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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/10/2017 TO 17/10/2017

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
2017/10/17	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	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
2017/10/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2025	02/11/2017			Bond Future	130.4917	130.4917	130.4862	130.4862	(0.004)	0.0000	0.0000	949
2017/10/17	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2025	02/11/2017	132.96	Put	Bond Future	2,468.2800	2.4683	2,473.8300	2.4738	0.225	0	0	0
2017/10/17	2025	02/11/2017	132.98	Put	Bond Future	2,488.2800	2.4883	2,493.8300	2.4938	0.223	0	0	0
2017/10/17	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2025	02/11/2017	132.97	Put	Bond Future	2,478.2800	2.4783	2,483.8300	2.4838	0.224	0	0	0
2017/10/17	2025	01/02/2018	133.89	Put	Bond Future	2,296.1800	2.2962	2,306.9600	2.3070	0.469	0	0	0
2017/10/17	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2025	01/02/2018			Bond Future	131.5938	131.5938	131.5830	131.5830	(0.008)	0.0000	0.0000	21
2017/10/17	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2025	01/02/2018	133.88	Put	Bond Future	2,286.1800	2.2862	2,296.9600	2.2970	0.472	0	0	0
2017/10/17	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2025	01/02/2018	133.90	Put	Bond Future	2,306.1800	2.3062	2,316.9600	2.3170	0.467	0	0	0
2017/10/17	2025	03/05/2018	133.21	Call	Bond Future	873.5500	0.8736	862.4500	0.8625	(1.271)	0	0	0
2017/10/17	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2025	03/05/2018			Bond Future	134.0835	134.0835	134.0725	134.0725	(0.008)	0.0000	0.0000	0
2017/10/17	2025	03/05/2018	133.22	Call	Bond Future	863.5500	0.8636	852.4500	0.8525	(1.285)	0	0	0
2017/10/17	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2025	03/05/2018	133.20	Call	Bond Future	883.5500	0.8836	872.4500	0.8725	(1.256)	0	0	0
2017/10/17	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2025	02/08/2018			Bond Future	136.6380	136.6380	136.5825	136.5825	(0.041)	0.0000	0.0000	0
2017/10/17	2025	02/08/2018	136.65	Put	Bond Future	12.0200	0.0120	67.4600	0.0675	461.231	0	0	0
2017/10/17	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2025	02/08/2018	136.67	Put	Bond Future	32.0200	0.0320	87.4600	0.0875	173.142	0	0	0
2017/10/17	2025	02/08/2018	136.66	Put	Bond Future	22.0200	0.0220	77.4600	0.0775	251.771	0	0	0
2017/10/17	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2029	02/11/2017			Bond Future	99.8977	99.8977	99.8939	99.8939	(0.004)	0.0000	0.0000	0
2017/10/17	2029	01/02/2018			Bond Future	101.7654	101.7654	101.7604	101.7604	(0.005)	0.0000	0.0000	1,370
2017/10/17	2029	03/05/2018			Bond Future	102.6738	102.6738	102.6674	102.6674	(0.006)	0.0000	0.0000	0
2017/10/17	2029	02/08/2018			Bond Future	104.6298	104.6298	104.6236	104.6236	(0.006)	0.0000	0.0000	0
2017/10/17	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2030	02/11/2017	9.34	Call	Bond Future	727.9900	0.7280	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2030	02/11/2017			Bond Future	9.2323	93.2081	9.3424	92.4642	1.193	0.0000	0.0000	54,042
2017/10/17	2030	02/11/2017	9.35	Call	Bond Future	795.1500	0.7952	51.3100	0.0513	(93.547)	0	0	0
2017/10/17	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	15.8500	0.0159	100.000	0	0	0
2017/10/17	2030	02/11/2017	9.36	Call	Bond Future	862.2300	0.8622	118.3900	0.1184	(86.269)	0	0	0
2017/10/17	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	98.9700	0.0990	100.000	0	0	0

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2017/10/17	2030	01/02/2018			Bond Future	9.2909	90.9151	9.4050	90.1570	1.228	0.0000	0.0000	6,567
2017/10/17	2030	01/02/2018	9.38	Call	Bond Future	592.8900	0.5929	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	165.1700	0.1652	100.000	0	0	0
2017/10/17	2030	01/02/2018	9.39	Call	Bond Future	659.0900	0.6591	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2030	01/02/2018	9.37	Call	Bond Future	526.6300	0.5266	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	231.4300	0.2314	100.000	0	0	0
2017/10/17	2030	03/05/2018	9.51	Call	Bond Future	1,021.4400	1.0214	249.5800	0.2496	(75.566)	0	0	0
2017/10/17	2030	03/05/2018			Bond Future	9.3534	92.6024	9.4715	91.8305	1.263	0.0000	0.0000	0
2017/10/17	2030	03/05/2018	9.49	Call	Bond Future	891.8700	0.8919	120.0100	0.1200	(86.544)	0	0	0
2017/10/17	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2030	03/05/2018	9.50	Call	Bond Future	956.6900	0.9567	184.8300	0.1848	(80.680)	0	0	0
2017/10/17	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	517.0900	0.5171	100.000	0	0	0
2017/10/17	2030	02/08/2018			Bond Future	9.4182	90.3253	9.5407	89.5389	1.301	0.0000	0.0000	0
2017/10/17	2030	02/08/2018	9.46	Call	Bond Future	269.3300	0.2693	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2030	02/08/2018	9.47	Call	Bond Future	333.6200	0.3336	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	581.4300	0.5814	100.000	0	0	0
2017/10/17	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	452.8000	0.4528	100.000	0	0	0
2017/10/17	2030	02/08/2018	9.45	Call	Bond Future	204.9900	0.2050	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2032	02/11/2017	9.49	Put	Bond Future	733.8500	0.7339	1,093.9900	1.0940	49.075	0	0	0
2017/10/17	2032	02/11/2017	9.48	Call	Bond Future	996.4800	0.9965	609.2500	0.6092	(38.860)	0	0	0
2017/10/17	2032	02/11/2017			Bond Future	9.4483	91.5209	9.5532	90.7635	1.111	0.0000	0.0000	35,391
2017/10/17	2032	02/11/2017	9.49	Call	Bond Future	1,036.1500	1.0361	638.8200	0.6388	(38.347)	0	0	0
2017/10/17	2032	02/11/2017	9.48	Put	Bond Future	766.4500	0.7664	1,136.6900	1.1367	48.306	0	0	0
2017/10/17	2032	02/11/2017	9.50	Call	Bond Future	1,076.7100	1.0767	669.3100	0.6693	(37.837)	0	0	0
2017/10/17	2032	02/11/2017	9.50	Put	Bond Future	702.2100	0.7022	1,052.2800	1.0523	49.853	0	0	0
2017/10/17	2032	01/02/2018	9.20	Call	Bond Future	1,210.8800	1.2109	953.9900	0.9540	(21.215)	0	0	7,500
2017/10/17	2032	01/02/2018	9.45	Put	Bond Future	2,390.9800	2.3910	2,805.3900	2.8054	17.332	0	0	0
2017/10/17	2032	01/02/2018	9.40	Put	Bond Future	2,587.4100	2.5874	3,022.3200	3.0223	16.809	0	0	0
2017/10/17	2032	01/02/2018	9.56	Call	Bond Future	2,343.4600	2.3435	1,940.9100	1.9409	(17.178)	0	0	0
2017/10/17	2032	01/02/2018	9.55	Put	Bond Future	2,032.6200	2.0326	2,406.0900	2.4061	18.374	0	0	0
2017/10/17	2032	01/02/2018			Bond Future	9.5118	93.2018	9.6204	92.4299	1.142	0.0000	0.0000	7,596
2017/10/17	2032	01/02/2018	9.30	Put	Bond Future	3,012.4500	3.0125	3,487.9900	3.4880	15.786	0	0	0
2017/10/17	2032	01/02/2018	9.30	Call	Bond Future	1,479.4900	1.4795	1,183.0800	1.1831	(20.035)	0	0	7,800
2017/10/17	2032	01/02/2018	9.57	Call	Bond Future	2,381.5600	2.3816	1,974.9700	1.9750	(17.072)	0	0	0
2017/10/17	2032	01/02/2018	9.57	Put	Bond Future	1,966.4300	1.9664	2,331.7900	2.3318	18.580	0	0	0
2017/10/17	2032	01/02/2018	9.20	Put	Bond Future	3,480.6100	3.4806	3,995.6700	3.9957	14.798	0	0	0
2017/10/17	2032	01/02/2018	9.45	Call	Bond Future	1,947.6300	1.9476	1,590.0900	1.5901	(18.358)	0	0	750
2017/10/17	2032	01/02/2018	9.40	Call	Bond Future	1,782.9100	1.7829	1,445.8700	1.4459	(18.904)	0	0	6,800
2017/10/17	2032	01/02/2018	9.56	Put	Bond Future	1,999.4300	1.9994	2,368.8300	2.3688	18.475	0	0	0
2017/10/17	2032	01/02/2018	9.55	Call	Bond Future	2,305.4700	2.3055	1,906.9900	1.9070	(17.284)	0	0	0
2017/10/17	2032	03/05/2018	9.70	Call	Bond Future	3,466.7000	3.4667	3,033.1400	3.0331	(12.506)	0	0	0
2017/10/17	2032	03/05/2018	9.71	Put	Bond Future	2,561.8700	2.5619	2,911.4200	2.9114	13.644	0	0	0
2017/10/17	2032	03/05/2018			Bond Future	9.5751	90.7747	9.6873	89.9887	1.172	0.0000	0.0000	0
2017/10/17	2032	03/05/2018	9.70	Put	Bond Future	2,592.3100	2.5923	2,944.7400	2.9447	13.595	0	0	0
2017/10/17	2032	03/05/2018	9.71	Call	Bond Future	3,505.7200	3.5057	3,069.2800	3.0693	(12.449)	0	0	0

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2017/10/17	2032	03/05/2018	9.72	Call	Bond Future	3,544.6900		3.5447	3,105.3700	3.1054	(12.394)	0	0	0
2017/10/17	2032	03/05/2018	9.72	Put	Bond Future	2,531.4500		2.5315	2,878.1200	2.8781	13.695	0	0	0
2017/10/17	2032	02/08/2018	9.66	Put	Bond Future	0.0000		0.0000	650.8700	0.6509	100.000	0	0	0
2017/10/17	2032	02/08/2018	9.67	Call	Bond Future	219.1200		0.2191	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2032	02/08/2018			Bond Future	9.6384		92.4691	9.7544	91.6683	1.204	0.0000	0.0000	0
2017/10/17	2032	02/08/2018	9.68	Call	Bond Future	288.2800		0.2883	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2032	02/08/2018	9.68	Put	Bond Future	0.0000		0.0000	512.4700	0.5125	100.000	0	0	0
2017/10/17	2032	02/08/2018	9.66	Call	Bond Future	149.8800		0.1499	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2032	02/08/2018	9.67	Put	Bond Future	0.0000		0.0000	581.6300	0.5816	100.000	0	0	0
2017/10/17	2033	02/11/2017	110.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	02/11/2017	110.07	Put	Bond Future	5,242.9300		5.2429	5,246.9000	5.2469	0.076	0	0	0
2017/10/17	2033	02/11/2017			Bond Future	104.8271		104.8271	104.8231	104.8231	(0.004)	0.0000	0.0000	5,179
2017/10/17	2033	02/11/2017	110.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	02/11/2017	110.09	Put	Bond Future	5,262.9300		5.2629	5,266.9000	5.2669	0.075	0	0	0
2017/10/17	2033	02/11/2017	110.08	Put	Bond Future	5,252.9300		5.2529	5,256.9000	5.2569	0.076	0	0	0
2017/10/17	2033	02/11/2017	110.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	01/02/2018	109.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	01/02/2018			Bond Future	106.7870		106.7870	106.7817	106.7817	(0.005)	0.0000	0.0000	381
2017/10/17	2033	01/02/2018	109.64	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	01/02/2018	109.64	Put	Bond Future	2,852.9800		2.8530	2,858.3500	2.8583	0.188	0	0	0
2017/10/17	2033	01/02/2018	109.66	Put	Bond Future	2,872.9800		2.8730	2,878.3500	2.8783	0.187	0	0	0
2017/10/17	2033	01/02/2018	109.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	01/02/2018	109.65	Put	Bond Future	2,862.9800		2.8630	2,868.3500	2.8683	0.188	0	0	0
2017/10/17	2033	03/05/2018	107.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	03/05/2018			Bond Future	107.7207		107.7207	107.7131	107.7131	(0.007)	0.0000	0.0000	0
2017/10/17	2033	03/05/2018	107.70	Call	Bond Future	20.7200		0.0207	13.1300	0.0131	(36.631)	0	0	0
2017/10/17	2033	03/05/2018	107.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	03/05/2018	107.71	Call	Bond Future	10.7200		0.0107	3.1300	0.0031	(70.802)	0	0	0
2017/10/17	2033	03/05/2018	107.69	Call	Bond Future	30.7200		0.0307	23.1300	0.0231	(24.707)	0	0	0
2017/10/17	2033	03/05/2018	107.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	02/08/2018	109.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	02/08/2018			Bond Future	109.7729		109.7729	109.7655	109.7655	(0.007)	0.0000	0.0000	0
2017/10/17	2033	02/08/2018	109.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	02/08/2018	109.92	Put	Bond Future	147.1100		0.1471	154.5000	0.1545	5.023	0	0	0
2017/10/17	2033	02/08/2018	109.94	Put	Bond Future	167.1100		0.1671	174.5000	0.1745	4.422	0	0	0
2017/10/17	2033	02/08/2018	109.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2033	02/08/2018	109.93	Put	Bond Future	157.1100		0.1571	164.5000	0.1645	4.704	0	0	0
2017/10/17	2037	02/11/2017	9.67	Put	Bond Future	1,340.4900		1.3405	1,837.1200	1.8371	37.048	0	0	0
2017/10/17	2037	02/11/2017			Bond Future	9.7382		91.5890	9.8432	90.7658	1.078	0.0000	0.0000	54,462
2017/10/17	2037	02/11/2017	9.66	Call	Bond Future	766.0500		0.7661	449.2600	0.4493	(41.354)	0	0	0
2017/10/17	2037	02/11/2017	9.66	Put	Bond Future	1,387.4400		1.3874	1,893.8400	1.8938	36.499	0	0	0
2017/10/17	2037	02/11/2017	9.67	Call	Bond Future	798.9000		0.7989	472.3400	0.4723	(40.876)	0	0	0
2017/10/17	2037	02/11/2017	9.65	Call	Bond Future	734.0100		0.7340	426.9300	0.4269	(41.836)	0	0	0
2017/10/17	2037	02/11/2017	9.65	Put	Bond Future	1,435.3200		1.4353	1,951.4300	1.9514	35.958	0	0	0
2017/10/17	2037	01/02/2018	9.82	Put	Bond Future	2,402.0900		2.4021	2,813.5600	2.8136	17.130	0	0	0
2017/10/17	2037	01/02/2018			Bond Future	9.8018		89.0160	9.9101	88.1771	1.105	0.0000	0.0000	13,484

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
2017/10/17	2037	01/02/2018	9.82	Call	Bond Future	2,544.1000	2.5441	2,116.6600	2.1167	(16.801)	0	0	0
2017/10/17	2037	01/02/2018	9.81	Put	Bond Future	2,439.8500	2.4399	2,855.5600	2.8556	17.038	0	0	0
2017/10/17	2037	01/02/2018	9.83	Call	Bond Future	2,584.5300	2.5845	2,152.8600	2.1529	(16.702)	0	0	0
2017/10/17	2037	01/02/2018	9.83	Put	Bond Future	2,364.7700	2.3648	2,772.0100	2.7720	17.221	0	0	0
2017/10/17	2037	01/02/2018	9.81	Call	Bond Future	2,504.0000	2.5040	2,080.8000	2.0808	(16.901)	0	0	0
2017/10/17	2037	03/05/2018	9.99	Call	Bond Future	3,922.0000	3.9220	3,450.2700	3.4503	(12.028)	0	0	0
2017/10/17	2037	03/05/2018	9.97	Put	Bond Future	3,060.9700	3.0610	3,449.3800	3.4494	12.689	0	0	0
2017/10/17	2037	03/05/2018			Bond Future	9.8684	90.6679	9.9801	89.8138	1.132	0.0000	0.0000	0
2017/10/17	2037	03/05/2018	9.99	Put	Bond Future	2,992.9600	2.9930	3,375.3700	3.3754	12.777	0	0	0
2017/10/17	2037	03/05/2018	9.97	Call	Bond Future	3,838.2800	3.8383	3,372.5500	3.3725	(12.134)	0	0	0
2017/10/17	2037	03/05/2018	9.98	Put	Bond Future	3,026.8000	3.0268	3,412.2100	3.4122	12.733	0	0	0
2017/10/17	2037	03/05/2018	9.98	Call	Bond Future	3,880.0300	3.8800	3,411.3000	3.4113	(12.081)	0	0	0
2017/10/17	2037	02/08/2018	9.96	Put	Bond Future	0.0000	0.0000	697.0900	0.6971	100.000	0	0	0
2017/10/17	2037	02/08/2018	9.95	Call	Bond Future	97.3300	0.0973	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2037	02/08/2018			Bond Future	9.9372	88.1044	10.0526	87.2342	1.161	0.0000	0.0000	0
2017/10/17	2037	02/08/2018	9.96	Call	Bond Future	173.1300	0.1731	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2037	02/08/2018	9.95	Put	Bond Future	0.0000	0.0000	772.8900	0.7729	100.000	0	0	0
2017/10/17	2037	02/08/2018	9.97	Call	Bond Future	248.8300	0.2488	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2037	02/08/2018	9.97	Put	Bond Future	0.0000	0.0000	621.3900	0.6214	100.000	0	0	0
2017/10/17	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	02/11/2017			Bond Future	128.6562	128.6562	128.6511	128.6511	(0.004)	0.0000	0.0000	13,390
2017/10/17	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	02/11/2017	136.82	Put	Bond Future	8,163.7900	8.1638	8,168.9200	8.1689	0.063	0	0	0
2017/10/17	2038	02/11/2017	136.80	Put	Bond Future	8,143.7900	8.1438	8,148.9200	8.1489	0.063	0	0	0
2017/10/17	2038	02/11/2017	136.81	Put	Bond Future	8,153.7900	8.1538	8,158.9200	8.1589	0.063	0	0	0
2017/10/17	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	01/02/2018	136.95	Put	Bond Future	7,393.3600	7.3934	7,404.1900	7.4042	0.146	0	0	0
2017/10/17	2038	01/02/2018			Bond Future	129.5566	129.5566	129.5458	129.5458	(0.008)	0.0000	0.0000	5,252
2017/10/17	2038	01/02/2018	136.94	Put	Bond Future	7,383.3600	7.3834	7,394.1900	7.3942	0.147	0	0	0
2017/10/17	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	01/02/2018	136.93	Put	Bond Future	7,373.3600	7.3734	7,384.1900	7.3842	0.147	0	0	0
2017/10/17	2038	03/05/2018	132.28	Put	Bond Future	272.2000	0.2722	283.2900	0.2833	4.074	0	0	0
2017/10/17	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	03/05/2018			Bond Future	132.0078	132.0078	131.9967	131.9967	(0.008)	0.0000	0.0000	0
2017/10/17	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	03/05/2018	132.27	Put	Bond Future	262.2000	0.2622	273.2900	0.2733	4.230	0	0	0
2017/10/17	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	03/05/2018	132.29	Put	Bond Future	282.2000	0.2822	293.2900	0.2933	3.930	0	0	0
2017/10/17	2038	02/08/2018	134.55	Put	Bond Future	27.3300	0.0273	88.2500	0.0882	222.905	0	0	0
2017/10/17	2038	02/08/2018			Bond Future	134.5227	134.5227	134.4617	134.4617	(0.045)	0.0000	0.0000	0
2017/10/17	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	02/08/2018	134.54	Put	Bond Future	17.3300	0.0173	78.2500	0.0783	351.529	0	0	0
2017/10/17	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2038	02/08/2018	134.53	Put	Bond Future	7.3300	0.0073	68.2500	0.0683	831.105	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
2017/10/17	2040	02/11/2017	9.67	Put	Bond Future	1,880.7600	1.8808	2,391.3400	2.3913	27.148	0	0	0
2017/10/17	2040	02/11/2017			Bond Future	9.8183	95.0496	9.9082	94.2963	0.915	0.0000	0.0000	16,838
2017/10/17	2040	02/11/2017	9.66	Call	Bond Future	587.3300	0.5873	352.8900	0.3529	(39.916)	0	0	0
2017/10/17	2040	02/11/2017	9.66	Put	Bond Future	1,939.2100	1.9392	2,458.0800	2.4581	26.757	0	0	0
2017/10/17	2040	02/11/2017	9.67	Call	Bond Future	615.2200	0.6152	372.4900	0.3725	(39.454)	0	0	0
2017/10/17	2040	02/11/2017	9.65	Call	Bond Future	560.3300	0.5603	334.0700	0.3341	(40.380)	0	0	0
2017/10/17	2040	02/11/2017	9.65	Put	Bond Future	1,998.6800	1.9987	2,525.7300	2.5257	26.370	0	0	0
2017/10/17	2040	01/02/2018	9.89	Call	Bond Future	2,742.7100	2.7427	2,349.5100	2.3495	(14.336)	0	0	0
2017/10/17	2040	01/02/2018			Bond Future	9.8822	92.2898	9.9749	91.5221	0.938	0.0000	0.0000	4,290
2017/10/17	2040	01/02/2018	9.87	Call	Bond Future	2,658.3600	2.6584	2,272.7400	2.2727	(14.506)	0	0	0
2017/10/17	2040	01/02/2018	9.87	Put	Bond Future	2,759.8900	2.7599	3,142.0100	3.1420	13.845	0	0	0
2017/10/17	2040	01/02/2018	9.88	Put	Bond Future	2,718.4600	2.7185	3,096.7800	3.0968	13.917	0	0	0
2017/10/17	2040	01/02/2018	9.89	Put	Bond Future	2,677.4900	2.6775	3,052.0300	3.0520	13.988	0	0	0
2017/10/17	2040	01/02/2018	9.88	Call	Bond Future	2,700.3700	2.7004	2,310.9500	2.3109	(14.421)	0	0	0
2017/10/17	2040	03/05/2018	10.08	Put	Bond Future	3,194.5700	3.1946	3,538.0000	3.5380	10.750	0	0	0
2017/10/17	2040	03/05/2018			Bond Future	9.9489	94.0026	10.0446	93.2208	0.961	0.0000	0.0000	0
2017/10/17	2040	03/05/2018	10.07	Call	Bond Future	4,218.6200	4.2186	3,783.0300	3.7830	(10.325)	0	0	0
2017/10/17	2040	03/05/2018	10.07	Put	Bond Future	3,230.8300	3.2308	3,576.9600	3.5770	10.713	0	0	0
2017/10/17	2040	03/05/2018	10.08	Call	Bond Future	4,263.1900	4.2632	3,824.9000	3.8249	(10.281)	0	0	0
2017/10/17	2040	03/05/2018	10.06	Call	Bond Future	4,174.0000	4.1740	3,741.1300	3.7411	(10.371)	0	0	0
2017/10/17	2040	03/05/2018	10.06	Put	Bond Future	3,267.1500	3.2671	3,616.0000	3.6160	10.678	0	0	0
2017/10/17	2040	02/08/2018	10.04	Call	Bond Future	179.2600	0.1793	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2040	02/08/2018	10.03	Put	Bond Future	0.0000	0.0000	698.2100	0.6982	100.000	0	0	0
2017/10/17	2040	02/08/2018			Bond Future	10.0179	91.2509	10.1166	90.4545	0.986	0.0000	0.0000	0
2017/10/17	2040	02/08/2018	10.05	Call	Bond Future	260.1900	0.2602	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2040	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	536.2400	0.5362	100.000	0	0	0
2017/10/17	2040	02/08/2018	10.04	Put	Bond Future	0.0000	0.0000	617.1700	0.6172	100.000	0	0	0
2017/10/17	2040	02/08/2018	10.03	Call	Bond Future	98.2200	0.0982	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2044	02/11/2017	9.68	Call	Bond Future	562.0800	0.5621	335.7200	0.3357	(40.272)	0	0	0
2017/10/17	2044	02/11/2017			Bond Future	9.8529	92.0318	9.9428	91.2720	0.912	0.0000	0.0000	21,405
2017/10/17	2044	02/11/2017	9.66	Call	Bond Future	510.8200	0.5108	300.3900	0.3004	(41.195)	0	0	0
2017/10/17	2044	02/11/2017	9.66	Put	Bond Future	2,180.1100	2.1801	2,729.5000	2.7295	25.200	0	0	0
2017/10/17	2044	02/11/2017	9.68	Put	Bond Future	2,055.8900	2.0559	2,589.3500	2.5894	25.948	0	0	0
2017/10/17	2044	02/11/2017	9.67	Call	Bond Future	535.9800	0.5360	317.6500	0.3177	(40.735)	0	0	0
2017/10/17	2044	02/11/2017	9.67	Put	Bond Future	2,117.4600	2.1175	2,658.9500	2.6589	25.573	0	0	0
2017/10/17	2044	01/02/2018	9.90	Put	Bond Future	2,821.0700	2.8211	3,206.6800	3.2067	13.669	0	0	0
2017/10/17	2044	01/02/2018	9.89	Call	Bond Future	2,652.1700	2.6522	2,267.2800	2.2673	(14.512)	0	0	0
2017/10/17	2044	01/02/2018			Bond Future	9.9151	89.3418	10.0078	88.5675	0.935	0.0000	0.0000	11,044
2017/10/17	2044	01/02/2018	9.90	Call	Bond Future	2,694.0100	2.6940	2,305.3000	2.3053	(14.429)	0	0	0
2017/10/17	2044	01/02/2018	9.89	Put	Bond Future	2,863.6700	2.8637	3,253.1000	3.2531	13.599	0	0	0
2017/10/17	2044	01/02/2018	9.91	Call	Bond Future	2,736.3800	2.7364	2,343.8700	2.3439	(14.344)	0	0	0
2017/10/17	2044	01/02/2018	9.91	Put	Bond Future	2,779.1500	2.7792	3,160.9600	3.1610	13.738	0	0	0
2017/10/17	2044	03/05/2018	10.10	Call	Bond Future	4,285.4400	4.2854	3,845.6600	3.8457	(10.262)	0	0	0
2017/10/17	2044	03/05/2018	10.09	Put	Bond Future	3,332.9700	3.3330	3,684.2900	3.6843	10.541	0	0	0
2017/10/17	2044	03/05/2018			Bond Future	9.9799	90.9998	10.0754	90.2114	0.957	0.0000	0.0000	0
2017/10/17	2044	03/05/2018	10.11	Call	Bond Future	4,330.4400	4.3304	3,887.9500	3.8880	(10.218)	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
2017/10/17	2044	03/05/2018	10.11	Put	Bond Future	3,259.5500	3.2595	3,605.4500	3.6055	10.612	0	0	0
2017/10/17	2044	03/05/2018	10.10	Put	Bond Future	3,296.0900	3.2961	3,644.7000	3.6447	10.576	0	0	0
2017/10/17	2044	03/05/2018	10.09	Call	Bond Future	4,240.6600	4.2407	3,803.5900	3.8036	(10.307)	0	0	0
2017/10/17	2044	02/08/2018	10.07	Call	Bond Future	190.6100	0.1906	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2044	02/08/2018			Bond Future	10.0467	88.3172	10.1453	87.5140	0.981	0.0000	0.0000	0
2017/10/17	2044	02/08/2018	10.05	Call	Bond Future	26.6900	0.0267	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2044	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	776.5600	0.7766	100.000	0	0	0
2017/10/17	2044	02/08/2018	10.07	Put	Bond Future	0.0000	0.0000	612.6400	0.6126	100.000	0	0	0
2017/10/17	2044	02/08/2018	10.06	Call	Bond Future	108.7100	0.1087	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	2044	02/08/2018	10.06	Put	Bond Future	0.0000	0.0000	694.5400	0.6945	100.000	0	0	0
2017/10/17	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	02/11/2017	136.30	Put	Bond Future	12,408.5100	12.4085	12,412.9900	12.4130	0.036	0	0	0
2017/10/17	2046	02/11/2017			Bond Future	123.8915	123.8915	123.8870	123.8870	(0.004)	0.0000	0.0000	20,942
2017/10/17	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	02/11/2017	136.32	Put	Bond Future	12,428.5100	12.4285	12,432.9900	12.4330	0.036	0	0	0
2017/10/17	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	02/11/2017	136.31	Put	Bond Future	12,418.5100	12.4185	12,422.9900	12.4230	0.036	0	0	0
2017/10/17	2046	01/02/2018	132.92	Put	Bond Future	6,712.1500	6.7122	6,718.1500	6.7182	0.089	0	0	0
2017/10/17	2046	01/02/2018			Bond Future	126.2078	126.2078	126.2018	126.2018	(0.005)	0.0000	0.0000	2,943
2017/10/17	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	01/02/2018	132.91	Put	Bond Future	6,702.1500	6.7022	6,708.1500	6.7082	0.090	0	0	0
2017/10/17	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	01/02/2018	132.90	Put	Bond Future	6,692.1500	6.6922	6,698.1500	6.6982	0.090	0	0	0
2017/10/17	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	03/05/2018			Bond Future	126.9977	126.9977	126.9897	126.9897	(0.006)	0.0000	0.0000	0
2017/10/17	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	03/05/2018	127.93	Put	Bond Future	932.3000	0.9323	940.2800	0.9403	0.856	0	0	0
2017/10/17	2046	03/05/2018	127.95	Put	Bond Future	952.3000	0.9523	960.2800	0.9603	0.838	0	0	0
2017/10/17	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	03/05/2018	127.94	Put	Bond Future	942.3000	0.9423	950.2800	0.9503	0.847	0	0	0
2017/10/17	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	02/08/2018			Bond Future	129.4170	129.4170	129.4092	129.4092	(0.006)	0.0000	0.0000	0
2017/10/17	2046	02/08/2018	128.78	Call	Bond Future	637.0200	0.6370	629.1800	0.6292	(1.231)	0	0	0
2017/10/17	2046	02/08/2018	128.79	Call	Bond Future	627.0200	0.6270	619.1800	0.6192	(1.250)	0	0	0
2017/10/17	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2046	02/08/2018	128.77	Call	Bond Future	647.0200	0.6470	639.1800	0.6392	(1.212)	0	0	0
2017/10/17	2050	02/11/2017	144.66	Put	Bond Future	13,010.7500	13.0108	13,015.7000	13.0157	0.038	0	0	0
2017/10/17	2050	02/11/2017	144.67	Put	Bond Future	13,020.7500	13.0208	13,025.7000	13.0257	0.038	0	0	0
2017/10/17	2050	02/11/2017			Bond Future	131.6492	131.6492	131.6443	131.6443	(0.004)	0.0000	0.0000	22,149
2017/10/17	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2050	02/11/2017	144.65	Put	Bond Future	13,000.7500	13.0008	13,005.7000	13.0057	0.038	0	0	0
2017/10/17	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
2017/10/17	2050	01/02/2018	140.23	Put	Bond Future	7,792.6600	7.7927	7,804.7400	7.8047	0.155	0	0	0
2017/10/17	2050	01/02/2018			Bond Future	132.4373	132.4373	132.4253	132.4253	(0.009)	0.0000	0.0000	3,661
2017/10/17	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2050	01/02/2018	140.25	Put	Bond Future	7,812.6600	7.8127	7,824.7400	7.8247	0.155	0	0	0
2017/10/17	2050	01/02/2018	140.24	Put	Bond Future	7,802.6600	7.8027	7,814.7400	7.8147	0.155	0	0	0
2017/10/17	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2050	03/05/2018	135.62	Put	Bond Future	677.0000	0.6770	689.6200	0.6896	1.864	0	0	0
2017/10/17	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2050	03/05/2018			Bond Future	134.9430	134.9430	134.9304	134.9304	(0.009)	0.0000	0.0000	0
2017/10/17	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2050	03/05/2018	135.61	Put	Bond Future	667.0000	0.6670	679.6200	0.6796	1.892	0	0	0
2017/10/17	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2050	03/05/2018	135.63	Put	Bond Future	687.0000	0.6870	699.6200	0.6996	1.837	0	0	0
2017/10/17	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2050	02/08/2018	137.54	Put	Bond Future	26.1700	0.0262	1,771.8300	1.7718	6670.462	0	0	0
2017/10/17	2050	02/08/2018	137.52	Put	Bond Future	6.1700	0.0062	1,751.8300	1.7518	28292.707	0	0	0
2017/10/17	2050	02/08/2018			Bond Future	137.5138	137.5138	135.7682	135.7682	(1.269)	0.0000	0.0000	0
2017/10/17	2050	02/08/2018	137.53	Put	Bond Future	16.1700	0.0162	1,761.8300	1.7618	10795.671	0	0	0
2017/10/17	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	AL37	02/11/2017			Index Future	557.8290	557.8290	555.8350	555.8350	(0.357)	0.0000	0.0000	0
2017/10/17	AL37	01/02/2018			Index Future	568.0750	568.0750	566.0400	566.0400	(0.358)	0.0000	0.0000	0
2017/10/17	AL37	03/05/2018			Index Future	578.6200	578.6200	576.5490	576.5490	(0.358)	0.0000	0.0000	0
2017/10/17	AL37	02/08/2018			Index Future	589.4260	589.4260	587.3160	587.3160	(0.358)	0.0000	0.0000	0
2017/10/17	AL7T	02/11/2017			Index Future	641.5040	641.5040	637.4140	637.4140	(0.638)	0.0000	0.0000	0
2017/10/17	AL7T	01/02/2018			Index Future	653.2860	653.2860	649.1170	649.1170	(0.638)	0.0000	0.0000	0
2017/10/17	AL7T	03/05/2018			Index Future	665.4130	665.4130	661.1680	661.1680	(0.638)	0.0000	0.0000	0
2017/10/17	AL7T	02/08/2018			Index Future	677.8400	677.8400	673.5150	673.5150	(0.638)	0.0000	0.0000	0
2017/10/17	ALBI	02/11/2017			Index Future	576.0550	576.0550	571.9310	571.9310	(0.716)	0.0000	0.0000	483
2017/10/17	ALBI	01/02/2018			Index Future	586.6350	586.6350	582.4310	582.4310	(0.717)	0.0000	0.0000	294
2017/10/17	ALBI	03/05/2018			Index Future	597.5250	597.5250	593.2450	593.2450	(0.716)	0.0000	0.0000	0
2017/10/17	ALBI	02/08/2018			Index Future	608.6840	608.6840	604.3230	604.3230	(0.716)	0.0000	0.0000	0
2017/10/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	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
2017/10/17	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/17	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C214	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	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
2017/10/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	EL28	02/11/2017			Bond Future	127.5638	127.5638	127.5611	127.5611	(0.002)	0.0000	0.0000	0
2017/10/17	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	EL28	02/11/2017	133.87	Put	Bond Future	6,306.2100	6.3062	6,308.8700	6.3089	0.042	0	0	0
2017/10/17	EL28	02/11/2017	133.89	Put	Bond Future	6,326.2100	6.3262	6,328.8700	6.3289	0.042	0	0	0
2017/10/17	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	EL28	02/11/2017	133.88	Put	Bond Future	6,316.2100	6.3162	6,318.8700	6.3189	0.042	0	0	0
2017/10/17	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	EL28	01/02/2018			Bond Future	129.9489	129.9489	129.9447	129.9447	(0.003)	0.0000	0.0000	0
2017/10/17	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	EL28	01/02/2018	132.29	Put	Bond Future	2,341.1500	2.3412	2,345.3400	2.3453	0.179	0	0	0
2017/10/17	EL28	01/02/2018	132.31	Put	Bond Future	2,361.1500	2.3612	2,365.3400	2.3653	0.177	0	0	0
2017/10/17	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	EL28	01/02/2018	132.30	Put	Bond Future	2,351.1500	2.3512	2,355.3400	2.3553	0.178	0	0	0
2017/10/17	EL28	03/05/2018	133.20	Put	Bond Future	792.4200	0.7924	2,556.4200	2.5564	222.609	0	0	0
2017/10/17	EL28	03/05/2018			Bond Future	132.4076	132.4076	130.6436	130.6436	(1.332)	0.0000	0.0000	0
2017/10/17	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	EL28	03/05/2018	133.19	Put	Bond Future	782.4200	0.7824	2,546.4200	2.5464	225.454	0	0	0
2017/10/17	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	EL28	03/05/2018	133.18	Put	Bond Future	772.4200	0.7724	2,536.4200	2.5364	228.373	0	0	0
2017/10/17	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	EL28	02/08/2018			Bond Future	134.9302	134.9302	133.1326	133.1326	(1.332)	0.0000	0.0000	0
2017/10/17	EL28	02/08/2018	134.93	Call	Bond Future	0.1900	0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	1,797.3600	1.7974	100.000	0	0	0
2017/10/17	EL28	02/08/2018	134.95	Put	Bond Future	19.8100	0.0198	1,817.3600	1.8174	9073.953	0	0	0
2017/10/17	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	EL28	02/08/2018	134.94	Put	Bond Future	9.8100	0.0098	1,807.3600	1.8074	18323.649	0	0	0

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2017/10/17	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	ES33	02/11/2017	10.66	Put	Bond Future	871.0000	0.8710	1,563.6500	1.5637	79.524	0	0	0
2017/10/17	ES33	02/11/2017			Bond Future	10.8019	76.2765	10.9166	75.5838	1.061	0.0000	0.0000	7,515
2017/10/17	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	ES33	02/11/2017	10.68	Put	Bond Future	747.3600	0.7474	1,440.0100	1.4400	92.680	0	0	0
2017/10/17	ES33	02/11/2017	10.67	Put	Bond Future	809.1400	0.8091	1,501.7900	1.5018	85.603	0	0	0
2017/10/17	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	162.7400	0.1627	100.000	0	0	0
2017/10/17	ES33	01/02/2018	10.99	Call	Bond Future	483.8900	0.4839	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	ES33	01/02/2018			Bond Future	10.9087	77.6774	11.0275	76.9715	1.089	0.0000	0.0000	1,951
2017/10/17	ES33	01/02/2018	11.00	Call	Bond Future	543.1200	0.5431	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	221.9700	0.2220	100.000	0	0	0
2017/10/17	ES33	01/02/2018	11.01	Call	Bond Future	602.2700	0.6023	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	103.5900	0.1036	100.000	0	0	0
2017/10/17	ES33	03/05/2018	11.22	Call	Bond Future	1,199.7200	1.1997	480.9900	0.4810	(59.908)	0	0	0
2017/10/17	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	ES33	03/05/2018			Bond Future	11.0138	75.3277	11.1367	74.6090	1.116	0.0000	0.0000	0
2017/10/17	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	ES33	03/05/2018	11.20	Call	Bond Future	1,084.6500	1.0847	365.9200	0.3659	(66.264)	0	0	0
2017/10/17	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	ES33	03/05/2018	11.21	Call	Bond Future	1,142.2200	1.1422	423.4900	0.4235	(62.924)	0	0	0
2017/10/17	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	557.2300	0.5572	100.000	0	0	0
2017/10/17	ES33	02/08/2018	11.14	Call	Bond Future	117.2800	0.1173	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	ES33	02/08/2018			Bond Future	11.1197	76.7338	11.2471	76.0015	1.145	0.0000	0.0000	0
2017/10/17	ES33	02/08/2018	11.15	Call	Bond Future	175.0300	0.1750	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	614.9800	0.6150	100.000	0	0	0
2017/10/17	ES33	02/08/2018	11.16	Call	Bond Future	232.7200	0.2327	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	499.5400	0.4995	100.000	0	0	0
2017/10/17	ES42	02/11/2017			Bond Future	11.0410	78.9418	11.1406	78.2641	0.902	0.0000	0.0000	2,202
2017/10/17	ES42	01/02/2018			Bond Future	11.1440	80.3915	11.2472	79.7011	0.926	0.0000	0.0000	7,887
2017/10/17	ES42	03/05/2018			Bond Future	11.2503	77.6225	11.3571	76.9194	0.950	0.0000	0.0000	0
2017/10/17	ES42	02/08/2018			Bond Future	11.3556	79.0711	11.4663	78.3548	0.975	0.0000	0.0000	0
2017/10/17	GOVI	02/11/2017	572.45	Call	GOVI	21,850.0000	2.1850	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	18,810.0000	1.8810	100.000	0	0	0
2017/10/17	GOVI	02/11/2017			GOVI	574.6350	574.6350	570.5590	570.5590	(0.709)	0.0000	0.0000	677
2017/10/17	GOVI	02/11/2017	572.46	Call	GOVI	21,750.0000	2.1750	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	19,010.0000	1.9010	100.000	0	0	0
2017/10/17	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	18,910.0000	1.8910	100.000	0	0	0
2017/10/17	GOVI	02/11/2017	572.44	Call	GOVI	21,950.0000	2.1950	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	50.0000	0.0050	100.000	0	0	0
2017/10/17	GOVI	01/02/2018			GOVI	585.1890	585.1890	581.0350	581.0350	(0.710)	0.0000	0.0000	0
2017/10/17	GOVI	01/02/2018	581.03	Call	GOVI	41,590.0000	4.1590	50.0000	0.0050	(99.880)	0	0	0
2017/10/17	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	GOVI	01/02/2018	581.04	Call	GOVI	41,490.0000	4.1490	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	GOVI	01/02/2018	581.02	Call	GOVI	41,690.0000	4.1690	150.0000	0.0150	(99.640)	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
2017/10/17	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	GOVI	03/05/2018	590.27	Call	GOVI	57,820.0000	5.7820	15,520.0000	1.5520	(73.158)	0	0	0
2017/10/17	GOVI	03/05/2018	590.29	Call	GOVI	57,620.0000	5.7620	15,320.0000	1.5320	(73.412)	0	0	0
2017/10/17	GOVI	03/05/2018			GOVI	596.0520	596.0520	591.8220	591.8220	(0.710)	0.0000	0.0000	0
2017/10/17	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	GOVI	03/05/2018	590.28	Call	GOVI	57,720.0000	5.7720	15,420.0000	1.5420	(73.285)	0	0	0
2017/10/17	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	28,460.0000	2.8460	100.000	0	0	0
2017/10/17	GOVI	02/08/2018			GOVI	607.1840	607.1840	602.8740	602.8740	(0.710)	0.0000	0.0000	0
2017/10/17	GOVI	02/08/2018	605.71	Call	GOVI	14,740.0000	1.4740	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	28,360.0000	2.8360	100.000	0	0	0
2017/10/17	GOVI	02/08/2018	605.72	Call	GOVI	14,640.0000	1.4640	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	GOVI	02/08/2018	605.70	Call	GOVI	14,840.0000	1.4840	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	28,260.0000	2.8260	100.000	0	0	0
2017/10/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/17	IGOV	02/11/2017			Index Future	250.6400	250.6400	250.4790	250.4790	(0.064)	0.0000	0.0000	1,172
2017/10/17	IGOV	01/02/2018			Index Future	255.3250	255.3250	255.1580	255.1580	(0.065)	0.0000	0.0000	0
2017/10/17	IGOV	03/05/2018			Index Future	260.1560	260.1560	259.9860	259.9860	(0.065)	0.0000	0.0000	0
2017/10/17	IGOV	02/08/2018			Index Future	265.1130	265.1130	264.9400	264.9400	(0.065)	0.0000	0.0000	0
2017/10/17	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/17	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/10/17	IS01	15/03/2018			Interest Rate Swap	99.6802	99.6802	99.6852	99.6852	0.005	0.0000	0.0000	0
2017/10/17	IS01	21/06/2018			Interest Rate Swap	99.7882	99.7882	99.8047	99.8047	0.016	0.0000	0.0000	0
2017/10/17	IS01	20/09/2018			Interest Rate Swap	99.8931	99.8931	99.9245	99.9245	0.031	0.0000	0.0000	0
2017/10/17	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/17	IS02	16/03/2018			Interest Rate Swap	98.9626	98.9626	98.9677	98.9677	0.005	0.0000	0.0000	0
2017/10/17	IS02	15/06/2018			Interest Rate Swap	98.4835	98.4835	98.4994	98.4994	0.016	0.0000	0.0000	0
2017/10/17	IS02	21/09/2018			Interest Rate Swap	98.3603	98.3603	98.3920	98.3920	0.032	0.0000	0.0000	0
2017/10/17	IS02	21/12/2018			Interest Rate Swap	98.7000	98.7000	98.7500	98.7500	0.051	0.0000	0.0000	0
2017/10/17	IS02	15/03/2019			Interest Rate Swap	99.0594	99.0594	99.1250	99.1250	0.066	0.0000	0.0000	0
2017/10/17	IS02	21/06/2019			Interest Rate Swap	99.4052	99.4052	99.4892	99.4892	0.084	0.0000	0.0000	0
2017/10/17	IS02	20/09/2019			Interest Rate Swap	99.7796	99.7796	99.8848	99.8848	0.105	0.0000	0.0000	0
2017/10/17	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	IS05	17/12/2020			Interest Rate Swap	95.8550	95.8550	96.0682	96.0682	0.222	0.0000	0.0000	0
2017/10/17	IS05	16/03/2021			Interest Rate Swap	95.0554	95.0554	95.3062	95.3062	0.264	0.0000	0.0000	0
2017/10/17	IS05	15/06/2021			Interest Rate Swap	94.2257	94.2257	94.5172	94.5172	0.309	0.0000	0.0000	0
2017/10/17	IS05	21/09/2021			Interest Rate Swap	94.3715	94.3715	94.7019	94.7019	0.350	0.0000	0.0000	0
2017/10/17	IS05	21/12/2021			Interest Rate Swap	96.5497	96.5497	96.9061	96.9061	0.369	0.0000	0.0000	51
2017/10/17	IS05	15/03/2022			Interest Rate Swap	96.6796	96.6796	97.0580	97.0580	0.391	0.0000	0.0000	0
2017/10/17	IS05	21/06/2022			Interest Rate Swap	97.8591	97.8591	98.2584	98.2584	0.408	0.0000	0.0000	0

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2017/10/17	IS05	20/09/2022			Interest Rate Swap	100.0606	100.0606	100.4762	100.4762	0.415	0.0000	0.0000	0
2017/10/17	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	IS10	17/12/2025			Interest Rate Swap	94.7352	94.7352	95.3708	95.3708	0.671	0.0000	0.0000	0
2017/10/17	IS10	16/03/2026			Interest Rate Swap	91.7497	91.7497	92.4062	92.4062	0.716	0.0000	0.0000	0
2017/10/17	IS10	15/06/2026			Interest Rate Swap	90.5059	90.5059	91.1782	91.1782	0.743	0.0000	0.0000	0
2017/10/17	IS10	21/09/2026			Interest Rate Swap	92.6711	92.6711	93.3478	93.3478	0.730	0.0000	0.0000	0
2017/10/17	IS10	21/12/2026			Interest Rate Swap	96.4626	96.4626	97.1362	97.1362	0.698	0.0000	0.0000	0
2017/10/17	IS10	15/03/2027			Interest Rate Swap	95.0449	95.0449	95.7340	95.7340	0.725	0.0000	0.0000	0
2017/10/17	IS10	21/06/2027			Interest Rate Swap	97.1175	97.1175	97.8096	97.8096	0.713	0.0000	0.0000	0
2017/10/17	IS10	20/09/2027			Interest Rate Swap	100.8507	100.8507	101.5376	101.5376	0.681	0.0000	0.0000	0
2017/10/17	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/17	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/10/17	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/10/17	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/10/17	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/10/17	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/10/17	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/10/17	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/10/17	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/17	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/17	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/10/17	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/10/17	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/17	R023	02/11/2017	8.56	Call	Bond Future	2,580.8300	2.5808	2,177.4400	2.1774	(15.630)	0	0	0
2017/10/17	R023	02/11/2017			Bond Future	7.9427	100.6162	8.0384	100.2108	1.205	0.0000	0.0000	55,681
2017/10/17	R023	02/11/2017	8.56	Put	Bond Future	1.0800	0.0011	3.0900	0.0031	186.111	0	0	0
2017/10/17	R023	02/11/2017	8.58	Put	Bond Future	0.8300	0.0008	2.3900	0.0024	187.952	0	0	0
2017/10/17	R023	02/11/2017	8.57	Call	Bond Future	2,621.8000	2.6218	2,218.1700	2.2182	(15.395)	0	0	0
2017/10/17	R023	02/11/2017	8.57	Put	Bond Future	0.9500	0.0010	2.7200	0.0027	186.316	0	0	0
2017/10/17	R023	02/11/2017	8.58	Call	Bond Future	2,662.7700	2.6628	2,258.9300	2.2589	(15.166)	0	0	0
2017/10/17	R023	01/02/2018	8.33	Put	Bond Future	469.5600	0.4696	594.9300	0.5949	26.699	0	0	0
2017/10/17	R023	01/02/2018			Bond Future	7.9774	102.4642	8.0791	102.0507	1.275	0.0000	0.0000	21,312
2017/10/17	R023	01/02/2018	8.32	Call	Bond Future	1,865.1600	1.8652	1,579.2900	1.5793	(15.327)	0	0	0
2017/10/17	R023	01/02/2018	8.32	Put	Bond Future	480.7000	0.4807	608.2900	0.6083	26.543	0	0	0
2017/10/17	R023	01/02/2018	8.33	Call	Bond Future	1,894.0700	1.8941	1,605.9800	1.6060	(15.210)	0	0	0
2017/10/17	R023	01/02/2018	8.31	Call	Bond Future	1,836.4500	1.8365	1,552.8200	1.5528	(15.444)	0	0	0
2017/10/17	R023	01/02/2018	8.31	Put	Bond Future	492.0600	0.4921	621.8900	0.6219	26.385	0	0	0
2017/10/17	R023	03/05/2018	8.27	Call	Bond Future	1,925.0200	1.9250	1,668.0700	1.6681	(13.348)	0	0	0

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2017/10/17	R023	03/05/2018			Bond Future	8.0042	100.4363	8.1122	100.0155	1.349	0.0000	0.0000	0
2017/10/17	R023	03/05/2018	8.27	Put	Bond Future	892.9300	0.8929	1,056.7900	1.0568	18.351	0	0	0
2017/10/17	R023	03/05/2018	8.28	Call	Bond Future	1,949.6200	1.9496	1,690.8300	1.6908	(13.274)	0	0	0
2017/10/17	R023	03/05/2018	8.29	Put	Bond Future	865.1500	0.8652	1,025.3500	1.0253	18.517	0	0	0
2017/10/17	R023	03/05/2018	8.28	Put	Bond Future	878.9600	0.8790	1,040.9800	1.0410	18.433	0	0	0
2017/10/17	R023	03/05/2018	8.29	Call	Bond Future	1,974.3600	1.9744	1,713.7500	1.7138	(13.200)	0	0	0
2017/10/17	R035	02/11/2017	9.61	Put	Bond Future	191.2000	0.1912	1,098.0900	1.0981	474.315	0	0	0
2017/10/17	R035	02/11/2017			Bond Future	9.6340	95.3094	9.7490	94.4025	1.194	0.0000	0.0000	41,191
2017/10/17	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R035	02/11/2017	9.60	Put	Bond Future	270.9400	0.2709	1,177.8300	1.1778	334.720	0	0	0
2017/10/17	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R035	02/11/2017	9.59	Put	Bond Future	350.7800	0.3508	1,257.6700	1.2577	258.535	0	0	0
2017/10/17	R035	01/02/2018	9.75	Call	Bond Future	378.6600	0.3787	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	701.3600	0.7014	100.000	0	0	0
2017/10/17	R035	01/02/2018			Bond Future	9.7015	97.0598	9.8204	96.1356	1.225	0.0000	0.0000	0
2017/10/17	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	545.4600	0.5455	100.000	0	0	0
2017/10/17	R035	01/02/2018	9.73	Call	Bond Future	222.7600	0.2228	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	623.3600	0.6234	100.000	0	0	0
2017/10/17	R035	01/02/2018	9.74	Call	Bond Future	300.7600	0.3008	0.0000	0.0000	(100.000)	0	0	0
2017/10/17	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R035	03/05/2018			Bond Future	9.7648	94.3611	9.8875	93.4202	1.256	0.0000	0.0000	0
2017/10/17	R035	03/05/2018	9.90	Call	Bond Future	1,036.0300	1.0360	95.0800	0.0951	(90.823)	0	0	0
2017/10/17	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R035	03/05/2018	9.91	Call	Bond Future	1,111.9900	1.1120	171.0400	0.1710	(84.619)	0	0	0
2017/10/17	R035	03/05/2018	9.89	Call	Bond Future	959.9800	0.9600	19.0300	0.0190	(98.018)	0	0	0
2017/10/17	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R186	02/11/2017	8.89	Put	Bond Future	190.0900	0.1901	345.1700	0.3452	81.582	0	0	0
2017/10/17	R186	02/11/2017	8.88	Call	Bond Future	1,855.9800	1.8560	1,282.3800	1.2824	(30.906)	0	0	0
2017/10/17	R186	02/11/2017	8.75	Put	Bond Future	422.8300	0.4228	700.6900	0.7007	65.714	0	0	0
2017/10/17	R186	02/11/2017			Bond Future	8.6307	115.6041	8.7411	114.8679	1.279	0.0000	0.0000	116,147
2017/10/17	R186	02/11/2017	8.75	Call	Bond Future	1,218.3100	1.2183	759.9800	0.7600	(37.620)	0	0	0
2017/10/17	R186	02/11/2017	8.89	Call	Bond Future	1,909.4900	1.9095	1,328.3800	1.3284	(30.433)	0	0	0
2017/10/17	R186	02/11/2017	8.88	Put	Bond Future	202.2300	0.2022	364.8200	0.3648	80.399	0	0	0
2017/10/17	R186	02/11/2017	8.90	Call	Bond Future	1,963.6100	1.9636	1,375.2300	1.3752	(29.964)	0	0	0
2017/10/17	R186	02/11/2017	8.90	Put	Bond Future	178.6100	0.1786	326.4200	0.3264	82.756	0	0	0
2017/10/17	R186	02/11/2017	8.60	Call	Bond Future	654.2400	0.6542	351.8000	0.3518	(46.228)	0	0	0
2017/10/17	R186	02/11/2017	8.60	Put	Bond Future	860.1700	0.8602	1,293.9200	1.2939	50.426	0	0	3,750
2017/10/17	R186	02/11/2017	9.00	Call	Bond Future	2,530.1000	2.5301	1,881.0700	1.8811	(25.652)	0	0	0
2017/10/17	R186	02/11/2017	9.00	Put	Bond Future	91.9300	0.0919	179.0900	0.1791	94.811	0	0	5,000
2017/10/17	R186	01/02/2018	9.00	Call	Bond Future	3,037.0100	3.0370	2,540.1300	2.5401	(16.361)	0	0	0
2017/10/17	R186	01/02/2018	9.25	Call	Bond Future	4,210.7500	4.2107	3,628.8500	3.6288	(13.819)	0	0	0
2017/10/17	R186	01/02/2018	8.50	Put	Bond Future	2,454.5200	2.4545	2,918.8600	2.9189	18.918	0	0	0
2017/10/17	R186	01/02/2018	8.96	Call	Bond Future	2,864.1700	2.8642	2,382.7200	2.3827	(16.809)	0	0	0
2017/10/17	R186	01/02/2018			Bond Future	8.6811	112.4275	8.7964	111.6771	1.327	0.0000	0.0000	25,431
2017/10/17	R186	01/02/2018	7.75	Put	Bond Future	6,469.9300	6.4699	7,167.3600	7.1674	10.780	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
2017/10/17	R186	01/02/2018	7.75	Call	Bond Future	152.6200	0.1526	99.6500	0.0996	(34.707)	0	0	1,460
2017/10/17	R186	01/02/2018	8.50	Call	Bond Future	1,261.4400	1.2614	975.3800	0.9754	(22.677)	0	0	1,460
2017/10/17	R186	01/02/2018	9.00	Put	Bond Future	976.9200	0.9769	1,230.4400	1.2304	25.951	0	0	6,200
2017/10/17	R186	01/02/2018	8.75	Put	Bond Future	1,588.3600	1.5884	1,944.3200	1.9443	22.411	0	0	820
2017/10/17	R186	01/02/2018	9.25	Put	Bond Future	570.8600	0.5709	739.3600	0.7394	29.517	0	0	820
2017/10/17	R186	01/02/2018	8.97	Call	Bond Future	2,907.0000	2.9070	2,421.6600	2.4217	(16.696)	0	0	0
2017/10/17	R186	01/02/2018	8.96	Put	Bond Future	1,059.7100	1.0597	1,328.6600	1.3287	25.380	0	0	0
2017/10/17	R186	01/02/2018	8.75	Call	Bond Future	2,037.6900	2.0377	1,643.2500	1.6432	(19.357)	0	0	0
2017/10/17	R186	01/02/2018	8.97	Put	Bond Future	1,038.5600	1.0386	1,303.6200	1.3036	25.522	0	0	0
2017/10/17	R186	01/02/2018	8.98	Call	Bond Future	2,950.1300	2.9501	2,460.9200	2.4609	(16.583)	0	0	0
2017/10/17	R186	01/02/2018	8.98	Put	Bond Future	1,017.7500	1.0178	1,278.9400	1.2789	25.663	0	0	0
2017/10/17	R186	03/05/2018	8.91	Put	Bond Future	1,970.9600	1.9710	2,302.2400	2.3022	16.808	0	0	0
2017/10/17	R186	03/05/2018	8.92	Call	Bond Future	3,134.1500	3.1342	2,698.3600	2.6984	(13.905)	0	0	0
2017/10/17	R186	03/05/2018			Bond Future	8.7323	114.5142	8.8526	113.7501	1.377	0.0000	0.0000	0
2017/10/17	R186	03/05/2018	8.93	Call	Bond Future	3,171.7600	3.1718	2,732.9600	2.7330	(13.835)	0	0	0
2017/10/17	R186	03/05/2018	8.93	Put	Bond Future	1,919.8100	1.9198	2,245.0500	2.2450	16.941	0	0	0
2017/10/17	R186	03/05/2018	8.91	Call	Bond Future	3,097.0900	3.0971	2,664.3300	2.6643	(13.973)	0	0	0
2017/10/17	R186	03/05/2018	8.92	Put	Bond Future	1,945.0900	1.9451	2,273.3400	2.2733	16.876	0	0	0
2017/10/17	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R197	02/11/2017	305.15	Put	Bond Future	3,987.1300	3.9871	4,000.2100	4.0002	0.328	0	0	0
2017/10/17	R197	02/11/2017			Bond Future	301.1629	301.1629	301.1498	301.1498	(0.004)	0.0000	0.0000	851
2017/10/17	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R197	02/11/2017	305.17	Put	Bond Future	4,007.1300	4.0071	4,020.2100	4.0202	0.326	0	0	0
2017/10/17	R197	02/11/2017	305.16	Put	Bond Future	3,997.1300	3.9971	4,010.2100	4.0102	0.327	0	0	0
2017/10/17	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R197	01/02/2018	301.68	Put	Bond Future	1,871.5200	1.8715	1,892.7700	1.8928	1.135	0	0	0
2017/10/17	R197	01/02/2018			Bond Future	299.8085	299.8085	299.7872	299.7872	(0.007)	0.0000	0.0000	2,350
2017/10/17	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R197	01/02/2018	301.67	Put	Bond Future	1,861.5200	1.8615	1,882.7700	1.8828	1.142	0	0	0
2017/10/17	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R197	01/02/2018	301.66	Put	Bond Future	1,851.5200	1.8515	1,872.7700	1.8728	1.148	0	0	0
2017/10/17	R197	03/05/2018	304.46	Call	Bond Future	1,020.8600	1.0209	998.8500	0.9989	(2.156)	0	0	0
2017/10/17	R197	03/05/2018			Bond Future	305.4809	305.4809	305.4588	305.4588	(0.007)	0.0000	0.0000	0
2017/10/17	R197	03/05/2018	304.44	Call	Bond Future	1,040.8600	1.0409	1,018.8500	1.0189	(2.115)	0	0	0
2017/10/17	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R197	03/05/2018	304.45	Call	Bond Future	1,030.8600	1.0309	1,008.8500	1.0089	(2.135)	0	0	0
2017/10/17	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R202	02/11/2017			Bond Future	242.7784	242.7784	242.1645	242.1645	(0.253)	0.0000	0.0000	25,338
2017/10/17	R202	02/11/2017	253.89	Put	Bond Future	11,111.6200	11.1116	11,725.4600	11.7255	5.524	0	0	0
2017/10/17	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R202	02/11/2017	253.91	Put	Bond Future	11,131.6200	11.1316	11,745.4600	11.7455	5.514	0	0	0
2017/10/17	R202	02/11/2017	253.90	Put	Bond Future	11,121.6200	11.1216	11,735.4600	11.7355	5.519	0	0	0
2017/10/17	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
2017/10/17	R202	01/02/2018	249.07	Call	Bond Future	708.0900	0.7081	582.0400	0.5820	(17.801)	0	0	0
2017/10/17	R202	01/02/2018	249.06	Put	Bond Future	6,162.6400	6.1626	6,666.7900	6.6668	8.181	0	0	0
2017/10/17	R202	01/02/2018			Bond Future	243.6074	243.6074	242.9769	242.9769	(0.259)	0.0000	0.0000	4,194
2017/10/17	R202	01/02/2018	249.08	Call	Bond Future	706.1500	0.7061	580.3700	0.5804	(17.812)	0	0	0
2017/10/17	R202	01/02/2018	249.08	Put	Bond Future	6,178.7500	6.1788	6,683.4500	6.6835	8.168	0	0	0
2017/10/17	R202	01/02/2018	249.07	Put	Bond Future	6,170.6900	6.1707	6,675.1200	6.6751	8.175	0	0	0
2017/10/17	R202	01/02/2018	249.06	Call	Bond Future	710.0400	0.7100	583.7100	0.5837	(17.792)	0	0	0
2017/10/17	R202	03/05/2018	247.48	Put	Bond Future	3,090.1800	3.0902	3,386.0300	3.3860	9.574	0	0	0
2017/10/17	R202	03/05/2018	247.47	Call	Bond Future	3,831.8100	3.8318	3,484.8300	3.4848	(9.055)	0	0	0
2017/10/17	R202	03/05/2018			Bond Future	248.2164	248.2164	247.5738	247.5738	(0.259)	0.0000	0.0000	0
2017/10/17	R202	03/05/2018	247.48	Call	Bond Future	3,826.5400	3.8265	3,479.8500	3.4799	(9.060)	0	0	0
2017/10/17	R202	03/05/2018	247.47	Put	Bond Future	3,085.4500	3.0855	3,381.0100	3.3810	9.579	0	0	0
2017/10/17	R202	03/05/2018	247.49	Call	Bond Future	3,821.2700	3.8213	3,474.8800	3.4749	(9.065)	0	0	0
2017/10/17	R202	03/05/2018	247.49	Put	Bond Future	3,094.9100	3.0949	3,391.0600	3.3911	9.569	0	0	0
2017/10/17	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R204	02/11/2017			Bond Future	7.0183	104.0658	7.1186	103.9586	1.430	0.0000	0.0000	42,520
2017/10/17	R204	02/11/2017	7.75	Call	Bond Future	778.1000	0.7781	670.8600	0.6709	(13.782)	0	0	0
2017/10/17	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R204	02/11/2017	7.76	Call	Bond Future	788.6700	0.7887	681.4300	0.6814	(13.598)	0	0	0
2017/10/17	R204	02/11/2017	7.74	Call	Bond Future	767.5200	0.7675	660.2800	0.6603	(13.972)	0	0	0
2017/10/17	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R204	01/02/2018	7.27	Call	Bond Future	361.9600	0.3620	279.5300	0.2795	(22.773)	0	0	0
2017/10/17	R204	01/02/2018			Bond Future	6.8945	101.9391	7.0255	101.8293	1.899	0.0000	0.0000	10,099
2017/10/17	R204	01/02/2018	7.25	Call	Bond Future	348.5800	0.3486	267.5900	0.2676	(23.234)	0	0	0
2017/10/17	R204	01/02/2018	7.25	Put	Bond Future	50.9300	0.0509	79.7600	0.0798	56.607	0	0	0
2017/10/17	R204	01/02/2018	7.27	Put	Bond Future	47.6000	0.0476	74.9900	0.0750	57.542	0	0	0
2017/10/17	R204	01/02/2018	7.26	Call	Bond Future	355.2500	0.3552	273.5400	0.2735	(23.001)	0	0	0
2017/10/17	R204	01/02/2018	7.26	Put	Bond Future	49.2400	0.0492	77.3500	0.0774	57.088	0	0	0
2017/10/17	R204	03/05/2018	7.10	Put	Bond Future	54.3000	0.0543	85.8800	0.0859	58.158	0	0	0
2017/10/17	R204	03/05/2018			Bond Future	6.6464	103.8311	6.8311	103.7195	2.779	0.0000	0.0000	0
2017/10/17	R204	03/05/2018	7.09	Call	Bond Future	323.3400	0.3233	243.9400	0.2439	(24.556)	0	0	0
2017/10/17	R204	03/05/2018	7.09	Put	Bond Future	55.7600	0.0558	87.9300	0.0879	57.694	0	0	0
2017/10/17	R204	03/05/2018	7.10	Call	Bond Future	327.9000	0.3279	247.9100	0.2479	(24.395)	0	0	0
2017/10/17	R204	03/05/2018	7.08	Call	Bond Future	318.5600	0.3186	239.7200	0.2397	(24.749)	0	0	0
2017/10/17	R204	03/05/2018	7.08	Put	Bond Future	57.0000	0.0570	89.7300	0.0897	57.421	0	0	0
2017/10/17	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R207	02/11/2017	8.03	Call	Bond Future	1,424.4900	1.4245	1,230.8300	1.2308	(13.595)	0	0	0
2017/10/17	R207	02/11/2017			Bond Future	7.3072	102.1366	7.4047	101.9430	1.334	0.0000	0.0000	36,050
2017/10/17	R207	02/11/2017	8.04	Call	Bond Future	1,444.0200	1.4440	1,250.3600	1.2504	(13.411)	0	0	0
2017/10/17	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R207	02/11/2017	8.05	Call	Bond Future	1,463.5400	1.4635	1,269.8800	1.2699	(13.232)	0	0	0
2017/10/17	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R207	01/02/2018	7.61	Put	Bond Future	129.0500	0.1290	184.6400	0.1846	43.076	0	0	0
2017/10/17	R207	01/02/2018	7.60	Call	Bond Future	691.3600	0.6914	550.4500	0.5505	(20.382)	0	0	0
2017/10/17	R207	01/02/2018			Bond Future	7.2851	100.3714	7.3964	100.1735	1.529	0.0000	0.0000	8,512
2017/10/17	R207	01/02/2018	7.61	Call	Bond Future	704.8400	0.7048	562.5900	0.5626	(20.182)	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
2017/10/17	R207	01/02/2018	7.60	Put	Bond Future	133.2200	0.1332	190.1500	0.1902	42.734	0	0	0
2017/10/17	R207	01/02/2018	7.62	Call	Bond Future	718.2600	0.7183	574.6700	0.5747	(19.991)	0	0	0
2017/10/17	R207	01/02/2018	7.62	Put	Bond Future	124.8200	0.1248	179.0700	0.1791	43.463	0	0	0
2017/10/17	R207	03/05/2018	7.57	Call	Bond Future	707.2100	0.7072	576.6000	0.5766	(18.468)	0	0	0
2017/10/17	R207	03/05/2018	7.56	Put	Bond Future	226.8900	0.2269	298.5800	0.2986	31.597	0	0	0
2017/10/17	R207	03/05/2018			Bond Future	7.2588	102.2342	7.3876	102.0330	1.775	0.0000	0.0000	0
2017/10/17	R207	03/05/2018	7.58	Call	Bond Future	718.2800	0.7183	586.6100	0.5866	(18.331)	0	0	0
2017/10/17	R207	03/05/2018	7.58	Put	Bond Future	217.6000	0.2176	287.1500	0.2871	31.962	0	0	0
2017/10/17	R207	03/05/2018	7.57	Put	Bond Future	222.0700	0.2221	292.6800	0.2927	31.796	0	0	0
2017/10/17	R207	03/05/2018	7.56	Call	Bond Future	696.4900	0.6965	566.9600	0.5670	(18.598)	0	0	0
2017/10/17	R208	02/11/2017	8.19	Call	Bond Future	1,842.3300	1.8423	1,562.8600	1.5629	(15.169)	0	0	0
2017/10/17	R208	02/11/2017	8.18	Put	Bond Future	0.0200	0.0000	0.1200	0.0001	500.000	0	0	0
2017/10/17	R208	02/11/2017			Bond Future	7.5485	98.3412	7.6449	98.0617	1.277	0.0000	0.0000	31,609
2017/10/17	R208	02/11/2017	8.20	Call	Bond Future	1,870.7000	1.8707	1,591.2200	1.5912	(14.940)	0	0	0
2017/10/17	R208	02/11/2017	8.20	Put	Bond Future	0.0100	0.0000	0.0800	0.0001	700.000	0	0	0
2017/10/17	R208	02/11/2017	8.19	Put	Bond Future	0.0200	0.0000	0.1000	0.0001	400.000	0	0	0
2017/10/17	R208	02/11/2017	8.18	Call	Bond Future	1,813.9300	1.8139	1,534.4800	1.5345	(15.406)	0	0	0
2017/10/17	R208	01/02/2018	7.85	Put	Bond Future	275.3300	0.2753	366.5600	0.3666	33.135	0	0	0
2017/10/17	R208	01/02/2018			Bond Future	7.5605	100.1473	7.6657	99.8621	1.391	0.0000	0.0000	16,591
2017/10/17	R208	01/02/2018	7.84	Call	Bond Future	1,039.0000	1.0390	846.8300	0.8468	(18.496)	0	0	0
2017/10/17	R208	01/02/2018	7.84	Put	Bond Future	283.1000	0.2831	376.1800	0.3762	32.879	0	0	0
2017/10/17	R208	01/02/2018	7.85	Call	Bond Future	1,058.1400	1.0581	864.1200	0.8641	(18.336)	0	0	0
2017/10/17	R208	01/02/2018	7.83	Call	Bond Future	1,019.8200	1.0198	829.5100	0.8295	(18.661)	0	0	0
2017/10/17	R208	01/02/2018	7.83	Put	Bond Future	290.8400	0.2908	385.7800	0.3858	32.643	0	0	0
2017/10/17	R208	03/05/2018	7.77	Call	Bond Future	1,017.5100	1.0175	846.2800	0.8463	(16.828)	0	0	0
2017/10/17	R208	03/05/2018			Bond Future	7.5654	98.6050	7.6805	98.3147	1.522	0.0000	0.0000	0
2017/10/17	R208	03/05/2018	7.77	Put	Bond Future	502.2800	0.5023	621.3200	0.6213	23.700	0	0	0
2017/10/17	R208	03/05/2018	7.78	Call	Bond Future	1,033.3700	1.0334	860.6100	0.8606	(16.718)	0	0	0
2017/10/17	R208	03/05/2018	7.79	Put	Bond Future	483.9400	0.4839	599.9300	0.5999	23.968	0	0	0
2017/10/17	R208	03/05/2018	7.78	Put	Bond Future	493.0500	0.4930	610.5600	0.6106	23.833	0	0	0
2017/10/17	R208	03/05/2018	7.79	Call	Bond Future	1,049.3400	1.0493	875.0600	0.8751	(16.609)	0	0	0
2017/10/17	R209	02/11/2017	9.54	Call	Bond Future	674.5500	0.6745	368.7800	0.3688	(45.329)	0	0	0
2017/10/17	R209	02/11/2017	9.52	Put	Bond Future	1,067.3100	1.0673	1,542.8500	1.5428	44.555	0	0	0
2017/10/17	R209	02/11/2017	9.00	Put	Bond Future	4,105.6500	4.1056	4,853.9700	4.8540	18.227	0	0	0
2017/10/17	R209	02/11/2017	10.60	Put	Bond Future	0.7700	0.0008	1.8600	0.0019	141.558	0	0	1,300
2017/10/17	R209	02/11/2017	9.75	Call	Bond Future	1,469.7800	1.4698	960.3900	0.9604	(34.658)	0	0	0
2017/10/17	R209	02/11/2017	8.30	Put	Bond Future	9,427.5100	9.4275	10,189.4700	10.1895	8.082	0	0	0
2017/10/17	R209	02/11/2017	9.88	Put	Bond Future	197.4800	0.1975	348.2100	0.3482	76.327	0	0	1,350
2017/10/17	R209	02/11/2017			Bond Future	9.5871	72.0488	9.7021	71.2869	1.200	0.0000	0.0000	114,458
2017/10/17	R209	02/11/2017	9.54	Put	Bond Future	990.0600	0.9901	1,446.2500	1.4463	46.077	0	0	0
2017/10/17	R209	02/11/2017	9.52	Call	Bond Future	617.1700	0.6172	330.7500	0.3308	(46.409)	0	0	0
2017/10/17	R209	02/11/2017	10.00	Call	Bond Future	2,775.1200	2.7751	2,097.4500	2.0975	(24.419)	0	0	0
2017/10/17	R209	02/11/2017	10.00	Put	Bond Future	95.7100	0.0957	180.0000	0.1800	88.068	0	0	1,138
2017/10/17	R209	02/11/2017	9.53	Put	Bond Future	1,028.2300	1.0282	1,494.1400	1.4941	45.312	0	0	0
2017/10/17	R209	02/11/2017	9.00	Call	Bond Future	18.5500	0.0186	4.9100	0.0049	(73.531)	0	0	2,248
2017/10/17	R209	02/11/2017	10.60	Call	Bond Future	6,310.2700	6.3103	5,549.4000	5.5494	(12.058)	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
2017/10/17	R209 02/11/2017	9.75	Put	Bond Future	394.1700		0.3942	646.7400	0.6467	64.076	0	0	6,500
2017/10/17	R209 02/11/2017	8.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,800
2017/10/17	R209 02/11/2017	9.88	Call	Bond Future	2,114.0300		2.1140	1,502.8000	1.5028	(28.913)	0	0	0
2017/10/17	R209 02/11/2017	9.53	Call	Bond Future	645.4500		0.6455	349.4000	0.3494	(45.867)	0	0	0
2017/10/17	R209 02/11/2017	9.58	Call	Bond Future	799.2000		0.7992	453.9800	0.4540	(43.196)	0	0	0
2017/10/17	R209 02/11/2017	9.58	Put	Bond Future	846.5700		0.8466	1,263.3100	1.2633	49.227	0	0	1,350
2017/10/17	R209 02/11/2017	9.33	Put	Bond Future	1,976.3600		1.9764	2,608.7600	2.6088	31.998	0	0	0
2017/10/17	R209 02/11/2017	9.33	Call	Bond Future	228.1600		0.2282	98.6000	0.0986	(56.785)	0	0	1,350
2017/10/17	R209 01/02/2018	9.85	Call	Bond Future	2,789.3900		2.7894	2,324.2100	2.3242	(16.677)	0	0	0
2017/10/17	R209 01/02/2018	9.33	Call	Bond Future	1,145.0600		1.1451	886.4500	0.8864	(22.585)	0	0	220
2017/10/17	R209 01/02/2018	10.10	Call	Bond Future	3,841.8300		3.8418	3,289.5700	3.2896	(14.375)	0	0	0
2017/10/17	R209 01/02/2018	9.73	Call	Bond Future	2,337.7300		2.3377	1,918.9400	1.9189	(17.914)	0	0	0
2017/10/17	R209 01/02/2018	9.71	Put	Bond Future	1,837.8400		1.8378	2,203.3900	2.2034	19.890	0	0	0
2017/10/17	R209 01/02/2018	9.72	Call	Bond Future	2,301.8800		2.3019	1,887.0400	1.8870	(18.022)	0	0	0
2017/10/17	R209 01/02/2018			Bond Future	9.6449		73.3721	9.7634	72.5957	1.228	0.0000	0.0000	13,222
2017/10/17	R209 01/02/2018	9.88	Call	Bond Future	2,908.2000		2.9082	2,431.8300	2.4318	(16.380)	0	0	0
2017/10/17	R209 01/02/2018	9.88	Put	Bond Future	1,379.7600		1.3798	1,679.8100	1.6798	21.747	0	0	220
2017/10/17	R209 01/02/2018	9.59	Call	Bond Future	1,861.5700		1.8616	1,499.0500	1.4991	(19.474)	0	0	0
2017/10/17	R209 01/02/2018	9.59	Put	Bond Future	2,225.5500		2.2256	2,639.4500	2.6394	18.598	0	0	377
2017/10/17	R209 01/02/2018	9.73	Put	Bond Future	1,778.6400		1.7786	2,136.2700	2.1363	20.107	0	0	0
2017/10/17	R209 01/02/2018	9.71	Call	Bond Future	2,266.1600		2.2662	1,855.2900	1.8553	(18.131)	0	0	0
2017/10/17	R209 01/02/2018	9.85	Put	Bond Future	1,453.2100		1.4532	1,764.4500	1.7644	21.417	0	0	7,500
2017/10/17	R209 01/02/2018	9.33	Put	Bond Future	3,271.6800		3.2717	3,789.4900	3.7895	15.827	0	0	0
2017/10/17	R209 01/02/2018	10.10	Put	Bond Future	927.4500		0.9275	1,151.6100	1.1516	24.169	0	0	3,000
2017/10/17	R209 01/02/2018	9.72	Put	Bond Future	1,808.1300		1.8081	2,169.7100	2.1697	19.997	0	0	0
2017/10/17	R209 01/02/2018	10.00	Call	Bond Future	3,404.5200		3.4045	2,885.2900	2.8853	(15.251)	0	0	0
2017/10/17	R209 01/02/2018	10.00	Put	Bond Future	1,114.9100		1.1149	1,372.1000	1.3721	23.068	0	0	7,500
2017/10/17	R209 01/02/2018	9.32	Put	Bond Future	3,317.5300		3.3175	3,839.1800	3.8392	15.724	0	0	0
2017/10/17	R209 01/02/2018	9.32	Call	Bond Future	1,121.8300		1.1218	867.0600	0.8671	(22.710)	0	0	157
2017/10/17	R209 01/02/2018	9.89	Call	Bond Future	2,948.2500		2.9482	2,468.1800	2.4682	(16.283)	0	0	0
2017/10/17	R209 01/02/2018	9.89	Put	Bond Future	1,355.9000		1.3559	1,652.2500	1.6522	21.856	0	0	157
2017/10/17	R209 03/05/2018	10.00	Call	Bond Future	0.0000		0.0000	3,387.0600	3.3871	100.000	0	0	0
2017/10/17	R209 03/05/2018	9.85	Put	Bond Future	2,353.6100		2.3536	2,701.2300	2.7012	14.770	0	0	0
2017/10/17	R209 03/05/2018			Bond Future	9.7022		71.5846	9.8241	70.7940	1.257	0.0000	0.0000	0
2017/10/17	R209 03/05/2018	9.85	Call	Bond Future	3,310.1600		3.3102	2,867.1800	2.8672	(13.382)	0	0	0
2017/10/17	R209 03/05/2018	10.00	Put	Bond Future	0.0000		0.0000	2,270.0200	2.2700	100.000	0	0	5,000
2017/10/17	R209 03/05/2018	9.86	Call	Bond Future	3,346.3500		3.3463	2,900.5100	2.9005	(13.323)	0	0	0
2017/10/17	R209 03/05/2018	9.84	Call	Bond Future	3,274.1500		3.2742	2,834.0300	2.8340	(13.442)	0	0	0
2017/10/17	R209 03/05/2018	9.84	Put	Bond Future	2,381.7000		2.3817	2,732.1800	2.7322	14.716	0	0	0
2017/10/17	R209 03/05/2018	9.86	Put	Bond Future	2,325.7900		2.3258	2,670.5500	2.6706	14.823	0	0	0
2017/10/17	R210 02/11/2017	192.08	Put	Bond Future	6,714.5400		6.7145	6,721.7500	6.7217	0.107	0	0	0
2017/10/17	R210 02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R210 02/11/2017			Bond Future	185.3655		185.3655	185.3583	185.3583	(0.004)	0.0000	0.0000	1,480
2017/10/17	R210 02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R210 02/11/2017	192.07	Put	Bond Future	6,704.5400		6.7045	6,711.7500	6.7117	0.108	0	0	0
2017/10/17	R210 02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R210 02/11/2017	192.09	Put	Bond Future	6,724.5400		6.7245	6,731.7500	6.7317	0.107	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
2017/10/17	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R210	01/02/2018			Bond Future	188.8312	188.8312	188.8217	188.8217	(0.005)	0.0000	0.0000	699
2017/10/17	R210	01/02/2018	192.36	Put	Bond Future	3,528.7600	3.5288	3,538.3100	3.5383	0.271	0	0	0
2017/10/17	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R210	01/02/2018	192.38	Put	Bond Future	3,548.7600	3.5488	3,558.3100	3.5583	0.269	0	0	0
2017/10/17	R210	01/02/2018	192.37	Put	Bond Future	3,538.7600	3.5388	3,548.3100	3.5483	0.270	0	0	0
2017/10/17	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R210	03/05/2018	191.44	Put	Bond Future	1,458.6700	1.4587	1,471.2400	1.4712	0.862	0	0	0
2017/10/17	R210	03/05/2018			Bond Future	189.9813	189.9813	189.9688	189.9688	(0.007)	0.0000	0.0000	0
2017/10/17	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R210	03/05/2018	191.46	Put	Bond Future	1,478.6700	1.4787	1,491.2400	1.4912	0.850	0	0	0
2017/10/17	R210	03/05/2018	191.45	Put	Bond Future	1,468.6700	1.4687	1,481.2400	1.4812	0.856	0	0	0
2017/10/17	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R212	02/11/2017			Bond Future	151.0894	151.0894	150.8413	150.8413	(0.164)	0.0000	0.0000	2,533
2017/10/17	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R212	02/11/2017	152.40	Put	Bond Future	1,310.5900	1.3106	1,558.7300	1.5587	18.933	0	0	0
2017/10/17	R212	02/11/2017	152.42	Put	Bond Future	1,330.5900	1.3306	1,578.7300	1.5787	18.649	0	0	0
2017/10/17	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R212	02/11/2017	152.41	Put	Bond Future	1,320.5900	1.3206	1,568.7300	1.5687	18.790	0	0	0
2017/10/17	R212	01/02/2018	154.71	Put	Bond Future	2,833.9900	2.8340	3,093.9800	3.0940	9.174	0	0	0
2017/10/17	R212	01/02/2018			Bond Future	151.8760	151.8760	151.6160	151.6160	(0.171)	0.0000	0.0000	1,546
2017/10/17	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R212	01/02/2018	154.70	Put	Bond Future	2,823.9900	2.8240	3,083.9800	3.0840	9.206	0	0	0
2017/10/17	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R212	01/02/2018	154.69	Put	Bond Future	2,813.9900	2.8140	3,073.9800	3.0740	9.239	0	0	0
2017/10/17	R212	03/05/2018	154.30	Call	Bond Future	449.4400	0.4494	184.3700	0.1844	(58.978)	0	0	0
2017/10/17	R212	03/05/2018			Bond Future	154.7494	154.7494	154.4844	154.4844	(0.171)	0.0000	0.0000	0
2017/10/17	R212	03/05/2018	154.28	Call	Bond Future	469.4400	0.4694	204.3700	0.2044	(56.465)	0	0	0
2017/10/17	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R212	03/05/2018	154.29	Call	Bond Future	459.4400	0.4594	194.3700	0.1944	(57.694)	0	0	0
2017/10/17	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/17	R213	02/11/2017	9.36	Put	Bond Future	650.0900	0.6501	1,017.2100	1.0172	56.472	0	0	0
2017/10/17	R213	02/11/2017			Bond Future	9.3178	83.8211	9.4329	83.0656	1.235	0.0000	0.0000	54,670
2017/10/17	R213	02/11/2017	9.35	Call	Bond Future	891.7800	0.8918	513.6200	0.5136	(42.405)	0	0	0
2017/10/17	R213	02/11/2017	9.35	Put	Bond Future	679.6700	0.6797	1,057.0600	1.0571	55.525	0	0	0
2017/10/17	R213	02/11/2017	9.36	Call	Bond Future	928.0000	0.9280	539.5700	0.5396	(41.857)	0	0	0
2017/10/17	R213	02/11/2017	9.34	Call	Bond Future	856.3900	0.8564	488.5200	0.4885	(42.956)	0	0	0
2017/10/17	R213	02/11/2017	9.34	Put	Bond Future	710.1500	0.7102	1,097.8300	1.0978	54.591	0	0	0
2017/10/17	R213	01/02/2018	9.42	Call	Bond Future	2,091.2800	2.0913	1,696.0800	1.6961	(18.898)	0	0	0
2017/10/17	R213	01/02/2018	9.41	Put	Bond Future	1,857.7400	1.8577	2,236.5800	2.2366	20.393	0	0	0
2017/10/17	R213	01/02/2018			Bond Future	9.3793	85.3606	9.4984	84.5906	1.269	0.0000	0.0000	17,044
2017/10/17	R213	01/02/2018	9.43	Call	Bond Future	2,125.9600	2.1260	1,726.6800	1.7267	(18.781)	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
2017/10/17	R213	01/02/2018	9.43	Put	Bond Future	1,796.9800	1.7970	2,167.6500	2.1676	20.627	0	0	0
2017/10/17	R213	01/02/2018	9.42	Put	Bond Future	1,827.0800	1.8271	2,201.8300	2.2018	20.511	0	0	0
2017/10/17	R213	01/02/2018	9.41	Call	Bond Future	2,057.0800	2.0571	1,665.9700	1.6660	(19.013)	0	0	0
2017/10/17	R213	03/05/2018	9.57	Put	Bond Future	2,277.5500	2.2775	2,628.8900	2.6289	15.426	0	0	0
2017/10/17	R213	03/05/2018	9.56	Call	Bond Future	3,092.1100	3.0921	2,662.4600	2.6625	(13.895)	0	0	0
2017/10/17	R213	03/05/2018			Bond Future	9.4367	83.3955	9.5596	82.6116	1.302	0.0000	0.0000	0
2017/10/17	R213	03/05/2018	9.57	Call	Bond Future	3,127.5200	3.1275	2,694.9400	2.6949	(13.831)	0	0	0
2017/10/17	R213	03/05/2018	9.56	Put	Bond Future	2,305.4700	2.3055	2,659.7400	2.6597	15.366	0	0	0
2017/10/17	R213	03/05/2018	9.58	Call	Bond Future	3,163.3600	3.1634	2,727.8500	2.7279	(13.767)	0	0	0
2017/10/17	R213	03/05/2018	9.58	Put	Bond Future	2,250.1400	2.2501	2,598.5500	2.5986	15.484	0	0	0
2017/10/17	R214	02/11/2017	9.60	Call	Bond Future	487.6700	0.4877	271.5500	0.2716	(44.317)	0	0	0
2017/10/17	R214	02/11/2017			Bond Future	9.7326	71.6126	9.8325	70.9266	1.027	0.0000	0.0000	34,367
2017/10/17	R214	02/11/2017	9.60	Put	Bond Future	1,415.3200	1.4153	1,885.2300	1.8852	33.202	0	0	0
2017/10/17	R214	02/11/2017	9.58	Call	Bond Future	441.8300	0.4418	241.4600	0.2415	(45.350)	0	0	0
2017/10/17	R214	02/11/2017	9.58	Put	Bond Future	1,511.0900	1.5111	1,996.7500	1.9968	32.140	0	0	0
2017/10/17	R214	02/11/2017	9.59	Put	Bond Future	1,462.7600	1.4628	1,940.6000	1.9406	32.667	0	0	0
2017/10/17	R214	02/11/2017	9.59	Call	Bond Future	464.3600	0.4644	256.1700	0.2562	(44.834)	0	0	0
2017/10/17	R214	01/02/2018	9.84	Call	Bond Future	2,298.6900	2.2987	1,930.6600	1.9307	(16.010)	0	0	0
2017/10/17	R214	01/02/2018			Bond Future	9.7931	72.9279	9.8961	72.2289	1.051	0.0000	0.0000	10,685
2017/10/17	R214	01/02/2018	9.82	Call	Bond Future	2,227.2300	2.2272	1,866.3400	1.8663	(16.204)	0	0	0
2017/10/17	R214	01/02/2018	9.82	Put	Bond Future	2,043.5300	2.0435	2,381.6700	2.3817	16.547	0	0	0
2017/10/17	R214	01/02/2018	9.84	Put	Bond Future	1,978.8600	1.9789	2,309.8600	2.3099	16.727	0	0	0
2017/10/17	R214	01/02/2018	9.83	Call	Bond Future	2,262.8200	2.2628	1,898.3500	1.8984	(16.107)	0	0	0
2017/10/17	R214	01/02/2018	9.83	Put	Bond Future	2,011.0000	2.0110	2,345.5600	2.3456	16.636	0	0	0
2017/10/17	R214	03/05/2018	9.99	Put	Bond Future	2,534.8200	2.5348	2,846.0800	2.8461	12.279	0	0	0
2017/10/17	R214	03/05/2018			Bond Future	9.8497	70.9856	9.9556	70.2738	1.075	0.0000	0.0000	0
2017/10/17	R214	03/05/2018	9.98	Call	Bond Future	3,438.4700	3.4385	3,040.4700	3.0405	(11.575)	0	0	0
2017/10/17	R214	03/05/2018	9.98	Put	Bond Future	2,564.1300	2.5641	2,877.9000	2.8779	12.237	0	0	0
2017/10/17	R214	03/05/2018	9.99	Call	Bond Future	3,475.5200	3.4755	3,075.0100	3.0750	(11.524)	0	0	0
2017/10/17	R214	03/05/2018	9.97	Call	Bond Future	3,401.8000	3.4018	3,006.3200	3.0063	(11.626)	0	0	0
2017/10/17	R214	03/05/2018	9.97	Put	Bond Future	2,593.9300	2.5939	2,910.2200	2.9102	12.193	0	0	0
2017/10/17	R248	02/11/2017	9.65	Call	Bond Future	599.4600	0.5995	364.5200	0.3645	(39.192)	0	0	0
2017/10/17	R248	02/11/2017	9.66	Put	Bond Future	1,856.2500	1.8563	2,352.5900	2.3526	26.739	0	0	0
2017/10/17	R248	02/11/2017			Bond Future	9.7980	91.5116	9.8829	90.7717	0.866	0.0000	0.0000	49,714
2017/10/17	R248	02/11/2017	9.65	Put	Bond Future	1,916.8500	1.9169	2,421.7400	2.4217	26.340	0	0	0
2017/10/17	R248	02/11/2017	9.66	Call	Bond Future	628.9200	0.6289	385.4300	0.3854	(38.716)	0	0	0
2017/10/17	R248	02/11/2017	9.64	Call	Bond Future	570.9700	0.5710	344.4500	0.3445	(39.673)	0	0	0
2017/10/17	R248	02/11/2017	9.64	Put	Bond Future	1,978.5800	1.9786	2,491.8900	2.4919	25.943	0	0	0
2017/10/17	R248	01/02/2018	9.90	Put	Bond Future	2,676.2500	2.6763	3,030.1600	3.0302	13.224	0	0	0
2017/10/17	R248	01/02/2018	9.89	Call	Bond Future	2,971.5200	2.9715	2,575.1300	2.5751	(13.340)	0	0	0
2017/10/17	R248	01/02/2018			Bond Future	9.8607	93.1922	9.9482	92.4383	0.887	0.0000	0.0000	42,721
2017/10/17	R248	01/02/2018	9.90	Call	Bond Future	3,016.5900	3.0166	2,616.5500	2.6165	(13.261)	0	0	0
2017/10/17	R248	01/02/2018	9.89	Put	Bond Future	2,717.4800	2.7175	3,075.0400	3.0750	13.158	0	0	0
2017/10/17	R248	01/02/2018	9.91	Call	Bond Future	3,062.0000	3.0620	2,658.3100	2.6583	(13.184)	0	0	0
2017/10/17	R248	01/02/2018	9.91	Put	Bond Future	2,635.5200	2.6355	2,985.7800	2.9858	13.290	0	0	0
2017/10/17	R248	03/05/2018	10.06	Call	Bond Future	4,568.2000	4.5682	4,132.7300	4.1327	(9.533)	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
2017/10/17	R248	03/05/2018	10.05	Put	Bond Future	3,411.9400	3.4119	3,746.6600	3.7467	9.810	0	0	0
2017/10/17	R248	03/05/2018			Bond Future	9.9193	90.4852	10.0094	89.7176	0.908	0.0000	0.0000	0
2017/10/17	R248	03/05/2018	10.07	Call	Bond Future	4,614.7800	4.6148	4,176.7300	4.1767	(9.492)	0	0	0
2017/10/17	R248	03/05/2018	10.07	Put	Bond Future	3,337.4900	3.3375	3,667.0400	3.6670	9.874	0	0	0
2017/10/17	R248	03/05/2018	10.06	Put	Bond Future	3,374.6700	3.3747	3,706.8000	3.7068	9.842	0	0	0
2017/10/17	R248	03/05/2018	10.05	Call	Bond Future	4,521.5700	4.5216	4,088.6900	4.0887	(9.574)	0	0	0

Total **1191630**