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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/10/2017 TO 26/10/2017

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
2017/10/26	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2025	02/11/2017			Bond Future	129.8251	129.8251	129.8202	129.8202	(0.004)	0.0000	0.0000	949
2017/10/26	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2025	02/11/2017	132.96	Put	Bond Future	3,134.8700	3.1349	3,139.7900	3.1398	0.157	0	0	0
2017/10/26	2025	02/11/2017	132.98	Put	Bond Future	3,154.8700	3.1549	3,159.7900	3.1598	0.156	0	0	0
2017/10/26	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2025	02/11/2017	132.97	Put	Bond Future	3,144.8700	3.1449	3,149.7900	3.1498	0.156	0	0	0
2017/10/26	2025	01/02/2018	133.89	Put	Bond Future	2,983.7200	2.9837	2,989.9800	2.9900	0.210	0	0	0
2017/10/26	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2025	01/02/2018			Bond Future	130.9063	130.9063	130.9000	130.9000	(0.005)	0.0000	0.0000	449
2017/10/26	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2025	01/02/2018	133.88	Put	Bond Future	2,973.7200	2.9737	2,979.9800	2.9800	0.211	0	0	0
2017/10/26	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2025	01/02/2018	133.90	Put	Bond Future	2,993.7200	2.9937	2,999.9800	3.0000	0.209	0	0	0
2017/10/26	2025	03/05/2018	133.21	Call	Bond Future	167.4900	0.1675	160.4400	0.1604	(4.209)	0	0	0
2017/10/26	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2025	03/05/2018			Bond Future	133.3775	133.3775	133.3704	133.3704	(0.005)	0.0000	0.0000	0
2017/10/26	2025	03/05/2018	133.22	Call	Bond Future	157.4900	0.1575	150.4400	0.1504	(4.476)	0	0	0
2017/10/26	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2025	03/05/2018	133.20	Call	Bond Future	177.4900	0.1775	170.4400	0.1704	(3.972)	0	0	0
2017/10/26	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2025	02/08/2018			Bond Future	135.8775	135.8775	135.8706	135.8706	(0.005)	0.0000	0.0000	0
2017/10/26	2025	02/08/2018	136.65	Put	Bond Future	772.5100	0.7725	779.4100	0.7794	0.893	0	0	0
2017/10/26	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2025	02/08/2018	136.67	Put	Bond Future	792.5100	0.7925	799.4100	0.7994	0.871	0	0	0
2017/10/26	2025	02/08/2018	136.66	Put	Bond Future	782.5100	0.7825	789.4100	0.7894	0.882	0	0	0
2017/10/26	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2029	02/11/2017			Bond Future	99.6548	99.6548	99.1477	99.1477	(0.509)	0.0000	0.0000	0
2017/10/26	2029	01/02/2018			Bond Future	101.5143	101.5143	100.9968	100.9968	(0.510)	0.0000	0.0000	1,370
2017/10/26	2029	03/05/2018			Bond Future	102.4125	102.4125	101.8847	101.8847	(0.515)	0.0000	0.0000	0
2017/10/26	2029	02/08/2018			Bond Future	104.3662	104.3662	103.8286	103.8286	(0.515)	0.0000	0.0000	0
2017/10/26	2030	02/11/2017	9.35	Put	Bond Future	1,894.9500	1.8950	2,895.0300	2.8950	52.776	0	0	0
2017/10/26	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2030	02/11/2017			Bond Future	9.6364	90.5180	9.7911	89.5179	1.604	0.0000	0.0000	39,499
2017/10/26	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2030	02/11/2017	9.34	Put	Bond Future	1,962.1100	1.9621	2,962.1900	2.9622	50.970	0	0	0
2017/10/26	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2030	02/11/2017	9.36	Put	Bond Future	1,827.8700	1.8279	2,827.9500	2.8280	54.713	0	0	0
2017/10/26	2030	01/02/2018	9.39	Put	Bond Future	2,081.6300	2.0816	3,100.3400	3.1003	48.938	0	0	0

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2017/10/26	2030	01/02/2018			Bond Future	9.7097	88.1744	9.8700	87.1557	1.651	0.0000	0.0000	21,497
2017/10/26	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2030	01/02/2018	9.38	Put	Bond Future	2,147.8300	2.1478	3,166.5400	3.1665	47.430	0	0	0
2017/10/26	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2030	01/02/2018	9.37	Put	Bond Future	2,214.0900	2.2141	3,232.8000	3.2328	46.010	0	0	0
2017/10/26	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2030	03/05/2018			Bond Future	9.7877	89.8083	9.9538	88.7703	1.698	0.0000	0.0000	0
2017/10/26	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2030	03/05/2018	9.49	Put	Bond Future	1,902.2400	1.9022	2,940.1700	2.9402	54.564	0	0	0
2017/10/26	2030	03/05/2018	9.51	Put	Bond Future	1,772.6700	1.7727	2,810.6000	2.8106	58.552	0	0	0
2017/10/26	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2030	03/05/2018	9.50	Put	Bond Future	1,837.4200	1.8374	2,875.3500	2.8754	56.488	0	0	0
2017/10/26	2030	02/08/2018	9.46	Put	Bond Future	2,578.1400	2.5781	3,635.7100	3.6357	41.021	0	0	0
2017/10/26	2030	02/08/2018			Bond Future	9.8688	87.4779	10.0413	86.4203	1.748	0.0000	0.0000	0
2017/10/26	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2030	02/08/2018	9.45	Put	Bond Future	2,642.4800	2.6425	3,700.0500	3.7000	40.022	0	0	0
2017/10/26	2030	02/08/2018	9.47	Put	Bond Future	2,513.8500	2.5138	3,571.4200	3.5714	42.070	0	0	0
2017/10/26	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2032	02/11/2017	9.49	Put	Bond Future	2,552.6300	2.5526	3,624.0400	3.6240	41.973	0	0	0
2017/10/26	2032	02/11/2017	9.48	Call	Bond Future	24.0900	0.0241	1.5900	0.0016	(93.400)	0	0	0
2017/10/26	2032	02/11/2017			Bond Future	9.8468	88.6932	10.0064	87.5965	1.621	0.0000	0.0000	34,877
2017/10/26	2032	02/11/2017	9.49	Call	Bond Future	27.1600	0.0272	1.8800	0.0019	(93.078)	0	0	0
2017/10/26	2032	02/11/2017	9.48	Put	Bond Future	2,621.8300	2.6218	3,696.0200	3.6960	40.971	0	0	0
2017/10/26	2032	02/11/2017	9.50	Call	Bond Future	30.5500	0.0306	2.2200	0.0022	(92.733)	0	0	0
2017/10/26	2032	02/11/2017	9.50	Put	Bond Future	2,483.8200	2.4838	3,552.1800	3.5522	43.013	0	0	0
2017/10/26	2032	01/02/2018	9.20	Call	Bond Future	414.6700	0.4147	257.2300	0.2572	(37.968)	0	0	7,500
2017/10/26	2032	01/02/2018	9.45	Put	Bond Future	4,113.8900	4.1139	4,965.6000	4.9656	20.703	0	0	0
2017/10/26	2032	01/02/2018	9.40	Put	Bond Future	4,385.7100	4.3857	5,261.4500	5.2614	19.968	0	0	0
2017/10/26	2032	01/02/2018	9.56	Call	Bond Future	1,013.6600	1.0137	691.7500	0.6917	(31.757)	0	0	0
2017/10/26	2032	01/02/2018	9.55	Put	Bond Future	3,599.7400	3.5997	4,400.2000	4.4002	22.237	0	0	0
2017/10/26	2032	01/02/2018			Bond Future	9.9240	90.3209	10.0891	89.2039	1.664	0.0000	0.0000	24,844
2017/10/26	2032	01/02/2018	9.30	Put	Bond Future	4,957.6400	4.9576	5,877.8600	5.8779	18.562	0	0	0
2017/10/26	2032	01/02/2018	9.30	Call	Bond Future	543.7400	0.5437	346.9400	0.3469	(36.194)	0	0	7,800
2017/10/26	2032	01/02/2018	9.57	Call	Bond Future	1,035.8200	1.0358	708.5500	0.7086	(31.595)	0	0	0
2017/10/26	2032	01/02/2018	9.57	Put	Bond Future	3,501.6300	3.5016	4,291.3800	4.2914	22.554	0	0	0
2017/10/26	2032	01/02/2018	9.20	Put	Bond Future	5,565.3400	5.5653	6,524.9200	6.5249	17.242	0	0	0
2017/10/26	2032	01/02/2018	9.45	Call	Bond Future	789.6000	0.7896	524.2900	0.5243	(33.601)	0	0	750
2017/10/26	2032	01/02/2018	9.40	Call	Bond Future	700.2700	0.7003	458.9900	0.4590	(34.455)	0	0	6,800
2017/10/26	2032	01/02/2018	9.56	Put	Bond Future	3,550.5700	3.5506	4,345.6800	4.3457	22.394	0	0	0
2017/10/26	2032	01/02/2018	9.55	Call	Bond Future	991.6500	0.9917	675.0900	0.6751	(31.923)	0	0	0
2017/10/26	2032	03/05/2018	9.70	Call	Bond Future	1,965.8400	1.9658	1,534.8400	1.5348	(21.924)	0	0	0
2017/10/26	2032	03/05/2018	9.71	Put	Bond Future	3,986.0600	3.9861	4,688.9200	4.6889	17.633	0	0	0
2017/10/26	2032	03/05/2018			Bond Future	10.0018	87.8378	10.1727	86.6998	1.709	0.0000	0.0000	0
2017/10/26	2032	03/05/2018	9.70	Put	Bond Future	4,028.3200	4.0283	4,735.3800	4.7354	17.552	0	0	0
2017/10/26	2032	03/05/2018	9.71	Call	Bond Future	1,993.0400	1.9930	1,557.8400	1.5578	(21.836)	0	0	0

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2017/10/26	2032	03/05/2018	9.72	Call	Bond Future	2,020.4700	2.0205	1,581.0600	1.5811	(21.748)	0	0	0
2017/10/26	2032	03/05/2018	9.72	Put	Bond Future	3,944.1000	3.9441	4,642.7500	4.6427	17.714	0	0	0
2017/10/26	2032	02/08/2018	9.66	Put	Bond Future	5,173.6200	5.1736	5,899.2200	5.8992	14.025	0	0	0
2017/10/26	2032	02/08/2018	9.67	Call	Bond Future	2,356.9300	2.3569	1,919.5900	1.9196	(18.555)	0	0	0
2017/10/26	2032	02/08/2018			Bond Future	10.0799	89.4762	10.2568	88.3167	1.755	0.0000	0.0000	0
2017/10/26	2032	02/08/2018	9.68	Call	Bond Future	2,383.1300	2.3831	1,942.3700	1.9424	(18.495)	0	0	0
2017/10/26	2032	02/08/2018	9.68	Put	Bond Future	5,087.7500	5.0877	5,806.4900	5.8065	14.127	0	0	0
2017/10/26	2032	02/08/2018	9.66	Call	Bond Future	2,330.6000	2.3306	1,896.7000	1.8967	(18.618)	0	0	0
2017/10/26	2032	02/08/2018	9.67	Put	Bond Future	5,130.7100	5.1307	5,852.8700	5.8529	14.075	0	0	0
2017/10/26	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	02/11/2017	110.07	Put	Bond Future	5,285.5200	5.2855	5,289.3500	5.2893	0.072	0	0	0
2017/10/26	2033	02/11/2017			Bond Future	104.7845	104.7845	104.7807	104.7807	(0.004)	0.0000	0.0000	5,179
2017/10/26	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	02/11/2017	110.09	Put	Bond Future	5,305.5200	5.3055	5,309.3500	5.3093	0.072	0	0	0
2017/10/26	2033	02/11/2017	110.08	Put	Bond Future	5,295.5200	5.2955	5,299.3500	5.2993	0.072	0	0	0
2017/10/26	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	01/02/2018			Bond Future	106.7396	106.7396	106.7348	106.7348	(0.004)	0.0000	0.0000	381
2017/10/26	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	01/02/2018	109.64	Put	Bond Future	2,900.3800	2.9004	2,905.1700	2.9052	0.165	0	0	0
2017/10/26	2033	01/02/2018	109.66	Put	Bond Future	2,920.3800	2.9204	2,925.1700	2.9252	0.164	0	0	0
2017/10/26	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	01/02/2018	109.65	Put	Bond Future	2,910.3800	2.9104	2,915.1700	2.9152	0.165	0	0	0
2017/10/26	2033	03/05/2018	107.71	Put	Bond Future	44.0800	0.0441	49.4200	0.0494	12.114	0	0	0
2017/10/26	2033	03/05/2018			Bond Future	107.6659	107.6659	107.6606	107.6606	(0.005)	0.0000	0.0000	0
2017/10/26	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	03/05/2018	107.70	Put	Bond Future	34.0800	0.0341	39.4200	0.0394	15.669	0	0	0
2017/10/26	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	03/05/2018	107.69	Put	Bond Future	24.0800	0.0241	29.4200	0.0294	22.176	0	0	0
2017/10/26	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	02/08/2018			Bond Future	109.7199	109.7199	109.7146	109.7146	(0.005)	0.0000	0.0000	0
2017/10/26	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	02/08/2018	109.92	Put	Bond Future	200.0600	0.2001	205.3600	0.2054	2.649	0	0	0
2017/10/26	2033	02/08/2018	109.94	Put	Bond Future	220.0600	0.2201	225.3600	0.2254	2.408	0	0	0
2017/10/26	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2033	02/08/2018	109.93	Put	Bond Future	210.0600	0.2101	215.3600	0.2154	2.523	0	0	0
2017/10/26	2037	02/11/2017	9.67	Put	Bond Future	3,398.6000	3.3986	4,272.3000	4.2723	25.708	0	0	0
2017/10/26	2037	02/11/2017			Bond Future	10.1066	88.7507	10.2261	87.8607	1.182	0.0000	0.0000	52,748
2017/10/26	2037	02/11/2017	9.66	Call	Bond Future	16.6800	0.0167	2.0700	0.0021	(87.590)	0	0	0
2017/10/26	2037	02/11/2017	9.66	Put	Bond Future	3,476.3000	3.4763	4,351.7600	4.3518	25.184	0	0	0
2017/10/26	2037	02/11/2017	9.67	Call	Bond Future	18.7800	0.0188	2.4100	0.0024	(87.167)	0	0	0
2017/10/26	2037	02/11/2017	9.65	Call	Bond Future	14.7800	0.0148	1.7600	0.0018	(88.092)	0	0	0
2017/10/26	2037	02/11/2017	9.65	Put	Bond Future	3,554.3200	3.5543	4,431.3700	4.4314	24.676	0	0	0
2017/10/26	2037	01/02/2018	9.82	Put	Bond Future	3,968.4300	3.9684	4,589.8500	4.5899	15.659	0	0	0
2017/10/26	2037	01/02/2018			Bond Future	10.1822	86.1244	10.3056	85.2177	1.212	0.0000	0.0000	33,720

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
2017/10/26	2037	01/02/2018	9.82	Call	Bond Future	1,218.8400		1.2188	933.5900	0.9336	(23.403)	0	0	0
2017/10/26	2037	01/02/2018	9.81	Put	Bond Future	4,021.0500		4.0211	4,646.7900	4.6468	15.562	0	0	0
2017/10/26	2037	01/02/2018	9.83	Call	Bond Future	1,244.4300		1.2444	954.8200	0.9548	(23.273)	0	0	0
2017/10/26	2037	01/02/2018	9.83	Put	Bond Future	3,916.2700		3.9163	4,533.3300	4.5333	15.756	0	0	0
2017/10/26	2037	01/02/2018	9.81	Call	Bond Future	1,193.6000		1.1936	912.6700	0.9127	(23.536)	0	0	0
2017/10/26	2037	03/05/2018	9.99	Call	Bond Future	2,353.4800		2.3535	1,977.4600	1.9775	(15.977)	0	0	0
2017/10/26	2037	03/05/2018	9.97	Put	Bond Future	4,463.1400		4.4631	5,017.6900	5.0177	12.425	0	0	0
2017/10/26	2037	03/05/2018			Bond Future	10.2613		87.7203	10.3888	86.7965	1.243	0.0000	0.0000	0
2017/10/26	2037	03/05/2018	9.99	Put	Bond Future	4,371.9900		4.3720	4,919.8600	4.9199	12.531	0	0	0
2017/10/26	2037	03/05/2018	9.97	Call	Bond Future	2,292.9000		2.2929	1,923.5600	1.9236	(16.108)	0	0	0
2017/10/26	2037	03/05/2018	9.98	Put	Bond Future	4,417.5200		4.4175	4,968.7300	4.9687	12.478	0	0	0
2017/10/26	2037	03/05/2018	9.98	Call	Bond Future	2,323.2000		2.3232	1,950.5200	1.9505	(16.042)	0	0	0
2017/10/26	2037	02/08/2018	9.96	Put	Bond Future	5,609.1900		5.6092	6,172.7900	6.1728	10.048	0	0	0
2017/10/26	2037	02/08/2018	9.95	Call	Bond Future	2,749.2800		2.7493	2,374.3000	2.3743	(13.639)	0	0	0
2017/10/26	2037	02/08/2018			Bond Future	10.3433		85.1005	10.4752	84.1592	1.275	0.0000	0.0000	0
2017/10/26	2037	02/08/2018	9.96	Call	Bond Future	2,778.4900		2.7785	2,400.7800	2.4008	(13.594)	0	0	0
2017/10/26	2037	02/08/2018	9.95	Put	Bond Future	5,655.7800		5.6558	6,222.1100	6.2221	10.013	0	0	0
2017/10/26	2037	02/08/2018	9.97	Call	Bond Future	2,807.8800		2.8079	2,427.4300	2.4274	(13.549)	0	0	0
2017/10/26	2037	02/08/2018	9.97	Put	Bond Future	5,562.8800		5.5629	6,123.7400	6.1237	10.082	0	0	0
2017/10/26	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	02/11/2017			Bond Future	127.1724		127.1724	127.1679	127.1679	(0.004)	0.0000	0.0000	11,730
2017/10/26	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	02/11/2017	136.82	Put	Bond Future	9,647.6300		9.6476	9,652.0900	9.6521	0.046	0	0	0
2017/10/26	2038	02/11/2017	136.80	Put	Bond Future	9,627.6300		9.6276	9,632.0900	9.6321	0.046	0	0	0
2017/10/26	2038	02/11/2017	136.81	Put	Bond Future	9,637.6300		9.6376	9,642.0900	9.6421	0.046	0	0	0
2017/10/26	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	01/02/2018	136.95	Put	Bond Future	8,913.8300		8.9138	8,919.5300	8.9195	0.064	0	0	0
2017/10/26	2038	01/02/2018			Bond Future	128.0362		128.0362	128.0305	128.0305	(0.004)	0.0000	0.0000	6,912
2017/10/26	2038	01/02/2018	136.94	Put	Bond Future	8,903.8300		8.9038	8,909.5300	8.9095	0.064	0	0	0
2017/10/26	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	01/02/2018	136.93	Put	Bond Future	8,893.8300		8.8938	8,899.5300	8.8995	0.064	0	0	0
2017/10/26	2038	03/05/2018	132.28	Put	Bond Future	1,826.8100		1.8268	1,833.3400	1.8333	0.357	0	0	0
2017/10/26	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	03/05/2018			Bond Future	130.4532		130.4532	130.4467	130.4467	(0.005)	0.0000	0.0000	0
2017/10/26	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	03/05/2018	132.27	Put	Bond Future	1,816.8100		1.8168	1,823.3400	1.8233	0.359	0	0	0
2017/10/26	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	03/05/2018	132.29	Put	Bond Future	1,836.8100		1.8368	1,843.3400	1.8433	0.356	0	0	0
2017/10/26	2038	02/08/2018	134.55	Put	Bond Future	1,658.0900		1.6581	1,664.4300	1.6644	0.382	0	0	0
2017/10/26	2038	02/08/2018			Bond Future	132.8919		132.8919	132.8856	132.8856	(0.005)	0.0000	0.0000	0
2017/10/26	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	02/08/2018	134.54	Put	Bond Future	1,648.0900		1.6481	1,654.4300	1.6544	0.385	0	0	0
2017/10/26	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2038	02/08/2018	134.53	Put	Bond Future	1,638.0900		1.6381	1,644.4300	1.6444	0.387	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
2017/10/26	2040	02/11/2017	9.67	Put	Bond Future	4,181.6900	4.1817	5,317.6100	5.3176	27.164	0	0	0
2017/10/26	2040	02/11/2017			Bond Future	10.1716	92.1441	10.3162	90.9983	1.421	0.0000	0.0000	16,838
2017/10/26	2040	02/11/2017	9.66	Call	Bond Future	9.3700	0.0094	0.6700	0.0007	(92.850)	0	0	0
2017/10/26	2040	02/11/2017	9.66	Put	Bond Future	4,266.7800	4.2668	5,403.8300	5.4038	26.649	0	0	0
2017/10/26	2040	02/11/2017	9.67	Call	Bond Future	10.6200	0.0106	0.7900	0.0008	(92.561)	0	0	0
2017/10/26	2040	02/11/2017	9.65	Call	Bond Future	8.2400	0.0082	0.5600	0.0006	(93.204)	0	0	0
2017/10/26	2040	02/11/2017	9.65	Put	Bond Future	4,352.1200	4.3521	5,490.1900	5.4902	26.150	0	0	0
2017/10/26	2040	01/02/2018	9.89	Call	Bond Future	1,336.5500	1.3366	972.7000	0.9727	(27.223)	0	0	0
2017/10/26	2040	01/02/2018			Bond Future	10.2469	89.3297	10.3962	88.1627	1.457	0.0000	0.0000	4,821
2017/10/26	2040	01/02/2018	9.87	Call	Bond Future	1,283.5600	1.2836	930.5600	0.9306	(27.502)	0	0	0
2017/10/26	2040	01/02/2018	9.87	Put	Bond Future	4,345.2700	4.3453	5,159.2500	5.1592	18.733	0	0	0
2017/10/26	2040	01/02/2018	9.88	Put	Bond Future	4,288.2400	4.2882	5,096.8000	5.0968	18.855	0	0	0
2017/10/26	2040	01/02/2018	9.89	Put	Bond Future	4,231.5100	4.2315	5,034.6400	5.0346	18.980	0	0	0
2017/10/26	2040	01/02/2018	9.88	Call	Bond Future	1,309.9700	1.3100	951.5500	0.9516	(27.361)	0	0	0
2017/10/26	2040	03/05/2018	10.08	Put	Bond Future	4,630.5300	4.6305	5,327.2400	5.3272	15.046	0	0	0
2017/10/26	2040	03/05/2018			Bond Future	10.3256	90.9850	10.4799	89.7959	1.494	0.0000	0.0000	0
2017/10/26	2040	03/05/2018	10.07	Call	Bond Future	2,647.7300	2.6477	2,159.6300	2.1596	(18.435)	0	0	0
2017/10/26	2040	03/05/2018	10.07	Put	Bond Future	4,677.5100	4.6775	5,378.4500	5.3785	14.985	0	0	0
2017/10/26	2040	03/05/2018	10.08	Call	Bond Future	2,681.5800	2.6816	2,189.2500	2.1893	(18.360)	0	0	0
2017/10/26	2040	03/05/2018	10.06	Call	Bond Future	2,613.8600	2.6139	2,130.0100	2.1300	(18.511)	0	0	0
2017/10/26	2040	03/05/2018	10.06	Put	Bond Future	4,724.5800	4.7246	5,429.7700	5.4298	14.926	0	0	0
2017/10/26	2040	02/08/2018	10.04	Call	Bond Future	3,115.4300	3.1154	2,624.6500	2.6246	(15.753)	0	0	0
2017/10/26	2040	02/08/2018	10.03	Put	Bond Future	6,059.5300	6.0595	6,783.6800	6.7837	11.951	0	0	0
2017/10/26	2040	02/08/2018			Bond Future	10.4071	88.1757	10.5666	86.9643	1.533	0.0000	0.0000	0
2017/10/26	2040	02/08/2018	10.05	Call	Bond Future	3,148.4700	3.1485	2,654.1900	2.6542	(15.699)	0	0	0
2017/10/26	2040	02/08/2018	10.05	Put	Bond Future	5,963.4500	5.9635	6,680.6000	6.6806	12.026	0	0	0
2017/10/26	2040	02/08/2018	10.04	Put	Bond Future	6,011.3400	6.0113	6,731.9900	6.7320	11.988	0	0	0
2017/10/26	2040	02/08/2018	10.03	Call	Bond Future	3,082.5800	3.0826	2,595.3000	2.5953	(15.808)	0	0	0
2017/10/26	2044	02/11/2017	9.68	Call	Bond Future	10.6000	0.0106	0.7400	0.0007	(93.019)	0	0	0
2017/10/26	2044	02/11/2017			Bond Future	10.1864	89.2667	10.3360	88.0736	1.468	0.0000	0.0000	21,907
2017/10/26	2044	02/11/2017	9.66	Call	Bond Future	8.2200	0.0082	0.5300	0.0005	(93.552)	0	0	0
2017/10/26	2044	02/11/2017	9.66	Put	Bond Future	4,442.6900	4.4427	5,628.0700	5.6281	26.682	0	0	0
2017/10/26	2044	02/11/2017	9.68	Put	Bond Future	4,269.5900	4.2696	5,452.8000	5.4528	27.712	0	0	0
2017/10/26	2044	02/11/2017	9.67	Call	Bond Future	9.3400	0.0093	0.6200	0.0006	(93.362)	0	0	0
2017/10/26	2044	02/11/2017	9.67	Put	Bond Future	4,356.0000	4.3560	5,540.3500	5.5403	27.189	0	0	0
2017/10/26	2044	01/02/2018	9.90	Put	Bond Future	4,302.4400	4.3024	5,139.4500	5.1395	19.454	0	0	0
2017/10/26	2044	01/02/2018	9.89	Call	Bond Future	1,331.2300	1.3312	958.6300	0.9586	(27.989)	0	0	0
2017/10/26	2044	01/02/2018			Bond Future	10.2591	86.5247	10.4135	85.3094	1.505	0.0000	0.0000	13,571
2017/10/26	2044	01/02/2018	9.90	Call	Bond Future	1,358.2400	1.3582	980.0000	0.9800	(27.848)	0	0	0
2017/10/26	2044	01/02/2018	9.89	Put	Bond Future	4,359.8700	4.3599	5,202.5200	5.2025	19.327	0	0	0
2017/10/26	2044	01/02/2018	9.91	Call	Bond Future	1,385.6100	1.3856	1,001.7000	1.0017	(27.707)	0	0	0
2017/10/26	2044	01/02/2018	9.91	Put	Bond Future	4,245.5200	4.2455	5,076.8600	5.0769	19.582	0	0	0
2017/10/26	2044	03/05/2018	10.10	Call	Bond Future	2,767.7100	2.7677	2,249.6500	2.2497	(18.718)	0	0	0
2017/10/26	2044	03/05/2018	10.09	Put	Bond Future	4,697.1800	4.6972	5,421.6300	5.4216	15.423	0	0	0
2017/10/26	2044	03/05/2018			Bond Future	10.3350	88.1280	10.4945	86.8899	1.543	0.0000	0.0000	0
2017/10/26	2044	03/05/2018	10.11	Call	Bond Future	2,802.5800	2.8026	2,280.1200	2.2801	(18.642)	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
2017/10/26	2044	03/05/2018	10.11	Put	Bond Future	4,603.4900	4.6035	5,319.1400	5.3191	15.546	0	0	0
2017/10/26	2044	03/05/2018	10.10	Put	Bond Future	4,650.1600	4.6502	5,370.2100	5.3702	15.484	0	0	0
2017/10/26	2044	03/05/2018	10.09	Call	Bond Future	2,733.0700	2.7331	2,219.4100	2.2194	(18.794)	0	0	0
2017/10/26	2044	02/08/2018	10.07	Call	Bond Future	3,253.3000	3.2533	2,732.3900	2.7324	(16.012)	0	0	0
2017/10/26	2044	02/08/2018			Bond Future	10.4135	85.3906	10.5783	84.1292	1.583	0.0000	0.0000	0
2017/10/26	2044	02/08/2018	10.05	Call	Bond Future	3,186.3300	3.1863	2,672.6800	2.6727	(16.120)	0	0	0
2017/10/26	2044	02/08/2018	10.05	Put	Bond Future	6,086.2200	6.0862	6,834.0300	6.8340	12.287	0	0	0
2017/10/26	2044	02/08/2018	10.07	Put	Bond Future	5,989.2700	5.9893	6,729.8200	6.7298	12.365	0	0	0
2017/10/26	2044	02/08/2018	10.06	Call	Bond Future	3,219.7200	3.2197	2,702.4400	2.7024	(16.066)	0	0	0
2017/10/26	2044	02/08/2018	10.06	Put	Bond Future	6,037.5900	6.0376	6,781.7700	6.7818	12.326	0	0	0
2017/10/26	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2046	02/11/2017	136.30	Put	Bond Future	14,309.5200	14.3095	13,822.9800	13.8230	(3.400)	0	0	0
2017/10/26	2046	02/11/2017			Bond Future	121.9905	121.9905	122.4770	122.4770	0.399	0.0000	0.0000	20,032
2017/10/26	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2046	02/11/2017	136.32	Put	Bond Future	14,329.5200	14.3295	13,842.9800	13.8430	(3.395)	0	0	0
2017/10/26	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2046	02/11/2017	136.31	Put	Bond Future	14,319.5200	14.3195	13,832.9800	13.8330	(3.398)	0	0	0
2017/10/26	2046	01/02/2018	132.92	Put	Bond Future	8,653.4300	8.6534	8,158.7300	8.1587	(5.717)	0	0	0
2017/10/26	2046	01/02/2018			Bond Future	124.2666	124.2666	124.7613	124.7613	0.398	0.0000	0.0000	3,853
2017/10/26	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2046	01/02/2018	132.91	Put	Bond Future	8,643.4300	8.6434	8,148.7300	8.1487	(5.723)	0	0	0
2017/10/26	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2046	01/02/2018	132.90	Put	Bond Future	8,633.4300	8.6334	8,138.7300	8.1387	(5.730)	0	0	0
2017/10/26	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2046	03/05/2018			Bond Future	125.0128	125.0128	125.5160	125.5160	0.402	0.0000	0.0000	0
2017/10/26	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2046	03/05/2018	127.93	Put	Bond Future	2,917.1700	2.9172	2,414.0100	2.4140	(17.248)	0	0	0
2017/10/26	2046	03/05/2018	127.95	Put	Bond Future	2,937.1700	2.9372	2,434.0100	2.4340	(17.131)	0	0	0
2017/10/26	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2046	03/05/2018	127.94	Put	Bond Future	2,927.1700	2.9272	2,424.0100	2.4240	(17.189)	0	0	0
2017/10/26	2046	02/08/2018	128.78	Put	Bond Future	1,382.4700	1.3825	869.2700	0.8693	(37.122)	0	0	0
2017/10/26	2046	02/08/2018			Bond Future	127.3975	127.3975	127.9107	127.9107	0.403	0.0000	0.0000	0
2017/10/26	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2046	02/08/2018	128.77	Put	Bond Future	1,372.4700	1.3725	859.2700	0.8593	(37.392)	0	0	0
2017/10/26	2046	02/08/2018	128.79	Put	Bond Future	1,392.4700	1.3925	879.2700	0.8793	(36.855)	0	0	0
2017/10/26	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2050	02/11/2017	144.66	Put	Bond Future	12,916.8900	12.9169	13,937.7100	13.9377	7.903	0	0	0
2017/10/26	2050	02/11/2017	144.67	Put	Bond Future	12,926.8900	12.9269	13,947.7100	13.9477	7.897	0	0	0
2017/10/26	2050	02/11/2017			Bond Future	131.7431	131.7431	130.7223	130.7223	(0.775)	0.0000	0.0000	22,106
2017/10/26	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2050	02/11/2017	144.65	Put	Bond Future	12,906.8900	12.9069	13,927.7100	13.9277	7.909	0	0	0
2017/10/26	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
2017/10/26	2050	01/02/2018	140.23	Put	Bond Future	7,707.7200	7.7077	8,748.7500	8.7488	13.506	0	0	0
2017/10/26	2050	01/02/2018			Bond Future	132.5223	132.5223	131.4813	131.4813	(0.786)	0.0000	0.0000	6,070
2017/10/26	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2050	01/02/2018	140.25	Put	Bond Future	7,727.7200	7.7277	8,768.7500	8.7688	13.471	0	0	0
2017/10/26	2050	01/02/2018	140.24	Put	Bond Future	7,717.7200	7.7177	8,758.7500	8.7588	13.489	0	0	0
2017/10/26	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2050	03/05/2018	135.62	Put	Bond Future	596.0400	0.5960	1,657.5000	1.6575	178.085	0	0	0
2017/10/26	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2050	03/05/2018			Bond Future	135.0240	135.0240	133.9625	133.9625	(0.786)	0.0000	0.0000	0
2017/10/26	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2050	03/05/2018	135.61	Put	Bond Future	586.0400	0.5860	1,647.5000	1.6475	181.124	0	0	0
2017/10/26	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2050	03/05/2018	135.63	Put	Bond Future	606.0400	0.6060	1,667.5000	1.6675	175.147	0	0	0
2017/10/26	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2050	02/08/2018	137.54	Put	Bond Future	1,673.3500	1.6734	2,754.7400	2.7547	64.624	0	0	0
2017/10/26	2050	02/08/2018	137.52	Put	Bond Future	1,653.3500	1.6534	2,734.7400	2.7347	65.406	0	0	0
2017/10/26	2050	02/08/2018			Bond Future	135.8667	135.8667	134.7853	134.7853	(0.796)	0.0000	0.0000	0
2017/10/26	2050	02/08/2018	137.53	Put	Bond Future	1,663.3500	1.6634	2,744.7400	2.7447	65.013	0	0	0
2017/10/26	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	AL37	02/11/2017			Index Future	549.7310	549.7310	545.5940	545.5940	(0.753)	0.0000	0.0000	0
2017/10/26	AL37	01/02/2018			Index Future	559.8200	559.8200	555.6050	555.6050	(0.753)	0.0000	0.0000	0
2017/10/26	AL37	03/05/2018			Index Future	570.1960	570.1960	565.9000	565.9000	(0.753)	0.0000	0.0000	0
2017/10/26	AL37	02/08/2018			Index Future	580.8350	580.8350	576.4590	576.4590	(0.753)	0.0000	0.0000	0
2017/10/26	AL7T	02/11/2017			Index Future	625.3390	625.3390	618.0250	618.0250	(1.170)	0.0000	0.0000	0
2017/10/26	AL7T	01/02/2018			Index Future	636.8160	636.8160	629.3650	629.3650	(1.170)	0.0000	0.0000	0
2017/10/26	AL7T	03/05/2018			Index Future	648.6190	648.6190	641.0270	641.0270	(1.170)	0.0000	0.0000	0
2017/10/26	AL7T	02/08/2018			Index Future	660.7220	660.7220	652.9870	652.9870	(1.171)	0.0000	0.0000	0
2017/10/26	ALBI	02/11/2017			Index Future	560.8500	560.8500	554.7970	554.7970	(1.079)	0.0000	0.0000	491
2017/10/26	ALBI	01/02/2018			Index Future	571.1430	571.1430	564.9780	564.9780	(1.079)	0.0000	0.0000	356
2017/10/26	ALBI	03/05/2018			Index Future	581.7290	581.7290	575.4470	575.4470	(1.080)	0.0000	0.0000	0
2017/10/26	ALBI	02/08/2018			Index Future	592.5840	592.5840	586.1830	586.1830	(1.080)	0.0000	0.0000	0
2017/10/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	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
2017/10/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	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
2017/10/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	02/11/2017			Bond Future	127.1886	127.1886	127.1863	127.1863	(0.002)	0.0000	0.0000	0
2017/10/26	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	02/11/2017	133.87	Put	Bond Future	6,681.4200	6.6814	6,683.7200	6.6837	0.034	0	0	0
2017/10/26	EL28	02/11/2017	133.89	Put	Bond Future	6,701.4200	6.7014	6,703.7200	6.7037	0.034	0	0	0
2017/10/26	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	02/11/2017	133.88	Put	Bond Future	6,691.4200	6.6914	6,693.7200	6.6937	0.034	0	0	0
2017/10/26	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	01/02/2018			Bond Future	129.5617	129.5617	129.5583	129.5583	(0.003)	0.0000	0.0000	0
2017/10/26	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	01/02/2018	132.29	Put	Bond Future	2,728.2600	2.7283	2,731.6900	2.7317	0.126	0	0	0
2017/10/26	EL28	01/02/2018	132.31	Put	Bond Future	2,748.2600	2.7483	2,751.6900	2.7517	0.125	0	0	0
2017/10/26	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	01/02/2018	132.30	Put	Bond Future	2,738.2600	2.7383	2,741.6900	2.7417	0.125	0	0	0
2017/10/26	EL28	03/05/2018	133.20	Put	Bond Future	2,951.8500	2.9519	2,956.0400	2.9560	0.142	0	0	0
2017/10/26	EL28	03/05/2018			Bond Future	130.2482	130.2482	130.2440	130.2440	(0.003)	0.0000	0.0000	0
2017/10/26	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	03/05/2018	133.19	Put	Bond Future	2,941.8500	2.9419	2,946.0400	2.9460	0.142	0	0	0
2017/10/26	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	03/05/2018	133.18	Put	Bond Future	2,931.8500	2.9319	2,936.0400	2.9360	0.143	0	0	0
2017/10/26	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	02/08/2018			Bond Future	132.7327	132.7327	132.7288	132.7288	(0.003)	0.0000	0.0000	0
2017/10/26	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	02/08/2018	134.93	Put	Bond Future	2,197.2600	2.1973	2,201.2100	2.2012	0.180	0	0	0
2017/10/26	EL28	02/08/2018	134.95	Put	Bond Future	2,217.2600	2.2173	2,221.2100	2.2212	0.178	0	0	0
2017/10/26	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	EL28	02/08/2018	134.94	Put	Bond Future	2,207.2600	2.2073	2,211.2100	2.2112	0.179	0	0	0

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2017/10/26	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	02/11/2017	10.66	Put	Bond Future	3,180.6800	3.1807	3,866.7800	3.8668	21.571	0	0	0
2017/10/26	ES33	02/11/2017			Bond Future	11.1905	73.9668	11.3095	73.2807	1.063	0.0000	0.0000	6,011
2017/10/26	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	02/11/2017	10.68	Put	Bond Future	3,057.0400	3.0570	3,743.1400	3.7431	22.443	0	0	0
2017/10/26	ES33	02/11/2017	10.67	Put	Bond Future	3,118.8200	3.1188	3,804.9200	3.8049	21.999	0	0	0
2017/10/26	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	01/02/2018	11.00	Put	Bond Future	1,809.9800	1.8100	2,508.9000	2.5089	38.615	0	0	0
2017/10/26	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	01/02/2018			Bond Future	11.3115	75.3243	11.4349	74.6254	1.091	0.0000	0.0000	9,466
2017/10/26	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	01/02/2018	10.99	Put	Bond Future	1,869.2100	1.8692	2,568.1300	2.5681	37.391	0	0	0
2017/10/26	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	01/02/2018	11.01	Put	Bond Future	1,750.8300	1.7508	2,449.7500	2.4497	39.919	0	0	0
2017/10/26	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	03/05/2018	11.20	Put	Bond Future	1,314.1300	1.3141	2,026.3300	2.0263	54.196	0	0	0
2017/10/26	ES33	03/05/2018			Bond Future	11.4313	72.9290	11.5592	72.2168	1.120	0.0000	0.0000	0
2017/10/26	ES33	03/05/2018	11.22	Put	Bond Future	1,199.0600	1.1991	1,911.2600	1.9113	59.397	0	0	0
2017/10/26	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	03/05/2018	11.21	Put	Bond Future	1,256.5600	1.2566	1,968.7600	1.9688	56.679	0	0	0
2017/10/26	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	02/08/2018	11.15	Put	Bond Future	2,269.5700	2.2696	2,995.2100	2.9952	31.973	0	0	0
2017/10/26	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	02/08/2018			Bond Future	11.5524	74.2892	11.6852	73.5636	1.149	0.0000	0.0000	0
2017/10/26	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	02/08/2018	11.14	Put	Bond Future	2,327.3200	2.3273	3,052.9600	3.0530	31.179	0	0	0
2017/10/26	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	ES33	02/08/2018	11.16	Put	Bond Future	2,211.8800	2.2119	2,937.5200	2.9375	32.806	0	0	0
2017/10/26	ES42	02/11/2017			Bond Future	11.3951	76.5781	11.5342	75.6827	1.221	0.0000	0.0000	2,202
2017/10/26	ES42	01/02/2018			Bond Future	11.5108	77.9835	11.6551	77.0714	1.253	0.0000	0.0000	7,957
2017/10/26	ES42	03/05/2018			Bond Future	11.6309	75.1675	11.7807	74.2382	1.288	0.0000	0.0000	0
2017/10/26	ES42	02/08/2018			Bond Future	11.7502	76.5693	11.9056	75.6225	1.322	0.0000	0.0000	0
2017/10/26	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	GOVI	02/11/2017	572.44	Put	GOVI	129,400.0000	12.9400	191,010.0000	19.1010	47.612	0	0	0
2017/10/26	GOVI	02/11/2017			GOVI	559.5000	559.5000	553.3390	553.3390	(1.101)	0.0000	0.0000	184
2017/10/26	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	GOVI	02/11/2017	572.46	Put	GOVI	129,600.0000	12.9600	191,210.0000	19.1210	47.539	0	0	0
2017/10/26	GOVI	02/11/2017	572.45	Put	GOVI	129,500.0000	12.9500	191,110.0000	19.1110	47.575	0	0	0
2017/10/26	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	GOVI	01/02/2018	581.04	Put	GOVI	112,710.0000	11.2710	175,470.0000	17.5470	55.683	0	0	0
2017/10/26	GOVI	01/02/2018			GOVI	569.7690	569.7690	563.4930	563.4930	(1.101)	0.0000	0.0000	523
2017/10/26	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	GOVI	01/02/2018	581.03	Put	GOVI	112,610.0000	11.2610	175,370.0000	17.5370	55.732	0	0	0
2017/10/26	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/26	GOVI	01/02/2018	581.02	Put	GOVI	112,510.0000	11.2510	175,270.0000	17.5270	55.782	0	0	0
2017/10/26	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	GOVI	03/05/2018			GOVI	580.3290	580.3290	573.9340	573.9340	(1.102)	0.0000	0.0000	0
2017/10/26	GOVI	03/05/2018	590.27	Put	GOVI	99,410.0000	9.9410	163,360.0000	16.3360	64.330	0	0	0
2017/10/26	GOVI	03/05/2018	590.29	Put	GOVI	99,610.0000	9.9610	163,560.0000	16.3560	64.200	0	0	0
2017/10/26	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	GOVI	03/05/2018	590.28	Put	GOVI	99,510.0000	9.9510	163,460.0000	16.3460	64.265	0	0	0
2017/10/26	GOVI	02/08/2018	605.72	Put	GOVI	145,630.0000	14.5630	210,770.0000	21.0770	44.730	0	0	0
2017/10/26	GOVI	02/08/2018			GOVI	591.1570	591.1570	584.6430	584.6430	(1.102)	0.0000	0.0000	0
2017/10/26	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	GOVI	02/08/2018	605.71	Put	GOVI	145,530.0000	14.5530	210,670.0000	21.0670	44.761	0	0	0
2017/10/26	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	GOVI	02/08/2018	605.70	Put	GOVI	145,430.0000	14.5430	210,570.0000	21.0570	44.791	0	0	0
2017/10/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/26	IGOV	02/11/2017			Index Future	249.3520	249.3520	249.1630	249.1630	(0.076)	0.0000	0.0000	737
2017/10/26	IGOV	01/02/2018			Index Future	254.0050	254.0050	253.8100	253.8100	(0.077)	0.0000	0.0000	409
2017/10/26	IGOV	03/05/2018			Index Future	258.8000	258.8000	258.6000	258.6000	(0.077)	0.0000	0.0000	0
2017/10/26	IGOV	02/08/2018			Index Future	263.7380	263.7380	263.5350	263.5350	(0.077)	0.0000	0.0000	0
2017/10/26	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/26	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/10/26	IS01	15/03/2018			Interest Rate Swap	99.7008	99.7008	99.7132	99.7132	0.012	0.0000	0.0000	0
2017/10/26	IS01	21/06/2018			Interest Rate Swap	99.8633	99.8633	99.9149	99.9149	0.052	0.0000	0.0000	0
2017/10/26	IS01	20/09/2018			Interest Rate Swap	100.0480	100.0480	100.1679	100.1679	0.120	0.0000	0.0000	0
2017/10/26	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/26	IS02	16/03/2018			Interest Rate Swap	98.9848	98.9848	98.9968	98.9968	0.012	0.0000	0.0000	0
2017/10/26	IS02	15/06/2018			Interest Rate Swap	98.5538	98.5538	98.6041	98.6041	0.051	0.0000	0.0000	0
2017/10/26	IS02	21/09/2018			Interest Rate Swap	98.5167	98.5167	98.6375	98.6375	0.123	0.0000	0.0000	0
2017/10/26	IS02	21/12/2018			Interest Rate Swap	98.9600	98.9600	99.1800	99.1800	0.222	0.0000	0.0000	0
2017/10/26	IS02	15/03/2019			Interest Rate Swap	99.4075	99.4075	99.7051	99.7051	0.299	0.0000	0.0000	0
2017/10/26	IS02	21/06/2019			Interest Rate Swap	99.8599	99.8599	100.2513	100.2513	0.392	0.0000	0.0000	0
2017/10/26	IS02	20/09/2019			Interest Rate Swap	100.3360	100.3360	100.8447	100.8447	0.507	0.0000	0.0000	0
2017/10/26	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	IS05	17/12/2020			Interest Rate Swap	96.9506	96.9506	97.6879	97.6879	0.761	0.0000	0.0000	0
2017/10/26	IS05	16/03/2021			Interest Rate Swap	96.2818	96.2818	97.0507	97.0507	0.799	0.0000	0.0000	0
2017/10/26	IS05	15/06/2021			Interest Rate Swap	95.5883	95.5883	96.3887	96.3887	0.837	0.0000	0.0000	0
2017/10/26	IS05	21/09/2021			Interest Rate Swap	95.8715	95.8715	96.7001	96.7001	0.864	0.0000	0.0000	0
2017/10/26	IS05	21/12/2021			Interest Rate Swap	98.1533	98.1533	98.9978	98.9978	0.860	0.0000	0.0000	51
2017/10/26	IS05	15/03/2022			Interest Rate Swap	98.3846	98.3846	99.2493	99.2493	0.879	0.0000	0.0000	0
2017/10/26	IS05	21/06/2022			Interest Rate Swap	99.6678	99.6678	100.5501	100.5501	0.885	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
2017/10/26	IS05	20/09/2022			Interest Rate Swap	101.9461	101.9461	102.8383	102.8383	0.875	0.0000	0.0000	0
2017/10/26	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	IS10	17/12/2025			Interest Rate Swap	97.6714	97.6714	98.7509	98.7509	1.105	0.0000	0.0000	0
2017/10/26	IS10	16/03/2026			Interest Rate Swap	94.7759	94.7759	95.8965	95.8965	1.182	0.0000	0.0000	0
2017/10/26	IS10	15/06/2026			Interest Rate Swap	93.5933	93.5933	94.7462	94.7462	1.232	0.0000	0.0000	0
2017/10/26	IS10	21/09/2026			Interest Rate Swap	95.7702	95.7702	96.9312	96.9312	1.212	0.0000	0.0000	0
2017/10/26	IS10	21/12/2026			Interest Rate Swap	99.5452	99.5452	100.6979	100.6979	1.158	0.0000	0.0000	0
2017/10/26	IS10	15/03/2027			Interest Rate Swap	98.2003	98.2003	99.3835	99.3835	1.205	0.0000	0.0000	0
2017/10/26	IS10	21/06/2027			Interest Rate Swap	100.2911	100.2911	101.4798	101.4798	1.185	0.0000	0.0000	0
2017/10/26	IS10	20/09/2027			Interest Rate Swap	103.9999	103.9999	105.1764	105.1764	1.131	0.0000	0.0000	0
2017/10/26	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/26	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/10/26	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/10/26	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/10/26	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/10/26	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/10/26	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/10/26	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/26	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/26	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/10/26	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/10/26	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/26	JBAF	18/09/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/26	R023	02/11/2017	8.56	Call	Bond Future	951.7800	0.9518	319.6800	0.3197	(66.412)	0	0	0
2017/10/26	R023	02/11/2017			Bond Future	8.3353	98.9657	8.5255	98.1784	2.282	0.0000	0.0000	44,263
2017/10/26	R023	02/11/2017	8.56	Put	Bond Future	22.5200	0.0225	177.7400	0.1777	689.254	0	0	0
2017/10/26	R023	02/11/2017	8.58	Put	Bond Future	16.9700	0.0170	146.5400	0.1465	763.524	0	0	0
2017/10/26	R023	02/11/2017	8.57	Call	Bond Future	989.9500	0.9900	344.6800	0.3447	(65.182)	0	0	0
2017/10/26	R023	02/11/2017	8.57	Put	Bond Future	19.5900	0.0196	161.6400	0.1616	725.115	0	0	0
2017/10/26	R023	02/11/2017	8.58	Call	Bond Future	1,028.4200	1.0284	370.6700	0.3707	(63.957)	0	0	0
2017/10/26	R023	01/02/2018	8.33	Put	Bond Future	1,106.2100	1.1062	1,584.3200	1.5843	43.221	0	0	0
2017/10/26	R023	01/02/2018			Bond Future	8.3945	100.7820	8.5964	99.9800	2.406	0.0000	0.0000	27,259
2017/10/26	R023	01/02/2018	8.32	Call	Bond Future	829.7300	0.8297	510.9900	0.5110	(38.415)	0	0	0
2017/10/26	R023	01/02/2018	8.32	Put	Bond Future	1,127.4100	1.1274	1,610.6800	1.6107	42.866	0	0	0
2017/10/26	R023	01/02/2018	8.33	Call	Bond Future	848.5800	0.8486	524.6800	0.5247	(38.170)	0	0	0
2017/10/26	R023	01/02/2018	8.31	Call	Bond Future	811.3400	0.8113	497.7300	0.4977	(38.653)	0	0	0
2017/10/26	R023	01/02/2018	8.31	Put	Bond Future	1,149.0900	1.1491	1,637.4900	1.6375	42.503	0	0	0
2017/10/26	R023	03/05/2018	8.27	Call	Bond Future	982.7600	0.9828	673.6100	0.6736	(31.457)	0	0	0

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2017/10/26	R023	03/05/2018			Bond Future	8.4480	98.7202	8.6628	97.9029	2.542	0.0000	0.0000	0
2017/10/26	R023	03/05/2018	8.27	Put	Bond Future	1,666.7800	1.6668	2,174.8900	2.1749	30.485	0	0	0
2017/10/26	R023	03/05/2018	8.28	Call	Bond Future	999.7900	0.9998	686.8600	0.6869	(31.300)	0	0	0
2017/10/26	R023	03/05/2018	8.29	Put	Bond Future	1,623.6200	1.6236	2,124.1900	2.1242	30.830	0	0	0
2017/10/26	R023	03/05/2018	8.28	Put	Bond Future	1,645.2400	1.6452	2,149.5700	2.1496	30.654	0	0	0
2017/10/26	R023	03/05/2018	8.29	Call	Bond Future	1,016.7200	1.0167	700.0300	0.7000	(31.148)	0	0	0
2017/10/26	R035	02/11/2017	9.61	Put	Bond Future	3,236.5500	3.2365	4,206.5700	4.2066	29.971	0	0	0
2017/10/26	R035	02/11/2017			Bond Future	10.0271	92.2640	10.1565	91.2940	1.291	0.0000	0.0000	25,234
2017/10/26	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R035	02/11/2017	9.60	Put	Bond Future	3,316.2900	3.3163	4,286.3100	4.2863	29.250	0	0	0
2017/10/26	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R035	02/11/2017	9.59	Put	Bond Future	3,396.1300	3.3961	4,366.1500	4.3662	28.563	0	0	0
2017/10/26	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R035	01/02/2018	9.73	Put	Bond Future	2,879.7000	2.8797	3,867.7600	3.8678	34.311	0	0	0
2017/10/26	R035	01/02/2018			Bond Future	10.1079	93.9573	10.2418	92.9692	1.325	0.0000	0.0000	30,857
2017/10/26	R035	01/02/2018	9.75	Put	Bond Future	2,723.8000	2.7238	3,711.8600	3.7119	36.275	0	0	0
2017/10/26	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R035	01/02/2018	9.74	Put	Bond Future	2,801.7000	2.8017	3,789.7600	3.7898	35.266	0	0	0
2017/10/26	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R035	03/05/2018	9.91	Put	Bond Future	2,050.6300	2.0506	3,057.3500	3.0574	49.093	0	0	0
2017/10/26	R035	03/05/2018			Bond Future	10.1848	91.1985	10.3232	90.1918	1.359	0.0000	0.0000	0
2017/10/26	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R035	03/05/2018	9.90	Put	Bond Future	2,126.5900	2.1266	3,133.3100	3.1333	47.340	0	0	0
2017/10/26	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R035	03/05/2018	9.89	Put	Bond Future	2,202.6400	2.2026	3,209.3600	3.2094	45.705	0	0	0
2017/10/26	R186	02/11/2017	8.89	Put	Bond Future	1,307.0700	1.3071	2,503.9600	2.5040	91.570	0	0	0
2017/10/26	R186	02/11/2017	8.88	Call	Bond Future	114.6700	0.1147	7.0600	0.0071	(93.843)	0	0	0
2017/10/26	R186	02/11/2017	8.75	Put	Bond Future	2,132.3100	2.1323	3,420.4000	3.4204	60.408	0	0	0
2017/10/26	R186	02/11/2017			Bond Future	9.0712	112.7038	9.2761	111.3890	2.259	0.0000	0.0000	104,569
2017/10/26	R186	02/11/2017	8.75	Call	Bond Future	27.4600	0.0275	0.7500	0.0008	(97.269)	0	0	0
2017/10/26	R186	02/11/2017	8.89	Call	Bond Future	126.1400	0.1261	8.2300	0.0082	(93.476)	0	0	0
2017/10/26	R186	02/11/2017	8.88	Put	Bond Future	1,361.2500	1.3613	2,568.4400	2.5684	88.682	0	0	0
2017/10/26	R186	02/11/2017	8.90	Call	Bond Future	138.4900	0.1385	9.5600	0.0096	(93.097)	0	0	0
2017/10/26	R186	02/11/2017	8.90	Put	Bond Future	1,253.8200	1.2538	2,439.6900	2.4397	94.581	0	0	0
2017/10/26	R186	02/11/2017	8.60	Call	Bond Future	3.2800	0.0033	0.0300	0.0000	(99.085)	0	0	0
2017/10/26	R186	02/11/2017	8.60	Put	Bond Future	3,109.5400	3.1095	4,421.0900	4.4211	42.178	0	0	3,750
2017/10/26	R186	02/11/2017	9.00	Call	Bond Future	317.7700	0.3178	37.2000	0.0372	(88.293)	0	0	0
2017/10/26	R186	02/11/2017	9.00	Put	Bond Future	779.9300	0.7799	1,814.1600	1.8142	132.605	0	0	5,000
2017/10/26	R186	01/02/2018	9.00	Call	Bond Future	1,340.3300	1.3403	839.3300	0.8393	(37.379)	0	0	0
2017/10/26	R186	01/02/2018	9.25	Call	Bond Future	2,134.1500	2.1341	1,443.1600	1.4432	(32.378)	0	0	0
2017/10/26	R186	01/02/2018	8.50	Put	Bond Future	4,535.0500	4.5350	5,687.5700	5.6876	25.414	0	0	0
2017/10/26	R186	01/02/2018	8.96	Call	Bond Future	1,232.7200	1.2327	761.4800	0.7615	(38.228)	0	0	0
2017/10/26	R186	01/02/2018			Bond Future	9.1410	109.4725	9.3550	108.1333	2.341	0.0000	0.0000	71,701
2017/10/26	R186	01/02/2018	7.75	Put	Bond Future	9,293.8900	9.2939	10,619.2200	10.6192	14.260	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
2017/10/26	R186	01/02/2018	7.75	Call	Bond Future	21.5300	0.0215	7.6400	0.0076	(64.515)	0	0	1,460
2017/10/26	R186	01/02/2018	8.50	Call	Bond Future	386.9200	0.3869	200.2200	0.2002	(48.253)	0	0	1,460
2017/10/26	R186	01/02/2018	9.00	Put	Bond Future	2,235.2900	2.2353	3,073.5100	3.0735	37.499	0	0	6,200
2017/10/26	R186	01/02/2018	8.75	Put	Bond Future	3,263.7400	3.2637	4,278.1400	4.2781	31.081	0	0	820
2017/10/26	R186	01/02/2018	9.25	Put	Bond Future	1,449.3100	1.4493	2,097.5400	2.0975	44.727	0	0	820
2017/10/26	R186	01/02/2018	8.97	Call	Bond Future	1,259.1000	1.2591	780.4600	0.7805	(38.014)	0	0	0
2017/10/26	R186	01/02/2018	8.96	Put	Bond Future	2,383.3100	2.3833	3,251.2900	3.2513	36.419	0	0	0
2017/10/26	R186	01/02/2018	8.75	Call	Bond Future	758.0200	0.7580	433.2000	0.4332	(42.851)	0	0	0
2017/10/26	R186	01/02/2018	8.97	Put	Bond Future	2,345.7100	2.3457	3,206.2900	3.2063	36.687	0	0	0
2017/10/26	R186	01/02/2018	8.98	Call	Bond Future	1,285.8300	1.2858	799.7700	0.7998	(37.801)	0	0	0
2017/10/26	R186	01/02/2018	8.98	Put	Bond Future	2,308.5000	2.3085	3,161.6600	3.1617	36.957	0	0	0
2017/10/26	R186	03/05/2018	8.91	Put	Bond Future	3,464.0800	3.4641	4,353.0100	4.3530	25.661	0	0	0
2017/10/26	R186	03/05/2018	8.92	Call	Bond Future	1,601.3700	1.6014	1,120.4900	1.1205	(30.029)	0	0	0
2017/10/26	R186	03/05/2018			Bond Future	9.2132	111.5012	9.4368	110.1367	2.428	0.0000	0.0000	0
2017/10/26	R186	03/05/2018	8.93	Call	Bond Future	1,626.0600	1.6261	1,139.8100	1.1398	(29.904)	0	0	0
2017/10/26	R186	03/05/2018	8.93	Put	Bond Future	3,387.0900	3.3871	4,265.3300	4.2653	25.929	0	0	0
2017/10/26	R186	03/05/2018	8.91	Call	Bond Future	1,577.2300	1.5772	1,101.6700	1.1017	(30.152)	0	0	0
2017/10/26	R186	03/05/2018	8.92	Put	Bond Future	3,425.2900	3.4253	4,308.9000	4.3089	25.797	0	0	0
2017/10/26	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R197	02/11/2017	305.15	Put	Bond Future	4,593.1500	4.5931	4,605.1000	4.6051	0.260	0	0	0
2017/10/26	R197	02/11/2017			Bond Future	300.5569	300.5569	300.5449	300.5449	(0.004)	0.0000	0.0000	851
2017/10/26	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R197	02/11/2017	305.17	Put	Bond Future	4,613.1500	4.6131	4,625.1000	4.6251	0.259	0	0	0
2017/10/26	R197	02/11/2017	305.16	Put	Bond Future	4,603.1500	4.6031	4,615.1000	4.6151	0.260	0	0	0
2017/10/26	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R197	01/02/2018	301.68	Put	Bond Future	2,504.5700	2.5046	2,519.3500	2.5194	0.590	0	0	0
2017/10/26	R197	01/02/2018			Bond Future	299.1754	299.1754	299.1606	299.1606	(0.005)	0.0000	0.0000	2,350
2017/10/26	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R197	01/02/2018	301.67	Put	Bond Future	2,494.5700	2.4946	2,509.3500	2.5094	0.592	0	0	0
2017/10/26	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R197	01/02/2018	301.66	Put	Bond Future	2,484.5700	2.4846	2,499.3500	2.4994	0.595	0	0	0
2017/10/26	R197	03/05/2018	304.46	Call	Bond Future	363.1900	0.3632	346.3900	0.3464	(4.626)	0	0	0
2017/10/26	R197	03/05/2018			Bond Future	304.8232	304.8232	304.8064	304.8064	(0.006)	0.0000	0.0000	0
2017/10/26	R197	03/05/2018	304.44	Call	Bond Future	383.1900	0.3832	366.3900	0.3664	(4.384)	0	0	0
2017/10/26	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R197	03/05/2018	304.45	Call	Bond Future	373.1900	0.3732	356.3900	0.3564	(4.502)	0	0	0
2017/10/26	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R202	02/11/2017			Bond Future	240.5750	240.5750	240.5666	240.5666	(0.003)	0.0000	0.0000	25,111
2017/10/26	R202	02/11/2017	253.89	Put	Bond Future	13,315.0400	13.3150	13,323.3800	13.3234	0.063	0	0	0
2017/10/26	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R202	02/11/2017	253.91	Put	Bond Future	13,335.0400	13.3350	13,343.3800	13.3434	0.063	0	0	0
2017/10/26	R202	02/11/2017	253.90	Put	Bond Future	13,325.0400	13.3250	13,333.3800	13.3334	0.063	0	0	0
2017/10/26	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
2017/10/26	R202	01/02/2018	249.07	Call	Bond Future	304.0700	0.3041	297.3600	0.2974	(2.207)	0	0	0
2017/10/26	R202	01/02/2018	249.06	Put	Bond Future	8,013.7600	8.0138	8,017.7700	8.0178	0.050	0	0	0
2017/10/26	R202	01/02/2018			Bond Future	241.3513	241.3513	241.3406	241.3406	(0.004)	0.0000	0.0000	4,428
2017/10/26	R202	01/02/2018	249.08	Call	Bond Future	303.0500	0.3030	296.3600	0.2964	(2.208)	0	0	0
2017/10/26	R202	01/02/2018	249.08	Put	Bond Future	8,031.7300	8.0317	8,035.7600	8.0358	0.050	0	0	0
2017/10/26	R202	01/02/2018	249.07	Put	Bond Future	8,022.7500	8.0227	8,026.7600	8.0268	0.050	0	0	0
2017/10/26	R202	01/02/2018	249.06	Call	Bond Future	305.0800	0.3051	298.3700	0.2984	(2.199)	0	0	0
2017/10/26	R202	03/05/2018	247.48	Put	Bond Future	4,196.0900	4.1961	4,194.3500	4.1944	(0.041)	0	0	0
2017/10/26	R202	03/05/2018	247.47	Call	Bond Future	2,627.8400	2.6278	2,613.8900	2.6139	(0.531)	0	0	0
2017/10/26	R202	03/05/2018			Bond Future	245.9076	245.9076	245.8954	245.8954	(0.005)	0.0000	0.0000	0
2017/10/26	R202	03/05/2018	247.48	Call	Bond Future	2,623.6500	2.6237	2,609.7100	2.6097	(0.531)	0	0	0
2017/10/26	R202	03/05/2018	247.47	Put	Bond Future	4,190.2800	4.1903	4,188.5300	4.1885	(0.042)	0	0	0
2017/10/26	R202	03/05/2018	247.49	Call	Bond Future	2,619.4600	2.6195	2,605.5200	2.6055	(0.532)	0	0	0
2017/10/26	R202	03/05/2018	247.49	Put	Bond Future	4,201.9000	4.2019	4,200.1600	4.2002	(0.041)	0	0	0
2017/10/26	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R204	02/11/2017			Bond Future	7.3651	103.6959	7.4974	103.5553	1.797	0.0000	0.0000	42,486
2017/10/26	R204	02/11/2017	7.75	Call	Bond Future	408.1900	0.4082	267.5700	0.2676	(34.450)	0	0	0
2017/10/26	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R204	02/11/2017	7.76	Call	Bond Future	418.7600	0.4188	278.1400	0.2781	(33.580)	0	0	0
2017/10/26	R204	02/11/2017	7.74	Call	Bond Future	397.6100	0.3976	256.9900	0.2570	(35.366)	0	0	0
2017/10/26	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R204	01/02/2018	7.27	Call	Bond Future	116.4300	0.1164	64.5400	0.0645	(44.568)	0	0	0
2017/10/26	R204	01/02/2018			Bond Future	7.3463	101.5611	7.5185	101.4176	2.343	0.0000	0.0000	18,672
2017/10/26	R204	01/02/2018	7.25	Call	Bond Future	108.9700	0.1090	59.5800	0.0596	(45.324)	0	0	0
2017/10/26	R204	01/02/2018	7.25	Put	Bond Future	189.3700	0.1894	283.4600	0.2835	49.686	0	0	0
2017/10/26	R204	01/02/2018	7.27	Put	Bond Future	180.1200	0.1801	271.7100	0.2717	50.849	0	0	0
2017/10/26	R204	01/02/2018	7.26	Call	Bond Future	112.6600	0.1127	62.0300	0.0620	(44.941)	0	0	0
2017/10/26	R204	01/02/2018	7.26	Put	Bond Future	184.7000	0.1847	277.5500	0.2775	50.271	0	0	0
2017/10/26	R204	03/05/2018	7.10	Put	Bond Future	217.0100	0.2170	317.1900	0.3172	46.164	0	0	0
2017/10/26	R204	03/05/2018			Bond Future	7.2901	103.4432	7.5345	103.2967	3.352	0.0000	0.0000	0
2017/10/26	R204	03/05/2018	7.09	Call	Bond Future	100.4400	0.1004	54.8900	0.0549	(45.350)	0	0	0
2017/10/26	R204	03/05/2018	7.09	Put	Bond Future	220.7500	0.2207	321.7400	0.3217	45.749	0	0	0
2017/10/26	R204	03/05/2018	7.10	Call	Bond Future	102.7200	0.1027	56.3600	0.0564	(45.132)	0	0	0
2017/10/26	R204	03/05/2018	7.08	Call	Bond Future	97.9100	0.0979	53.2100	0.0532	(45.654)	0	0	0
2017/10/26	R204	03/05/2018	7.08	Put	Bond Future	224.2400	0.2242	326.0800	0.3261	45.416	0	0	0
2017/10/26	R207	02/11/2017	8.04	Put	Bond Future	0.0300	0.0000	13.9800	0.0140	46500.000	0	0	0
2017/10/26	R207	02/11/2017	8.03	Call	Bond Future	650.7800	0.6508	202.7100	0.2027	(68.851)	0	0	0
2017/10/26	R207	02/11/2017			Bond Future	7.6982	101.3629	7.9350	100.8979	3.076	0.0000	0.0000	31,167
2017/10/26	R207	02/11/2017	8.04	Call	Bond Future	670.3000	0.6703	219.2500	0.2193	(67.291)	0	0	0
2017/10/26	R207	02/11/2017	8.03	Put	Bond Future	0.0400	0.0000	16.9700	0.0170	42325.000	0	0	0
2017/10/26	R207	02/11/2017	8.05	Call	Bond Future	689.8100	0.6898	236.2300	0.2362	(65.754)	0	0	0
2017/10/26	R207	02/11/2017	8.05	Put	Bond Future	0.0200	0.0000	11.4400	0.0114	57100.000	0	0	0
2017/10/26	R207	01/02/2018	7.61	Put	Bond Future	449.4400	0.4494	780.9900	0.7810	73.770	0	0	0
2017/10/26	R207	01/02/2018	7.60	Call	Bond Future	228.5900	0.2286	89.8800	0.0899	(60.681)	0	0	0
2017/10/26	R207	01/02/2018			Bond Future	7.7311	99.5820	8.0011	99.1082	3.492	0.0000	0.0000	13,157
2017/10/26	R207	01/02/2018	7.61	Call	Bond Future	235.9300	0.2359	93.6700	0.0937	(60.298)	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
2017/10/26	R207	01/02/2018	7.60	Put	Bond Future	459.7500	0.4598	794.8500	0.7948	72.887	0	0	0
2017/10/26	R207	01/02/2018	7.62	Call	Bond Future	243.4100	0.2434	97.5700	0.0976	(59.915)	0	0	0
2017/10/26	R207	01/02/2018	7.62	Put	Bond Future	439.2700	0.4393	767.2400	0.7672	74.663	0	0	0
2017/10/26	R207	03/05/2018	7.57	Call	Bond Future	277.1500	0.2771	131.9900	0.1320	(52.376)	0	0	0
2017/10/26	R207	03/05/2018	7.56	Put	Bond Future	608.1800	0.6082	948.5400	0.9485	55.964	0	0	0
2017/10/26	R207	03/05/2018			Bond Future	7.7774	101.4275	8.0906	100.9445	4.027	0.0000	0.0000	0
2017/10/26	R207	03/05/2018	7.58	Call	Bond Future	283.6200	0.2836	135.8600	0.1359	(52.098)	0	0	0
2017/10/26	R207	03/05/2018	7.58	Put	Bond Future	589.6800	0.5897	924.9100	0.9249	56.849	0	0	0
2017/10/26	R207	03/05/2018	7.57	Put	Bond Future	598.7500	0.5988	936.5800	0.9366	56.423	0	0	0
2017/10/26	R207	03/05/2018	7.56	Call	Bond Future	271.0400	0.2710	128.4100	0.1284	(52.623)	0	0	0
2017/10/26	R208	02/11/2017	8.19	Call	Bond Future	689.2000	0.6892	137.6600	0.1377	(80.026)	0	0	0
2017/10/26	R208	02/11/2017	8.18	Put	Bond Future	4.2400	0.0042	138.8000	0.1388	3173.585	0	0	0
2017/10/26	R208	02/11/2017			Bond Future	7.9495	97.1846	8.1854	96.5119	2.968	0.0000	0.0000	33,095
2017/10/26	R208	02/11/2017	8.20	Call	Bond Future	716.9300	0.7169	152.8700	0.1529	(78.677)	0	0	0
2017/10/26	R208	02/11/2017	8.20	Put	Bond Future	2.8000	0.0028	111.4800	0.1115	3881.429	0	0	0
2017/10/26	R208	02/11/2017	8.19	Put	Bond Future	3.4500	0.0035	124.6500	0.1246	3513.043	0	0	0
2017/10/26	R208	02/11/2017	8.18	Call	Bond Future	661.5900	0.6616	123.4100	0.1234	(81.346)	0	0	0
2017/10/26	R208	01/02/2018	7.85	Put	Bond Future	787.4500	0.7875	1,261.2300	1.2612	60.166	0	0	0
2017/10/26	R208	01/02/2018			Bond Future	7.9976	98.9682	8.2547	98.2829	3.215	0.0000	0.0000	30,712
2017/10/26	R208	01/02/2018	7.84	Call	Bond Future	380.4300	0.3804	173.4700	0.1735	(54.402)	0	0	0
2017/10/26	R208	01/02/2018	7.84	Put	Bond Future	803.6400	0.8036	1,282.0100	1.2820	59.525	0	0	0
2017/10/26	R208	01/02/2018	7.85	Call	Bond Future	391.1500	0.3912	179.6000	0.1796	(54.084)	0	0	0
2017/10/26	R208	01/02/2018	7.83	Call	Bond Future	369.7000	0.3697	167.3500	0.1673	(54.734)	0	0	0
2017/10/26	R208	01/02/2018	7.83	Put	Bond Future	819.8300	0.8198	1,302.8100	1.3028	58.912	0	0	0
2017/10/26	R208	03/05/2018	7.77	Call	Bond Future	431.3900	0.4314	229.0200	0.2290	(46.911)	0	0	0
2017/10/26	R208	03/05/2018			Bond Future	8.0455	97.4012	8.3275	96.7028	3.505	0.0000	0.0000	0
2017/10/26	R208	03/05/2018	7.77	Put	Bond Future	1,119.8800	1.1199	1,615.9300	1.6159	44.295	0	0	0
2017/10/26	R208	03/05/2018	7.78	Call	Bond Future	440.7400	0.4407	234.9700	0.2350	(46.687)	0	0	0
2017/10/26	R208	03/05/2018	7.79	Put	Bond Future	1,088.5300	1.0885	1,577.7600	1.5778	44.944	0	0	0
2017/10/26	R208	03/05/2018	7.78	Put	Bond Future	1,104.1400	1.1041	1,596.7900	1.5968	44.618	0	0	0
2017/10/26	R208	03/05/2018	7.79	Call	Bond Future	450.2100	0.4502	241.0200	0.2410	(46.465)	0	0	0
2017/10/26	R209	02/11/2017	9.54	Call	Bond Future	10.3500	0.0103	1.0600	0.0011	(89.758)	0	0	0
2017/10/26	R209	02/11/2017	9.52	Put	Bond Future	3,018.5100	3.0185	3,760.4900	3.7605	24.581	0	0	0
2017/10/26	R209	02/11/2017	9.00	Put	Bond Future	6,647.5200	6.6475	7,396.7000	7.3967	11.270	0	0	0
2017/10/26	R209	02/11/2017	10.60	Put	Bond Future	1.8700	0.0019	5.3800	0.0054	187.701	0	0	1,300
2017/10/26	R209	02/11/2017	9.75	Call	Bond Future	103.9000	0.1039	23.0000	0.0230	(77.863)	0	0	0
2017/10/26	R209	02/11/2017	8.30	Put	Bond Future	11,987.9300	11.9879	12,737.1100	12.7371	6.249	0	0	0
2017/10/26	R209	02/11/2017	9.88	Put	Bond Future	940.1300	0.9401	1,488.9000	1.4889	58.372	0	0	1,350
2017/10/26	R209	02/11/2017			Bond Future	9.9812	69.4884	10.1007	68.7392	1.197	0.0000	0.0000	104,684
2017/10/26	R209	02/11/2017	9.54	Put	Bond Future	2,886.2800	2.8863	3,626.1700	3.6262	25.635	0	0	0
2017/10/26	R209	02/11/2017	9.52	Call	Bond Future	7.9500	0.0080	0.7500	0.0008	(90.566)	0	0	0
2017/10/26	R209	02/11/2017	10.00	Call	Bond Future	623.2700	0.6233	266.8900	0.2669	(57.179)	0	0	0
2017/10/26	R209	02/11/2017	10.00	Put	Bond Future	504.2800	0.5043	897.0800	0.8971	77.893	0	0	1,138
2017/10/26	R209	02/11/2017	9.53	Put	Bond Future	2,952.2800	2.9523	3,693.2700	3.6933	25.099	0	0	0
2017/10/26	R209	02/11/2017	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,248
2017/10/26	R209	02/11/2017	10.60	Call	Bond Future	3,750.9500	3.7510	3,005.2800	3.0053	(19.879)	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
2017/10/26	R209	02/11/2017	9.75	Put	Bond Future	1,588.7100	1.5887	2,256.9900	2.2570	42.064	0	0	6,500
2017/10/26	R209	02/11/2017	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,800
2017/10/26	R209	02/11/2017	9.88	Call	Bond Future	296.2600	0.2963	95.8500	0.0959	(67.647)	0	0	0
2017/10/26	R209	02/11/2017	9.53	Call	Bond Future	9.0800	0.0091	0.8900	0.0009	(90.198)	0	0	0
2017/10/26	R209	02/11/2017	9.58	Call	Bond Future	17.1500	0.0172	2.0700	0.0021	(87.930)	0	0	0
2017/10/26	R209	02/11/2017	9.58	Put	Bond Future	2,624.9400	2.6249	3,359.0400	3.3590	27.966	0	0	1,350
2017/10/26	R209	02/11/2017	9.33	Put	Bond Future	4,309.0300	4.3090	5,057.8200	5.0578	17.377	0	0	0
2017/10/26	R209	02/11/2017	9.33	Call	Bond Future	0.4100	0.0004	0.0200	0.0000	(95.122)	0	0	1,350
2017/10/26	R209	01/02/2018	9.85	Call	Bond Future	1,341.5100	1.3415	1,044.7400	1.0447	(22.122)	0	0	0
2017/10/26	R209	01/02/2018	9.33	Call	Bond Future	405.2600	0.4053	286.4200	0.2864	(29.324)	0	0	220
2017/10/26	R209	01/02/2018	10.10	Call	Bond Future	2,079.5400	2.0795	1,682.7500	1.6828	(19.081)	0	0	0
2017/10/26	R209	01/02/2018	9.73	Call	Bond Future	1,053.6500	1.0536	803.7900	0.8038	(23.714)	0	0	0
2017/10/26	R209	01/02/2018	9.71	Put	Bond Future	3,190.7600	3.1908	3,711.5800	3.7116	16.323	0	0	0
2017/10/26	R209	01/02/2018	9.72	Call	Bond Future	1,031.9600	1.0320	785.8800	0.7859	(23.846)	0	0	0
2017/10/26	R209	01/02/2018			Bond Future	10.0509	70.7637	10.1740	70.0006	1.226	0.0000	0.0000	86,698
2017/10/26	R209	01/02/2018	9.88	Call	Bond Future	1,420.5400	1.4205	1,111.8000	1.1118	(21.734)	0	0	0
2017/10/26	R209	01/02/2018	9.88	Put	Bond Future	2,500.4800	2.5005	2,954.8900	2.9549	18.173	0	0	220
2017/10/26	R209	01/02/2018	9.59	Call	Bond Future	777.0900	0.7771	578.2000	0.5782	(25.594)	0	0	0
2017/10/26	R209	01/02/2018	9.59	Put	Bond Future	3,749.4500	3.7494	4,313.7100	4.3137	15.049	0	0	377
2017/10/26	R209	01/02/2018	9.73	Put	Bond Future	3,102.9400	3.1029	3,616.2300	3.6162	16.542	0	0	0
2017/10/26	R209	01/02/2018	9.71	Call	Bond Future	1,010.7000	1.0107	768.3700	0.7684	(23.976)	0	0	0
2017/10/26	R209	01/02/2018	9.85	Put	Bond Future	2,613.7100	2.6137	3,080.0900	3.0801	17.844	0	0	7,500
2017/10/26	R209	01/02/2018	9.33	Put	Bond Future	5,140.2600	5.1403	5,784.5700	5.7846	12.535	0	0	0
2017/10/26	R209	01/02/2018	10.10	Put	Bond Future	1,773.5400	1.7735	2,139.9000	2.1399	20.657	0	0	3,000
2017/10/26	R209	01/02/2018	9.72	Put	Bond Future	3,146.5900	3.1466	3,663.6600	3.6637	16.433	0	0	0
2017/10/26	R209	01/02/2018	10.00	Call	Bond Future	1,763.0400	1.7630	1,406.1000	1.4061	(20.246)	0	0	0
2017/10/26	R209	01/02/2018	10.00	Put	Bond Future	2,081.8100	2.0818	2,488.0200	2.4880	19.512	0	0	7,500
2017/10/26	R209	01/02/2018	9.32	Put	Bond Future	5,198.3300	5.1983	5,845.2700	5.8453	12.445	0	0	0
2017/10/26	R209	01/02/2018	9.32	Call	Bond Future	394.2500	0.3942	278.0400	0.2780	(29.476)	0	0	157
2017/10/26	R209	01/02/2018	9.89	Call	Bond Future	1,447.4300	1.4474	1,134.6900	1.1347	(21.607)	0	0	0
2017/10/26	R209	01/02/2018	9.89	Put	Bond Future	2,463.4600	2.4635	2,913.8700	2.9139	18.284	0	0	157
2017/10/26	R209	03/05/2018	10.00	Call	Bond Future	2,362.6100	2.3626	2,003.4800	2.0035	(15.201)	0	0	0
2017/10/26	R209	03/05/2018	9.85	Put	Bond Future	3,649.3500	3.6494	4,111.0300	4.1110	12.651	0	0	0
2017/10/26	R209	03/05/2018			Bond Future	10.1207	68.9259	10.2477	68.1484	1.255	0.0000	0.0000	0
2017/10/26	R209	03/05/2018	9.85	Call	Bond Future	1,947.2000	1.9472	1,631.3200	1.6313	(16.222)	0	0	0
2017/10/26	R209	03/05/2018	10.00	Put	Bond Future	3,113.6700	3.1137	3,532.1000	3.5321	13.438	0	0	5,000
2017/10/26	R209	03/05/2018	9.86	Call	Bond Future	1,973.5500	1.9735	1,654.7900	1.6548	(16.152)	0	0	0
2017/10/26	R209	03/05/2018	9.84	Call	Bond Future	1,921.0500	1.9210	1,608.0500	1.6081	(16.293)	0	0	0
2017/10/26	R209	03/05/2018	9.84	Put	Bond Future	3,687.3000	3.6873	4,151.8600	4.1519	12.599	0	0	0
2017/10/26	R209	03/05/2018	9.86	Put	Bond Future	3,611.6900	3.6117	4,070.4900	4.0705	12.703	0	0	0
2017/10/26	R210	02/11/2017	192.08	Put	Bond Future	7,295.3900	7.2954	7,302.0800	7.3021	0.092	0	0	0
2017/10/26	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R210	02/11/2017			Bond Future	184.7846	184.7846	184.7779	184.7779	(0.004)	0.0000	0.0000	1,480
2017/10/26	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R210	02/11/2017	192.07	Put	Bond Future	7,285.3900	7.2854	7,292.0800	7.2921	0.092	0	0	0
2017/10/26	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R210	02/11/2017	192.09	Put	Bond Future	7,305.3900	7.3054	7,312.0800	7.3121	0.092	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
2017/10/26	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R210	01/02/2018			Bond Future	188.2325	188.2325	188.2241	188.2241	(0.004)	0.0000	0.0000	699
2017/10/26	R210	01/02/2018	192.36	Put	Bond Future	4,127.4900	4.1275	4,135.9400	4.1359	0.205	0	0	0
2017/10/26	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R210	01/02/2018	192.38	Put	Bond Future	4,147.4900	4.1475	4,155.9400	4.1559	0.204	0	0	0
2017/10/26	R210	01/02/2018	192.37	Put	Bond Future	4,137.4900	4.1375	4,145.9400	4.1459	0.204	0	0	0
2017/10/26	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R210	03/05/2018	191.44	Put	Bond Future	2,079.1400	2.0791	2,088.8300	2.0888	0.466	0	0	0
2017/10/26	R210	03/05/2018			Bond Future	189.3609	189.3609	189.3512	189.3512	(0.005)	0.0000	0.0000	0
2017/10/26	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R210	03/05/2018	191.46	Put	Bond Future	2,099.1400	2.0991	2,108.8300	2.1088	0.462	0	0	0
2017/10/26	R210	03/05/2018	191.45	Put	Bond Future	2,089.1400	2.0891	2,098.8300	2.0988	0.464	0	0	0
2017/10/26	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R212	02/11/2017			Bond Future	150.7785	150.7785	150.5930	150.5930	(0.123)	0.0000	0.0000	2,517
2017/10/26	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R212	02/11/2017	152.40	Put	Bond Future	1,621.4700	1.6215	1,806.9900	1.8070	11.441	0	0	0
2017/10/26	R212	02/11/2017	152.42	Put	Bond Future	1,641.4700	1.6415	1,826.9900	1.8270	11.302	0	0	0
2017/10/26	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R212	02/11/2017	152.41	Put	Bond Future	1,631.4700	1.6315	1,816.9900	1.8170	11.371	0	0	0
2017/10/26	R212	01/02/2018	154.71	Put	Bond Future	3,161.7900	3.1618	3,352.1400	3.3521	6.020	0	0	0
2017/10/26	R212	01/02/2018			Bond Future	151.5482	151.5482	151.3579	151.3579	(0.126)	0.0000	0.0000	1,666
2017/10/26	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R212	01/02/2018	154.70	Put	Bond Future	3,151.7900	3.1518	3,342.1400	3.3421	6.039	0	0	0
2017/10/26	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/26	R212	01/02/2018	154.69	Put	Bond Future	3,141.7900	3.1418	3,332.1400	3.3321	6.059	0	0	0
2017/10/26	R212	03/05/2018	154.30	Call	Bond Future	109.0600	0.1091	0.0000	0.0000	(100.000)	0	0	0
2017/10/26	R212	03/05/2018			Bond Future	154.4091	154.4091	154.2143	154.2143	(0.126)	0.0000	0.0000	0
2017/10/26	R212	03/05/2018	154.28	Call	Bond Future	129.0600	0.1291	0.0000	0.0000	(100.000)	0	0	0
2017/10/26	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	65.7000	0.0657	100.000	0	0	0
2017/10/26	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	85.7000	0.0857	100.000	0	0	0
2017/10/26	R212	03/05/2018	154.29	Call	Bond Future	119.0600	0.1191	0.0000	0.0000	(100.000)	0	0	0
2017/10/26	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	75.7000	0.0757	100.000	0	0	0
2017/10/26	R213	02/11/2017	9.36	Put	Bond Future	2,383.0800	2.3831	3,363.6000	3.3636	41.145	0	0	0
2017/10/26	R213	02/11/2017			Bond Future	9.7266	81.1800	9.8862	80.1808	1.641	0.0000	0.0000	50,507
2017/10/26	R213	02/11/2017	9.35	Call	Bond Future	17.5300	0.0175	1.0100	0.0010	(94.238)	0	0	0
2017/10/26	R213	02/11/2017	9.35	Put	Bond Future	2,446.5400	2.4465	3,429.2100	3.4292	40.166	0	0	0
2017/10/26	R213	02/11/2017	9.36	Call	Bond Future	19.8700	0.0199	1.2000	0.0012	(93.961)	0	0	0
2017/10/26	R213	02/11/2017	9.34	Call	Bond Future	15.4300	0.0154	0.8400	0.0008	(94.556)	0	0	0
2017/10/26	R213	02/11/2017	9.34	Put	Bond Future	2,510.3100	2.5103	3,494.9100	3.4949	39.222	0	0	0
2017/10/26	R213	01/02/2018	9.42	Call	Bond Future	874.5100	0.8745	591.8600	0.5919	(32.321)	0	0	0
2017/10/26	R213	01/02/2018	9.41	Put	Bond Future	3,346.5400	3.3465	4,086.4300	4.0864	22.109	0	0	0
2017/10/26	R213	01/02/2018			Bond Future	9.8022	82.6698	9.9673	81.6521	1.685	0.0000	0.0000	20,001
2017/10/26	R213	01/02/2018	9.43	Call	Bond Future	894.0500	0.8941	606.5600	0.6066	(32.156)	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
2017/10/26	R213	01/02/2018	9.43	Put	Bond Future	3,255.8400	3.2558	3,986.0600	3.9861	22.428	0	0	0
2017/10/26	R213	01/02/2018	9.42	Put	Bond Future	3,301.0800	3.3011	4,036.1400	4.0361	22.267	0	0	0
2017/10/26	R213	01/02/2018	9.41	Call	Bond Future	855.1100	0.8551	577.2900	0.5773	(32.489)	0	0	0
2017/10/26	R213	03/05/2018	9.57	Put	Bond Future	3,666.5000	3.6665	4,312.5400	4.3125	17.620	0	0	0
2017/10/26	R213	03/05/2018	9.56	Call	Bond Future	1,748.6500	1.7487	1,361.5600	1.3616	(22.137)	0	0	0
2017/10/26	R213	03/05/2018			Bond Future	9.8740	80.6527	10.0448	79.6156	1.730	0.0000	0.0000	0
2017/10/26	R213	03/05/2018	9.57	Call	Bond Future	1,773.6100	1.7736	1,382.6500	1.3826	(22.043)	0	0	0
2017/10/26	R213	03/05/2018	9.56	Put	Bond Future	3,704.8700	3.7049	4,354.7800	4.3548	17.542	0	0	0
2017/10/26	R213	03/05/2018	9.58	Call	Bond Future	1,798.9900	1.7990	1,404.1500	1.4041	(21.948)	0	0	0
2017/10/26	R213	03/05/2018	9.58	Put	Bond Future	3,628.6300	3.6286	4,270.7900	4.2708	17.697	0	0	0
2017/10/26	R214	02/11/2017	9.60	Call	Bond Future	5.8200	0.0058	0.3600	0.0004	(93.814)	0	0	0
2017/10/26	R214	02/11/2017			Bond Future	10.0913	69.1999	10.2308	68.2976	1.383	0.0000	0.0000	34,088
2017/10/26	R214	02/11/2017	9.60	Put	Bond Future	3,346.1900	3.3462	4,242.9900	4.2430	26.801	0	0	0
2017/10/26	R214	02/11/2017	9.58	Call	Bond Future	4.3900	0.0044	0.2400	0.0002	(94.533)	0	0	0
2017/10/26	R214	02/11/2017	9.58	Put	Bond Future	3,486.3700	3.4864	4,384.4800	4.3845	25.761	0	0	0
2017/10/26	R214	02/11/2017	9.59	Put	Bond Future	3,416.1800	3.4162	4,313.6800	4.3137	26.272	0	0	0
2017/10/26	R214	02/11/2017	9.59	Call	Bond Future	5.0600	0.0051	0.3000	0.0003	(94.071)	0	0	0
2017/10/26	R214	01/02/2018	9.84	Call	Bond Future	1,126.8700	1.1269	828.1100	0.8281	(26.512)	0	0	0
2017/10/26	R214	01/02/2018			Bond Future	10.1627	70.4698	10.3066	69.5509	1.416	0.0000	0.0000	13,642
2017/10/26	R214	01/02/2018	9.82	Call	Bond Future	1,081.0600	1.0811	791.2700	0.7913	(26.806)	0	0	0
2017/10/26	R214	01/02/2018	9.82	Put	Bond Future	3,355.3900	3.3554	3,984.5500	3.9845	18.751	0	0	0
2017/10/26	R214	01/02/2018	9.84	Put	Bond Future	3,265.0700	3.2651	3,885.2600	3.8853	18.995	0	0	0
2017/10/26	R214	01/02/2018	9.83	Call	Bond Future	1,103.8200	1.1038	809.5500	0.8095	(26.659)	0	0	0
2017/10/26	R214	01/02/2018	9.83	Put	Bond Future	3,310.0300	3.3100	3,934.7100	3.9347	18.872	0	0	0
2017/10/26	R214	03/05/2018	9.99	Put	Bond Future	3,679.3400	3.6793	4,228.0200	4.2280	14.912	0	0	0
2017/10/26	R214	03/05/2018			Bond Future	10.2304	68.4801	10.3787	67.5438	1.450	0.0000	0.0000	0
2017/10/26	R214	03/05/2018	9.98	Call	Bond Future	2,087.4800	2.0875	1,703.2500	1.7032	(18.406)	0	0	0
2017/10/26	R214	03/05/2018	9.98	Put	Bond Future	3,718.5800	3.7186	4,270.6900	4.2707	14.847	0	0	0
2017/10/26	R214	03/05/2018	9.99	Call	Bond Future	2,114.6000	2.1146	1,726.9400	1.7269	(18.333)	0	0	0
2017/10/26	R214	03/05/2018	9.97	Call	Bond Future	2,060.5600	2.0606	1,679.7600	1.6798	(18.480)	0	0	0
2017/10/26	R214	03/05/2018	9.97	Put	Bond Future	3,758.1300	3.7581	4,313.6700	4.3137	14.782	0	0	0
2017/10/26	R248	02/11/2017	9.65	Call	Bond Future	10.5900	0.0106	0.6100	0.0006	(94.240)	0	0	0
2017/10/26	R248	02/11/2017	9.66	Put	Bond Future	4,086.0700	4.0861	5,340.6000	5.3406	30.703	0	0	0
2017/10/26	R248	02/11/2017			Bond Future	10.1314	88.6649	10.2860	87.3990	1.526	0.0000	0.0000	50,118
2017/10/26	R248	02/11/2017	9.65	Put	Bond Future	4,174.6600	4.1747	5,430.5400	5.4305	30.083	0	0	0
2017/10/26	R248	02/11/2017	9.66	Call	Bond Future	12.0600	0.0121	0.7300	0.0007	(93.947)	0	0	0
2017/10/26	R248	02/11/2017	9.64	Call	Bond Future	9.2800	0.0093	0.5100	0.0005	(94.504)	0	0	0
2017/10/26	R248	02/11/2017	9.64	Put	Bond Future	4,263.5700	4.2636	5,520.6600	5.5207	29.484	0	0	0
2017/10/26	R248	01/02/2018	9.90	Put	Bond Future	4,115.7300	4.1157	4,972.6200	4.9726	20.820	0	0	0
2017/10/26	R248	01/02/2018	9.89	Call	Bond Future	1,526.0600	1.5261	1,099.7600	1.0998	(27.935)	0	0	0
2017/10/26	R248	01/02/2018			Bond Future	10.2047	90.2921	10.3643	89.0027	1.564	0.0000	0.0000	89,106
2017/10/26	R248	01/02/2018	9.90	Call	Bond Future	1,555.9300	1.5559	1,123.4900	1.1235	(27.793)	0	0	0
2017/10/26	R248	01/02/2018	9.89	Put	Bond Future	4,172.1600	4.1722	5,035.1900	5.0352	20.685	0	0	0
2017/10/26	R248	01/02/2018	9.91	Call	Bond Future	1,586.1600	1.5862	1,147.5600	1.1476	(27.652)	0	0	0
2017/10/26	R248	01/02/2018	9.91	Put	Bond Future	4,059.8200	4.0598	4,910.5500	4.9106	20.955	0	0	0
2017/10/26	R248	03/05/2018	10.06	Call	Bond Future	2,914.6800	2.9147	2,356.1800	2.3562	(19.162)	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
2017/10/26	R248	03/05/2018	10.05	Put	Bond Future	4,725.3500	4.7254	5,485.1700	5.4852	16.080	0	0	0
2017/10/26	R248	03/05/2018			Bond Future	10.2741	87.5288	10.4388	86.2152	1.603	0.0000	0.0000	0
2017/10/26	R248	03/05/2018	10.07	Call	Bond Future	2,950.9600	2.9510	2,387.7900	2.3878	(19.084)	0	0	0
2017/10/26	R248	03/05/2018	10.07	Put	Bond Future	4,630.0200	4.6300	5,380.4900	5.3805	16.209	0	0	0
2017/10/26	R248	03/05/2018	10.06	Put	Bond Future	4,677.5000	4.6775	5,432.6400	5.4326	16.144	0	0	0
2017/10/26	R248	03/05/2018	10.05	Call	Bond Future	2,878.6300	2.8786	2,324.8100	2.3248	(19.239)	0	0	0

Total **1419885**