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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2017/10/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	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
2017/10/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2025	02/11/2017			Bond Future	130.6189	130.6189	130.6131	130.6131	(0.004)	0.0000	0.0000	949
2017/10/10	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2025	02/11/2017	132.96	Put	Bond Future	2,341.0600	2.3411	2,346.8800	2.3469	0.249	0	0	0
2017/10/10	2025	02/11/2017	132.98	Put	Bond Future	2,361.0600	2.3611	2,366.8800	2.3669	0.246	0	0	0
2017/10/10	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2025	02/11/2017	132.97	Put	Bond Future	2,351.0600	2.3511	2,356.8800	2.3569	0.248	0	0	0
2017/10/10	2025	01/02/2018	133.89	Put	Bond Future	2,165.5200	2.1655	2,171.1500	2.1712	0.260	0	0	0
2017/10/10	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2025	01/02/2018			Bond Future	131.7245	131.7245	131.7189	131.7189	(0.004)	0.0000	0.0000	0
2017/10/10	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2025	01/02/2018	133.88	Put	Bond Future	2,155.5200	2.1555	2,161.1500	2.1612	0.261	0	0	0
2017/10/10	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2025	01/02/2018	133.90	Put	Bond Future	2,175.5200	2.1755	2,181.1500	2.1812	0.259	0	0	0
2017/10/10	2025	03/05/2018	133.21	Call	Bond Future	1,012.2400	1.0122	1,003.9600	1.0040	(0.818)	0	0	0
2017/10/10	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2025	03/05/2018			Bond Future	134.2222	134.2222	134.2140	134.2140	(0.006)	0.0000	0.0000	0
2017/10/10	2025	03/05/2018	133.22	Call	Bond Future	1,002.2400	1.0022	993.9600	0.9940	(0.826)	0	0	0
2017/10/10	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2025	03/05/2018	133.20	Call	Bond Future	1,022.2400	1.0222	1,013.9600	1.0140	(0.810)	0	0	0
2017/10/10	2029	02/11/2017			Bond Future	99.9248	99.9248	99.9208	99.9208	(0.004)	0.0000	0.0000	1,370
2017/10/10	2029	01/02/2018			Bond Future	101.7939	101.7939	101.7901	101.7901	(0.004)	0.0000	0.0000	0
2017/10/10	2029	03/05/2018			Bond Future	102.7070	102.7070	102.7012	102.7012	(0.006)	0.0000	0.0000	0
2017/10/10	2030	02/11/2017	9.35	Put	Bond Future	18.4500	0.0185	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	565.5600	0.5656	100.000	0	0	0
2017/10/10	2030	02/11/2017			Bond Future	9.3527	92.3945	9.2562	93.0456	(1.032)	0.0000	0.0000	59,720
2017/10/10	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	632.7200	0.6327	100.000	0	0	0
2017/10/10	2030	02/11/2017	9.34	Put	Bond Future	85.6100	0.0856	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	2030	02/11/2017	9.36	Call	Bond Future	48.6300	0.0486	699.8000	0.6998	1339.029	0	0	0
2017/10/10	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2030	01/02/2018	9.39	Put	Bond Future	169.2900	0.1693	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	2030	01/02/2018			Bond Future	9.4156	90.0867	9.3156	90.7500	(1.062)	0.0000	0.0000	0
2017/10/10	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	427.8300	0.4278	100.000	0	0	0
2017/10/10	2030	01/02/2018	9.38	Put	Bond Future	235.4900	0.2355	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	494.0300	0.4940	100.000	0	0	0
2017/10/10	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	361.5700	0.3616	100.000	0	0	0
2017/10/10	2030	01/02/2018	9.37	Put	Bond Future	301.7500	0.3018	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	2030	03/05/2018	9.51	Call	Bond Future	180.3000	0.1803	854.7000	0.8547	374.043	0	0	0
2017/10/10	2030	03/05/2018			Bond Future	9.4822	91.7612	9.3788	92.4356	(1.090)	0.0000	0.0000	0

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2017/10/10	2030	03/05/2018	9.49	Call	Bond Future	50.7300	0.0507	725.1300	0.7251	1329.391	0	0	0
2017/10/10	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2030	03/05/2018	9.50	Call	Bond Future	115.5500	0.1155	789.9500	0.7900	583.643	0	0	0
2017/10/10	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2032	02/11/2017	9.49	Put	Bond Future	1,291.3800	1.2914	926.8000	0.9268	(28.232)	0	0	0
2017/10/10	2032	02/11/2017	9.48	Call	Bond Future	764.7400	0.7647	1,052.1100	1.0521	37.577	0	0	0
2017/10/10	2032	02/11/2017			Bond Future	9.5590	90.7223	9.4675	91.3816	(0.957)	0.0000	0.0000	35,822
2017/10/10	2032	02/11/2017	9.49	Call	Bond Future	794.9900	0.7950	1,089.7500	1.0897	37.077	0	0	0
2017/10/10	2032	02/11/2017	9.48	Put	Bond Future	1,333.4000	1.3334	961.4300	0.9614	(27.896)	0	0	0
2017/10/10	2032	02/11/2017	9.50	Call	Bond Future	826.0200	0.8260	1,128.1800	1.1282	36.580	0	0	0
2017/10/10	2032	02/11/2017	9.50	Put	Bond Future	1,250.2100	1.2502	893.0300	0.8930	(28.570)	0	0	0
2017/10/10	2032	01/02/2018	9.20	Call	Bond Future	976.0900	0.9761	1,181.2100	1.1812	21.014	0	0	7,500
2017/10/10	2032	01/02/2018	9.45	Put	Bond Future	2,880.7200	2.8807	2,498.6600	2.4987	(13.263)	0	0	0
2017/10/10	2032	01/02/2018	9.40	Put	Bond Future	3,094.9700	3.0950	2,695.5900	2.6956	(12.904)	0	0	0
2017/10/10	2032	01/02/2018	9.56	Call	Bond Future	1,977.3900	1.9774	2,305.1300	2.3051	16.574	0	0	0
2017/10/10	2032	01/02/2018	9.55	Put	Bond Future	2,483.9300	2.4839	2,136.5600	2.1366	(13.985)	0	0	0
2017/10/10	2032	01/02/2018			Bond Future	9.6262	92.3886	9.5316	93.0603	(0.983)	0.0000	0.0000	0
2017/10/10	2032	01/02/2018	9.30	Put	Bond Future	3,554.9700	3.5550	3,121.4100	3.1214	(12.196)	0	0	0
2017/10/10	2032	01/02/2018	9.30	Call	Bond Future	1,208.8100	1.2088	1,446.9100	1.4469	19.697	0	0	7,800
2017/10/10	2032	01/02/2018	9.57	Call	Bond Future	2,011.5300	2.0115	2,342.7100	2.3427	16.464	0	0	0
2017/10/10	2032	01/02/2018	9.57	Put	Bond Future	2,409.6000	2.4096	2,069.1200	2.0691	(14.130)	0	0	0
2017/10/10	2032	01/02/2018	9.20	Put	Bond Future	4,059.0200	4.0590	3,592.4800	3.5925	(11.494)	0	0	0
2017/10/10	2032	01/02/2018	9.45	Call	Bond Future	1,624.1700	1.6242	1,913.7700	1.9138	17.831	0	0	750
2017/10/10	2032	01/02/2018	9.40	Call	Bond Future	1,477.2700	1.4773	1,749.5500	1.7496	18.431	0	0	6,800
2017/10/10	2032	01/02/2018	9.56	Put	Bond Future	2,446.5600	2.4466	2,102.6400	2.1026	(14.057)	0	0	0
2017/10/10	2032	01/02/2018	9.55	Call	Bond Future	1,943.5800	1.9436	2,267.8700	2.2679	16.685	0	0	0
2017/10/10	2032	03/05/2018	9.70	Call	Bond Future	3,039.9200	3.0399	3,399.5000	3.3995	11.829	0	0	0
2017/10/10	2032	03/05/2018	9.71	Put	Bond Future	2,957.7400	2.9577	2,636.8600	2.6369	(10.849)	0	0	0
2017/10/10	2032	03/05/2018			Bond Future	9.6930	89.9491	9.5953	90.6320	(1.008)	0.0000	0.0000	0
2017/10/10	2032	03/05/2018	9.70	Put	Bond Future	2,991.1800	2.9912	2,667.8000	2.6678	(10.811)	0	0	0
2017/10/10	2032	03/05/2018	9.71	Call	Bond Future	3,075.9400	3.0759	3,438.0200	3.4380	11.771	0	0	0
2017/10/10	2032	03/05/2018	9.72	Call	Bond Future	3,111.9200	3.1119	3,476.4800	3.4765	11.715	0	0	0
2017/10/10	2032	03/05/2018	9.72	Put	Bond Future	2,924.3300	2.9243	2,605.9300	2.6059	(10.888)	0	0	0
2017/10/10	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2033	02/11/2017	110.07	Put	Bond Future	5,007.5800	5.0076	5,080.8800	5.0809	1.464	0	0	0
2017/10/10	2033	02/11/2017			Bond Future	105.0624	105.0624	104.9891	104.9891	(0.070)	0.0000	0.0000	5,179
2017/10/10	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2033	02/11/2017	110.09	Put	Bond Future	5,027.5800	5.0276	5,100.8800	5.1009	1.458	0	0	0
2017/10/10	2033	02/11/2017	110.08	Put	Bond Future	5,017.5800	5.0176	5,090.8800	5.0909	1.461	0	0	0
2017/10/10	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2033	01/02/2018			Bond Future	107.0275	107.0275	106.9532	106.9532	(0.069)	0.0000	0.0000	0
2017/10/10	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2033	01/02/2018	109.64	Put	Bond Future	2,612.4900	2.6125	2,686.7700	2.6868	2.843	0	0	0
2017/10/10	2033	01/02/2018	109.66	Put	Bond Future	2,632.4900	2.6325	2,706.7700	2.7068	2.822	0	0	0

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2017/10/10	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2033	01/02/2018	109.65	Put	Bond Future	2,622.4900	2.6225	2,696.7700	2.6968	2.832	0	0	0
2017/10/10	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2033	03/05/2018			Bond Future	107.9703	107.9703	107.8925	107.8925	(0.072)	0.0000	0.0000	0
2017/10/10	2033	03/05/2018	107.70	Call	Bond Future	270.3200	0.2703	192.5200	0.1925	(28.781)	0	0	0
2017/10/10	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2033	03/05/2018	107.71	Call	Bond Future	260.3200	0.2603	182.5200	0.1825	(29.886)	0	0	0
2017/10/10	2033	03/05/2018	107.69	Call	Bond Future	280.3200	0.2803	202.5200	0.2025	(27.754)	0	0	0
2017/10/10	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2037	02/11/2017	9.67	Put	Bond Future	2,009.8800	2.0099	1,474.4300	1.4744	(26.641)	0	0	0
2017/10/10	2037	02/11/2017			Bond Future	9.8388	90.7997	9.7322	91.6364	(1.083)	0.0000	0.0000	54,937
2017/10/10	2037	02/11/2017	9.66	Call	Bond Future	652.8300	0.6528	945.9900	0.9460	44.906	0	0	0
2017/10/10	2037	02/11/2017	9.66	Put	Bond Future	2,063.5200	2.0635	1,519.9600	1.5200	(26.341)	0	0	0
2017/10/10	2037	02/11/2017	9.67	Call	Bond Future	678.9900	0.6790	980.2600	0.9803	44.370	0	0	0
2017/10/10	2037	02/11/2017	9.65	Call	Bond Future	627.2900	0.6273	912.4100	0.9124	45.453	0	0	0
2017/10/10	2037	02/11/2017	9.65	Put	Bond Future	2,117.9000	2.1179	1,566.3000	1.5663	(26.045)	0	0	0
2017/10/10	2037	01/02/2018	9.82	Put	Bond Future	2,826.5500	2.8265	2,388.6300	2.3886	(15.493)	0	0	0
2017/10/10	2037	01/02/2018			Bond Future	9.9055	88.2123	9.7955	89.0646	(1.110)	0.0000	0.0000	160
2017/10/10	2037	01/02/2018	9.82	Call	Bond Future	2,164.8600	2.1649	2,579.2600	2.5793	19.142	0	0	0
2017/10/10	2037	01/02/2018	9.81	Put	Bond Future	2,868.2800	2.8683	2,426.1100	2.4261	(15.416)	0	0	0
2017/10/10	2037	01/02/2018	9.83	Call	Bond Future	2,201.1300	2.2011	2,619.7700	2.6198	19.019	0	0	0
2017/10/10	2037	01/02/2018	9.83	Put	Bond Future	2,785.0700	2.7851	2,351.3900	2.3514	(15.572)	0	0	0
2017/10/10	2037	01/02/2018	9.81	Call	Bond Future	2,128.7300	2.1287	2,538.8800	2.5389	19.267	0	0	0
2017/10/10	2037	03/05/2018	9.99	Call	Bond Future	3,525.0300	3.5250	3,988.4100	3.9884	13.145	0	0	0
2017/10/10	2037	03/05/2018	9.97	Put	Bond Future	3,485.9100	3.4859	3,076.3100	3.0763	(11.750)	0	0	0
2017/10/10	2037	03/05/2018			Bond Future	9.9751	89.8519	9.8618	90.7189	(1.136)	0.0000	0.0000	0
2017/10/10	2037	03/05/2018	9.99	Put	Bond Future	3,411.9500	3.4119	3,008.3600	3.0084	(11.829)	0	0	0
2017/10/10	2037	03/05/2018	9.97	Call	Bond Future	3,447.2600	3.4473	3,904.6300	3.9046	13.268	0	0	0
2017/10/10	2037	03/05/2018	9.98	Put	Bond Future	3,448.9000	3.4489	3,042.3200	3.0423	(11.789)	0	0	0
2017/10/10	2037	03/05/2018	9.98	Call	Bond Future	3,486.1700	3.4862	3,946.5600	3.9466	13.206	0	0	0
2017/10/10	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2038	02/11/2017			Bond Future	128.8987	128.8987	128.6868	128.6868	(0.164)	0.0000	0.0000	19,719
2017/10/10	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2038	02/11/2017	136.82	Put	Bond Future	7,921.2800	7.9213	8,133.1700	8.1332	2.675	0	0	0
2017/10/10	2038	02/11/2017	136.80	Put	Bond Future	7,901.2800	7.9013	8,113.1700	8.1132	2.682	0	0	0
2017/10/10	2038	02/11/2017	136.81	Put	Bond Future	7,911.2800	7.9113	8,123.1700	8.1232	2.678	0	0	0
2017/10/10	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2038	01/02/2018	136.95	Put	Bond Future	7,145.2400	7.1452	7,360.7500	7.3608	3.016	0	0	0
2017/10/10	2038	01/02/2018			Bond Future	129.8048	129.8048	129.5892	129.5892	(0.166)	0.0000	0.0000	0
2017/10/10	2038	01/02/2018	136.94	Put	Bond Future	7,135.2400	7.1352	7,350.7500	7.3508	3.020	0	0	0
2017/10/10	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2038	01/02/2018	136.93	Put	Bond Future	7,125.2400	7.1252	7,340.7500	7.3408	3.025	0	0	0
2017/10/10	2038	03/05/2018	132.28	Put	Bond Future	13.7800	0.0138	235.9000	0.2359	1611.901	0	0	0
2017/10/10	2038	03/05/2018	132.27	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/10	2038	03/05/2018			Bond Future	132.2662		132.2662	132.0441	132.0441	(0.168)	0.0000	0.0000	0
2017/10/10	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2038	03/05/2018	132.27	Put	Bond Future	3.7800		0.0038	225.9000	0.2259	5876.190	0	0	0
2017/10/10	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2038	03/05/2018	132.29	Put	Bond Future	23.7800		0.0238	245.9000	0.2459	934.062	0	0	0
2017/10/10	2040	02/11/2017	9.67	Put	Bond Future	2,711.5700		2.7116	2,041.1500	2.0412	(24.724)	0	0	0
2017/10/10	2040	02/11/2017			Bond Future	9.9290		94.1229	9.8174	95.0575	(1.124)	0.0000	0.0000	17,446
2017/10/10	2040	02/11/2017	9.66	Call	Bond Future	497.6000		0.4976	753.6900	0.7537	51.465	0	0	0
2017/10/10	2040	02/11/2017	9.66	Put	Bond Future	2,776.1700		2.7762	2,097.6400	2.0976	(24.441)	0	0	0
2017/10/10	2040	02/11/2017	9.67	Call	Bond Future	519.3400		0.5193	783.5400	0.7835	50.872	0	0	0
2017/10/10	2040	02/11/2017	9.65	Call	Bond Future	476.4600		0.4765	724.5400	0.7245	52.067	0	0	0
2017/10/10	2040	02/11/2017	9.65	Put	Bond Future	2,841.5000		2.8415	2,154.9600	2.1550	(24.161)	0	0	0
2017/10/10	2040	01/02/2018	9.89	Call	Bond Future	2,306.6400		2.3066	2,762.5200	2.7625	19.764	0	0	0
2017/10/10	2040	01/02/2018			Bond Future	9.9963		91.3463	9.8812	92.2983	(1.152)	0.0000	0.0000	0
2017/10/10	2040	01/02/2018	9.87	Call	Bond Future	2,231.5900		2.2316	2,678.2100	2.6782	20.014	0	0	0
2017/10/10	2040	01/02/2018	9.87	Put	Bond Future	3,276.7000		3.2767	2,771.3200	2.7713	(15.423)	0	0	0
2017/10/10	2040	01/02/2018	9.88	Put	Bond Future	3,230.7100		3.2307	2,729.9700	2.7300	(15.499)	0	0	0
2017/10/10	2040	01/02/2018	9.89	Put	Bond Future	3,185.0000		3.1850	2,688.8800	2.6889	(15.577)	0	0	0
2017/10/10	2040	01/02/2018	9.88	Call	Bond Future	2,269.0400		2.2690	2,720.3000	2.7203	19.888	0	0	0
2017/10/10	2040	03/05/2018	10.08	Put	Bond Future	3,753.5300		3.7535	3,303.7400	3.3037	(11.983)	0	0	0
2017/10/10	2040	03/05/2018			Bond Future	10.0664		93.0441	9.9477	94.0126	(1.179)	0.0000	0.0000	0
2017/10/10	2040	03/05/2018	10.07	Call	Bond Future	3,822.2300		3.8222	4,337.6500	4.3376	13.485	0	0	0
2017/10/10	2040	03/05/2018	10.07	Put	Bond Future	3,792.8600		3.7929	3,339.8200	3.3398	(11.945)	0	0	0
2017/10/10	2040	03/05/2018	10.08	Call	Bond Future	3,863.7300		3.8637	4,382.4000	4.3824	13.424	0	0	0
2017/10/10	2040	03/05/2018	10.06	Call	Bond Future	3,780.9500		3.7810	4,293.1000	4.2931	13.546	0	0	0
2017/10/10	2040	03/05/2018	10.06	Put	Bond Future	3,832.5200		3.8325	3,376.2100	3.3762	(11.906)	0	0	0
2017/10/10	2044	02/11/2017	9.68	Call	Bond Future	513.8200		0.5138	774.5000	0.7745	50.734	0	0	0
2017/10/10	2044	02/11/2017			Bond Future	9.9484		91.2252	9.8368	92.1697	(1.122)	0.0000	0.0000	26,425
2017/10/10	2044	02/11/2017	9.66	Call	Bond Future	471.3100		0.4713	715.9800	0.7160	51.913	0	0	0
2017/10/10	2044	02/11/2017	9.66	Put	Bond Future	2,947.2400		2.9472	2,247.4500	2.2475	(23.744)	0	0	0
2017/10/10	2044	02/11/2017	9.68	Put	Bond Future	2,814.2700		2.8143	2,130.4900	2.1305	(24.297)	0	0	0
2017/10/10	2044	02/11/2017	9.67	Call	Bond Future	492.2300		0.4922	744.8500	0.7448	51.322	0	0	0
2017/10/10	2044	02/11/2017	9.67	Put	Bond Future	2,880.3500		2.8804	2,188.5100	2.1885	(24.019)	0	0	0
2017/10/10	2044	01/02/2018	9.90	Put	Bond Future	3,274.0600		3.2741	2,770.1800	2.7702	(15.390)	0	0	0
2017/10/10	2044	01/02/2018	9.89	Call	Bond Future	2,287.7800		2.2878	2,741.2800	2.7413	19.823	0	0	0
2017/10/10	2044	01/02/2018			Bond Future	10.0134		88.5205	9.8984	89.4825	(1.149)	0.0000	0.0000	0
2017/10/10	2044	01/02/2018	9.90	Call	Bond Future	2,325.6900		2.3257	2,783.8500	2.7838	19.700	0	0	0
2017/10/10	2044	01/02/2018	9.89	Put	Bond Future	3,320.5900		3.3206	2,812.0500	2.8120	(15.315)	0	0	0
2017/10/10	2044	01/02/2018	9.91	Call	Bond Future	2,364.1500		2.3641	2,826.9500	2.8269	19.576	0	0	0
2017/10/10	2044	01/02/2018	9.91	Put	Bond Future	3,228.2300		3.2282	2,728.9900	2.7290	(15.465)	0	0	0
2017/10/10	2044	03/05/2018	10.10	Call	Bond Future	3,956.7900		3.9568	4,483.4500	4.4835	13.310	0	0	0
2017/10/10	2044	03/05/2018	10.09	Put	Bond Future	3,841.1400		3.8411	3,385.8500	3.3858	(11.853)	0	0	0
2017/10/10	2044	03/05/2018			Bond Future	10.0810		90.1659	9.9625	91.1445	(1.175)	0.0000	0.0000	0
2017/10/10	2044	03/05/2018	10.11	Call	Bond Future	3,998.8800		3.9989	4,528.7900	4.5288	13.251	0	0	0
2017/10/10	2044	03/05/2018	10.11	Put	Bond Future	3,761.9100		3.7619	3,313.1400	3.3131	(11.929)	0	0	0
2017/10/10	2044	03/05/2018	10.10	Put	Bond Future	3,801.3600		3.8014	3,349.3400	3.3493	(11.891)	0	0	0

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2017/10/10	2044	03/05/2018	10.09	Call	Bond Future	3,914.9100	3.9149	4,438.3000	4.4383	13.369	0	0	0
2017/10/10	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2046	02/11/2017	136.30	Put	Bond Future	12,501.2000	12.5012	13,004.2500	13.0042	4.024	0	0	0
2017/10/10	2046	02/11/2017			Bond Future	123.7988	123.7988	123.2958	123.2958	(0.406)	0.0000	0.0000	21,292
2017/10/10	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2046	02/11/2017	136.32	Put	Bond Future	12,521.2000	12.5212	13,024.2500	13.0242	4.018	0	0	0
2017/10/10	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2046	02/11/2017	136.31	Put	Bond Future	12,511.2000	12.5112	13,014.2500	13.0142	4.021	0	0	0
2017/10/10	2046	01/02/2018	132.92	Put	Bond Future	6,805.5700	6.8056	7,317.6200	7.3176	7.524	0	0	0
2017/10/10	2046	01/02/2018			Bond Future	126.1144	126.1144	125.6024	125.6024	(0.406)	0.0000	0.0000	0
2017/10/10	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2046	01/02/2018	132.91	Put	Bond Future	6,795.5700	6.7956	7,307.6200	7.3076	7.535	0	0	0
2017/10/10	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2046	01/02/2018	132.90	Put	Bond Future	6,785.5700	6.7856	7,297.6200	7.2976	7.546	0	0	0
2017/10/10	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2046	03/05/2018			Bond Future	126.9078	126.9078	126.3835	126.3835	(0.413)	0.0000	0.0000	0
2017/10/10	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2046	03/05/2018	127.93	Put	Bond Future	1,022.1800	1.0222	1,546.5000	1.5465	51.294	0	0	0
2017/10/10	2046	03/05/2018	127.95	Put	Bond Future	1,042.1800	1.0422	1,566.5000	1.5665	50.310	0	0	0
2017/10/10	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2046	03/05/2018	127.94	Put	Bond Future	1,032.1800	1.0322	1,556.5000	1.5565	50.797	0	0	0
2017/10/10	2050	02/11/2017	144.66	Put	Bond Future	12,829.6500	12.8296	12,981.0300	12.9810	1.180	0	0	0
2017/10/10	2050	02/11/2017	144.67	Put	Bond Future	12,839.6500	12.8396	12,991.0300	12.9910	1.179	0	0	0
2017/10/10	2050	02/11/2017			Bond Future	131.8303	131.8303	131.6790	131.6790	(0.115)	0.0000	0.0000	22,472
2017/10/10	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2050	02/11/2017	144.65	Put	Bond Future	12,819.6500	12.8196	12,971.0300	12.9710	1.181	0	0	0
2017/10/10	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2050	01/02/2018	140.23	Put	Bond Future	7,607.1900	7.6072	7,761.1800	7.7612	2.024	0	0	0
2017/10/10	2050	01/02/2018			Bond Future	132.6228	132.6228	132.4688	132.4688	(0.116)	0.0000	0.0000	0
2017/10/10	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2050	01/02/2018	140.25	Put	Bond Future	7,627.1900	7.6272	7,781.1800	7.7812	2.019	0	0	0
2017/10/10	2050	01/02/2018	140.24	Put	Bond Future	7,617.1900	7.6172	7,771.1800	7.7712	2.022	0	0	0
2017/10/10	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2050	03/05/2018	135.62	Put	Bond Future	482.3900	0.4824	641.7400	0.6417	33.033	0	0	0
2017/10/10	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2050	03/05/2018			Bond Future	135.1376	135.1376	134.9783	134.9783	(0.118)	0.0000	0.0000	0
2017/10/10	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2050	03/05/2018	135.61	Put	Bond Future	472.3900	0.4724	631.7400	0.6317	33.733	0	0	0
2017/10/10	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	2050	03/05/2018	135.63	Put	Bond Future	492.3900	0.4924	651.7400	0.6517	32.363	0	0	0
2017/10/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/10/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	AL37	02/11/2017			Index Future	553.7540	553.7540	556.0100	556.0100	0.407	0.0000	0.0000	0
2017/10/10	AL37	01/02/2018			Index Future	563.9260	563.9260	566.2250	566.2250	0.408	0.0000	0.0000	0
2017/10/10	AL37	03/05/2018			Index Future	574.4100	574.4100	576.7450	576.7450	0.407	0.0000	0.0000	0
2017/10/10	AL7T	02/11/2017			Index Future	635.5630	635.5630	639.5100	639.5100	0.621	0.0000	0.0000	0
2017/10/10	AL7T	01/02/2018			Index Future	647.2370	647.2370	651.2590	651.2590	0.621	0.0000	0.0000	0
2017/10/10	AL7T	03/05/2018			Index Future	659.2710	659.2710	663.3580	663.3580	0.620	0.0000	0.0000	0
2017/10/10	ALBI	02/11/2017			Index Future	571.2130	571.2130	575.4670	575.4670	0.745	0.0000	0.0000	777
2017/10/10	ALBI	01/02/2018			Index Future	581.7050	581.7050	586.0390	586.0390	0.745	0.0000	0.0000	0
2017/10/10	ALBI	03/05/2018			Index Future	592.5210	592.5210	596.9270	596.9270	0.744	0.0000	0.0000	0
2017/10/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/10/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	EL28	02/11/2017			Bond Future	127.5831	127.5831	127.5802	127.5802	(0.002)	0.0000	0.0000	0
2017/10/10	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	EL28	02/11/2017	133.87	Put	Bond Future	6,286.8800	6.2869	6,289.7700	6.2898	0.046	0	0	0
2017/10/10	EL28	02/11/2017	133.89	Put	Bond Future	6,306.8800	6.3069	6,309.7700	6.3098	0.046	0	0	0
2017/10/10	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	EL28	02/11/2017	133.88	Put	Bond Future	6,296.8800	6.2969	6,299.7700	6.2998	0.046	0	0	0
2017/10/10	EL28	01/02/2018	132.31	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
2017/10/10	EL28	01/02/2018			Bond Future	129.9695		129.9669		(0.002)	0.0000	0.0000	0
2017/10/10	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	EL28	01/02/2018	132.29	Put	Bond Future	2,320.4900	2.3205	2,323.1300	2.3231	0.114	0	0	0
2017/10/10	EL28	01/02/2018	132.31	Put	Bond Future	2,340.4900	2.3405	2,343.1300	2.3431	0.113	0	0	0
2017/10/10	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	EL28	01/02/2018	132.30	Put	Bond Future	2,330.4900	2.3305	2,333.1300	2.3331	0.113	0	0	0
2017/10/10	EL28	03/05/2018	133.20	Put	Bond Future	765.9000	0.7659	771.1000	0.7711	0.679	0	0	0
2017/10/10	EL28	03/05/2018			Bond Future	132.4341	132.4341	132.4289	132.4289	(0.004)	0.0000	0.0000	0
2017/10/10	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	EL28	03/05/2018	133.19	Put	Bond Future	755.9000	0.7559	761.1000	0.7611	0.688	0	0	0
2017/10/10	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	EL28	03/05/2018	133.18	Put	Bond Future	745.9000	0.7459	751.1000	0.7511	0.697	0	0	0
2017/10/10	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	ES33	02/11/2017	10.66	Put	Bond Future	1,529.4900	1.5295	881.8300	0.8818	(42.345)	0	0	0
2017/10/10	ES33	02/11/2017			Bond Future	10.9109	75.6180	10.8037	76.2656	(0.982)	0.0000	0.0000	9,466
2017/10/10	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	ES33	02/11/2017	10.68	Put	Bond Future	1,405.8500	1.4059	758.1900	0.7582	(46.069)	0	0	0
2017/10/10	ES33	02/11/2017	10.67	Put	Bond Future	1,467.6300	1.4676	819.9700	0.8200	(44.130)	0	0	0
2017/10/10	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	ES33	01/02/2018	11.00	Put	Bond Future	127.3300	0.1273	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	473.1800	0.4732	100.000	0	0	0
2017/10/10	ES33	01/02/2018			Bond Future	11.0215	77.0069	10.9105	77.6667	(1.007)	0.0000	0.0000	0
2017/10/10	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	532.4100	0.5324	100.000	0	0	0
2017/10/10	ES33	01/02/2018	10.99	Put	Bond Future	186.5600	0.1866	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	591.5600	0.5916	100.000	0	0	0
2017/10/10	ES33	01/02/2018	11.01	Put	Bond Future	68.1800	0.0682	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	ES33	03/05/2018	11.22	Call	Bond Future	519.0100	0.5190	1,190.0100	1.1900	129.285	0	0	0
2017/10/10	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	ES33	03/05/2018			Bond Future	11.1302	74.6470	11.0154	75.3180	(1.031)	0.0000	0.0000	0
2017/10/10	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	ES33	03/05/2018	11.20	Call	Bond Future	403.9400	0.4039	1,074.9400	1.0749	166.114	0	0	0
2017/10/10	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	ES33	03/05/2018	11.21	Call	Bond Future	461.5100	0.4615	1,132.5100	1.1325	145.392	0	0	0
2017/10/10	ES42	02/11/2017			Bond Future	11.1496	78.2038	11.0374	78.9665	(1.006)	0.0000	0.0000	7,957
2017/10/10	ES42	01/02/2018			Bond Future	11.2563	79.6402	11.1402	80.4171	(1.032)	0.0000	0.0000	0
2017/10/10	ES42	03/05/2018			Bond Future	11.3663	76.8595	11.2462	77.6497	(1.057)	0.0000	0.0000	0
2017/10/10	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	15,460.0000	1.5460	100.000	0	0	0
2017/10/10	GOVI	02/11/2017	572.44	Put	GOVI	26,800.0000	2.6800	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	GOVI	02/11/2017			GOVI	569.7600	569.7600	573.9960	573.9960	0.743	0.0000	0.0000	674
2017/10/10	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	15,360.0000	1.5360	100.000	0	0	0
2017/10/10	GOVI	02/11/2017	572.46	Put	GOVI	27,000.0000	2.7000	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	GOVI	02/11/2017	572.45	Put	GOVI	26,900.0000	2.6900	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	15,560.0000	1.5560	100.000	0	0	0
2017/10/10	GOVI	01/02/2018	581.04	Put	GOVI	8,140.0000	0.8140	0.0000	0.0000	(100.000)	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
2017/10/10	GOVI	01/02/2018			GOVI	580.2260		580.2260	584.5410	584.5410	0.744	0.0000	0.0000	0
2017/10/10	GOVI	01/02/2018	581.03	Call	GOVI	0.0000		0.0000	35,110.0000	3.5110	100.000	0	0	0
2017/10/10	GOVI	01/02/2018	581.03	Put	GOVI	8,040.0000		0.8040	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	GOVI	01/02/2018	581.04	Call	GOVI	0.0000		0.0000	35,010.0000	3.5010	100.000	0	0	0
2017/10/10	GOVI	01/02/2018	581.02	Call	GOVI	0.0000		0.0000	35,210.0000	3.5210	100.000	0	0	0
2017/10/10	GOVI	01/02/2018	581.02	Put	GOVI	7,940.0000		0.7940	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	GOVI	03/05/2018	590.27	Call	GOVI	7,430.0000		0.7430	51,310.0000	5.1310	590.579	0	0	0
2017/10/10	GOVI	03/05/2018	590.29	Call	GOVI	7,230.0000		0.7230	51,110.0000	5.1110	606.916	0	0	0
2017/10/10	GOVI	03/05/2018			GOVI	591.0130		591.0130	595.4010	595.4010	0.742	0.0000	0.0000	0
2017/10/10	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	GOVI	03/05/2018	590.28	Call	GOVI	7,330.0000		0.7330	51,210.0000	5.1210	598.636	0	0	0
2017/10/10	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/10	IGOV	02/11/2017			Index Future	250.7380		250.7380	250.6250	250.6250	(0.045)	0.0000	0.0000	1,172
2017/10/10	IGOV	01/02/2018			Index Future	255.4270		255.4270	255.3120	255.3120	(0.045)	0.0000	0.0000	0
2017/10/10	IGOV	03/05/2018			Index Future	260.2710		260.2710	260.1490	260.1490	(0.047)	0.0000	0.0000	0
2017/10/10	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/10	IS01	21/12/2017			Interest Rate Swap	99.7596		99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0
2017/10/10	IS01	15/03/2018			Interest Rate Swap	99.6807		99.6807	99.6792	99.6792	(0.002)	0.0000	0.0000	0
2017/10/10	IS01	21/06/2018			Interest Rate Swap	99.8035		99.8035	99.7981	99.7981	(0.005)	0.0000	0.0000	0
2017/10/10	IS01	20/09/2018			Interest Rate Swap	99.9271		99.9271	99.9171	99.9171	(0.010)	0.0000	0.0000	0
2017/10/10	IS01	20/12/2018			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	IS02	18/12/2017			Interest Rate Swap	99.7970		99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/10	IS02	16/03/2018			Interest Rate Swap	98.9647		98.9647	98.9630	98.9630	(0.002)	0.0000	0.0000	0
2017/10/10	IS02	15/06/2018			Interest Rate Swap	98.4961		98.4961	98.4915	98.4915	(0.005)	0.0000	0.0000	0
2017/10/10	IS02	21/09/2018			Interest Rate Swap	98.3951		98.3951	98.3849	98.3849	(0.010)	0.0000	0.0000	0
2017/10/10	IS02	21/12/2018			Interest Rate Swap	98.7600		98.7600	98.7400	98.7400	(0.020)	0.0000	0.0000	0
2017/10/10	IS02	15/03/2019			Interest Rate Swap	99.1382		99.1382	99.1160	99.1160	(0.022)	0.0000	0.0000	0
2017/10/10	IS02	21/06/2019			Interest Rate Swap	99.5111		99.5111	99.4799	99.4799	(0.031)	0.0000	0.0000	0
2017/10/10	IS02	20/09/2019			Interest Rate Swap	99.9097		99.9097	99.8700	99.8700	(0.040)	0.0000	0.0000	0
2017/10/10	IS02	20/12/2019			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	IS05	17/12/2020			Interest Rate Swap	96.1754		96.1754	96.0494	96.0494	(0.131)	0.0000	0.0000	0
2017/10/10	IS05	16/03/2021			Interest Rate Swap	95.4231		95.4231	95.2803	95.2803	(0.150)	0.0000	0.0000	0
2017/10/10	IS05	15/06/2021			Interest Rate Swap	94.6405		94.6405	94.4806	94.4806	(0.169)	0.0000	0.0000	0
2017/10/10	IS05	21/09/2021			Interest Rate Swap	94.8355		94.8355	94.6572	94.6572	(0.188)	0.0000	0.0000	0
2017/10/10	IS05	21/12/2021			Interest Rate Swap	97.0503		97.0503	96.8561	96.8561	(0.200)	0.0000	0.0000	51
2017/10/10	IS05	15/03/2022			Interest Rate Swap	97.2136		97.2136	97.0037	97.0037	(0.216)	0.0000	0.0000	0
2017/10/10	IS05	21/06/2022			Interest Rate Swap	98.4296		98.4296	98.2021	98.2021	(0.231)	0.0000	0.0000	0
2017/10/10	IS05	20/09/2022			Interest Rate Swap	100.6592		100.6592	100.4184	100.4184	(0.239)	0.0000	0.0000	0
2017/10/10	IS05	20/12/2022			Interest Rate Swap	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
2017/10/10	IS10	17/12/2025			Interest Rate Swap	95.7224	95.7224	95.3360	95.3360	(0.404)	0.0000	0.0000	0
2017/10/10	IS10	16/03/2026			Interest Rate Swap	92.7745	92.7745	92.3751	92.3751	(0.430)	0.0000	0.0000	0
2017/10/10	IS10	15/06/2026			Interest Rate Swap	91.5587	91.5587	91.1478	91.1478	(0.449)	0.0000	0.0000	0
2017/10/10	IS10	21/09/2026			Interest Rate Swap	93.7402	93.7402	93.3200	93.3200	(0.448)	0.0000	0.0000	0
2017/10/10	IS10	21/12/2026			Interest Rate Swap	97.5385	97.5385	97.1089	97.1089	(0.440)	0.0000	0.0000	0
2017/10/10	IS10	15/03/2027			Interest Rate Swap	96.1566	96.1566	95.7035	95.7035	(0.471)	0.0000	0.0000	0
2017/10/10	IS10	21/06/2027			Interest Rate Swap	98.2512	98.2512	97.7775	97.7775	(0.482)	0.0000	0.0000	0
2017/10/10	IS10	20/09/2027			Interest Rate Swap	101.9894	101.9894	101.5052	101.5052	(0.475)	0.0000	0.0000	0
2017/10/10	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/10	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/10/10	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/10/10	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/10/10	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/10/10	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/10/10	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/10/10	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/10/10	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/10	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/10	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/10/10	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/10/10	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/10	R023	02/11/2017	8.56	Call	Bond Future	1,759.7700	1.7598	2,192.1500	2.1922	24.570	0	0	0
2017/10/10	R023	02/11/2017			Bond Future	8.1435	99.7679	8.0363	100.2195	(1.316)	0.0000	0.0000	58,286
2017/10/10	R023	02/11/2017	8.56	Put	Bond Future	28.3400	0.0283	9.1400	0.0091	(67.749)	0	0	0
2017/10/10	R023	02/11/2017	8.58	Put	Bond Future	23.8900	0.0239	7.4800	0.0075	(68.690)	0	0	0
2017/10/10	R023	02/11/2017	8.57	Call	Bond Future	1,798.5800	1.7986	2,232.3900	2.2324	24.120	0	0	0
2017/10/10	R023	02/11/2017	8.57	Put	Bond Future	26.0500	0.0261	8.2800	0.0083	(68.215)	0	0	0
2017/10/10	R023	02/11/2017	8.58	Call	Bond Future	1,837.5100	1.8375	2,272.6800	2.2727	23.683	0	0	0
2017/10/10	R023	01/02/2018	8.33	Put	Bond Future	775.1700	0.7752	598.3400	0.5983	(22.812)	0	0	0
2017/10/10	R023	01/02/2018			Bond Future	8.1904	101.6004	8.0766	102.0605	(1.389)	0.0000	0.0000	0
2017/10/10	R023	01/02/2018	8.32	Call	Bond Future	1,311.9200	1.3119	1,592.4700	1.5925	21.385	0	0	0
2017/10/10	R023	01/02/2018	8.32	Put	Bond Future	791.1900	0.7912	611.6600	0.6117	(22.691)	0	0	0
2017/10/10	R023	01/02/2018	8.33	Call	Bond Future	1,335.9500	1.3359	1,619.2000	1.6192	21.202	0	0	0
2017/10/10	R023	01/02/2018	8.31	Call	Bond Future	1,288.3400	1.2883	1,566.1700	1.5662	21.565	0	0	0
2017/10/10	R023	01/02/2018	8.31	Put	Bond Future	807.6800	0.8077	625.4300	0.6254	(22.565)	0	0	0
2017/10/10	R023	03/05/2018	8.27	Call	Bond Future	1,398.6300	1.3986	1,654.0300	1.6540	18.261	0	0	0
2017/10/10	R023	03/05/2018			Bond Future	8.2298	99.5594	8.1093	100.0268	(1.465)	0.0000	0.0000	0
2017/10/10	R023	03/05/2018	8.27	Put	Bond Future	1,243.4100	1.2434	1,031.4800	1.0315	(17.044)	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
2017/10/10	R023	03/05/2018	8.28	Call	Bond Future	1,419.3700	1.4194	1,676.9100	1.6769	18.145	0	0	0
2017/10/10	R023	03/05/2018	8.29	Put	Bond Future	1,208.2200	1.2082	1,000.5700	1.0006	(17.186)	0	0	0
2017/10/10	R023	03/05/2018	8.28	Put	Bond Future	1,225.5800	1.2256	1,015.7900	1.0158	(17.118)	0	0	0
2017/10/10	R023	03/05/2018	8.29	Call	Bond Future	1,440.5600	1.4406	1,700.2400	1.7002	18.026	0	0	0
2017/10/10	R035	02/11/2017	9.61	Put	Bond Future	1,027.4400	1.0274	225.7500	0.2257	(78.028)	0	0	0
2017/10/10	R035	02/11/2017			Bond Future	9.7400	94.4731	9.6384	95.2748	(1.043)	0.0000	0.0000	40,230
2017/10/10	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R035	02/11/2017	9.60	Put	Bond Future	1,107.1800	1.1072	305.4900	0.3055	(72.408)	0	0	0
2017/10/10	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R035	02/11/2017	9.59	Put	Bond Future	1,187.0200	1.1870	385.3300	0.3853	(67.538)	0	0	0
2017/10/10	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	343.9700	0.3440	100.000	0	0	0
2017/10/10	R035	01/02/2018	9.73	Put	Bond Future	628.6300	0.6286	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	R035	01/02/2018			Bond Future	9.8110	96.2084	9.7059	97.0251	(1.070)	0.0000	0.0000	0
2017/10/10	R035	01/02/2018	9.75	Put	Bond Future	472.7300	0.4727	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	188.0700	0.1881	100.000	0	0	0
2017/10/10	R035	01/02/2018	9.74	Put	Bond Future	550.6300	0.5506	0.0000	0.0000	(100.000)	0	0	0
2017/10/10	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	266.0700	0.2661	100.000	0	0	0
2017/10/10	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R035	03/05/2018			Bond Future	9.8775	93.4967	9.7692	94.3273	(1.096)	0.0000	0.0000	0
2017/10/10	R035	03/05/2018	9.90	Call	Bond Future	171.6300	0.1716	1,002.1800	1.0022	483.919	0	0	0
2017/10/10	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R035	03/05/2018	9.91	Call	Bond Future	247.5900	0.2476	1,078.1400	1.0781	335.454	0	0	0
2017/10/10	R035	03/05/2018	9.89	Call	Bond Future	95.5800	0.0956	926.1300	0.9261	868.958	0	0	0
2017/10/10	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R186	02/11/2017	8.89	Put	Bond Future	616.0000	0.6160	368.6900	0.3687	(40.148)	0	0	0
2017/10/10	R186	02/11/2017	8.88	Call	Bond Future	1,225.7800	1.2258	1,680.4600	1.6805	37.093	0	0	0
2017/10/10	R186	02/11/2017	8.75	Put	Bond Future	1,042.1800	1.0422	681.5800	0.6816	(34.601)	0	0	0
2017/10/10	R186	02/11/2017			Bond Future	8.7913	114.5347	8.6845	115.2443	(1.215)	0.0000	0.0000	133,085
2017/10/10	R186	02/11/2017	8.75	Call	Bond Future	768.2200	0.7682	1,117.2600	1.1173	45.435	0	0	0
2017/10/10	R186	02/11/2017	8.89	Call	Bond Future	1,265.9600	1.2660	1,728.2900	1.7283	36.520	0	0	0
2017/10/10	R186	02/11/2017	8.88	Put	Bond Future	641.4700	0.6415	386.5100	0.3865	(39.746)	0	0	0
2017/10/10	R186	02/11/2017	8.90	Call	Bond Future	1,306.9500	1.3069	1,776.8100	1.7768	35.951	0	0	0
2017/10/10	R186	02/11/2017	8.90	Put	Bond Future	591.3900	0.5914	351.6100	0.3516	(40.545)	0	0	0
2017/10/10	R186	02/11/2017	8.60	Call	Bond Future	395.5100	0.3955	621.8500	0.6219	57.227	0	0	0
2017/10/10	R186	02/11/2017	8.60	Put	Bond Future	1,670.8800	1.6709	1,187.5800	1.1876	(28.925)	0	0	3,750
2017/10/10	R186	02/11/2017	9.00	Call	Bond Future	1,752.1300	1.7521	2,291.0600	2.2911	30.759	0	0	0
2017/10/10	R186	02/11/2017	9.00	Put	Bond Future	383.4000	0.3834	212.6900	0.2127	(44.525)	0	0	5,000
2017/10/10	R186	01/02/2018	9.00	Call	Bond Future	2,414.0700	2.4141	2,853.5800	2.8536	18.206	0	0	0
2017/10/10	R186	01/02/2018	9.25	Call	Bond Future	3,452.3900	3.4524	3,977.0400	3.9770	15.197	0	0	0
2017/10/10	R186	01/02/2018	8.50	Put	Bond Future	3,204.8700	3.2049	2,725.0400	2.7250	(14.972)	0	0	0
2017/10/10	R186	01/02/2018	8.96	Call	Bond Future	2,264.9400	2.2649	2,689.4700	2.6895	18.744	0	0	0
2017/10/10	R186	01/02/2018			Bond Future	8.8487	111.3386	8.7372	112.0615	(1.260)	0.0000	0.0000	1,068
2017/10/10	R186	01/02/2018	7.75	Put	Bond Future	7,504.6500	7.5047	6,824.9200	6.8249	(9.057)	0	0	0
2017/10/10	R186	01/02/2018	7.75	Call	Bond Future	98.4100	0.0984	141.6000	0.1416	43.888	0	0	1,460
2017/10/10	R186	01/02/2018	8.50	Call	Bond Future	922.8600	0.9229	1,165.9500	1.1659	26.341	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/10	R186	01/02/2018	9.00	Put	Bond Future	1,442.9100	1.4429	1,159.5000	1.1595	(19.642)	0	0	6,200
2017/10/10	R186	01/02/2018	8.75	Put	Bond Future	2,204.8300	2.2048	1,824.1600	1.8242	(17.265)	0	0	820
2017/10/10	R186	01/02/2018	9.25	Put	Bond Future	901.4300	0.9014	703.1600	0.7032	(21.995)	0	0	820
2017/10/10	R186	01/02/2018	8.97	Call	Bond Future	2,301.6400	2.3016	2,729.9500	2.7300	18.609	0	0	0
2017/10/10	R186	01/02/2018	8.96	Put	Bond Future	1,549.4100	1.5494	1,251.0200	1.2510	(19.258)	0	0	0
2017/10/10	R186	01/02/2018	8.75	Call	Bond Future	1,565.2300	1.5652	1,907.4800	1.9075	21.866	0	0	0
2017/10/10	R186	01/02/2018	8.97	Put	Bond Future	1,522.1300	1.5221	1,227.5200	1.2275	(19.355)	0	0	0
2017/10/10	R186	01/02/2018	8.98	Call	Bond Future	2,338.9000	2.3389	2,770.9600	2.7710	18.473	0	0	0
2017/10/10	R186	01/02/2018	8.98	Put	Bond Future	1,495.4500	1.4954	1,204.5900	1.2046	(19.450)	0	0	0
2017/10/10	R186	03/05/2018	8.91	Put	Bond Future	2,535.1500	2.5351	2,187.5000	2.1875	(13.713)	0	0	0
2017/10/10	R186	03/05/2018	8.92	Call	Bond Future	2,588.0200	2.5880	2,978.1500	2.9781	15.074	0	0	0
2017/10/10	R186	03/05/2018			Bond Future	8.9068	113.4083	8.7906	114.1432	(1.305)	0.0000	0.0000	0
2017/10/10	R186	03/05/2018	8.93	Call	Bond Future	2,621.2500	2.6213	3,014.2400	3.0142	14.992	0	0	0
2017/10/10	R186	03/05/2018	8.93	Put	Bond Future	2,475.2200	2.4752	2,133.3000	2.1333	(13.814)	0	0	0
2017/10/10	R186	03/05/2018	8.91	Call	Bond Future	2,555.3600	2.5554	2,942.6200	2.9426	15.155	0	0	0
2017/10/10	R186	03/05/2018	8.92	Put	Bond Future	2,504.8800	2.5049	2,160.1000	2.1601	(13.764)	0	0	0
2017/10/10	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R197	02/11/2017	305.15	Put	Bond Future	3,895.6200	3.8956	3,909.0000	3.9090	0.343	0	0	0
2017/10/10	R197	02/11/2017			Bond Future	301.2544	301.2544	301.2410	301.2410	(0.004)	0.0000	0.0000	2,350
2017/10/10	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R197	02/11/2017	305.17	Put	Bond Future	3,915.6200	3.9156	3,929.0000	3.9290	0.342	0	0	0
2017/10/10	R197	02/11/2017	305.16	Put	Bond Future	3,905.6200	3.9056	3,919.0000	3.9190	0.343	0	0	0
2017/10/10	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R197	01/02/2018	301.68	Put	Bond Future	1,775.7300	1.7757	1,788.7500	1.7888	0.733	0	0	0
2017/10/10	R197	01/02/2018			Bond Future	299.9043	299.9043	299.8913	299.8913	(0.004)	0.0000	0.0000	0
2017/10/10	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R197	01/02/2018	301.67	Put	Bond Future	1,765.7300	1.7657	1,778.7500	1.7788	0.737	0	0	0
2017/10/10	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R197	01/02/2018	301.66	Put	Bond Future	1,755.7300	1.7557	1,768.7500	1.7688	0.742	0	0	0
2017/10/10	R197	03/05/2018	304.46	Call	Bond Future	1,131.0700	1.1311	1,112.0700	1.1121	(1.680)	0	0	0
2017/10/10	R197	03/05/2018			Bond Future	305.5911	305.5911	305.5721	305.5721	(0.006)	0.0000	0.0000	0
2017/10/10	R197	03/05/2018	304.44	Call	Bond Future	1,151.0700	1.1511	1,132.0700	1.1321	(1.651)	0	0	0
2017/10/10	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R197	03/05/2018	304.45	Call	Bond Future	1,141.0700	1.1411	1,122.0700	1.1221	(1.665)	0	0	0
2017/10/10	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R202	02/11/2017	253.89	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2017/10/10	R202	02/11/2017			Bond Future	242.5438	242.5438	242.8365	242.8365	0.121	0.0000	0.0000	28,667
2017/10/10	R202	02/11/2017	253.89	Put	Bond Future	11,346.2700	11.3463	11,053.4800	11.0535	(2.580)	0	0	0
2017/10/10	R202	02/11/2017	253.90	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2017/10/10	R202	02/11/2017	253.91	Put	Bond Future	11,366.2700	11.3663	11,073.4800	11.0735	(2.576)	0	0	0
2017/10/10	R202	02/11/2017	253.90	Put	Bond Future	11,356.2700	11.3563	11,063.4800	11.0635	(2.578)	0	0	0
2017/10/10	R202	02/11/2017	253.91	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2017/10/10	R202	01/02/2018	249.07	Call	Bond Future	717.4500	0.7175	770.5200	0.7705	7.397	0	0	0
2017/10/10	R202	01/02/2018	249.06	Put	Bond Future	6,409.0200	6.4090	6,163.3700	6.1634	(3.833)	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
2017/10/10	R202	01/02/2018			Bond Future	243.3703	243.3703	243.6692	243.6692	0.123	0.0000	0.0000	0
2017/10/10	R202	01/02/2018	249.08	Call	Bond Future	715.5300	0.7155	768.4900	0.7685	7.402	0	0	0
2017/10/10	R202	01/02/2018	249.08	Put	Bond Future	6,425.1900	6.4252	6,179.3000	6.1793	(3.827)	0	0	0
2017/10/10	R202	01/02/2018	249.07	Put	Bond Future	6,417.1100	6.4171	6,171.3300	6.1713	(3.830)	0	0	0
2017/10/10	R202	01/02/2018	249.06	Call	Bond Future	719.3600	0.7194	772.5600	0.7726	7.395	0	0	0
2017/10/10	R202	03/05/2018	247.48	Put	Bond Future	3,257.4800	3.2575	3,110.0800	3.1101	(4.525)	0	0	0
2017/10/10	R202	03/05/2018	247.47	Call	Bond Future	3,767.8500	3.7679	3,920.4400	3.9204	4.050	0	0	0
2017/10/10	R202	03/05/2018			Bond Future	247.9852	247.9852	248.2851	248.2851	0.121	0.0000	0.0000	0
2017/10/10	R202	03/05/2018	247.48	Call	Bond Future	3,762.6900	3.7627	3,915.1400	3.9151	4.052	0	0	0
2017/10/10	R202	03/05/2018	247.47	Put	Bond Future	3,252.6400	3.2526	3,105.3800	3.1054	(4.527)	0	0	0
2017/10/10	R202	03/05/2018	247.49	Call	Bond Future	3,757.5300	3.7575	3,909.8500	3.9099	4.054	0	0	0
2017/10/10	R202	03/05/2018	247.49	Put	Bond Future	3,262.3200	3.2623	3,114.7900	3.1148	(4.522)	0	0	0
2017/10/10	R204	02/11/2017	7.76	Put	Bond Future	1,182.0300	1.1820	1,101.8800	1.1019	(6.781)	0	0	0
2017/10/10	R204	02/11/2017			Bond Future	7.1659	103.9082	7.0548	104.0268	(1.550)	0.0000	0.0000	43,255
2017/10/10	R204	02/11/2017	7.75	Call	Bond Future	1,807.1400	1.8071	1,845.4400	1.8454	2.119	0	0	0
2017/10/10	R204	02/11/2017	7.75	Put	Bond Future	1,186.6800	1.1867	1,106.3700	1.1064	(6.768)	0	0	0
2017/10/10	R204	02/11/2017	7.76	Call	Bond Future	1,813.0600	1.8131	1,851.5200	1.8515	2.121	0	0	0
2017/10/10	R204	02/11/2017	7.74	Call	Bond Future	1,801.2200	1.8012	1,839.3800	1.8394	2.119	0	0	0
2017/10/10	R204	02/11/2017	7.74	Put	Bond Future	1,191.3400	1.1913	1,110.8900	1.1109	(6.753)	0	0	0
2017/10/10	R204	01/02/2018	7.27	Call	Bond Future	3,108.1500	3.1081	3,158.6200	3.1586	1.624	0	0	0
2017/10/10	R204	01/02/2018			Bond Future	7.0859	101.7788	6.9414	101.8998	(2.038)	0.0000	0.0000	0
2017/10/10	R204	01/02/2018	7.25	Call	Bond Future	3,099.9200	3.0999	3,150.2800	3.1503	1.625	0	0	0
2017/10/10	R204	01/02/2018	7.25	Put	Bond Future	2,962.6500	2.9626	2,891.9900	2.8920	(2.385)	0	0	0
2017/10/10	R204	01/02/2018	7.27	Put	Bond Future	2,954.1700	2.9542	2,883.6200	2.8836	(2.388)	0	0	0
2017/10/10	R204	01/02/2018	7.26	Call	Bond Future	3,104.0300	3.1040	3,154.4500	3.1544	1.624	0	0	0
2017/10/10	R204	01/02/2018	7.26	Put	Bond Future	2,958.4000	2.9584	2,887.8000	2.8878	(2.386)	0	0	0
2017/10/10	R204	03/05/2018	7.10	Put	Bond Future	4,273.6800	4.2737	4,205.5300	4.2055	(1.595)	0	0	0
2017/10/10	R204	03/05/2018			Bond Future	6.9120	103.6707	6.7101	103.7926	(2.922)	0.0000	0.0000	0
2017/10/10	R204	03/05/2018	7.09	Call	Bond Future	4,383.9900	4.3840	4,437.7200	4.4377	1.226	0	0	0
2017/10/10	R204	03/05/2018	7.09	Put	Bond Future	4,276.7900	4.2768	4,208.6100	4.2086	(1.594)	0	0	0
2017/10/10	R204	03/05/2018	7.10	Call	Bond Future	4,386.9000	4.3869	4,440.6600	4.4407	1.225	0	0	0
2017/10/10	R204	03/05/2018	7.08	Call	Bond Future	4,381.0800	4.3811	4,434.7900	4.4348	1.226	0	0	0
2017/10/10	R204	03/05/2018	7.08	Put	Bond Future	4,279.9000	4.2799	4,211.7000	4.2117	(1.593)	0	0	0
2017/10/10	R207	02/11/2017	8.04	Put	Bond Future	0.1300	0.0001	0.0100	0.0000	(92.308)	0	0	0
2017/10/10	R207	02/11/2017	8.03	Call	Bond Future	1,057.9900	1.0580	1,273.0300	1.2730	20.325	0	0	0
2017/10/10	R207	02/11/2017			Bond Future	7.4920	101.7700	7.3834	101.9851	(1.449)	0.0000	0.0000	41,044
2017/10/10	R207	02/11/2017	8.04	Call	Bond Future	1,077.4900	1.0775	1,292.5600	1.2926	19.960	0	0	0
2017/10/10	R207	02/11/2017	8.03	Put	Bond Future	0.1600	0.0002	0.0100	0.0000	(93.750)	0	0	0
2017/10/10	R207	02/11/2017	8.05	Call	Bond Future	1,096.9900	1.0970	1,312.0800	1.3121	19.607	0	0	0
2017/10/10	R207	02/11/2017	8.05	Put	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2017/10/10	R207	01/02/2018	7.61	Put	Bond Future	271.8300	0.2718	190.3700	0.1904	(29.967)	0	0	0
2017/10/10	R207	01/02/2018	7.60	Call	Bond Future	463.6700	0.4637	600.0000	0.6000	29.402	0	0	0
2017/10/10	R207	01/02/2018			Bond Future	7.4954	99.9981	7.3717	100.2175	(1.651)	0.0000	0.0000	0
2017/10/10	R207	01/02/2018	7.61	Call	Bond Future	474.3900	0.4744	612.2900	0.6123	29.069	0	0	0
2017/10/10	R207	01/02/2018	7.60	Put	Bond Future	278.7600	0.2788	195.7300	0.1957	(29.785)	0	0	0
2017/10/10	R207	01/02/2018	7.62	Call	Bond Future	485.0200	0.4850	624.5000	0.6245	28.758	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
2017/10/10	R207	01/02/2018	7.62	Put	Bond Future	264.8100	0.2648	184.9300	0.1849	(30.165)	0	0	0
2017/10/10	R207	03/05/2018	7.57	Call	Bond Future	499.6800	0.4997	627.4600	0.6275	25.572	0	0	0
2017/10/10	R207	03/05/2018	7.56	Put	Bond Future	398.3900	0.3984	302.8900	0.3029	(23.971)	0	0	0
2017/10/10	R207	03/05/2018			Bond Future	7.5006	101.8570	7.3581	102.0791	(1.900)	0.0000	0.0000	0
2017/10/10	R207	03/05/2018	7.58	Call	Bond Future	508.6600	0.5087	637.6300	0.6376	25.355	0	0	0
2017/10/10	R207	03/05/2018	7.58	Put	Bond Future	385.2000	0.3852	292.0800	0.2921	(24.174)	0	0	0
2017/10/10	R207	03/05/2018	7.57	Put	Bond Future	391.7600	0.3918	297.4500	0.2975	(24.073)	0	0	0
2017/10/10	R207	03/05/2018	7.56	Call	Bond Future	490.7700	0.4908	617.3600	0.6174	25.794	0	0	0
2017/10/10	R208	02/11/2017	8.19	Call	Bond Future	1,324.2900	1.3243	1,647.5600	1.6476	24.411	0	0	0
2017/10/10	R208	02/11/2017	8.18	Put	Bond Future	3.9400	0.0039	0.6700	0.0007	(82.995)	0	0	0
2017/10/10	R208	02/11/2017			Bond Future	7.7286	97.8197	7.6159	98.1459	(1.459)	0.0000	0.0000	32,077
2017/10/10	R208	02/11/2017	8.20	Call	Bond Future	1,352.2600	1.3523	1,675.8600	1.6759	23.930	0	0	0
2017/10/10	R208	02/11/2017	8.20	Put	Bond Future	3.0700	0.0031	0.5000	0.0005	(83.713)	0	0	0
2017/10/10	R208	02/11/2017	8.19	Put	Bond Future	3.4800	0.0035	0.5800	0.0006	(83.333)	0	0	0
2017/10/10	R208	02/11/2017	8.18	Call	Bond Future	1,296.3500	1.2963	1,619.2500	1.6193	24.908	0	0	0
2017/10/10	R208	01/02/2018	7.85	Put	Bond Future	495.8000	0.4958	363.6200	0.3636	(26.660)	0	0	0
2017/10/10	R208	01/02/2018			Bond Future	7.7565	99.6164	7.6337	99.9488	(1.584)	0.0000	0.0000	0
2017/10/10	R208	01/02/2018	7.84	Call	Bond Future	732.2700	0.7323	930.2300	0.9302	27.034	0	0	0
2017/10/10	R208	01/02/2018	7.84	Put	Bond Future	507.2400	0.5072	372.8300	0.3728	(26.498)	0	0	0
2017/10/10	R208	01/02/2018	7.85	Call	Bond Future	747.7400	0.7477	947.9300	0.9479	26.773	0	0	0
2017/10/10	R208	01/02/2018	7.83	Call	Bond Future	716.7500	0.7167	912.4900	0.9125	27.309	0	0	0
2017/10/10	R208	01/02/2018	7.83	Put	Bond Future	518.6400	0.5186	382.0100	0.3820	(26.344)	0	0	0
2017/10/10	R208	03/05/2018	7.77	Call	Bond Future	742.4100	0.7424	920.8700	0.9209	24.038	0	0	0
2017/10/10	R208	03/05/2018			Bond Future	7.7790	98.0671	7.6449	98.4043	(1.724)	0.0000	0.0000	0
2017/10/10	R208	03/05/2018	7.77	Put	Bond Future	765.0400	0.7650	606.2600	0.6063	(20.754)	0	0	0
2017/10/10	R208	03/05/2018	7.78	Call	Bond Future	755.4000	0.7554	935.6200	0.9356	23.858	0	0	0
2017/10/10	R208	03/05/2018	7.79	Put	Bond Future	740.9700	0.7410	585.7200	0.5857	(20.952)	0	0	0
2017/10/10	R208	03/05/2018	7.78	Put	Bond Future	752.9400	0.7529	595.9200	0.5959	(20.854)	0	0	0
2017/10/10	R208	03/05/2018	7.79	Call	Bond Future	768.5100	0.7685	950.5000	0.9505	23.681	0	0	0
2017/10/10	R209	02/11/2017	9.54	Call	Bond Future	556.7500	0.5567	819.5100	0.8195	47.195	0	0	0
2017/10/10	R209	02/11/2017	9.52	Put	Bond Future	1,659.1700	1.6592	1,201.3900	1.2014	(27.591)	0	0	0
2017/10/10	R209	02/11/2017	9.00	Put	Bond Future	4,808.4200	4.8084	4,124.1400	4.1241	(14.231)	0	0	0
2017/10/10	R209	02/11/2017	10.60	Put	Bond Future	10.6200	0.0106	3.9200	0.0039	(63.089)	0	0	1,300
2017/10/10	R209	02/11/2017	9.75	Call	Bond Future	1,186.3900	1.1864	1,606.7600	1.6068	35.433	0	0	0
2017/10/10	R209	02/11/2017	8.30	Put	Bond Future	10,124.7000	10.1247	9,418.7900	9.4188	(6.972)	0	0	0
2017/10/10	R209	02/11/2017	9.88	Put	Bond Future	495.8100	0.4958	298.0400	0.2980	(39.888)	0	0	1,350
2017/10/10	R209	02/11/2017			Bond Future	9.6923	71.3516	9.5858	72.0576	(1.099)	0.0000	0.0000	126,036
2017/10/10	R209	02/11/2017	9.54	Put	Bond Future	1,569.4400	1.5694	1,126.2700	1.1263	(28.237)	0	0	0
2017/10/10	R209	02/11/2017	9.52	Call	Bond Future	511.8500	0.5119	760.0000	0.7600	48.481	0	0	0
2017/10/10	R209	02/11/2017	10.00	Call	Bond Future	2,281.3900	2.2814	2,855.4900	2.8555	25.164	0	0	0
2017/10/10	R209	02/11/2017	10.00	Put	Bond Future	299.1600	0.2992	167.3300	0.1673	(44.067)	0	0	1,138
2017/10/10	R209	02/11/2017	9.53	Put	Bond Future	1,613.9800	1.6140	1,163.4700	1.1635	(27.913)	0	0	0
2017/10/10	R209	02/11/2017	9.00	Call	Bond Future	24.1400	0.0241	45.7900	0.0458	89.685	0	0	2,248
2017/10/10	R209	02/11/2017	10.60	Call	Bond Future	5,622.9400	5.6229	6,322.1700	6.3222	12.435	0	0	0
2017/10/10	R209	02/11/2017	9.75	Put	Bond Future	807.9600	0.8080	522.4000	0.5224	(35.343)	0	0	6,500
2017/10/10	R209	02/11/2017	8.30	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	2,800

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
2017/10/10	R209	02/11/2017	9.88	Call	Bond Future	1,715.1800	1.7152	2,223.3400	2.2233	29.627	0	0	0
2017/10/10	R209	02/11/2017	9.53	Call	Bond Future	534.0200	0.5340	789.4400	0.7894	47.830	0	0	0
2017/10/10	R209	02/11/2017	9.58	Call	Bond Future	654.2700	0.6543	946.8400	0.9468	44.717	0	0	0
2017/10/10	R209	02/11/2017	9.58	Put	Bond Future	1,398.8200	1.3988	985.4600	0.9855	(29.551)	0	0	1,350
2017/10/10	R209	02/11/2017	9.33	Put	Bond Future	2,652.0900	2.6521	2,073.6500	2.0737	(21.811)	0	0	0
2017/10/10	R209	02/11/2017	9.33	Call	Bond Future	206.7100	0.2067	334.2000	0.3342	61.676	0	0	1,350
2017/10/10	R209	01/02/2018	10.10	Call	Bond Future	3,395.9500	3.3960	3,890.0200	3.8900	14.549	0	0	0
2017/10/10	R209	01/02/2018	9.85	Call	Bond Future	2,428.4800	2.4285	2,842.4900	2.8425	17.048	0	0	0
2017/10/10	R209	01/02/2018	9.33	Call	Bond Future	0.0000	0.0000	1,192.3100	1.1923	100.000	0	0	2,200
2017/10/10	R209	01/02/2018	9.73	Call	Bond Future	2,020.0000	2.0200	2,392.0500	2.3921	18.418	0	0	0
2017/10/10	R209	01/02/2018	9.71	Put	Bond Future	2,237.1100	2.2371	1,883.0300	1.8830	(15.828)	0	0	0
2017/10/10	R209	01/02/2018	9.72	Call	Bond Future	1,987.7100	1.9877	2,356.2000	2.3562	18.538	0	0	0
2017/10/10	R209	01/02/2018			Bond Future	9.7531	72.6622	9.6435	73.3812	(1.124)	0.0000	0.0000	990
2017/10/10	R209	01/02/2018	9.59	Call	Bond Future	0.0000	0.0000	1,915.1600	1.9152	100.000	0	0	0
2017/10/10	R209	01/02/2018	9.59	Put	Bond Future	0.0000	0.0000	2,270.0200	2.2700	100.000	0	0	2,200
2017/10/10	R209	01/02/2018	9.73	Put	Bond Future	2,170.7900	2.1708	1,823.8400	1.8238	(15.983)	0	0	0
2017/10/10	R209	01/02/2018	9.71	Call	Bond Future	1,955.5500	1.9556	2,320.4700	2.3205	18.661	0	0	0
2017/10/10	R209	01/02/2018	9.88	Call	Bond Future	0.0000	0.0000	2,960.8500	2.9608	100.000	0	0	0
2017/10/10	R209	01/02/2018	9.88	Put	Bond Future	0.0000	0.0000	1,423.2900	1.4233	100.000	0	0	2,200
2017/10/10	R209	01/02/2018	10.10	Put	Bond Future	1,191.4500	1.1914	966.5200	0.9665	(18.879)	0	0	3,000
2017/10/10	R209	01/02/2018	9.85	Put	Bond Future	1,802.1800	1.8022	1,497.1900	1.4972	(16.923)	0	0	7,500
2017/10/10	R209	01/02/2018	9.33	Put	Bond Future	0.0000	0.0000	3,309.8100	3.3098	100.000	0	0	0
2017/10/10	R209	01/02/2018	9.72	Put	Bond Future	2,203.8400	2.2038	1,853.3300	1.8533	(15.905)	0	0	0
2017/10/10	R209	01/02/2018	10.00	Call	Bond Future	2,991.1900	2.9912	3,454.6900	3.4547	15.496	0	0	0
2017/10/10	R209	01/02/2018	10.00	Put	Bond Future	1,411.4600	1.4115	1,155.9600	1.1560	(18.102)	0	0	7,500
2017/10/10	R209	03/05/2018	9.85	Put	Bond Future	2,763.1300	2.7631	2,429.4000	2.4294	(12.078)	0	0	0
2017/10/10	R209	03/05/2018			Bond Future	9.8133	70.8637	9.7006	71.5952	(1.149)	0.0000	0.0000	0
2017/10/10	R209	03/05/2018	9.85	Call	Bond Future	2,998.7500	2.9988	3,396.4800	3.3965	13.263	0	0	0
2017/10/10	R209	03/05/2018	9.86	Call	Bond Future	3,032.5100	3.0325	3,432.8100	3.4328	13.200	0	0	0
2017/10/10	R209	03/05/2018	9.86	Put	Bond Future	2,732.8800	2.7329	2,401.7200	2.4017	(12.118)	0	0	0
2017/10/10	R209	03/05/2018	9.84	Call	Bond Future	2,965.3800	2.9654	3,360.5400	3.3605	13.326	0	0	0
2017/10/10	R209	03/05/2018	9.84	Put	Bond Future	2,793.8600	2.7939	2,457.5600	2.4576	(12.037)	0	0	0
2017/10/10	R210	02/11/2017	192.08	Put	Bond Future	6,662.8700	6.6629	6,670.4200	6.6704	0.113	0	0	0
2017/10/10	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R210	02/11/2017			Bond Future	185.4171	185.4171	185.4096	185.4096	(0.004)	0.0000	0.0000	2,179
2017/10/10	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R210	02/11/2017	192.07	Put	Bond Future	6,652.8700	6.6529	6,660.4200	6.6604	0.113	0	0	0
2017/10/10	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R210	02/11/2017	192.09	Put	Bond Future	6,672.8700	6.6729	6,680.4200	6.6804	0.113	0	0	0
2017/10/10	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R210	01/02/2018			Bond Future	188.8855	188.8855	188.8782	188.8782	(0.004)	0.0000	0.0000	0
2017/10/10	R210	01/02/2018	192.36	Put	Bond Future	3,474.5100	3.4745	3,481.8400	3.4818	0.211	0	0	0
2017/10/10	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R210	01/02/2018	192.38	Put	Bond Future	3,494.5100	3.4945	3,501.8400	3.5018	0.210	0	0	0
2017/10/10	R210	01/02/2018	192.37	Put	Bond Future	3,484.5100	3.4845	3,491.8400	3.4918	0.210	0	0	0
2017/10/10	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R210	03/05/2018	191.45	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
2017/10/10	R210	03/05/2018	191.44	Put	Bond Future	1,395.5400	1.3955	1,406.5900	1.4066	0.792	0	0	0
2017/10/10	R210	03/05/2018			Bond Future	190.0445	190.0445	190.0334	190.0334	(0.006)	0.0000	0.0000	0
2017/10/10	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R210	03/05/2018	191.46	Put	Bond Future	1,415.5400	1.4155	1,426.5900	1.4266	0.781	0	0	0
2017/10/10	R210	03/05/2018	191.45	Put	Bond Future	1,405.5400	1.4055	1,416.5900	1.4166	0.786	0	0	0
2017/10/10	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R212	02/11/2017			Bond Future	151.1973	151.1973	151.1297	151.1297	(0.045)	0.0000	0.0000	4,059
2017/10/10	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R212	02/11/2017	152.40	Put	Bond Future	1,202.6600	1.2027	1,270.3400	1.2703	5.628	0	0	0
2017/10/10	R212	02/11/2017	152.42	Put	Bond Future	1,222.6600	1.2227	1,290.3400	1.2903	5.535	0	0	0
2017/10/10	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R212	02/11/2017	152.41	Put	Bond Future	1,212.6600	1.2127	1,280.3400	1.2803	5.581	0	0	0
2017/10/10	R212	01/02/2018	154.71	Put	Bond Future	2,722.8200	2.7228	2,791.4200	2.7914	2.519	0	0	0
2017/10/10	R212	01/02/2018			Bond Future	151.9872	151.9872	151.9186	151.9186	(0.045)	0.0000	0.0000	0
2017/10/10	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R212	01/02/2018	154.70	Put	Bond Future	2,712.8200	2.7128	2,781.4200	2.7814	2.529	0	0	0
2017/10/10	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R212	01/02/2018	154.69	Put	Bond Future	2,702.8200	2.7028	2,771.4200	2.7714	2.538	0	0	0
2017/10/10	R212	03/05/2018	154.30	Call	Bond Future	569.1900	0.5692	496.3500	0.4963	(12.797)	0	0	0
2017/10/10	R212	03/05/2018			Bond Future	154.8692	154.8692	154.7964	154.7964	(0.047)	0.0000	0.0000	0
2017/10/10	R212	03/05/2018	154.28	Call	Bond Future	589.1900	0.5892	516.3500	0.5163	(12.363)	0	0	0
2017/10/10	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R212	03/05/2018	154.29	Call	Bond Future	579.1900	0.5792	506.3500	0.5063	(12.576)	0	0	0
2017/10/10	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/10	R213	02/11/2017	9.36	Put	Bond Future	1,152.8000	1.1528	809.1900	0.8092	(29.807)	0	0	0
2017/10/10	R213	02/11/2017			Bond Future	9.4234	83.1278	9.3268	83.7617	(1.024)	0.0000	0.0000	62,297
2017/10/10	R213	02/11/2017	9.35	Call	Bond Future	709.2300	0.7092	992.3300	0.9923	39.917	0	0	0
2017/10/10	R213	02/11/2017	9.35	Put	Bond Future	1,190.4000	1.1904	839.6600	0.8397	(29.464)	0	0	0
2017/10/10	R213	02/11/2017	9.36	Call	Bond Future	737.4300	0.7374	1,027.6600	1.0277	39.357	0	0	0
2017/10/10	R213	02/11/2017	9.34	Call	Bond Future	681.7400	0.6817	957.7100	0.9577	40.480	0	0	0
2017/10/10	R213	02/11/2017	9.34	Put	Bond Future	1,228.7800	1.2288	870.9100	0.8709	(29.124)	0	0	0
2017/10/10	R213	01/02/2018	9.42	Call	Bond Future	1,782.0900	1.7821	2,097.6700	2.0977	17.708	0	0	0
2017/10/10	R213	01/02/2018	9.41	Put	Bond Future	2,258.1000	2.2581	1,924.7000	1.9247	(14.765)	0	0	0
2017/10/10	R213	01/02/2018			Bond Future	9.4884	84.6547	9.3886	85.3003	(1.052)	0.0000	0.0000	0
2017/10/10	R213	01/02/2018	9.43	Call	Bond Future	1,813.1300	1.8131	2,132.0400	2.1320	17.589	0	0	0
2017/10/10	R213	01/02/2018	9.43	Put	Bond Future	2,190.0500	2.1900	1,863.3200	1.8633	(14.919)	0	0	0
2017/10/10	R213	01/02/2018	9.42	Put	Bond Future	2,223.7900	2.2238	1,893.7300	1.8937	(14.842)	0	0	0
2017/10/10	R213	01/02/2018	9.41	Call	Bond Future	1,751.5400	1.7515	2,063.7800	2.0638	17.827	0	0	0
2017/10/10	R213	03/05/2018	9.57	Put	Bond Future	2,675.3800	2.6754	2,368.8400	2.3688	(11.458)	0	0	0
2017/10/10	R213	03/05/2018	9.56	Call	Bond Future	2,775.8500	2.7758	3,123.4400	3.1234	12.522	0	0	0
2017/10/10	R213	03/05/2018			Bond Future	9.5489	82.6790	9.4460	83.3355	(1.078)	0.0000	0.0000	0
2017/10/10	R213	03/05/2018	9.57	Call	Bond Future	2,808.8200	2.8088	3,158.8100	3.1588	12.460	0	0	0
2017/10/10	R213	03/05/2018	9.56	Put	Bond Future	2,705.7400	2.7057	2,396.8000	2.3968	(11.418)	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
2017/10/10	R213	03/05/2018	9.58	Call	Bond Future	2,841.9700	2.8420	3,194.3600	3.1944	12.399	0	0	0
2017/10/10	R213	03/05/2018	9.58	Put	Bond Future	2,645.2800	2.6453	2,341.1400	2.3411	(11.497)	0	0	0
2017/10/10	R214	02/11/2017	9.60	Call	Bond Future	410.5600	0.4106	634.7700	0.6348	54.611	0	0	0
2017/10/10	R214	02/11/2017			Bond Future	9.8380	70.8894	9.7264	71.6553	(1.134)	0.0000	0.0000	43,355
2017/10/10	R214	02/11/2017	9.60	Put	Bond Future	2,061.4200	2.0614	1,519.7000	1.5197	(26.279)	0	0	0
2017/10/10	R214	02/11/2017	9.58	Call	Bond Future	374.8300	0.3748	584.7800	0.5848	56.012	0	0	0
2017/10/10	R214	02/11/2017	9.58	Put	Bond Future	2,167.3000	2.1673	1,611.3200	1.6113	(25.653)	0	0	0
2017/10/10	R214	02/11/2017	9.59	Put	Bond Future	2,114.0100	2.1140	1,565.1100	1.5651	(25.965)	0	0	0
2017/10/10	R214	02/11/2017	9.59	Call	Bond Future	392.4000	0.3924	609.4300	0.6094	55.308	0	0	0
2017/10/10	R214	01/02/2018	9.84	Call	Bond Future	1,987.3100	1.9873	2,378.1000	2.3781	19.664	0	0	0
2017/10/10	R214	01/02/2018			Bond Future	9.9016	72.1915	9.7867	72.9716	(1.160)	0.0000	0.0000	400
2017/10/10	R214	01/02/2018	9.82	Call	Bond Future	1,922.8500	1.9228	2,305.9300	2.3059	19.923	0	0	0
2017/10/10	R214	01/02/2018	9.82	Put	Bond Future	2,475.5500	2.4756	2,078.4600	2.0785	(16.040)	0	0	0
2017/10/10	R214	01/02/2018	9.84	Put	Bond Future	2,403.8800	2.4039	2,014.5000	2.0145	(16.198)	0	0	0
2017/10/10	R214	01/02/2018	9.83	Call	Bond Future	1,954.9400	1.9549	2,341.8700	2.3419	19.792	0	0	0
2017/10/10	R214	01/02/2018	9.83	Put	Bond Future	2,439.5200	2.4395	2,046.2800	2.0463	(16.120)	0	0	0
2017/10/10	R214	03/05/2018	9.99	Put	Bond Future	2,920.0000	2.9200	2,557.3500	2.5574	(12.420)	0	0	0
2017/10/10	R214	03/05/2018			Bond Future	9.9610	70.2376	9.8429	71.0313	(1.185)	0.0000	0.0000	0
2017/10/10	R214	03/05/2018	9.98	Call	Bond Future	3,078.3300	3.0783	3,506.6600	3.5067	13.914	0	0	0
2017/10/10	R214	03/05/2018	9.98	Put	Bond Future	2,951.9500	2.9519	2,586.5400	2.5865	(12.379)	0	0	0
2017/10/10	R214	03/05/2018	9.99	Call	Bond Future	3,112.7400	3.1127	3,543.8300	3.5438	13.849	0	0	0
2017/10/10	R214	03/05/2018	9.97	Call	Bond Future	3,044.3100	3.0443	3,469.8700	3.4699	13.979	0	0	0
2017/10/10	R214	03/05/2018	9.97	Put	Bond Future	2,984.4000	2.9844	2,616.2200	2.6162	(12.337)	0	0	0
2017/10/10	R248	02/11/2017	9.65	Call	Bond Future	533.7600	0.5338	813.9300	0.8139	52.490	0	0	0
2017/10/10	R248	02/11/2017	9.66	Put	Bond Future	2,660.3500	2.6604	1,976.4200	1.9764	(25.708)	0	0	0
2017/10/10	R248	02/11/2017			Bond Future	9.8986	90.6360	9.7870	91.6090	(1.128)	0.0000	0.0000	87,525
2017/10/10	R248	02/11/2017	9.65	Put	Bond Future	2,726.7200	2.7267	2,033.8900	2.0339	(25.409)	0	0	0
2017/10/10	R248	02/11/2017	9.66	Call	Bond Future	557.4500	0.5574	846.5200	0.8465	51.856	0	0	0
2017/10/10	R248	02/11/2017	9.64	Call	Bond Future	510.7900	0.5108	782.1900	0.7822	53.133	0	0	0
2017/10/10	R248	02/11/2017	9.64	Put	Bond Future	2,793.9700	2.7940	2,092.3700	2.0924	(25.111)	0	0	0
2017/10/10	R248	01/02/2018	9.90	Put	Bond Future	3,145.7500	3.1457	2,649.9300	2.6499	(15.762)	0	0	0
2017/10/10	R248	01/02/2018	9.89	Call	Bond Future	2,553.8200	2.5538	3,044.3500	3.0444	19.208	0	0	0
2017/10/10	R248	01/02/2018			Bond Future	9.9643	92.3008	9.8492	93.2919	(1.155)	0.0000	0.0000	170
2017/10/10	R248	01/02/2018	9.90	Call	Bond Future	2,594.6500	2.5946	3,089.9400	3.0899	19.089	0	0	0
2017/10/10	R248	01/02/2018	9.89	Put	Bond Future	3,191.2200	3.1912	2,690.6400	2.6906	(15.686)	0	0	0
2017/10/10	R248	01/02/2018	9.91	Call	Bond Future	2,635.8200	2.6358	3,135.8500	3.1358	18.971	0	0	0
2017/10/10	R248	01/02/2018	9.91	Put	Bond Future	3,100.7800	3.1008	2,609.7000	2.6097	(15.837)	0	0	0
2017/10/10	R248	03/05/2018	10.06	Call	Bond Future	4,137.0300	4.1370	4,685.5000	4.6855	13.258	0	0	0
2017/10/10	R248	03/05/2018	10.05	Put	Bond Future	3,889.1400	3.8891	3,426.0600	3.4261	(11.907)	0	0	0
2017/10/10	R248	03/05/2018			Bond Future	10.0257	89.5799	9.9074	90.5881	(1.181)	0.0000	0.0000	0
2017/10/10	R248	03/05/2018	10.07	Call	Bond Future	4,180.5400	4.1805	4,732.3500	4.7324	13.199	0	0	0
2017/10/10	R248	03/05/2018	10.07	Put	Bond Future	3,808.5700	3.8086	3,352.1800	3.3522	(11.983)	0	0	0
2017/10/10	R248	03/05/2018	10.06	Put	Bond Future	3,848.8200	3.8488	3,389.0900	3.3891	(11.945)	0	0	0
2017/10/10	R248	03/05/2018	10.05	Call	Bond Future	4,093.4500	4.0935	4,638.5700	4.6386	13.317	0	0	0

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Total											1080157	