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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/10/2017 TO 24/10/2017

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
2017-10-24	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	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
2017-10-24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2025	02/11/2017			Bond Future	130.4535	130.4535	130.4481	130.4481	(0.004)	0.0000	0.0000	949
2017-10-24	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2025	02/11/2017	132.96	Put	Bond Future	2,506.5200	2.5065	2,511.9000	2.5119	0.215	0	0	0
2017-10-24	2025	02/11/2017	132.98	Put	Bond Future	2,526.5200	2.5265	2,531.9000	2.5319	0.213	0	0	0
2017-10-24	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2025	02/11/2017	132.97	Put	Bond Future	2,516.5200	2.5165	2,521.9000	2.5219	0.214	0	0	0
2017-10-24	2025	01/02/2018	133.89	Put	Bond Future	2,342.1200	2.3421	2,348.2500	2.3482	0.262	0	0	0
2017-10-24	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2025	01/02/2018			Bond Future	131.5479	131.5479	131.5417	131.5417	(0.005)	0.0000	0.0000	21
2017-10-24	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2025	01/02/2018	133.88	Put	Bond Future	2,332.1200	2.3321	2,338.2500	2.3382	0.263	0	0	0
2017-10-24	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2025	01/02/2018	133.90	Put	Bond Future	2,352.1200	2.3521	2,358.2500	2.3582	0.261	0	0	0
2017-10-24	2025	03/05/2018	133.21	Call	Bond Future	823.0900	0.8231	815.6600	0.8157	(0.903)	0	0	0
2017-10-24	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2025	03/05/2018			Bond Future	134.0331	134.0331	134.0257	134.0257	(0.006)	0.0000	0.0000	0
2017-10-24	2025	03/05/2018	133.22	Call	Bond Future	813.0900	0.8131	805.6600	0.8057	(0.914)	0	0	0
2017-10-24	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2025	03/05/2018	133.20	Call	Bond Future	833.0900	0.8331	825.6600	0.8257	(0.892)	0	0	0
2017-10-24	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2025	02/08/2018			Bond Future	136.5434	136.5434	136.5367	136.5367	(0.005)	0.0000	0.0000	0
2017-10-24	2025	02/08/2018	136.65	Put	Bond Future	106.5900	0.1066	113.2800	0.1133	6.276	0	0	0
2017-10-24	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2025	02/08/2018	136.67	Put	Bond Future	126.5900	0.1266	133.2800	0.1333	5.285	0	0	0
2017-10-24	2025	02/08/2018	136.66	Put	Bond Future	116.5900	0.1166	123.2800	0.1233	5.738	0	0	0
2017-10-24	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2029	02/11/2017			Bond Future	99.6689	99.6689	99.6654	99.6654	(0.004)	0.0000	0.0000	0
2017-10-24	2029	01/02/2018			Bond Future	101.5299	101.5299	101.5257	101.5257	(0.004)	0.0000	0.0000	1,370
2017-10-24	2029	03/05/2018			Bond Future	102.4299	102.4299	102.4247	102.4247	(0.005)	0.0000	0.0000	0
2017-10-24	2029	02/08/2018			Bond Future	104.3823	104.3823	104.3777	104.3777	(0.004)	0.0000	0.0000	0
2017-10-24	2030	02/11/2017	9.35	Put	Bond Future	392.2300	0.3922	420.9200	0.4209	7.315	0	0	0
2017-10-24	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2030	02/11/2017			Bond Future	9.4086	92.0207	9.4129	91.9920	0.046	0.0000	0.0000	39,499
2017-10-24	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2030	02/11/2017	9.34	Put	Bond Future	459.3900	0.4594	488.0800	0.4881	6.245	0	0	0
2017-10-24	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2030	02/11/2017	9.36	Put	Bond Future	325.1500	0.3252	353.8400	0.3538	8.824	0	0	0
2017-10-24	2030	01/02/2018	9.39	Put	Bond Future	550.7500	0.5508	580.6600	0.5807	5.431	0	0	0

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2017-10-24	2030	01/02/2018			Bond Future	9.4736	89.7053	9.4782	89.6754	0.048	0.0000	0.0000	21,497
2017-10-24	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2030	01/02/2018	9.38	Put	Bond Future	616.9500	0.6170	646.8600	0.6469	4.848	0	0	0
2017-10-24	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2030	01/02/2018	9.37	Put	Bond Future	683.2100	0.6832	713.1200	0.7131	4.378	0	0	0
2017-10-24	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2030	03/05/2018			Bond Future	9.5430	91.3678	9.5477	91.3374	0.049	0.0000	0.0000	0
2017-10-24	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2030	03/05/2018	9.49	Put	Bond Future	342.7300	0.3427	373.1000	0.3731	8.861	0	0	0
2017-10-24	2030	03/05/2018	9.51	Put	Bond Future	213.1600	0.2132	243.5300	0.2435	14.248	0	0	0
2017-10-24	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2030	03/05/2018	9.50	Put	Bond Future	277.9100	0.2779	308.2800	0.3083	10.928	0	0	0
2017-10-24	2030	02/08/2018	9.46	Put	Bond Future	990.4800	0.9905	1,020.6400	1.0206	3.045	0	0	0
2017-10-24	2030	02/08/2018			Bond Future	9.6152	89.0655	9.6199	89.0354	0.050	0.0000	0.0000	0
2017-10-24	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2030	02/08/2018	9.45	Put	Bond Future	1,054.8200	1.0548	1,084.9800	1.0850	2.859	0	0	0
2017-10-24	2030	02/08/2018	9.47	Put	Bond Future	926.1900	0.9262	956.3500	0.9564	3.256	0	0	0
2017-10-24	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2032	02/11/2017	9.49	Put	Bond Future	1,228.6800	1.2287	1,221.4500	1.2214	(0.588)	0	0	0
2017-10-24	2032	02/11/2017	9.48	Call	Bond Future	281.9800	0.2820	245.7400	0.2457	(12.852)	0	0	0
2017-10-24	2032	02/11/2017			Bond Future	9.6192	90.2924	9.6234	90.2621	0.044	0.0000	0.0000	34,877
2017-10-24	2032	02/11/2017	9.49	Call	Bond Future	302.4000	0.3024	264.9300	0.2649	(12.391)	0	0	0
2017-10-24	2032	02/11/2017	9.48	Put	Bond Future	1,280.5300	1.2805	1,274.5300	1.2745	(0.469)	0	0	0
2017-10-24	2032	02/11/2017	9.50	Call	Bond Future	323.8600	0.3239	285.2100	0.2852	(11.934)	0	0	0
2017-10-24	2032	02/11/2017	9.50	Put	Bond Future	1,177.9400	1.1779	1,169.5300	1.1695	(0.714)	0	0	0
2017-10-24	2032	01/02/2018	9.20	Call	Bond Future	778.7500	0.7788	762.4500	0.7625	(2.093)	0	0	7,500
2017-10-24	2032	01/02/2018	9.45	Put	Bond Future	3,042.7200	3.0427	3,052.3500	3.0524	0.316	0	0	0
2017-10-24	2032	01/02/2018	9.40	Put	Bond Future	3,273.2700	3.2733	3,283.9700	3.2840	0.327	0	0	0
2017-10-24	2032	01/02/2018	9.56	Call	Bond Future	1,668.7000	1.6687	1,644.6000	1.6446	(1.444)	0	0	0
2017-10-24	2032	01/02/2018	9.55	Put	Bond Future	2,616.3500	2.6163	2,623.9300	2.6239	0.290	0	0	0
2017-10-24	2032	01/02/2018			Bond Future	9.6885	91.9501	9.6930	91.9186	0.046	0.0000	0.0000	24,844
2017-10-24	2032	01/02/2018	9.30	Put	Bond Future	3,766.1600	3.7662	3,779.0700	3.7791	0.343	0	0	0
2017-10-24	2032	01/02/2018	9.30	Call	Bond Future	981.4500	0.9814	962.8900	0.9629	(1.891)	0	0	7,800
2017-10-24	2032	01/02/2018	9.57	Call	Bond Future	1,700.1000	1.7001	1,675.8100	1.6758	(1.429)	0	0	0
2017-10-24	2032	01/02/2018	9.57	Put	Bond Future	2,536.7200	2.5367	2,543.9000	2.5439	0.283	0	0	0
2017-10-24	2032	01/02/2018	9.20	Put	Bond Future	4,300.2300	4.3002	4,315.4000	4.3154	0.353	0	0	0
2017-10-24	2032	01/02/2018	9.45	Call	Bond Future	1,347.6200	1.3476	1,325.7800	1.3258	(1.621)	0	0	750
2017-10-24	2032	01/02/2018	9.40	Call	Bond Future	1,217.0200	1.2170	1,196.2500	1.1963	(1.707)	0	0	6,800
2017-10-24	2032	01/02/2018	9.56	Put	Bond Future	2,576.4200	2.5764	2,583.7900	2.5838	0.286	0	0	0
2017-10-24	2032	01/02/2018	9.55	Call	Bond Future	1,637.4500	1.6375	1,613.5600	1.6136	(1.459)	0	0	0
2017-10-24	2032	03/05/2018	9.70	Call	Bond Future	2,710.6000	2.7106	2,687.2100	2.6872	(0.863)	0	0	0
2017-10-24	2032	03/05/2018	9.71	Put	Bond Future	3,077.4900	3.0775	3,086.0600	3.0861	0.278	0	0	0
2017-10-24	2032	03/05/2018			Bond Future	9.7582	89.4975	9.7628	89.4654	0.048	0.0000	0.0000	0
2017-10-24	2032	03/05/2018	9.70	Put	Bond Future	3,113.4400	3.1134	3,122.1500	3.1221	0.280	0	0	0
2017-10-24	2032	03/05/2018	9.71	Call	Bond Future	2,744.1100	2.7441	2,720.5800	2.7206	(0.857)	0	0	0

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2017-10-24	2032	03/05/2018	9.72	Call	Bond Future	2,777.8400	2.7778	2,754.1900	2.7542	(0.851)	0	0	0
2017-10-24	2032	03/05/2018	9.72	Put	Bond Future	3,041.8300	3.0418	3,050.2800	3.0503	0.278	0	0	0
2017-10-24	2032	02/08/2018	9.66	Put	Bond Future	4,209.7800	4.2098	4,220.4000	4.2204	0.252	0	0	0
2017-10-24	2032	02/08/2018	9.67	Call	Bond Future	3,087.9200	3.0879	3,066.6100	3.0666	(0.690)	0	0	0
2017-10-24	2032	02/08/2018			Bond Future	9.8280	91.1659	9.8327	91.1340	0.048	0.0000	0.0000	0
2017-10-24	2032	02/08/2018	9.68	Call	Bond Future	3,119.2400	3.1192	3,097.8200	3.0978	(0.687)	0	0	0
2017-10-24	2032	02/08/2018	9.68	Put	Bond Future	4,134.1600	4.1342	4,144.5700	4.1446	0.252	0	0	0
2017-10-24	2032	02/08/2018	9.66	Call	Bond Future	3,056.4600	3.0565	3,035.2500	3.0352	(0.694)	0	0	0
2017-10-24	2032	02/08/2018	9.67	Put	Bond Future	4,172.0000	4.1720	4,182.5200	4.1825	0.252	0	0	0
2017-10-24	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	02/11/2017	110.07	Put	Bond Future	5,270.4500	5.2704	5,274.1500	5.2741	0.070	0	0	0
2017-10-24	2033	02/11/2017			Bond Future	104.7995	104.7995	104.7958	104.7958	(0.004)	0.0000	0.0000	5,179
2017-10-24	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	02/11/2017	110.09	Put	Bond Future	5,290.4500	5.2904	5,294.1500	5.2941	0.070	0	0	0
2017-10-24	2033	02/11/2017	110.08	Put	Bond Future	5,280.4500	5.2804	5,284.1500	5.2841	0.070	0	0	0
2017-10-24	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	01/02/2018			Bond Future	106.7563	106.7563	106.7518	106.7518	(0.004)	0.0000	0.0000	381
2017-10-24	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	01/02/2018	109.64	Put	Bond Future	2,883.6800	2.8837	2,888.2000	2.8882	0.157	0	0	0
2017-10-24	2033	01/02/2018	109.66	Put	Bond Future	2,903.6800	2.9037	2,908.2000	2.9082	0.156	0	0	0
2017-10-24	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	01/02/2018	109.65	Put	Bond Future	2,893.6800	2.8937	2,898.2000	2.8982	0.156	0	0	0
2017-10-24	2033	03/05/2018	107.71	Put	Bond Future	25.4800	0.0255	30.9500	0.0310	21.468	0	0	0
2017-10-24	2033	03/05/2018			Bond Future	107.6845	107.6845	107.6791	107.6791	(0.005)	0.0000	0.0000	0
2017-10-24	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	03/05/2018	107.70	Put	Bond Future	15.4800	0.0155	20.9500	0.0210	35.336	0	0	0
2017-10-24	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	03/05/2018	107.69	Put	Bond Future	5.4800	0.0055	10.9500	0.0109	99.818	0	0	0
2017-10-24	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	02/08/2018			Bond Future	109.7370	109.7370	109.7322	109.7322	(0.004)	0.0000	0.0000	0
2017-10-24	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	02/08/2018	109.92	Put	Bond Future	182.9600	0.1830	187.8400	0.1878	2.667	0	0	0
2017-10-24	2033	02/08/2018	109.94	Put	Bond Future	202.9600	0.2030	207.8400	0.2078	2.404	0	0	0
2017-10-24	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2033	02/08/2018	109.93	Put	Bond Future	192.9600	0.1930	197.8400	0.1978	2.529	0	0	0
2017-10-24	2037	02/11/2017	9.67	Put	Bond Future	1,779.9400	1.7799	1,714.9000	1.7149	(3.654)	0	0	0
2017-10-24	2037	02/11/2017			Bond Future	9.8639	90.6043	9.8582	90.6492	(0.058)	0.0000	0.0000	52,748
2017-10-24	2037	02/11/2017	9.66	Call	Bond Future	236.5500	0.2366	216.7500	0.2168	(8.370)	0	0	0
2017-10-24	2037	02/11/2017	9.66	Put	Bond Future	1,842.5600	1.8426	1,777.9400	1.7779	(3.507)	0	0	0
2017-10-24	2037	02/11/2017	9.67	Call	Bond Future	253.7300	0.2537	233.5100	0.2335	(7.969)	0	0	0
2017-10-24	2037	02/11/2017	9.65	Call	Bond Future	220.2100	0.2202	200.8900	0.2009	(8.773)	0	0	0
2017-10-24	2037	02/11/2017	9.65	Put	Bond Future	1,906.1400	1.9061	1,842.0000	1.8420	(3.365)	0	0	0
2017-10-24	2037	01/02/2018	9.82	Put	Bond Future	2,842.1100	2.8421	2,806.0100	2.8060	(1.270)	0	0	0
2017-10-24	2037	01/02/2018			Bond Future	9.9315	88.0127	9.9257	88.0576	(0.059)	0.0000	0.0000	33,389

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
2017-10-24	2037	01/02/2018	9.82	Call	Bond Future	1,980.8200		1.9808	1,989.6500	1.9897	0.446	0	0	0
2017-10-24	2037	01/02/2018	9.81	Put	Bond Future	2,885.0800		2.8851	2,848.7700	2.8488	(1.259)	0	0	0
2017-10-24	2037	01/02/2018	9.83	Call	Bond Future	2,016.0600		2.0161	2,025.1000	2.0251	0.448	0	0	0
2017-10-24	2037	01/02/2018	9.83	Put	Bond Future	2,799.6000		2.7996	2,763.7100	2.7637	(1.282)	0	0	0
2017-10-24	2037	01/02/2018	9.81	Call	Bond Future	1,945.9300		1.9459	1,954.5500	1.9546	0.443	0	0	0
2017-10-24	2037	03/05/2018	9.99	Call	Bond Future	3,266.5600		3.2666	3,281.5400	3.2815	0.459	0	0	0
2017-10-24	2037	03/05/2018	9.97	Put	Bond Future	3,438.7000		3.4387	3,407.4900	3.4075	(0.908)	0	0	0
2017-10-24	2037	03/05/2018			Bond Future	10.0026		89.6438	9.9965	89.6896	(0.061)	0.0000	0.0000	0
2017-10-24	2037	03/05/2018	9.99	Put	Bond Future	3,361.6400		3.3616	3,330.7700	3.3308	(0.918)	0	0	0
2017-10-24	2037	03/05/2018	9.97	Call	Bond Future	3,191.8900		3.1919	3,206.5300	3.2065	0.459	0	0	0
2017-10-24	2037	03/05/2018	9.98	Put	Bond Future	3,400.1400		3.4001	3,369.1000	3.3691	(0.913)	0	0	0
2017-10-24	2037	03/05/2018	9.98	Call	Bond Future	3,229.2500		3.2293	3,244.0600	3.2441	0.459	0	0	0
2017-10-24	2037	02/08/2018	9.96	Put	Bond Future	4,542.1700		4.5422	4,510.7800	4.5108	(0.691)	0	0	0
2017-10-24	2037	02/08/2018	9.95	Call	Bond Future	3,634.9800		3.6350	3,650.9200	3.6509	0.439	0	0	0
2017-10-24	2037	02/08/2018			Bond Future	10.0760		87.0590	10.0697	87.1065	(0.063)	0.0000	0.0000	0
2017-10-24	2037	02/08/2018	9.96	Call	Bond Future	3,669.9700		3.6700	3,686.0400	3.6860	0.438	0	0	0
2017-10-24	2037	02/08/2018	9.95	Put	Bond Future	4,582.9800		4.5830	4,551.4600	4.5515	(0.688)	0	0	0
2017-10-24	2037	02/08/2018	9.97	Call	Bond Future	3,705.1400		3.7051	3,721.3500	3.7213	0.438	0	0	0
2017-10-24	2037	02/08/2018	9.97	Put	Bond Future	4,501.6400		4.5016	4,470.3900	4.4704	(0.694)	0	0	0
2017-10-24	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	02/11/2017			Bond Future	127.8012		127.8012	127.8987	127.8987	0.076	0.0000	0.0000	13,390
2017-10-24	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	02/11/2017	136.82	Put	Bond Future	9,018.8000		9.0188	8,921.3200	8.9213	(1.081)	0	0	0
2017-10-24	2038	02/11/2017	136.80	Put	Bond Future	8,998.8000		8.9988	8,901.3200	8.9013	(1.083)	0	0	0
2017-10-24	2038	02/11/2017	136.81	Put	Bond Future	9,008.8000		9.0088	8,911.3200	8.9113	(1.082)	0	0	0
2017-10-24	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	01/02/2018	136.95	Put	Bond Future	8,271.5500		8.2715	8,172.8800	8.1729	(1.193)	0	0	0
2017-10-24	2038	01/02/2018			Bond Future	128.6784		128.6784	128.7771	128.7771	0.077	0.0000	0.0000	5,252
2017-10-24	2038	01/02/2018	136.94	Put	Bond Future	8,261.5500		8.2615	8,162.8800	8.1629	(1.194)	0	0	0
2017-10-24	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	01/02/2018	136.93	Put	Bond Future	8,251.5500		8.2515	8,152.8800	8.1529	(1.196)	0	0	0
2017-10-24	2038	03/05/2018	132.28	Put	Bond Future	1,170.4600		1.1705	1,071.0900	1.0711	(8.490)	0	0	0
2017-10-24	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	03/05/2018			Bond Future	131.1095		131.1095	131.2089	131.2089	0.076	0.0000	0.0000	0
2017-10-24	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	03/05/2018	132.27	Put	Bond Future	1,160.4600		1.1605	1,061.0900	1.0611	(8.563)	0	0	0
2017-10-24	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	03/05/2018	132.29	Put	Bond Future	1,180.4600		1.1805	1,081.0900	1.0811	(8.418)	0	0	0
2017-10-24	2038	02/08/2018	134.55	Put	Bond Future	991.4800		0.9915	889.4300	0.8894	(10.293)	0	0	0
2017-10-24	2038	02/08/2018			Bond Future	133.5585		133.5585	133.6606	133.6606	0.076	0.0000	0.0000	0
2017-10-24	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	02/08/2018	134.54	Put	Bond Future	981.4800		0.9815	879.4300	0.8794	(10.398)	0	0	0
2017-10-24	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2038	02/08/2018	134.53	Put	Bond Future	971.4800		0.9715	869.4300	0.8694	(10.505)	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
2017-10-24	2040	02/11/2017	9.67	Put	Bond Future	2,336.4700	2.3365	2,269.2400	2.2692	(2.877)	0	0	0
2017-10-24	2040	02/11/2017			Bond Future	9.9239	94.1653	9.9181	94.2132	(0.058)	0.0000	0.0000	16,838
2017-10-24	2040	02/11/2017	9.66	Call	Bond Future	173.1400	0.1731	154.4200	0.1544	(10.812)	0	0	0
2017-10-24	2040	02/11/2017	9.66	Put	Bond Future	2,409.2700	2.4093	2,342.6700	2.3427	(2.764)	0	0	0
2017-10-24	2040	02/11/2017	9.67	Call	Bond Future	186.6800	0.1867	167.3300	0.1673	(10.365)	0	0	0
2017-10-24	2040	02/11/2017	9.65	Call	Bond Future	160.3500	0.1604	142.2800	0.1423	(11.269)	0	0	0
2017-10-24	2040	02/11/2017	9.65	Put	Bond Future	2,482.9500	2.4829	2,417.0000	2.4170	(2.656)	0	0	0
2017-10-24	2040	01/02/2018	9.89	Call	Bond Future	2,180.4600	2.1805	2,190.0800	2.1901	0.441	0	0	0
2017-10-24	2040	01/02/2018			Bond Future	9.9912	91.3886	9.9853	91.4367	(0.059)	0.0000	0.0000	4,480
2017-10-24	2040	01/02/2018	9.87	Call	Bond Future	2,106.7300	2.1067	2,115.9000	2.1159	0.435	0	0	0
2017-10-24	2040	01/02/2018	9.87	Put	Bond Future	3,109.4500	3.1094	3,070.5300	3.0705	(1.252)	0	0	0
2017-10-24	2040	01/02/2018	9.88	Put	Bond Future	3,062.7800	3.0628	3,024.0900	3.0241	(1.263)	0	0	0
2017-10-24	2040	01/02/2018	9.89	Put	Bond Future	3,016.4300	3.0164	2,977.9600	2.9780	(1.275)	0	0	0
2017-10-24	2040	01/02/2018	9.88	Call	Bond Future	2,143.5000	2.1435	2,152.9000	2.1529	0.439	0	0	0
2017-10-24	2040	03/05/2018	10.08	Put	Bond Future	3,554.3700	3.5544	3,521.7400	3.5217	(0.918)	0	0	0
2017-10-24	2040	03/05/2018			Bond Future	10.0616	93.0824	10.0556	93.1314	(0.060)	0.0000	0.0000	0
2017-10-24	2040	03/05/2018	10.07	Call	Bond Future	3,661.4100	3.6614	3,677.6200	3.6776	0.443	0	0	0
2017-10-24	2040	03/05/2018	10.07	Put	Bond Future	3,593.8300	3.5938	3,561.0300	3.5610	(0.913)	0	0	0
2017-10-24	2040	03/05/2018	10.08	Call	Bond Future	3,702.7800	3.7028	3,719.1600	3.7192	0.442	0	0	0
2017-10-24	2040	03/05/2018	10.06	Call	Bond Future	3,620.0000	3.6200	3,636.0400	3.6360	0.443	0	0	0
2017-10-24	2040	03/05/2018	10.06	Put	Bond Future	3,633.3600	3.6334	3,600.3900	3.6004	(0.907)	0	0	0
2017-10-24	2040	02/08/2018	10.04	Call	Bond Future	4,108.0900	4.1081	4,125.5400	4.1255	0.425	0	0	0
2017-10-24	2040	02/08/2018	10.03	Put	Bond Future	4,910.3900	4.9104	4,876.8700	4.8769	(0.683)	0	0	0
2017-10-24	2040	02/08/2018			Bond Future	10.1345	90.3113	10.1282	90.3621	(0.063)	0.0000	0.0000	0
2017-10-24	2040	02/08/2018	10.05	Call	Bond Future	4,147.3500	4.1474	4,164.9400	4.1649	0.424	0	0	0
2017-10-24	2040	02/08/2018	10.05	Put	Bond Future	4,826.7700	4.8268	4,793.5300	4.7935	(0.689)	0	0	0
2017-10-24	2040	02/08/2018	10.04	Put	Bond Future	4,868.4400	4.8684	4,835.0600	4.8351	(0.686)	0	0	0
2017-10-24	2040	02/08/2018	10.03	Call	Bond Future	4,069.0000	4.0690	4,086.3100	4.0863	0.425	0	0	0
2017-10-24	2044	02/11/2017	9.68	Call	Bond Future	185.7700	0.1858	166.1700	0.1662	(10.551)	0	0	0
2017-10-24	2044	02/11/2017			Bond Future	9.9386	91.3075	9.9328	91.3556	(0.058)	0.0000	0.0000	21,907
2017-10-24	2044	02/11/2017	9.66	Call	Bond Future	159.5500	0.1596	141.2600	0.1413	(11.463)	0	0	0
2017-10-24	2044	02/11/2017	9.66	Put	Bond Future	2,553.2200	2.5532	2,486.7800	2.4868	(2.602)	0	0	0
2017-10-24	2044	02/11/2017	9.68	Put	Bond Future	2,403.9600	2.4040	2,336.2100	2.3362	(2.818)	0	0	0
2017-10-24	2044	02/11/2017	9.67	Call	Bond Future	172.2700	0.1723	153.3200	0.1533	(11.000)	0	0	0
2017-10-24	2044	02/11/2017	9.67	Put	Bond Future	2,478.1300	2.4781	2,411.0300	2.4110	(2.708)	0	0	0
2017-10-24	2044	01/02/2018	9.90	Put	Bond Future	3,074.3700	3.0744	3,035.5200	3.0355	(1.264)	0	0	0
2017-10-24	2044	01/02/2018	9.89	Call	Bond Future	2,171.6100	2.1716	2,180.9300	2.1809	0.429	0	0	0
2017-10-24	2044	01/02/2018			Bond Future	10.0034	88.6036	9.9976	88.6519	(0.058)	0.0000	0.0000	13,571
2017-10-24	2044	01/02/2018	9.90	Call	Bond Future	2,209.0800	2.2091	2,218.6200	2.2186	0.432	0	0	0
2017-10-24	2044	01/02/2018	9.89	Put	Bond Future	3,121.3400	3.1213	3,082.2700	3.0823	(1.252)	0	0	0
2017-10-24	2044	01/02/2018	9.91	Call	Bond Future	2,246.9000	2.2469	2,256.6700	2.2567	0.435	0	0	0
2017-10-24	2044	01/02/2018	9.91	Put	Bond Future	3,027.9000	3.0279	2,989.2800	2.9893	(1.275)	0	0	0
2017-10-24	2044	03/05/2018	10.10	Call	Bond Future	3,809.2600	3.8093	3,825.9000	3.8259	0.437	0	0	0
2017-10-24	2044	03/05/2018	10.09	Put	Bond Future	3,613.6100	3.6136	3,580.6900	3.5807	(0.911)	0	0	0
2017-10-24	2044	03/05/2018			Bond Future	10.0713	90.2456	10.0652	90.2949	(0.060)	0.0000	0.0000	0
2017-10-24	2044	03/05/2018	10.11	Call	Bond Future	3,851.6700	3.8517	3,868.4900	3.8685	0.437	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
2017-10-24	2044	03/05/2018	10.11	Put	Bond Future	3,535.0000	3.5350	3,502.4400	3.5024	(0.921)	0	0	0
2017-10-24	2044	03/05/2018	10.10	Put	Bond Future	3,574.1300	3.5741	3,541.3900	3.5414	(0.916)	0	0	0
2017-10-24	2044	03/05/2018	10.09	Call	Bond Future	3,767.0800	3.7671	3,783.5400	3.7835	0.437	0	0	0
2017-10-24	2044	02/08/2018	10.07	Call	Bond Future	4,274.4600	4.2745	4,292.3000	4.2923	0.417	0	0	0
2017-10-24	2044	02/08/2018			Bond Future	10.1412	87.5469	10.1349	87.5980	(0.062)	0.0000	0.0000	0
2017-10-24	2044	02/08/2018	10.05	Call	Bond Future	4,194.9800	4.1950	4,212.5400	4.2125	0.419	0	0	0
2017-10-24	2044	02/08/2018	10.05	Put	Bond Future	4,938.6200	4.9386	4,905.0900	4.9051	(0.679)	0	0	0
2017-10-24	2044	02/08/2018	10.07	Put	Bond Future	4,854.1800	4.8542	4,820.9300	4.8209	(0.685)	0	0	0
2017-10-24	2044	02/08/2018	10.06	Call	Bond Future	4,234.6300	4.2346	4,252.3300	4.2523	0.418	0	0	0
2017-10-24	2044	02/08/2018	10.06	Put	Bond Future	4,896.2500	4.8963	4,862.8600	4.8629	(0.682)	0	0	0
2017-10-24	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2046	02/11/2017	136.30	Put	Bond Future	13,556.2500	13.5563	13,560.4400	13.5604	0.031	0	0	0
2017-10-24	2046	02/11/2017			Bond Future	122.7438	122.7438	122.7396	122.7396	(0.003)	0.0000	0.0000	20,032
2017-10-24	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2046	02/11/2017	136.32	Put	Bond Future	13,576.2500	13.5763	13,580.4400	13.5804	0.031	0	0	0
2017-10-24	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2046	02/11/2017	136.31	Put	Bond Future	13,566.2500	13.5663	13,570.4400	13.5704	0.031	0	0	0
2017-10-24	2046	01/02/2018	132.92	Put	Bond Future	7,884.3900	7.8844	7,889.3500	7.8893	0.063	0	0	0
2017-10-24	2046	01/02/2018			Bond Future	125.0356	125.0356	125.0307	125.0307	(0.004)	0.0000	0.0000	3,853
2017-10-24	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2046	01/02/2018	132.91	Put	Bond Future	7,874.3900	7.8744	7,879.3500	7.8793	0.063	0	0	0
2017-10-24	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2046	01/02/2018	132.90	Put	Bond Future	7,864.3900	7.8644	7,869.3500	7.8693	0.063	0	0	0
2017-10-24	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2046	03/05/2018			Bond Future	125.7980	125.7980	125.7917	125.7917	(0.005)	0.0000	0.0000	0
2017-10-24	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2046	03/05/2018	127.93	Put	Bond Future	2,132.0200	2.1320	2,138.2600	2.1383	0.293	0	0	0
2017-10-24	2046	03/05/2018	127.95	Put	Bond Future	2,152.0200	2.1520	2,158.2600	2.1583	0.290	0	0	0
2017-10-24	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2046	03/05/2018	127.94	Put	Bond Future	2,142.0200	2.1420	2,148.2600	2.1483	0.291	0	0	0
2017-10-24	2046	02/08/2018	128.78	Put	Bond Future	584.3800	0.5844	589.7500	0.5898	0.919	0	0	0
2017-10-24	2046	02/08/2018			Bond Future	128.1956	128.1956	128.1902	128.1902	(0.004)	0.0000	0.0000	0
2017-10-24	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2046	02/08/2018	128.77	Put	Bond Future	574.3800	0.5744	579.7500	0.5798	0.935	0	0	0
2017-10-24	2046	02/08/2018	128.79	Put	Bond Future	594.3800	0.5944	599.7500	0.5998	0.903	0	0	0
2017-10-24	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2050	02/11/2017	144.66	Put	Bond Future	12,898.5100	12.8985	12,903.1800	12.9032	0.036	0	0	0
2017-10-24	2050	02/11/2017	144.67	Put	Bond Future	12,908.5100	12.9085	12,913.1800	12.9132	0.036	0	0	0
2017-10-24	2050	02/11/2017			Bond Future	131.7615	131.7615	131.7568	131.7568	(0.004)	0.0000	0.0000	22,106
2017-10-24	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2050	02/11/2017	144.65	Put	Bond Future	12,888.5100	12.8885	12,893.1800	12.8932	0.036	0	0	0
2017-10-24	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
2017-10-24	2050	01/02/2018	140.23	Put	Bond Future	7,687.1200	7.6871	7,692.7100	7.6927	0.073	0	0	0
2017-10-24	2050	01/02/2018			Bond Future	132.5429	132.5429	132.5373	132.5373	(0.004)	0.0000	0.0000	3,725
2017-10-24	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2050	01/02/2018	140.25	Put	Bond Future	7,707.1200	7.7071	7,712.7100	7.7127	0.073	0	0	0
2017-10-24	2050	01/02/2018	140.24	Put	Bond Future	7,697.1200	7.6971	7,702.7100	7.7027	0.073	0	0	0
2017-10-24	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2050	03/05/2018	135.62	Put	Bond Future	573.2200	0.5732	580.0400	0.5800	1.190	0	0	0
2017-10-24	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2050	03/05/2018			Bond Future	135.0468	135.0468	135.0400	135.0400	(0.005)	0.0000	0.0000	0
2017-10-24	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2050	03/05/2018	135.61	Put	Bond Future	563.2200	0.5632	570.0400	0.5700	1.211	0	0	0
2017-10-24	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2050	03/05/2018	135.63	Put	Bond Future	583.2200	0.5832	590.0400	0.5900	1.169	0	0	0
2017-10-24	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2050	02/08/2018	137.54	Put	Bond Future	1,652.3300	1.6523	1,658.3400	1.6583	0.364	0	0	0
2017-10-24	2050	02/08/2018	137.52	Put	Bond Future	1,632.3300	1.6323	1,638.3400	1.6383	0.368	0	0	0
2017-10-24	2050	02/08/2018			Bond Future	135.8877	135.8877	135.8817	135.8817	(0.004)	0.0000	0.0000	0
2017-10-24	2050	02/08/2018	137.53	Put	Bond Future	1,642.3300	1.6423	1,648.3400	1.6483	0.366	0	0	0
2017-10-24	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	AL37	02/11/2017			Index Future	554.3020	554.3020	554.1510	554.1510	(0.027)	0.0000	0.0000	0
2017-10-24	AL37	01/02/2018			Index Future	564.4780	564.4780	564.3200	564.3200	(0.028)	0.0000	0.0000	0
2017-10-24	AL37	03/05/2018			Index Future	574.9430	574.9430	574.7820	574.7820	(0.028)	0.0000	0.0000	0
2017-10-24	AL37	02/08/2018			Index Future	585.6670	585.6670	585.5080	585.5080	(0.027)	0.0000	0.0000	0
2017-10-24	AL7T	02/11/2017			Index Future	633.8590	633.8590	633.7010	633.7010	(0.025)	0.0000	0.0000	0
2017-10-24	AL7T	01/02/2018			Index Future	645.4960	645.4960	645.3300	645.3300	(0.026)	0.0000	0.0000	0
2017-10-24	AL7T	03/05/2018			Index Future	657.4630	657.4630	657.2940	657.2940	(0.026)	0.0000	0.0000	0
2017-10-24	AL7T	02/08/2018			Index Future	669.7260	669.7260	669.5600	669.5600	(0.025)	0.0000	0.0000	0
2017-10-24	ALBI	02/11/2017			Index Future	570.3150	570.3150	570.3300	570.3300	0.003	0.0000	0.0000	553
2017-10-24	ALBI	01/02/2018			Index Future	580.7850	580.7850	580.7970	580.7970	0.002	0.0000	0.0000	294
2017-10-24	ALBI	03/05/2018			Index Future	591.5520	591.5520	591.5640	591.5640	0.002	0.0000	0.0000	0
2017-10-24	ALBI	02/08/2018			Index Future	602.5860	602.5860	602.6030	602.6030	0.003	0.0000	0.0000	0
2017-10-24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	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
2017-10-24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-10-24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	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
2017-10-24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	02/11/2017			Bond Future	127.4294	127.4294	127.1953	127.1953	(0.184)	0.0000	0.0000	0
2017-10-24	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	02/11/2017	133.87	Put	Bond Future	6,440.6300	6.4406	6,674.7200	6.6747	3.635	0	0	0
2017-10-24	EL28	02/11/2017	133.89	Put	Bond Future	6,460.6300	6.4606	6,694.7200	6.6947	3.623	0	0	0
2017-10-24	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	02/11/2017	133.88	Put	Bond Future	6,450.6300	6.4506	6,684.7200	6.6847	3.629	0	0	0
2017-10-24	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	01/02/2018			Bond Future	129.8087	129.8087	129.5695	129.5695	(0.184)	0.0000	0.0000	0
2017-10-24	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	01/02/2018	132.29	Put	Bond Future	2,481.3400	2.4813	2,720.4800	2.7205	9.638	0	0	0
2017-10-24	EL28	01/02/2018	132.31	Put	Bond Future	2,501.3400	2.5013	2,740.4800	2.7405	9.560	0	0	0
2017-10-24	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	01/02/2018	132.30	Put	Bond Future	2,491.3400	2.4913	2,730.4800	2.7305	9.599	0	0	0
2017-10-24	EL28	03/05/2018	133.20	Put	Bond Future	2,698.4400	2.6984	2,943.2400	2.9432	9.072	0	0	0
2017-10-24	EL28	03/05/2018			Bond Future	130.5016	130.5016	130.2568	130.2568	(0.188)	0.0000	0.0000	0
2017-10-24	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	03/05/2018	133.19	Put	Bond Future	2,688.4400	2.6884	2,933.2400	2.9332	9.106	0	0	0
2017-10-24	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	03/05/2018	133.18	Put	Bond Future	2,678.4400	2.6784	2,923.2400	2.9232	9.140	0	0	0
2017-10-24	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	02/08/2018			Bond Future	132.9888	132.9888	132.7402	132.7402	(0.187)	0.0000	0.0000	0
2017-10-24	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	02/08/2018	134.93	Put	Bond Future	1,941.1700	1.9412	2,189.7900	2.1898	12.808	0	0	0
2017-10-24	EL28	02/08/2018	134.95	Put	Bond Future	1,961.1700	1.9612	2,209.7900	2.2098	12.677	0	0	0
2017-10-24	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	EL28	02/08/2018	134.94	Put	Bond Future	1,951.1700	1.9512	2,199.7900	2.1998	12.742	0	0	0

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2017-10-24	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	02/11/2017	10.66	Put	Bond Future	1,701.4700	1.7015	1,694.2300	1.6942	(0.426)	0	0	0
2017-10-24	ES33	02/11/2017			Bond Future	10.9396	75.4460	10.9384	75.4532	(0.011)	0.0000	0.0000	6,011
2017-10-24	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	02/11/2017	10.68	Put	Bond Future	1,577.8300	1.5778	1,570.5900	1.5706	(0.459)	0	0	0
2017-10-24	ES33	02/11/2017	10.67	Put	Bond Future	1,639.6100	1.6396	1,632.3700	1.6324	(0.442)	0	0	0
2017-10-24	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	01/02/2018	11.00	Put	Bond Future	303.1300	0.3031	296.3000	0.2963	(2.253)	0	0	0
2017-10-24	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	01/02/2018			Bond Future	11.0514	76.8311	11.0502	76.8380	(0.010)	0.0000	0.0000	9,466
2017-10-24	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	01/02/2018	10.99	Put	Bond Future	362.3600	0.3624	355.5300	0.3555	(1.885)	0	0	0
2017-10-24	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	01/02/2018	11.01	Put	Bond Future	243.9800	0.2440	237.1500	0.2371	(2.799)	0	0	0
2017-10-24	ES33	03/05/2018	11.22	Call	Bond Future	335.8900	0.3359	342.8900	0.3429	2.084	0	0	0
2017-10-24	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	03/05/2018			Bond Future	11.1617	74.4639	11.1605	74.4709	(0.011)	0.0000	0.0000	0
2017-10-24	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	03/05/2018	11.20	Call	Bond Future	220.8200	0.2208	227.8200	0.2278	3.170	0	0	0
2017-10-24	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	03/05/2018	11.21	Call	Bond Future	278.3900	0.2784	285.3900	0.2854	2.514	0	0	0
2017-10-24	ES33	02/08/2018	11.15	Put	Bond Future	706.7100	0.7067	698.9200	0.6989	(1.102)	0	0	0
2017-10-24	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	02/08/2018			Bond Future	11.2733	75.8521	11.2719	75.8598	(0.012)	0.0000	0.0000	0
2017-10-24	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	02/08/2018	11.14	Put	Bond Future	764.4600	0.7645	756.6700	0.7567	(1.019)	0	0	0
2017-10-24	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	ES33	02/08/2018	11.16	Put	Bond Future	649.0200	0.6490	641.2300	0.6412	(1.200)	0	0	0
2017-10-24	ES42	02/11/2017			Bond Future	11.1489	78.2082	11.1427	78.2499	(0.055)	0.0000	0.0000	2,202
2017-10-24	ES42	01/02/2018			Bond Future	11.2558	79.6440	11.2494	79.6859	(0.056)	0.0000	0.0000	7,957
2017-10-24	ES42	03/05/2018			Bond Future	11.3664	76.8590	11.3598	76.9018	(0.058)	0.0000	0.0000	0
2017-10-24	ES42	02/08/2018			Bond Future	11.4762	78.2916	11.4693	78.3358	(0.060)	0.0000	0.0000	0
2017-10-24	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	GOVI	02/11/2017	572.44	Put	GOVI	35,910.0000	3.5910	35,970.0000	3.5970	0.167	0	0	0
2017-10-24	GOVI	02/11/2017			GOVI	568.8490	568.8490	568.8430	568.8430	(0.001)	0.0000	0.0000	223
2017-10-24	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	GOVI	02/11/2017	572.46	Put	GOVI	36,110.0000	3.6110	36,170.0000	3.6170	0.166	0	0	0
2017-10-24	GOVI	02/11/2017	572.45	Put	GOVI	36,010.0000	3.6010	36,070.0000	3.6070	0.167	0	0	0
2017-10-24	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	GOVI	01/02/2018	581.04	Put	GOVI	17,480.0000	1.7480	17,580.0000	1.7580	0.572	0	0	0
2017-10-24	GOVI	01/02/2018			GOVI	579.2920	579.2920	579.2820	579.2820	(0.002)	0.0000	0.0000	443
2017-10-24	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	GOVI	01/02/2018	581.03	Put	GOVI	17,380.0000	1.7380	17,480.0000	1.7480	0.575	0	0	0
2017-10-24	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-24	GOVI	01/02/2018	581.02	Put	GOVI	17,280.0000	1.7280	17,380.0000	1.7380	0.579	0	0	0
2017-10-24	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	GOVI	03/05/2018			GOVI	590.0310	590.0310	590.0210	590.0210	(0.002)	0.0000	0.0000	0
2017-10-24	GOVI	03/05/2018	590.27	Put	GOVI	2,390.0000	0.2390	2,490.0000	0.2490	4.184	0	0	0
2017-10-24	GOVI	03/05/2018	590.29	Put	GOVI	2,590.0000	0.2590	2,690.0000	0.2690	3.861	0	0	0
2017-10-24	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	GOVI	03/05/2018	590.28	Put	GOVI	2,490.0000	0.2490	2,590.0000	0.2590	4.016	0	0	0
2017-10-24	GOVI	02/08/2018	605.72	Put	GOVI	46,830.0000	4.6830	46,890.0000	4.6890	0.128	0	0	0
2017-10-24	GOVI	02/08/2018			GOVI	601.0370	601.0370	601.0310	601.0310	(0.001)	0.0000	0.0000	0
2017-10-24	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	GOVI	02/08/2018	605.71	Put	GOVI	46,730.0000	4.6730	46,790.0000	4.6790	0.128	0	0	0
2017-10-24	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	GOVI	02/08/2018	605.70	Put	GOVI	46,630.0000	4.6630	46,690.0000	4.6690	0.129	0	0	0
2017-10-24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-10-24	IGOV	02/11/2017			Index Future	250.2190	250.2190	250.1750	250.1750	(0.018)	0.0000	0.0000	737
2017-10-24	IGOV	01/02/2018			Index Future	254.8890	254.8890	254.8430	254.8430	(0.018)	0.0000	0.0000	409
2017-10-24	IGOV	03/05/2018			Index Future	259.7050	259.7050	259.6560	259.6560	(0.019)	0.0000	0.0000	0
2017-10-24	IGOV	02/08/2018			Index Future	264.6560	264.6560	264.6080	264.6080	(0.018)	0.0000	0.0000	0
2017-10-24	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-10-24	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017-10-24	IS01	15/03/2018			Interest Rate Swap	99.6954	99.6954	99.6909	99.6909	(0.005)	0.0000	0.0000	0
2017-10-24	IS01	21/06/2018			Interest Rate Swap	99.8314	99.8314	99.8308	99.8308	(0.001)	0.0000	0.0000	0
2017-10-24	IS01	20/09/2018			Interest Rate Swap	99.9722	99.9722	99.9736	99.9736	0.001	0.0000	0.0000	0
2017-10-24	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-10-24	IS02	16/03/2018			Interest Rate Swap	98.9780	98.9780	98.9753	98.9753	(0.003)	0.0000	0.0000	0
2017-10-24	IS02	15/06/2018			Interest Rate Swap	98.5254	98.5254	98.5217	98.5217	(0.004)	0.0000	0.0000	0
2017-10-24	IS02	21/09/2018			Interest Rate Swap	98.4397	98.4397	98.4418	98.4418	0.002	0.0000	0.0000	0
2017-10-24	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8200	98.8200	0.010	0.0000	0.0000	0
2017-10-24	IS02	15/03/2019			Interest Rate Swap	99.2098	99.2098	99.2201	99.2201	0.010	0.0000	0.0000	0
2017-10-24	IS02	21/06/2019			Interest Rate Swap	99.6046	99.6046	99.6179	99.6179	0.013	0.0000	0.0000	0
2017-10-24	IS02	20/09/2019			Interest Rate Swap	100.0314	100.0314	100.0425	100.0425	0.011	0.0000	0.0000	0
2017-10-24	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	IS05	17/12/2020			Interest Rate Swap	96.4113	96.4113	96.4096	96.4096	(0.002)	0.0000	0.0000	0
2017-10-24	IS05	16/03/2021			Interest Rate Swap	95.6797	95.6797	95.6879	95.6879	0.009	0.0000	0.0000	0
2017-10-24	IS05	15/06/2021			Interest Rate Swap	94.9201	94.9201	94.9375	94.9375	0.018	0.0000	0.0000	0
2017-10-24	IS05	21/09/2021			Interest Rate Swap	95.1348	95.1348	95.1616	95.1616	0.028	0.0000	0.0000	0
2017-10-24	IS05	21/12/2021			Interest Rate Swap	97.3644	97.3644	97.3933	97.3933	0.030	0.0000	0.0000	51
2017-10-24	IS05	15/03/2022			Interest Rate Swap	97.5434	97.5434	97.5703	97.5703	0.028	0.0000	0.0000	0
2017-10-24	IS05	21/06/2022			Interest Rate Swap	98.7718	98.7718	98.7948	98.7948	0.023	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
2017-10-24	IS05	20/09/2022			Interest Rate Swap	101.0094	101.0094	101.0286	101.0286	0.019	0.0000	0.0000	0
2017-10-24	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	IS10	17/12/2025			Interest Rate Swap	96.0552	96.0552	96.1317	96.1317	0.080	0.0000	0.0000	0
2017-10-24	IS10	16/03/2026			Interest Rate Swap	93.1197	93.1197	93.1874	93.1874	0.073	0.0000	0.0000	0
2017-10-24	IS10	15/06/2026			Interest Rate Swap	91.9159	91.9159	91.9683	91.9683	0.057	0.0000	0.0000	0
2017-10-24	IS10	21/09/2026			Interest Rate Swap	94.0940	94.0940	94.1325	94.1325	0.041	0.0000	0.0000	0
2017-10-24	IS10	21/12/2026			Interest Rate Swap	97.8764	97.8764	97.9050	97.9050	0.029	0.0000	0.0000	0
2017-10-24	IS10	15/03/2027			Interest Rate Swap	96.4870	96.4870	96.5082	96.5082	0.022	0.0000	0.0000	0
2017-10-24	IS10	21/06/2027			Interest Rate Swap	98.5579	98.5579	98.5716	98.5716	0.014	0.0000	0.0000	0
2017-10-24	IS10	20/09/2027			Interest Rate Swap	102.2717	102.2717	102.2790	102.2790	0.007	0.0000	0.0000	0
2017-10-24	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-10-24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-10-24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-10-24	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017-10-24	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-10-24	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017-10-24	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017-10-24	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017-10-24	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017-10-24	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-24	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-10-24	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017-10-24	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-10-24	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-10-24	JBAF	18/09/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-10-24	R023	02/11/2017	8.56	Call	Bond Future	1,868.3200	1.8683	1,827.7800	1.8278	(2.170)	0	0	0
2017-10-24	R023	02/11/2017			Bond Future	8.1112	99.9035	8.1208	99.8633	0.118	0.0000	0.0000	44,422
2017-10-24	R023	02/11/2017	8.56	Put	Bond Future	1.3300	0.0013	0.9800	0.0010	(26.316)	0	0	0
2017-10-24	R023	02/11/2017	8.58	Put	Bond Future	0.9400	0.0009	0.6700	0.0007	(28.723)	0	0	0
2017-10-24	R023	02/11/2017	8.57	Call	Bond Future	1,909.2100	1.9092	1,868.7100	1.8687	(2.121)	0	0	0
2017-10-24	R023	02/11/2017	8.57	Put	Bond Future	1.1200	0.0011	0.8100	0.0008	(27.679)	0	0	0
2017-10-24	R023	02/11/2017	8.58	Call	Bond Future	1,950.1200	1.9501	1,909.6600	1.9097	(2.075)	0	0	0
2017-10-24	R023	01/02/2018	8.33	Put	Bond Future	682.5800	0.6826	693.9800	0.6940	1.670	0	0	0
2017-10-24	R023	01/02/2018			Bond Future	8.1564	101.7376	8.1667	101.6960	0.126	0.0000	0.0000	27,259
2017-10-24	R023	01/02/2018	8.32	Call	Bond Future	1,355.5700	1.3556	1,325.5800	1.3256	(2.212)	0	0	0
2017-10-24	R023	01/02/2018	8.32	Put	Bond Future	697.6700	0.6977	709.3100	0.7093	1.668	0	0	0
2017-10-24	R023	01/02/2018	8.33	Call	Bond Future	1,380.5300	1.3805	1,350.3000	1.3503	(2.190)	0	0	0
2017-10-24	R023	01/02/2018	8.31	Call	Bond Future	1,331.0500	1.3310	1,301.3000	1.3013	(2.235)	0	0	0
2017-10-24	R023	01/02/2018	8.31	Put	Bond Future	713.2200	0.7132	725.1000	0.7251	1.666	0	0	0
2017-10-24	R023	03/05/2018	8.27	Call	Bond Future	1,467.8400	1.4678	1,441.5600	1.4416	(1.790)	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
2017-10-24	R023	03/05/2018			Bond Future	8.1951	99.6938	8.2060	99.6514	0.134	0.0000	0.0000	0
2017-10-24	R023	03/05/2018	8.27	Put	Bond Future	1,178.2900	1.1783	1,194.4000	1.1944	1.367	0	0	0
2017-10-24	R023	03/05/2018	8.28	Call	Bond Future	1,489.1600	1.4892	1,462.7000	1.4627	(1.777)	0	0	0
2017-10-24	R023	03/05/2018	8.29	Put	Bond Future	1,144.2700	1.1443	1,160.0000	1.1600	1.375	0	0	0
2017-10-24	R023	03/05/2018	8.28	Put	Bond Future	1,161.0400	1.1610	1,176.9700	1.1770	1.372	0	0	0
2017-10-24	R023	03/05/2018	8.29	Call	Bond Future	1,510.9400	1.5109	1,484.2800	1.4843	(1.764)	0	0	0
2017-10-24	R035	02/11/2017	9.61	Put	Bond Future	1,258.2000	1.2582	1,252.0300	1.2520	(0.490)	0	0	0
2017-10-24	R035	02/11/2017			Bond Future	9.7695	94.2424	9.7687	94.2485	(0.008)	0.0000	0.0000	25,234
2017-10-24	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R035	02/11/2017	9.60	Put	Bond Future	1,337.9400	1.3379	1,331.7700	1.3318	(0.461)	0	0	0
2017-10-24	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R035	02/11/2017	9.59	Put	Bond Future	1,417.7800	1.4178	1,411.6100	1.4116	(0.435)	0	0	0
2017-10-24	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R035	01/02/2018	9.73	Put	Bond Future	864.4100	0.8644	858.7900	0.8588	(0.650)	0	0	0
2017-10-24	R035	01/02/2018			Bond Future	9.8415	95.9726	9.8408	95.9782	(0.007)	0.0000	0.0000	30,857
2017-10-24	R035	01/02/2018	9.75	Put	Bond Future	708.5100	0.7085	702.8900	0.7029	(0.793)	0	0	0
2017-10-24	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R035	01/02/2018	9.74	Put	Bond Future	786.4100	0.7864	780.7900	0.7808	(0.715)	0	0	0
2017-10-24	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R035	03/05/2018			Bond Future	9.9097	93.2514	9.9089	93.2572	(0.008)	0.0000	0.0000	0
2017-10-24	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R035	03/05/2018	9.90	Put	Bond Future	73.6800	0.0737	67.9100	0.0679	(7.831)	0	0	0
2017-10-24	R035	03/05/2018	9.91	Call	Bond Future	2.2800	0.0023	8.0500	0.0081	253.070	0	0	0
2017-10-24	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R035	03/05/2018	9.89	Put	Bond Future	149.7300	0.1497	143.9600	0.1440	(3.854)	0	0	0
2017-10-24	R186	02/11/2017	8.89	Put	Bond Future	427.7200	0.4277	410.2700	0.4103	(4.080)	0	0	0
2017-10-24	R186	02/11/2017	8.88	Call	Bond Future	731.1000	0.7311	685.1700	0.6852	(6.282)	0	0	0
2017-10-24	R186	02/11/2017	8.75	Put	Bond Future	916.1700	0.9162	907.9700	0.9080	(0.895)	0	0	0
2017-10-24	R186	02/11/2017			Bond Future	8.8380	114.2266	8.8424	114.1979	0.049	0.0000	0.0000	107,183
2017-10-24	R186	02/11/2017	8.75	Call	Bond Future	334.1600	0.3342	297.2300	0.2972	(11.052)	0	0	0
2017-10-24	R186	02/11/2017	8.89	Call	Bond Future	769.6300	0.7696	723.4500	0.7234	(6.000)	0	0	0
2017-10-24	R186	02/11/2017	8.88	Put	Bond Future	454.8400	0.4548	437.6400	0.4376	(3.782)	0	0	0
2017-10-24	R186	02/11/2017	8.90	Call	Bond Future	809.3400	0.8093	762.9800	0.7630	(5.728)	0	0	0
2017-10-24	R186	02/11/2017	8.90	Put	Bond Future	401.8300	0.4018	384.2000	0.3842	(4.387)	0	0	0
2017-10-24	R186	02/11/2017	8.60	Call	Bond Future	100.3900	0.1004	81.0800	0.0811	(19.235)	0	0	0
2017-10-24	R186	02/11/2017	8.60	Put	Bond Future	1,683.8100	1.6838	1,693.2300	1.6932	0.559	0	0	3,750
2017-10-24	R186	02/11/2017	9.00	Call	Bond Future	1,262.5000	1.2625	1,217.3900	1.2174	(3.573)	0	0	0
2017-10-24	R186	02/11/2017	9.00	Put	Bond Future	201.8200	0.2018	185.4400	0.1854	(8.116)	0	0	5,000
2017-10-24	R186	01/02/2018	9.00	Call	Bond Future	2,113.0200	2.1130	2,087.3700	2.0874	(1.214)	0	0	0
2017-10-24	R186	01/02/2018	9.25	Call	Bond Future	3,121.5900	3.1216	3,092.8100	3.0928	(0.922)	0	0	0
2017-10-24	R186	01/02/2018	8.50	Put	Bond Future	3,333.4700	3.3335	3,347.9100	3.3479	0.433	0	0	0
2017-10-24	R186	01/02/2018	8.96	Call	Bond Future	1,969.5300	1.9695	1,944.5200	1.9445	(1.270)	0	0	0
2017-10-24	R186	01/02/2018			Bond Future	8.8975	111.0239	8.9022	110.9939	0.052	0.0000	0.0000	70,531
2017-10-24	R186	01/02/2018	7.75	Put	Bond Future	7,780.6700	7.7807	7,807.9900	7.8080	0.351	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
2017-10-24	R186	01/02/2018	7.75	Call	Bond Future	59.7700	0.0598	57.0600	0.0571	(4.534)	0	0	1,460
2017-10-24	R186	01/02/2018	8.50	Call	Bond Future	736.8000	0.7368	721.2100	0.7212	(2.116)	0	0	1,460
2017-10-24	R186	01/02/2018	9.00	Put	Bond Future	1,456.5200	1.4565	1,460.9000	1.4609	0.301	0	0	6,200
2017-10-24	R186	01/02/2018	8.75	Put	Bond Future	2,261.6600	2.2617	2,270.6500	2.2706	0.397	0	0	820
2017-10-24	R186	01/02/2018	9.25	Put	Bond Future	885.2900	0.8853	886.5400	0.8865	0.141	0	0	820
2017-10-24	R186	01/02/2018	8.97	Call	Bond Future	2,004.9000	2.0049	1,979.7200	1.9797	(1.256)	0	0	0
2017-10-24	R186	01/02/2018	8.96	Put	Bond Future	1,568.6600	1.5687	1,573.6800	1.5737	0.320	0	0	0
2017-10-24	R186	01/02/2018	8.75	Call	Bond Future	1,307.4000	1.3074	1,286.3600	1.2864	(1.609)	0	0	0
2017-10-24	R186	01/02/2018	8.97	Put	Bond Future	1,540.0500	1.5400	1,544.9000	1.5449	0.315	0	0	0
2017-10-24	R186	01/02/2018	8.98	Call	Bond Future	2,040.6100	2.0406	2,015.2700	2.0153	(1.242)	0	0	0
2017-10-24	R186	01/02/2018	8.98	Put	Bond Future	1,511.8200	1.5118	1,516.5100	1.5165	0.310	0	0	0
2017-10-24	R186	03/05/2018	8.91	Put	Bond Future	2,603.3500	2.6033	2,612.5900	2.6126	0.355	0	0	0
2017-10-24	R186	03/05/2018	8.92	Call	Bond Future	2,328.3700	2.3284	2,306.8700	2.3069	(0.923)	0	0	0
2017-10-24	R186	03/05/2018			Bond Future	8.9587	113.0818	8.9636	113.0512	0.054	0.0000	0.0000	0
2017-10-24	R186	03/05/2018	8.93	Call	Bond Future	2,360.2300	2.3602	2,338.6100	2.3386	(0.916)	0	0	0
2017-10-24	R186	03/05/2018	8.93	Put	Bond Future	2,540.6900	2.5407	2,549.6800	2.5497	0.354	0	0	0
2017-10-24	R186	03/05/2018	8.91	Call	Bond Future	2,297.0700	2.2971	2,275.7000	2.2757	(0.930)	0	0	0
2017-10-24	R186	03/05/2018	8.92	Put	Bond Future	2,571.7200	2.5717	2,580.8300	2.5808	0.354	0	0	0
2017-10-24	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R197	02/11/2017	305.15	Put	Bond Future	3,606.0500	3.6061	3,618.6800	3.6187	0.350	0	0	0
2017-10-24	R197	02/11/2017			Bond Future	301.5440	301.5440	301.5313	301.5313	(0.004)	0.0000	0.0000	851
2017-10-24	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R197	02/11/2017	305.17	Put	Bond Future	3,626.0500	3.6261	3,638.6800	3.6387	0.348	0	0	0
2017-10-24	R197	02/11/2017	305.16	Put	Bond Future	3,616.0500	3.6161	3,628.6800	3.6287	0.349	0	0	0
2017-10-24	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R197	01/02/2018	301.68	Put	Bond Future	1,495.3900	1.4954	1,509.9300	1.5099	0.972	0	0	0
2017-10-24	R197	01/02/2018			Bond Future	300.1846	300.1846	300.1701	300.1701	(0.005)	0.0000	0.0000	2,350
2017-10-24	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R197	01/02/2018	301.67	Put	Bond Future	1,485.3900	1.4854	1,499.9300	1.4999	0.979	0	0	0
2017-10-24	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R197	01/02/2018	301.66	Put	Bond Future	1,475.3900	1.4754	1,489.9300	1.4899	0.986	0	0	0
2017-10-24	R197	03/05/2018	304.46	Call	Bond Future	1,395.7700	1.3958	1,378.3100	1.3783	(1.251)	0	0	0
2017-10-24	R197	03/05/2018			Bond Future	305.8558	305.8558	305.8383	305.8383	(0.006)	0.0000	0.0000	0
2017-10-24	R197	03/05/2018	304.44	Call	Bond Future	1,415.7700	1.4158	1,398.3100	1.3983	(1.233)	0	0	0
2017-10-24	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R197	03/05/2018	304.45	Call	Bond Future	1,405.7700	1.4058	1,388.3100	1.3883	(1.242)	0	0	0
2017-10-24	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R202	02/11/2017			Bond Future	242.1090	242.1090	242.1000	242.1000	(0.004)	0.0000	0.0000	25,345
2017-10-24	R202	02/11/2017	253.89	Put	Bond Future	11,781.0300	11.7810	11,790.0400	11.7900	0.076	0	0	0
2017-10-24	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R202	02/11/2017	253.91	Put	Bond Future	11,801.0300	11.8010	11,810.0400	11.8100	0.076	0	0	0
2017-10-24	R202	02/11/2017	253.90	Put	Bond Future	11,791.0300	11.7910	11,800.0400	11.8000	0.076	0	0	0
2017-10-24	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
2017-10-24	R202	01/02/2018	249.07	Call	Bond Future	526.7100	0.5267	517.4400	0.5174	(1.760)	0	0	0
2017-10-24	R202	01/02/2018	249.06	Put	Bond Future	6,671.1200	6.6711	6,672.6500	6.6726	0.023	0	0	0
2017-10-24	R202	01/02/2018			Bond Future	242.9172	242.9172	242.9064	242.9064	(0.004)	0.0000	0.0000	4,194
2017-10-24	R202	01/02/2018	249.08	Call	Bond Future	525.1300	0.5251	515.8800	0.5159	(1.761)	0	0	0
2017-10-24	R202	01/02/2018	249.08	Put	Bond Future	6,687.9600	6.6880	6,689.5200	6.6895	0.023	0	0	0
2017-10-24	R202	01/02/2018	249.07	Put	Bond Future	6,679.5400	6.6795	6,681.0800	6.6811	0.023	0	0	0
2017-10-24	R202	01/02/2018	249.06	Call	Bond Future	528.2900	0.5283	519.0100	0.5190	(1.757)	0	0	0
2017-10-24	R202	03/05/2018	247.48	Put	Bond Future	3,366.7100	3.3667	3,364.2400	3.3642	(0.073)	0	0	0
2017-10-24	R202	03/05/2018	247.47	Call	Bond Future	3,398.0200	3.3980	3,382.6600	3.3827	(0.452)	0	0	0
2017-10-24	R202	03/05/2018			Bond Future	247.5064	247.5064	247.4935	247.4935	(0.005)	0.0000	0.0000	0
2017-10-24	R202	03/05/2018	247.48	Call	Bond Future	3,393.0800	3.3931	3,377.7200	3.3777	(0.453)	0	0	0
2017-10-24	R202	03/05/2018	247.47	Put	Bond Future	3,361.6500	3.3617	3,359.1800	3.3592	(0.073)	0	0	0
2017-10-24	R202	03/05/2018	247.49	Call	Bond Future	3,388.1300	3.3881	3,372.7800	3.3728	(0.453)	0	0	0
2017-10-24	R202	03/05/2018	247.49	Put	Bond Future	3,371.7600	3.3718	3,369.3000	3.3693	(0.073)	0	0	0
2017-10-24	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R204	02/11/2017			Bond Future	7.1537	103.9211	7.1594	103.9150	0.079	0.0000	0.0000	42,486
2017-10-24	R204	02/11/2017	7.75	Call	Bond Future	633.3900	0.6334	627.3400	0.6273	(0.955)	0	0	0
2017-10-24	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R204	02/11/2017	7.76	Call	Bond Future	643.9600	0.6440	637.9100	0.6379	(0.939)	0	0	0
2017-10-24	R204	02/11/2017	7.74	Call	Bond Future	622.8100	0.6228	616.7600	0.6168	(0.971)	0	0	0
2017-10-24	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R204	01/02/2018	7.27	Call	Bond Future	245.5000	0.2455	240.2400	0.2402	(2.143)	0	0	0
2017-10-24	R204	01/02/2018			Bond Future	7.0712	101.7911	7.0793	101.7842	0.116	0.0000	0.0000	18,672
2017-10-24	R204	01/02/2018	7.25	Call	Bond Future	234.0000	0.2340	228.8400	0.2288	(2.205)	0	0	0
2017-10-24	R204	01/02/2018	7.25	Put	Bond Future	84.4200	0.0844	86.1100	0.0861	2.002	0	0	0
2017-10-24	R204	01/02/2018	7.27	Put	Bond Future	79.2100	0.0792	80.8000	0.0808	2.007	0	0	0
2017-10-24	R204	01/02/2018	7.26	Call	Bond Future	239.7200	0.2397	234.5100	0.2345	(2.173)	0	0	0
2017-10-24	R204	01/02/2018	7.26	Put	Bond Future	81.7800	0.0818	83.4200	0.0834	2.005	0	0	0
2017-10-24	R204	03/05/2018	7.10	Put	Bond Future	99.6800	0.0997	101.9500	0.1020	2.277	0	0	0
2017-10-24	R204	03/05/2018			Bond Future	6.9004	103.6778	6.9120	103.6708	0.168	0.0000	0.0000	0
2017-10-24	R204	03/05/2018	7.09	Call	Bond Future	215.9000	0.2159	211.2200	0.2112	(2.168)	0	0	0
2017-10-24	R204	03/05/2018	7.09	Put	Bond Future	101.6800	0.1017	103.9900	0.1040	2.272	0	0	0
2017-10-24	R204	03/05/2018	7.10	Call	Bond Future	219.9200	0.2199	215.2000	0.2152	(2.146)	0	0	0
2017-10-24	R204	03/05/2018	7.08	Call	Bond Future	211.9100	0.2119	207.2700	0.2073	(2.190)	0	0	0
2017-10-24	R204	03/05/2018	7.08	Put	Bond Future	103.7100	0.1037	106.0600	0.1061	2.266	0	0	0
2017-10-24	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R207	02/11/2017	8.03	Call	Bond Future	1,079.1600	1.0792	1,059.2600	1.0593	(1.844)	0	0	0
2017-10-24	R207	02/11/2017			Bond Future	7.4812	101.7913	7.4913	101.7714	0.134	0.0000	0.0000	31,167
2017-10-24	R207	02/11/2017	8.04	Call	Bond Future	1,098.6900	1.0987	1,078.7900	1.0788	(1.811)	0	0	0
2017-10-24	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R207	02/11/2017	8.05	Call	Bond Future	1,118.2100	1.1182	1,098.3100	1.0983	(1.780)	0	0	0
2017-10-24	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R207	01/02/2018	7.61	Put	Bond Future	233.0900	0.2331	239.8200	0.2398	2.887	0	0	0
2017-10-24	R207	01/02/2018	7.60	Call	Bond Future	445.5200	0.4455	431.4500	0.4315	(3.158)	0	0	0
2017-10-24	R207	01/02/2018			Bond Future	7.4836	100.0190	7.4955	99.9980	0.158	0.0000	0.0000	13,157
2017-10-24	R207	01/02/2018	7.61	Call	Bond Future	456.5100	0.4565	442.2800	0.4423	(3.117)	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
2017-10-24	R207	01/02/2018	7.60	Put	Bond Future	239.7500	0.2398	246.6400	0.2466	2.874	0	0	0
2017-10-24	R207	01/02/2018	7.62	Call	Bond Future	467.4500	0.4674	453.0600	0.4531	(3.078)	0	0	0
2017-10-24	R207	01/02/2018	7.62	Put	Bond Future	226.3800	0.2264	232.9500	0.2330	2.902	0	0	0
2017-10-24	R207	03/05/2018	7.57	Call	Bond Future	480.4300	0.4804	467.7200	0.4677	(2.646)	0	0	0
2017-10-24	R207	03/05/2018	7.56	Put	Bond Future	363.5500	0.3635	372.3000	0.3723	2.407	0	0	0
2017-10-24	R207	03/05/2018			Bond Future	7.4905	101.8728	7.5042	101.8514	0.183	0.0000	0.0000	0
2017-10-24	R207	03/05/2018	7.58	Call	Bond Future	489.5300	0.4895	476.7000	0.4767	(2.621)	0	0	0
2017-10-24	R207	03/05/2018	7.58	Put	Bond Future	350.2900	0.3503	358.8000	0.3588	2.429	0	0	0
2017-10-24	R207	03/05/2018	7.57	Put	Bond Future	356.7300	0.3567	365.3600	0.3654	2.419	0	0	0
2017-10-24	R207	03/05/2018	7.56	Call	Bond Future	471.7100	0.4717	459.1200	0.4591	(2.669)	0	0	0
2017-10-24	R208	02/11/2017	8.19	Call	Bond Future	1,333.3400	1.3333	1,290.6400	1.2906	(3.202)	0	0	0
2017-10-24	R208	02/11/2017	8.18	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2017-10-24	R208	02/11/2017			Bond Future	7.7243	97.8322	7.7391	97.7895	0.191	0.0000	0.0000	33,095
2017-10-24	R208	02/11/2017	8.20	Call	Bond Future	1,361.7100	1.3617	1,319.0200	1.3190	(3.135)	0	0	0
2017-10-24	R208	02/11/2017	8.20	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2017-10-24	R208	02/11/2017	8.19	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2017-10-24	R208	02/11/2017	8.18	Call	Bond Future	1,304.9500	1.3050	1,262.2500	1.2622	(3.272)	0	0	0
2017-10-24	R208	01/02/2018	7.85	Put	Bond Future	445.7500	0.4458	461.9400	0.4619	3.632	0	0	0
2017-10-24	R208	01/02/2018			Bond Future	7.7521	99.6283	7.7685	99.5842	0.211	0.0000	0.0000	30,712
2017-10-24	R208	01/02/2018	7.84	Call	Bond Future	693.8900	0.6939	666.2500	0.6663	(3.983)	0	0	0
2017-10-24	R208	01/02/2018	7.84	Put	Bond Future	456.9900	0.4570	473.5000	0.4735	3.613	0	0	0
2017-10-24	R208	01/02/2018	7.85	Call	Bond Future	709.5600	0.7096	681.6000	0.6816	(3.940)	0	0	0
2017-10-24	R208	01/02/2018	7.83	Call	Bond Future	678.4100	0.6784	651.1000	0.6511	(4.026)	0	0	0
2017-10-24	R208	01/02/2018	7.83	Put	Bond Future	468.4300	0.4684	485.2700	0.4853	3.595	0	0	0
2017-10-24	R208	03/05/2018	7.77	Call	Bond Future	711.2100	0.7112	687.0700	0.6871	(3.394)	0	0	0
2017-10-24	R208	03/05/2018			Bond Future	7.7763	98.0739	7.7943	98.0289	0.231	0.0000	0.0000	0
2017-10-24	R208	03/05/2018	7.77	Put	Bond Future	727.0900	0.7271	747.9300	0.7479	2.866	0	0	0
2017-10-24	R208	03/05/2018	7.78	Call	Bond Future	724.2200	0.7242	699.8200	0.6998	(3.369)	0	0	0
2017-10-24	R208	03/05/2018	7.79	Put	Bond Future	703.0600	0.7031	723.3900	0.7234	2.892	0	0	0
2017-10-24	R208	03/05/2018	7.78	Put	Bond Future	715.0100	0.7150	735.5900	0.7356	2.878	0	0	0
2017-10-24	R208	03/05/2018	7.79	Call	Bond Future	737.3500	0.7373	712.7000	0.7127	(3.343)	0	0	0
2017-10-24	R209	02/11/2017	9.54	Call	Bond Future	194.0500	0.1941	171.6300	0.1716	(11.554)	0	0	0
2017-10-24	R209	02/11/2017	9.52	Put	Bond Future	1,550.2100	1.5502	1,524.8800	1.5249	(1.634)	0	0	0
2017-10-24	R209	02/11/2017	9.00	Put	Bond Future	5,020.7200	5.0207	5,016.1000	5.0161	(0.092)	0	0	0
2017-10-24	R209	02/11/2017	10.60	Put	Bond Future	0.1700	0.0002	0.0800	0.0001	(52.941)	0	0	1,300
2017-10-24	R209	02/11/2017	9.75	Call	Bond Future	704.6800	0.7047	674.8600	0.6749	(4.232)	0	0	0
2017-10-24	R209	02/11/2017	8.30	Put	Bond Future	10,360.8000	10.3608	10,356.3400	10.3563	(0.043)	0	0	0
2017-10-24	R209	02/11/2017	9.88	Put	Bond Future	259.0200	0.2590	231.3700	0.2314	(10.675)	0	0	1,350
2017-10-24	R209	02/11/2017			Bond Future	9.7282	71.1155	9.7275	71.1200	(0.007)	0.0000	0.0000	106,275
2017-10-24	R209	02/11/2017	9.54	Put	Bond Future	1,442.8500	1.4428	1,415.9700	1.4160	(1.863)	0	0	0
2017-10-24	R209	02/11/2017	9.52	Call	Bond Future	166.7800	0.1668	145.9100	0.1459	(12.513)	0	0	0
2017-10-24	R209	02/11/2017	10.00	Call	Bond Future	1,855.7000	1.8557	1,842.3700	1.8424	(0.718)	0	0	0
2017-10-24	R209	02/11/2017	10.00	Put	Bond Future	109.5800	0.1096	91.7900	0.0918	(16.235)	0	0	1,138
2017-10-24	R209	02/11/2017	9.53	Put	Bond Future	1,496.1100	1.4961	1,469.9900	1.4700	(1.746)	0	0	0
2017-10-24	R209	02/11/2017	9.00	Call	Bond Future	0.3300	0.0003	0.1700	0.0002	(48.485)	0	0	2,248
2017-10-24	R209	02/11/2017	10.60	Call	Bond Future	5,376.3800	5.3764	5,380.7500	5.3808	0.081	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
2017-10-24	R209	02/11/2017	9.75	Put	Bond Future	562.3600		0.5624	528.0800	0.5281	(6.096)	0	0	6,500
2017-10-24	R209	02/11/2017	8.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,800
2017-10-24	R209	02/11/2017	9.88	Call	Bond Future	1,242.2800		1.2423	1,219.0900	1.2191	(1.867)	0	0	0
2017-10-24	R209	02/11/2017	9.53	Call	Bond Future	180.0400		0.1800	158.3800	0.1584	(12.031)	0	0	0
2017-10-24	R209	02/11/2017	9.58	Call	Bond Future	258.5900		0.2586	233.2800	0.2333	(9.788)	0	0	0
2017-10-24	R209	02/11/2017	9.58	Put	Bond Future	1,239.2500		1.2392	1,209.4800	1.2095	(2.402)	0	0	1,350
2017-10-24	R209	02/11/2017	9.33	Put	Bond Future	2,710.9500		2.7110	2,699.4900	2.6995	(0.423)	0	0	0
2017-10-24	R209	02/11/2017	9.33	Call	Bond Future	29.4600		0.0295	22.4600	0.0225	(23.761)	0	0	1,350
2017-10-24	R209	01/02/2018	9.85	Call	Bond Future	2,148.7900		2.1488	2,141.3400	2.1413	(0.347)	0	0	0
2017-10-24	R209	01/02/2018	9.33	Call	Bond Future	781.3000		0.7813	774.5100	0.7745	(0.869)	0	0	220
2017-10-24	R209	01/02/2018	10.10	Call	Bond Future	3,097.7300		3.0977	3,091.4300	3.0914	(0.203)	0	0	0
2017-10-24	R209	01/02/2018	9.73	Call	Bond Future	1,755.7300		1.7557	1,748.0500	1.7481	(0.437)	0	0	0
2017-10-24	R209	01/02/2018	9.71	Put	Bond Future	2,217.7600		2.2178	2,206.0300	2.2060	(0.529)	0	0	0
2017-10-24	R209	01/02/2018	9.72	Call	Bond Future	1,725.2900		1.7253	1,717.5900	1.7176	(0.446)	0	0	0
2017-10-24	R209	01/02/2018			Bond Future	9.7903		72.4212	9.7896	72.4252	(0.006)	0.0000	0.0000	79,728
2017-10-24	R209	01/02/2018	9.88	Call	Bond Future	2,253.9300		2.2539	2,246.5700	2.2466	(0.327)	0	0	0
2017-10-24	R209	01/02/2018	9.88	Put	Bond Future	1,676.4200		1.6764	1,665.0400	1.6650	(0.679)	0	0	220
2017-10-24	R209	01/02/2018	9.59	Call	Bond Future	1,357.6800		1.3577	1,350.0100	1.3500	(0.565)	0	0	0
2017-10-24	R209	01/02/2018	9.59	Put	Bond Future	2,672.5900		2.6726	2,660.9000	2.6609	(0.437)	0	0	377
2017-10-24	R209	01/02/2018	9.73	Put	Bond Future	2,147.5700		2.1476	2,135.8700	2.1359	(0.545)	0	0	0
2017-10-24	R209	01/02/2018	9.71	Call	Bond Future	1,695.1500		1.6951	1,687.4400	1.6874	(0.455)	0	0	0
2017-10-24	R209	01/02/2018	9.85	Put	Bond Future	1,763.5400		1.7635	1,752.0700	1.7521	(0.650)	0	0	7,500
2017-10-24	R209	01/02/2018	9.33	Put	Bond Future	3,858.8500		3.8588	3,848.0400	3.8480	(0.280)	0	0	0
2017-10-24	R209	01/02/2018	10.10	Put	Bond Future	1,134.2800		1.1343	1,123.9600	1.1240	(0.910)	0	0	3,000
2017-10-24	R209	01/02/2018	9.72	Put	Bond Future	2,182.4700		2.1825	2,170.7500	2.1707	(0.537)	0	0	0
2017-10-24	R209	01/02/2018	10.00	Call	Bond Future	2,698.8200		2.6988	2,691.9600	2.6920	(0.254)	0	0	0
2017-10-24	R209	01/02/2018	10.00	Put	Bond Future	1,360.1400		1.3601	1,349.2600	1.3493	(0.800)	0	0	7,500
2017-10-24	R209	01/02/2018	9.32	Put	Bond Future	3,909.8300		3.9098	3,899.0700	3.8991	(0.275)	0	0	0
2017-10-24	R209	01/02/2018	9.32	Call	Bond Future	763.2000		0.7632	756.4600	0.7565	(0.883)	0	0	157
2017-10-24	R209	01/02/2018	9.89	Call	Bond Future	2,289.4000		2.2894	2,282.0700	2.2821	(0.320)	0	0	0
2017-10-24	R209	01/02/2018	9.89	Put	Bond Future	1,647.9800		1.6480	1,636.6300	1.6366	(0.689)	0	0	157
2017-10-24	R209	03/05/2018	10.00	Call	Bond Future	3,259.1100		3.2591	3,254.3200	3.2543	(0.147)	0	0	0
2017-10-24	R209	03/05/2018	9.85	Put	Bond Future	2,763.9500		2.7639	2,754.8000	2.7548	(0.331)	0	0	0
2017-10-24	R209	03/05/2018			Bond Future	9.8522		70.6143	9.8515	70.6184	(0.006)	0.0000	0.0000	0
2017-10-24	R209	03/05/2018	9.85	Call	Bond Future	2,750.1800		2.7502	2,745.1300	2.7451	(0.184)	0	0	0
2017-10-24	R209	03/05/2018	10.00	Put	Bond Future	2,321.7900		2.3218	2,312.9000	2.3129	(0.383)	0	0	5,000
2017-10-24	R209	03/05/2018	9.86	Call	Bond Future	2,782.8400		2.7828	2,777.8000	2.7778	(0.181)	0	0	0
2017-10-24	R209	03/05/2018	9.84	Call	Bond Future	2,717.7200		2.7177	2,712.6500	2.7126	(0.187)	0	0	0
2017-10-24	R209	03/05/2018	9.84	Put	Bond Future	2,795.5900		2.7956	2,786.4200	2.7864	(0.328)	0	0	0
2017-10-24	R209	03/05/2018	9.86	Put	Bond Future	2,732.6000		2.7326	2,723.4600	2.7235	(0.334)	0	0	0
2017-10-24	R210	02/11/2017	192.08	Put	Bond Future	6,932.6200		6.9326	7,275.3300	7.2753	4.943	0	0	0
2017-10-24	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R210	02/11/2017			Bond Future	185.1474		185.1474	184.8047	184.8047	(0.185)	0.0000	0.0000	1,480
2017-10-24	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R210	02/11/2017	192.07	Put	Bond Future	6,922.6200		6.9226	7,265.3300	7.2653	4.951	0	0	0
2017-10-24	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R210	02/11/2017	192.09	Put	Bond Future	6,942.6200		6.9426	7,285.3300	7.2853	4.936	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
2017-10-24	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R210	01/02/2018			Bond Future	188.6043	188.6043	188.2542	188.2542	(0.186)	0.0000	0.0000	699
2017-10-24	R210	01/02/2018	192.36	Put	Bond Future	3,755.7000	3.7557	4,105.7800	4.1058	9.321	0	0	0
2017-10-24	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R210	01/02/2018	192.38	Put	Bond Future	3,775.7000	3.7757	4,125.7800	4.1258	9.272	0	0	0
2017-10-24	R210	01/02/2018	192.37	Put	Bond Future	3,765.7000	3.7657	4,115.7800	4.1158	9.297	0	0	0
2017-10-24	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R210	03/05/2018	191.44	Put	Bond Future	1,697.7500	1.6978	2,056.0000	2.0560	21.101	0	0	0
2017-10-24	R210	03/05/2018			Bond Future	189.7422	189.7422	189.3840	189.3840	(0.189)	0.0000	0.0000	0
2017-10-24	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R210	03/05/2018	191.46	Put	Bond Future	1,717.7500	1.7178	2,076.0000	2.0760	20.856	0	0	0
2017-10-24	R210	03/05/2018	191.45	Put	Bond Future	1,707.7500	1.7078	2,066.0000	2.0660	20.978	0	0	0
2017-10-24	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R212	02/11/2017			Bond Future	151.0436	151.0436	151.0372	151.0372	(0.004)	0.0000	0.0000	2,517
2017-10-24	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R212	02/11/2017	152.40	Put	Bond Future	1,356.4400	1.3564	1,362.7700	1.3628	0.467	0	0	0
2017-10-24	R212	02/11/2017	152.42	Put	Bond Future	1,376.4400	1.3764	1,382.7700	1.3828	0.460	0	0	0
2017-10-24	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R212	02/11/2017	152.41	Put	Bond Future	1,366.4400	1.3664	1,372.7700	1.3728	0.463	0	0	0
2017-10-24	R212	01/02/2018	154.71	Put	Bond Future	2,889.9500	2.8900	2,897.3100	2.8973	0.255	0	0	0
2017-10-24	R212	01/02/2018			Bond Future	151.8200	151.8200	151.8127	151.8127	(0.005)	0.0000	0.0000	1,566
2017-10-24	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R212	01/02/2018	154.70	Put	Bond Future	2,879.9500	2.8800	2,887.3100	2.8873	0.256	0	0	0
2017-10-24	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R212	01/02/2018	154.69	Put	Bond Future	2,869.9500	2.8700	2,877.3100	2.8773	0.256	0	0	0
2017-10-24	R212	03/05/2018	154.30	Call	Bond Future	388.2300	0.3882	379.4800	0.3795	(2.254)	0	0	0
2017-10-24	R212	03/05/2018			Bond Future	154.6882	154.6882	154.6795	154.6795	(0.006)	0.0000	0.0000	0
2017-10-24	R212	03/05/2018	154.28	Call	Bond Future	408.2300	0.4082	399.4800	0.3995	(2.143)	0	0	0
2017-10-24	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R212	03/05/2018	154.29	Call	Bond Future	398.2300	0.3982	389.4800	0.3895	(2.197)	0	0	0
2017-10-24	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-24	R213	02/11/2017	9.36	Put	Bond Future	1,159.6700	1.1597	1,154.6800	1.1547	(0.430)	0	0	0
2017-10-24	R213	02/11/2017			Bond Future	9.4990	82.6363	9.5032	82.6086	0.045	0.0000	0.0000	50,507
2017-10-24	R213	02/11/2017	9.35	Call	Bond Future	235.2300	0.2352	203.6500	0.2036	(13.425)	0	0	0
2017-10-24	R213	02/11/2017	9.35	Put	Bond Future	1,207.9300	1.2079	1,204.0700	1.2041	(0.320)	0	0	0
2017-10-24	R213	02/11/2017	9.36	Call	Bond Future	252.7700	0.2528	220.0600	0.2201	(12.941)	0	0	0
2017-10-24	R213	02/11/2017	9.34	Call	Bond Future	218.6000	0.2186	188.1700	0.1882	(13.920)	0	0	0
2017-10-24	R213	02/11/2017	9.34	Put	Bond Future	1,257.1700	1.2572	1,254.4600	1.2545	(0.216)	0	0	0
2017-10-24	R213	01/02/2018	9.42	Call	Bond Future	1,429.4100	1.4294	1,408.0100	1.4080	(1.497)	0	0	0
2017-10-24	R213	01/02/2018	9.41	Put	Bond Future	2,409.9800	2.4100	2,417.5300	2.4175	0.313	0	0	0
2017-10-24	R213	01/02/2018			Bond Future	9.5666	84.1534	9.5712	84.1247	0.047	0.0000	0.0000	20,001
2017-10-24	R213	01/02/2018	9.43	Call	Bond Future	1,456.7900	1.4568	1,435.2100	1.4352	(1.481)	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
2017-10-24	R213	01/02/2018	9.43	Put	Bond Future	2,334.9600	2.3350	2,342.1400	2.3421	0.307	0	0	0
2017-10-24	R213	01/02/2018	9.42	Put	Bond Future	2,372.3600	2.3724	2,379.7200	2.3797	0.310	0	0	0
2017-10-24	R213	01/02/2018	9.41	Call	Bond Future	1,402.1700	1.4022	1,380.9600	1.3810	(1.513)	0	0	0
2017-10-24	R213	03/05/2018	9.57	Put	Bond Future	2,830.7100	2.8307	2,838.7000	2.8387	0.282	0	0	0
2017-10-24	R213	03/05/2018	9.56	Call	Bond Future	2,418.2900	2.4183	2,397.1700	2.3972	(0.873)	0	0	0
2017-10-24	R213	03/05/2018			Bond Future	9.6305	82.1639	9.6351	82.1346	0.048	0.0000	0.0000	0
2017-10-24	R213	03/05/2018	9.57	Call	Bond Future	2,449.0400	2.4490	2,427.8000	2.4278	(0.867)	0	0	0
2017-10-24	R213	03/05/2018	9.56	Put	Bond Future	2,863.2900	2.8633	2,871.4000	2.8714	0.283	0	0	0
2017-10-24	R213	03/05/2018	9.58	Call	Bond Future	2,480.2200	2.4802	2,458.8600	2.4589	(0.861)	0	0	0
2017-10-24	R213	03/05/2018	9.58	Put	Bond Future	2,798.6400	2.7986	2,806.5100	2.8065	0.281	0	0	0
2017-10-24	R214	02/11/2017	9.60	Call	Bond Future	134.5100	0.1345	120.4800	0.1205	(10.430)	0	0	0
2017-10-24	R214	02/11/2017			Bond Future	9.8435	70.8523	9.8377	70.8912	(0.058)	0.0000	0.0000	34,088
2017-10-24	R214	02/11/2017	9.60	Put	Bond Future	1,822.5100	1.8225	1,769.5700	1.7696	(2.905)	0	0	0
2017-10-24	R214	02/11/2017	9.58	Call	Bond Future	114.0000	0.1140	101.0000	0.1010	(11.404)	0	0	0
2017-10-24	R214	02/11/2017	9.58	Put	Bond Future	1,943.6100	1.9436	1,891.7000	1.8917	(2.671)	0	0	0
2017-10-24	R214	02/11/2017	9.59	Put	Bond Future	1,882.6700	1.8827	1,830.2400	1.8302	(2.785)	0	0	0
2017-10-24	R214	02/11/2017	9.59	Call	Bond Future	123.9200	0.1239	110.4000	0.1104	(10.910)	0	0	0
2017-10-24	R214	01/02/2018	9.84	Call	Bond Future	1,843.2500	1.8432	1,851.8600	1.8519	0.467	0	0	0
2017-10-24	R214	01/02/2018			Bond Future	9.9073	72.1531	9.9015	72.1922	(0.059)	0.0000	0.0000	13,642
2017-10-24	R214	01/02/2018	9.82	Call	Bond Future	1,779.8700	1.7799	1,788.1000	1.7881	0.462	0	0	0
2017-10-24	R214	01/02/2018	9.82	Put	Bond Future	2,370.9800	2.3710	2,340.0600	2.3401	(1.304)	0	0	0
2017-10-24	R214	01/02/2018	9.84	Put	Bond Future	2,298.2300	2.2982	2,267.6900	2.2677	(1.329)	0	0	0
2017-10-24	R214	01/02/2018	9.83	Call	Bond Future	1,811.4000	1.8114	1,819.8300	1.8198	0.465	0	0	0
2017-10-24	R214	01/02/2018	9.83	Put	Bond Future	2,334.3900	2.3344	2,303.6700	2.3037	(1.316)	0	0	0
2017-10-24	R214	03/05/2018	9.99	Put	Bond Future	2,804.2400	2.8042	2,777.9900	2.7780	(0.936)	0	0	0
2017-10-24	R214	03/05/2018			Bond Future	9.9675	70.1947	9.9615	70.2345	(0.060)	0.0000	0.0000	0
2017-10-24	R214	03/05/2018	9.98	Call	Bond Future	2,920.5800	2.9206	2,934.0600	2.9341	0.462	0	0	0
2017-10-24	R214	03/05/2018	9.98	Put	Bond Future	2,837.1400	2.8371	2,810.7400	2.8107	(0.931)	0	0	0
2017-10-24	R214	03/05/2018	9.99	Call	Bond Future	2,954.0400	2.9540	2,967.6700	2.9677	0.461	0	0	0
2017-10-24	R214	03/05/2018	9.97	Call	Bond Future	2,887.3100	2.8873	2,900.6400	2.9006	0.462	0	0	0
2017-10-24	R214	03/05/2018	9.97	Put	Bond Future	2,870.3400	2.8703	2,843.7900	2.8438	(0.925)	0	0	0
2017-10-24	R248	02/11/2017	9.65	Call	Bond Future	200.8700	0.2009	181.2400	0.1812	(9.772)	0	0	0
2017-10-24	R248	02/11/2017	9.66	Put	Bond Future	2,190.6300	2.1906	2,120.6800	2.1207	(3.193)	0	0	0
2017-10-24	R248	02/11/2017			Bond Future	9.8836	90.7651	9.8779	90.8148	(0.058)	0.0000	0.0000	50,118
2017-10-24	R248	02/11/2017	9.65	Put	Bond Future	2,264.7600	2.2648	2,195.4100	2.1954	(3.062)	0	0	0
2017-10-24	R248	02/11/2017	9.66	Call	Bond Future	216.8000	0.2168	196.5700	0.1966	(9.331)	0	0	0
2017-10-24	R248	02/11/2017	9.64	Call	Bond Future	185.8700	0.1859	166.8500	0.1668	(10.233)	0	0	0
2017-10-24	R248	02/11/2017	9.64	Put	Bond Future	2,339.9800	2.3400	2,271.2400	2.2712	(2.938)	0	0	0
2017-10-24	R248	01/02/2018	9.90	Put	Bond Future	2,909.4400	2.9094	2,870.6800	2.8707	(1.332)	0	0	0
2017-10-24	R248	01/02/2018	9.89	Call	Bond Future	2,448.2900	2.4483	2,459.2300	2.4592	0.447	0	0	0
2017-10-24	R248	01/02/2018			Bond Future	9.9490	92.4314	9.9431	92.4814	(0.059)	0.0000	0.0000	87,156
2017-10-24	R248	01/02/2018	9.90	Call	Bond Future	2,488.9900	2.4890	2,500.1800	2.5002	0.450	0	0	0
2017-10-24	R248	01/02/2018	9.89	Put	Bond Future	2,955.0400	2.9550	2,916.0300	2.9160	(1.320)	0	0	0
2017-10-24	R248	01/02/2018	9.91	Call	Bond Future	2,530.0600	2.5301	2,541.4900	2.5415	0.452	0	0	0
2017-10-24	R248	01/02/2018	9.91	Put	Bond Future	2,864.3700	2.8644	2,825.8500	2.8258	(1.345)	0	0	0
2017-10-24	R248	03/05/2018	10.06	Call	Bond Future	4,003.3200	4.0033	4,020.9300	4.0209	0.440	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
2017-10-24	R248	03/05/2018	10.05	Put	Bond Future	3,626.7800	3.6268	3,593.2900	3.5933	(0.923)	0	0	0
2017-10-24	R248	03/05/2018			Bond Future	10.0105	89.7080	10.0045	89.7590	(0.060)	0.0000	0.0000	0
2017-10-24	R248	03/05/2018	10.07	Call	Bond Future	4,047.3600	4.0474	4,065.1500	4.0651	0.440	0	0	0
2017-10-24	R248	03/05/2018	10.07	Put	Bond Future	3,547.2300	3.5472	3,514.1000	3.5141	(0.934)	0	0	0
2017-10-24	R248	03/05/2018	10.06	Put	Bond Future	3,586.9500	3.5869	3,553.6400	3.5536	(0.929)	0	0	0
2017-10-24	R248	03/05/2018	10.05	Call	Bond Future	3,959.2500	3.9593	3,976.6800	3.9767	0.440	0	0	0

Total **1410573**