bond Future	2,402.1800	2.4022	2,334.9600	2.3350	(2.798)	0	0	0
2017/10/23	R213	01/02/2018	9.42	Put	Bond Future	2,439.8900	2.4399	2,372.3600	2.3724	(2.768)	0	0	0
2017/10/23	R213	01/02/2018	9.41	Call	Bond Future	1,398.8500	1.3988	1,402.1700	1.4022	0.237	0	0	0
2017/10/23	R213	03/05/2018	9.57	Put	Bond Future	2,887.2700	2.8873	2,830.7100	2.8307	(1.959)	0	0	0
2017/10/23	R213	03/05/2018	9.56	Call	Bond Future	2,404.1700	2.4042	2,418.2900	2.4183	0.587	0	0	0
2017/10/23	R213	03/05/2018			Bond Future	9.6418	82.0929	9.6305	82.1639	(0.117)	0.0000	0.0000	0
2017/10/23	R213	03/05/2018	9.57	Call	Bond Future	2,434.6500	2.4347	2,449.0400	2.4490	0.591	0	0	0
2017/10/23	R213	03/05/2018	9.56	Put	Bond Future	2,920.1200	2.9201	2,863.2900	2.8633	(1.946)	0	0	0
2017/10/23	R213	03/05/2018	9.58	Call	Bond Future	2,465.5800	2.4656	2,480.2200	2.4802	0.594	0	0	0
2017/10/23	R213	03/05/2018	9.58	Put	Bond Future	2,854.9500	2.8550	2,798.6400	2.7986	(1.972)	0	0	0
2017/10/23	R214	02/11/2017	9.60	Call	Bond Future	168.3200	0.1683	134.5100	0.1345	(20.087)	0	0	0
2017/10/23	R214	02/11/2017			Bond Future	9.8642	70.7114	9.8435	70.8523	(0.210)	0.0000	0.0000	34,088
2017/10/23	R214	02/11/2017	9.60	Put	Bond Future	1,997.1700	1.9972	1,822.5100	1.8225	(8.745)	0	0	0
2017/10/23	R214	02/11/2017	9.58	Call	Bond Future	146.0100	0.1460	114.0000	0.1140	(21.923)	0	0	0
2017/10/23	R214	02/11/2017	9.58	Put	Bond Future	2,116.4700	2.1165	1,943.6100	1.9436	(8.167)	0	0	0
2017/10/23	R214	02/11/2017	9.59	Put	Bond Future	2,056.4500	2.0565	1,882.6700	1.8827	(8.450)	0	0	0
2017/10/23	R214	02/11/2017	9.59	Call	Bond Future	156.8500	0.1569	123.9200	0.1239	(20.995)	0	0	0
2017/10/23	R214	01/02/2018	9.84	Call	Bond Future	1,805.3500	1.8053	1,843.2500	1.8432	2.099	0	0	0
2017/10/23	R214	01/02/2018			Bond Future	9.9287	72.0094	9.9073	72.1531	(0.216)	0.0000	0.0000	10,685
2017/10/23	R214	01/02/2018	9.82	Call	Bond Future	1,743.3700	1.7434	1,779.8700	1.7799	2.094	0	0	0
2017/10/23	R214	01/02/2018	9.82	Put	Bond Future	2,478.1900	2.4782	2,370.9800	2.3710	(4.326)	0	0	0
2017/10/23	R214	01/02/2018	9.84	Put	Bond Future	2,404.0400	2.4040	2,298.2300	2.2982	(4.401)	0	0	0
2017/10/23	R214	01/02/2018	9.83	Call	Bond Future	1,774.2100	1.7742	1,811.4000	1.8114	2.096	0	0	0
2017/10/23	R214	01/02/2018	9.83	Put	Bond Future	2,440.9100	2.4409	2,334.3900	2.3344	(4.364)	0	0	0
2017/10/23	R214	03/05/2018	9.99	Put	Bond Future	2,895.5500	2.8956	2,804.2400	2.8042	(3.153)	0	0	0
2017/10/23	R214	03/05/2018			Bond Future	9.9893	70.0496	9.9675	70.1947	(0.219)	0.0000	0.0000	0
2017/10/23	R214	03/05/2018	9.98	Call	Bond Future	2,867.3300	2.8673	2,920.5800	2.9206	1.857	0	0	0
2017/10/23	R214	03/05/2018	9.98	Put	Bond Future	2,928.9800	2.9290	2,837.1400	2.8371	(3.136)	0	0	0
2017/10/23	R214	03/05/2018	9.99	Call	Bond Future	2,900.2600	2.9003	2,954.0400	2.9540	1.854	0	0	0
2017/10/23	R214	03/05/2018	9.97	Call	Bond Future	2,834.5900	2.8346	2,887.3100	2.8873	1.860	0	0	0
2017/10/23	R214	03/05/2018	9.97	Put	Bond Future	2,962.7100	2.9627	2,870.3400	2.8703	(3.118)	0	0	0
2017/10/23	R248	02/11/2017	9.65	Call	Bond Future	256.0800	0.2561	200.8700	0.2009	(21.560)	0	0	0
2017/10/23	R248	02/11/2017	9.66	Put	Bond Future	2,383.3800	2.3834	2,190.6300	2.1906	(8.087)	0	0	0
2017/10/23	R248	02/11/2017			Bond Future	9.8994	90.6289	9.8836	90.7651	(0.159)	0.0000	0.0000	50,118
2017/10/23	R248	02/11/2017	9.65	Put	Bond Future	2,456.1200	2.4561	2,264.7600	2.2648	(7.791)	0	0	0
2017/10/23	R248	02/11/2017	9.66	Call	Bond Future	273.4000	0.2734	216.8000	0.2168	(20.702)	0	0	0
2017/10/23	R248	02/11/2017	9.64	Call	Bond Future	239.6100	0.2396	185.8700	0.1859	(22.428)	0	0	0
2017/10/23	R248	02/11/2017	9.64	Put	Bond Future	2,529.8700	2.5299	2,339.9800	2.3400	(7.506)	0	0	0
2017/10/23	R248	01/02/2018	9.90	Put	Bond Future	3,020.4800	3.0205	2,909.4400	2.9094	(3.676)	0	0	0
2017/10/23	R248	01/02/2018	9.89	Call	Bond Future	2,420.9800	2.4210	2,448.2900	2.4483	1.128	0	0	0
2017/10/23	R248	01/02/2018			Bond Future	9.9652	92.2924	9.9490	92.4314	(0.163)	0.0000	0.0000	43,420
2017/10/23	R248	01/02/2018	9.90	Call	Bond Future	2,461.0200	2.4610	2,488.9900	2.4890	1.137	0	0	0
2017/10/23	R248	01/02/2018	9.89	Put	Bond Future	3,066.7400	3.0667	2,955.0400	2.9550	(3.642)	0	0	0
2017/10/23	R248	01/02/2018	9.91	Call	Bond Future	2,501.4200	2.5014	2,530.0600	2.5301	1.145	0	0	0
2017/10/23	R248	01/02/2018	9.91	Put	Bond Future	2,974.7400	2.9747	2,864.3700	2.8644	(3.710)	0	0	0
2017/10/23	R248	03/05/2018	10.06	Call	Bond Future	3,957.7900	3.9578	4,003.3200	4.0033	1.150	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
2017/10/23	R248	03/05/2018	10.05	Put	Bond Future	3,721.7000	3.7217	3,626.7800	3.6268	(2.550)	0	0	0
2017/10/23	R248	03/05/2018			Bond Future	10.0271	89.5681	10.0105	89.7080	(0.165)	0.0000	0.0000	0
2017/10/23	R248	03/05/2018	10.07	Call	Bond Future	4,001.3300	4.0013	4,047.3600	4.0474	1.150	0	0	0
2017/10/23	R248	03/05/2018	10.07	Put	Bond Future	3,641.1600	3.6412	3,547.2300	3.5472	(2.580)	0	0	0
2017/10/23	R248	03/05/2018	10.06	Put	Bond Future	3,681.3800	3.6814	3,586.9500	3.5869	(2.565)	0	0	0
2017/10/23	R248	03/05/2018	10.05	Call	Bond Future	3,914.2100	3.9142	3,959.2500	3.9593	1.151	0	0	0

Total **1241115**