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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/10/2017 TO 31/10/2017

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
2017/10/31	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	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
2017/10/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2025	02/11/2017			Bond Future	128.7701	128.7701	128.7577	128.7577	(0.010)	0.0000	0.0000	570
2017/10/31	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2025	02/11/2017	132.96	Put	Bond Future	4,189.9100	4.1899	4,202.3000	4.2023	0.296	0	0	0
2017/10/31	2025	02/11/2017	132.98	Put	Bond Future	4,209.9100	4.2099	4,222.3000	4.2223	0.294	0	0	0
2017/10/31	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2025	02/11/2017	132.97	Put	Bond Future	4,199.9100	4.1999	4,212.3000	4.2123	0.295	0	0	0
2017/10/31	2025	01/02/2018	133.89	Put	Bond Future	4,060.9100	4.0609	4,074.7500	4.0748	0.341	0	0	0
2017/10/31	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2025	01/02/2018			Bond Future	129.8291	129.8291	129.8152	129.8152	(0.011)	0.0000	0.0000	1,070
2017/10/31	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2025	01/02/2018	133.88	Put	Bond Future	4,050.9100	4.0509	4,064.7500	4.0648	0.342	0	0	0
2017/10/31	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2025	01/02/2018	133.90	Put	Bond Future	4,070.9100	4.0709	4,084.7500	4.0848	0.340	0	0	0
2017/10/31	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2025	03/05/2018	133.20	Put	Bond Future	922.1100	0.9221	936.8900	0.9369	1.603	0	0	0
2017/10/31	2025	03/05/2018			Bond Future	132.2779	132.2779	132.2631	132.2631	(0.011)	0.0000	0.0000	0
2017/10/31	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2025	03/05/2018	133.22	Put	Bond Future	942.1100	0.9421	956.8900	0.9569	1.569	0	0	0
2017/10/31	2025	03/05/2018	133.21	Put	Bond Future	932.1100	0.9321	946.8900	0.9469	1.586	0	0	0
2017/10/31	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2025	02/08/2018			Bond Future	134.7564	134.7564	134.7431	134.7431	(0.010)	0.0000	0.0000	0
2017/10/31	2025	02/08/2018	136.65	Put	Bond Future	1,893.6000	1.8936	1,906.9200	1.9069	0.703	0	0	0
2017/10/31	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2025	02/08/2018	136.67	Put	Bond Future	1,913.6000	1.9136	1,926.9200	1.9269	0.696	0	0	0
2017/10/31	2025	02/08/2018	136.66	Put	Bond Future	1,903.6000	1.9036	1,916.9200	1.9169	0.700	0	0	0
2017/10/31	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2029	02/11/2017			Bond Future	98.7342	98.7342	98.7249	98.7249	(0.009)	0.0000	0.0000	0
2017/10/31	2029	01/02/2018			Bond Future	100.5746	100.5746	100.5643	100.5643	(0.010)	0.0000	0.0000	1,370
2017/10/31	2029	03/05/2018			Bond Future	101.4536	101.4536	101.4425	101.4425	(0.011)	0.0000	0.0000	0
2017/10/31	2029	02/08/2018			Bond Future	103.3886	103.3886	103.3786	103.3786	(0.010)	0.0000	0.0000	0
2017/10/31	2030	02/11/2017	9.35	Put	Bond Future	1,617.4100	1.6174	1,710.5200	1.7105	5.757	0	0	0
2017/10/31	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2030	02/11/2017			Bond Future	9.5940	90.7955	9.6082	90.7024	0.148	0.0000	0.0000	39,409
2017/10/31	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2030	02/11/2017	9.34	Put	Bond Future	1,684.5700	1.6846	1,777.6800	1.7777	5.527	0	0	0
2017/10/31	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2030	02/11/2017	9.36	Put	Bond Future	1,550.3300	1.5503	1,643.4400	1.6434	6.006	0	0	0
2017/10/31	2030	01/02/2018	9.39	Put	Bond Future	1,799.8400	1.7998	1,895.0200	1.8950	5.288	0	0	0

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2017/10/31	2030	01/02/2018			Bond Future	9.6658	88.4562	9.6806	88.3610	0.153	0.0000	0.0000	32,824
2017/10/31	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2030	01/02/2018	9.38	Put	Bond Future	1,866.0400	1.8660	1,961.2200	1.9612	5.101	0	0	0
2017/10/31	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2030	01/02/2018	9.37	Put	Bond Future	1,932.3000	1.9323	2,027.4800	2.0275	4.926	0	0	0
2017/10/31	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2030	03/05/2018			Bond Future	9.7424	90.0941	9.7577	89.9970	0.158	0.0000	0.0000	0
2017/10/31	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2030	03/05/2018	9.49	Put	Bond Future	1,616.4000	1.6164	1,713.5500	1.7135	6.010	0	0	0
2017/10/31	2030	03/05/2018	9.51	Put	Bond Future	1,486.8300	1.4868	1,583.9800	1.5840	6.534	0	0	0
2017/10/31	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2030	03/05/2018	9.50	Put	Bond Future	1,551.5800	1.5516	1,648.7300	1.6487	6.261	0	0	0
2017/10/31	2030	02/08/2018	9.46	Put	Bond Future	2,288.7300	2.2887	2,387.5700	2.3876	4.319	0	0	0
2017/10/31	2030	02/08/2018			Bond Future	9.8221	87.7673	9.8381	87.6684	0.162	0.0000	0.0000	0
2017/10/31	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2030	02/08/2018	9.45	Put	Bond Future	2,353.0700	2.3531	2,451.9100	2.4519	4.200	0	0	0
2017/10/31	2030	02/08/2018	9.47	Put	Bond Future	2,224.4400	2.2244	2,323.2800	2.3233	4.443	0	0	0
2017/10/31	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2032	02/11/2017	9.49	Put	Bond Future	2,196.8000	2.1968	2,258.6300	2.2586	2.815	0	0	0
2017/10/31	2032	02/11/2017	9.48	Call	Bond Future	1.9000	0.0019	0.1900	0.0002	(90.000)	0	0	0
2017/10/31	2032	02/11/2017			Bond Future	9.7992	89.0243	9.8084	88.9603	0.094	0.0000	0.0000	26,183
2017/10/31	2032	02/11/2017	9.49	Call	Bond Future	2.4200	0.0024	0.2700	0.0003	(88.843)	0	0	0
2017/10/31	2032	02/11/2017	9.48	Put	Bond Future	2,268.5500	2.2685	2,330.8200	2.3308	2.745	0	0	0
2017/10/31	2032	02/11/2017	9.50	Call	Bond Future	3.0700	0.0031	0.3800	0.0004	(87.622)	0	0	0
2017/10/31	2032	02/11/2017	9.50	Put	Bond Future	2,125.2500	2.1253	2,186.5400	2.1865	2.884	0	0	0
2017/10/31	2032	01/02/2018	9.20	Call	Bond Future	439.2600	0.4393	427.2900	0.4273	(2.725)	0	0	7,500
2017/10/31	2032	01/02/2018	9.45	Put	Bond Future	3,827.1000	3.8271	3,873.1300	3.8731	1.203	0	0	0
2017/10/31	2032	01/02/2018	9.40	Put	Bond Future	4,093.0300	4.0930	4,140.7000	4.1407	1.165	0	0	0
2017/10/31	2032	01/02/2018	9.56	Call	Bond Future	1,077.7500	1.0778	1,054.4500	1.0544	(2.162)	0	0	0
2017/10/31	2032	01/02/2018	9.55	Put	Bond Future	3,326.0400	3.3260	3,368.6300	3.3686	1.281	0	0	0
2017/10/31	2032	01/02/2018			Bond Future	9.8749	90.6573	9.8844	90.5917	0.097	0.0000	0.0000	33,979
2017/10/31	2032	01/02/2018	9.30	Put	Bond Future	4,654.5100	4.6545	4,705.2800	4.7053	1.091	0	0	0
2017/10/31	2032	01/02/2018	9.30	Call	Bond Future	577.0000	0.5770	562.2300	0.5622	(2.560)	0	0	7,800
2017/10/31	2032	01/02/2018	9.57	Call	Bond Future	1,101.3200	1.1013	1,077.6700	1.0777	(2.147)	0	0	0
2017/10/31	2032	01/02/2018	9.57	Put	Bond Future	3,230.7400	3.2307	3,272.6300	3.2726	1.297	0	0	0
2017/10/31	2032	01/02/2018	9.20	Put	Bond Future	5,253.5400	5.2535	5,307.1100	5.3071	1.020	0	0	0
2017/10/31	2032	01/02/2018	9.45	Call	Bond Future	839.2000	0.8392	819.6900	0.8197	(2.325)	0	0	750
2017/10/31	2032	01/02/2018	9.40	Call	Bond Future	743.9800	0.7440	726.1100	0.7261	(2.402)	0	0	6,800
2017/10/31	2032	01/02/2018	9.56	Put	Bond Future	3,278.2700	3.2783	3,320.5100	3.3205	1.288	0	0	0
2017/10/31	2032	01/02/2018	9.55	Call	Bond Future	1,054.3400	1.0543	1,031.3900	1.0314	(2.177)	0	0	0
2017/10/31	2032	03/05/2018	9.70	Call	Bond Future	2,069.5700	2.0696	2,051.6400	2.0516	(0.866)	0	0	0
2017/10/31	2032	03/05/2018	9.71	Put	Bond Future	3,749.5400	3.7495	3,798.3800	3.7984	1.303	0	0	0
2017/10/31	2032	03/05/2018			Bond Future	9.9511	88.1793	9.9610	88.1123	0.100	0.0000	0.0000	0
2017/10/31	2032	03/05/2018	9.70	Put	Bond Future	3,790.6000	3.7906	3,839.6800	3.8397	1.295	0	0	0
2017/10/31	2032	03/05/2018	9.71	Call	Bond Future	2,097.9700	2.0980	2,079.8000	2.0798	(0.866)	0	0	0

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2017/10/31	2032	03/05/2018	9.72	Call	Bond Future	2,126.6000	2.1266	2,108.1900	2.1082	(0.866)	0	0	0
2017/10/31	2032	03/05/2018	9.72	Put	Bond Future	3,708.7800	3.7088	3,757.3800	3.7574	1.310	0	0	0
2017/10/31	2032	02/08/2018	9.66	Put	Bond Future	4,935.8800	4.9359	4,994.2800	4.9943	1.183	0	0	0
2017/10/31	2032	02/08/2018	9.67	Call	Bond Future	2,466.2600	2.4663	2,456.3800	2.4564	(0.401)	0	0	0
2017/10/31	2032	02/08/2018			Bond Future	10.0277	89.8223	10.0380	89.7542	0.102	0.0000	0.0000	0
2017/10/31	2032	02/08/2018	9.68	Call	Bond Future	2,493.4400	2.4934	2,483.3800	2.4834	(0.403)	0	0	0
2017/10/31	2032	02/08/2018	9.68	Put	Bond Future	4,851.9600	4.8520	4,910.0000	4.9100	1.196	0	0	0
2017/10/31	2032	02/08/2018	9.66	Call	Bond Future	2,438.9600	2.4390	2,429.2600	2.4293	(0.398)	0	0	0
2017/10/31	2032	02/08/2018	9.67	Put	Bond Future	4,893.9400	4.8939	4,952.1600	4.9522	1.190	0	0	0
2017/10/31	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	02/11/2017	110.07	Put	Bond Future	6,865.7000	6.8657	7,211.3900	7.2114	5.035	0	0	0
2017/10/31	2033	02/11/2017			Bond Future	103.2043	103.2043	102.8586	102.8586	(0.335)	0.0000	0.0000	5,179
2017/10/31	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	02/11/2017	110.09	Put	Bond Future	6,885.7000	6.8857	7,231.3900	7.2314	5.020	0	0	0
2017/10/31	2033	02/11/2017	110.08	Put	Bond Future	6,875.7000	6.8757	7,221.3900	7.2214	5.028	0	0	0
2017/10/31	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	01/02/2018			Bond Future	105.1281	105.1281	104.7750	104.7750	(0.336)	0.0000	0.0000	510
2017/10/31	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	01/02/2018	109.64	Put	Bond Future	4,511.9500	4.5119	4,864.9600	4.8650	7.824	0	0	0
2017/10/31	2033	01/02/2018	109.66	Put	Bond Future	4,531.9500	4.5319	4,884.9600	4.8850	7.789	0	0	0
2017/10/31	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	01/02/2018	109.65	Put	Bond Future	4,521.9500	4.5219	4,874.9600	4.8750	7.807	0	0	0
2017/10/31	2033	03/05/2018	107.71	Put	Bond Future	1,687.6800	1.6877	2,047.9800	2.0480	21.349	0	0	0
2017/10/31	2033	03/05/2018			Bond Future	106.0223	106.0223	105.6620	105.6620	(0.340)	0.0000	0.0000	0
2017/10/31	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	03/05/2018	107.70	Put	Bond Future	1,677.6800	1.6777	2,037.9800	2.0380	21.476	0	0	0
2017/10/31	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	03/05/2018	107.69	Put	Bond Future	1,667.6800	1.6677	2,027.9800	2.0280	21.605	0	0	0
2017/10/31	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	02/08/2018			Bond Future	108.0445	108.0445	107.6788	107.6788	(0.339)	0.0000	0.0000	0
2017/10/31	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	02/08/2018	109.92	Put	Bond Future	1,875.4800	1.8755	2,241.2500	2.2413	19.503	0	0	0
2017/10/31	2033	02/08/2018	109.94	Put	Bond Future	1,895.4800	1.8955	2,261.2500	2.2613	19.297	0	0	0
2017/10/31	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2033	02/08/2018	109.93	Put	Bond Future	1,885.4800	1.8855	2,251.2500	2.2513	19.399	0	0	0
2017/10/31	2037	02/11/2017	9.67	Put	Bond Future	2,719.8500	2.7199	2,749.8700	2.7499	1.104	0	0	0
2017/10/31	2037	02/11/2017			Bond Future	10.0190	89.4128	10.0232	89.3809	0.042	0.0000	0.0000	43,916
2017/10/31	2037	02/11/2017	9.66	Call	Bond Future	1.7000	0.0017	0.1700	0.0002	(90.000)	0	0	0
2017/10/31	2037	02/11/2017	9.66	Put	Bond Future	2,799.2100	2.7992	2,829.6000	2.8296	1.086	0	0	0
2017/10/31	2037	02/11/2017	9.67	Call	Bond Future	2.1400	0.0021	0.2400	0.0002	(88.785)	0	0	0
2017/10/31	2037	02/11/2017	9.65	Call	Bond Future	1.3400	0.0013	0.1200	0.0001	(91.045)	0	0	0
2017/10/31	2037	02/11/2017	9.65	Put	Bond Future	2,878.7700	2.8788	2,909.4700	2.9095	1.066	0	0	0
2017/10/31	2037	01/02/2018	9.82	Put	Bond Future	3,476.4500	3.4764	3,490.7300	3.4907	0.411	0	0	0
2017/10/31	2037	01/02/2018			Bond Future	10.0918	86.7979	10.0962	86.7650	0.044	0.0000	0.0000	48,460

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
2017/10/31	2037	01/02/2018	9.82	Call	Bond Future	1,400.3700		1.4004	1,381.7500	1.3818	(1.330)	0	0	0
2017/10/31	2037	01/02/2018	9.81	Put	Bond Future	3,526.0200		3.5260	3,540.5000	3.5405	0.411	0	0	0
2017/10/31	2037	01/02/2018	9.83	Call	Bond Future	1,429.0300		1.4290	1,410.1900	1.4102	(1.318)	0	0	0
2017/10/31	2037	01/02/2018	9.83	Put	Bond Future	3,427.3600		3.4274	3,441.4200	3.4414	0.410	0	0	0
2017/10/31	2037	01/02/2018	9.81	Call	Bond Future	1,372.0800		1.3721	1,353.6600	1.3537	(1.342)	0	0	0
2017/10/31	2037	03/05/2018	9.99	Call	Bond Future	2,610.0200		2.6100	2,593.5800	2.5936	(0.630)	0	0	0
2017/10/31	2037	03/05/2018	9.97	Put	Bond Future	4,030.0400		4.0300	4,047.6600	4.0477	0.437	0	0	0
2017/10/31	2037	03/05/2018			Bond Future	10.1682		88.4051	10.1727	88.3713	0.045	0.0000	0.0000	0
2017/10/31	2037	03/05/2018	9.99	Put	Bond Future	3,943.7400		3.9437	3,961.1000	3.9611	0.440	0	0	0
2017/10/31	2037	03/05/2018	9.97	Call	Bond Future	2,544.5900		2.5446	2,528.4100	2.5284	(0.636)	0	0	0
2017/10/31	2037	03/05/2018	9.98	Put	Bond Future	3,986.8400		3.9868	4,004.3400	4.0043	0.439	0	0	0
2017/10/31	2037	03/05/2018	9.98	Call	Bond Future	2,577.3100		2.5773	2,561.0100	2.5610	(0.632)	0	0	0
2017/10/31	2037	02/08/2018	9.96	Put	Bond Future	5,174.4700		5.1745	5,198.0500	5.1980	0.456	0	0	0
2017/10/31	2037	02/08/2018	9.95	Call	Bond Future	3,008.4500		3.0085	2,997.5800	2.9976	(0.361)	0	0	0
2017/10/31	2037	02/08/2018			Bond Future	10.2472		85.7964	10.2519	85.7622	0.046	0.0000	0.0000	0
2017/10/31	2037	02/08/2018	9.96	Call	Bond Future	3,039.6500		3.0396	3,028.9700	3.0290	(0.351)	0	0	0
2017/10/31	2037	02/08/2018	9.95	Put	Bond Future	5,219.0700		5.2191	5,242.4600	5.2425	0.448	0	0	0
2017/10/31	2037	02/08/2018	9.97	Call	Bond Future	3,071.0300		3.0710	3,060.2500	3.0602	(0.351)	0	0	0
2017/10/31	2037	02/08/2018	9.97	Put	Bond Future	5,130.1500		5.1301	5,153.6300	5.1536	0.458	0	0	0
2017/10/31	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	02/11/2017			Bond Future	126.1418		126.1418	126.1300	126.1300	(0.009)	0.0000	0.0000	10,730
2017/10/31	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	02/11/2017	136.82	Put	Bond Future	10,678.1800		10.6782	10,690.0200	10.6900	0.111	0	0	0
2017/10/31	2038	02/11/2017	136.80	Put	Bond Future	10,658.1800		10.6582	10,670.0200	10.6700	0.111	0	0	0
2017/10/31	2038	02/11/2017	136.81	Put	Bond Future	10,668.1800		10.6682	10,680.0200	10.6800	0.111	0	0	0
2017/10/31	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	01/02/2018	136.95	Put	Bond Future	9,965.9100		9.9659	9,979.2000	9.9792	0.133	0	0	0
2017/10/31	2038	01/02/2018			Bond Future	126.9841		126.9841	126.9708	126.9708	(0.010)	0.0000	0.0000	7,942
2017/10/31	2038	01/02/2018	136.94	Put	Bond Future	9,955.9100		9.9559	9,969.2000	9.9692	0.133	0	0	0
2017/10/31	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	01/02/2018	136.93	Put	Bond Future	9,945.9100		9.9459	9,959.2000	9.9592	0.134	0	0	0
2017/10/31	2038	03/05/2018	132.28	Put	Bond Future	2,900.6700		2.9007	2,915.0200	2.9150	0.495	0	0	0
2017/10/31	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	03/05/2018			Bond Future	129.3793		129.3793	129.3650	129.3650	(0.011)	0.0000	0.0000	0
2017/10/31	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	03/05/2018	132.27	Put	Bond Future	2,890.6700		2.8907	2,905.0200	2.9050	0.496	0	0	0
2017/10/31	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	03/05/2018	132.29	Put	Bond Future	2,910.6700		2.9107	2,925.0200	2.9250	0.493	0	0	0
2017/10/31	2038	02/08/2018	134.55	Put	Bond Future	2,752.9900		2.7530	2,765.8600	2.7659	0.467	0	0	0
2017/10/31	2038	02/08/2018			Bond Future	131.7970		131.7970	131.7841	131.7841	(0.010)	0.0000	0.0000	0
2017/10/31	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	02/08/2018	134.54	Put	Bond Future	2,742.9900		2.7430	2,755.8600	2.7559	0.469	0	0	0
2017/10/31	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2038	02/08/2018	134.53	Put	Bond Future	2,732.9900		2.7330	2,745.8600	2.7459	0.471	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
2017/10/31	2040	02/11/2017	9.67	Put	Bond Future	3,748.6100	3.7486	3,741.8300	3.7418	(0.181)	0	0	0
2017/10/31	2040	02/11/2017			Bond Future	10.1191	92.5668	10.1183	92.5733	(0.008)	0.0000	0.0000	16,477
2017/10/31	2040	02/11/2017	9.66	Call	Bond Future	0.1900	0.0002	0.0100	0.0000	(94.737)	0	0	0
2017/10/31	2040	02/11/2017	9.66	Put	Bond Future	3,834.8900	3.8349	3,828.1700	3.8282	(0.175)	0	0	0
2017/10/31	2040	02/11/2017	9.67	Call	Bond Future	0.2500	0.0003	0.0100	0.0000	(96.000)	0	0	0
2017/10/31	2040	02/11/2017	9.65	Call	Bond Future	0.1500	0.0002	0.0100	0.0000	(93.333)	0	0	0
2017/10/31	2040	02/11/2017	9.65	Put	Bond Future	3,921.3200	3.9213	3,914.6400	3.9146	(0.170)	0	0	0
2017/10/31	2040	01/02/2018	9.89	Call	Bond Future	1,426.6200	1.4266	1,420.1100	1.4201	(0.456)	0	0	0
2017/10/31	2040	01/02/2018			Bond Future	10.1927	89.7593	10.1920	89.7656	(0.008)	0.0000	0.0000	11,630
2017/10/31	2040	01/02/2018	9.87	Call	Bond Future	1,370.1100	1.3701	1,363.6400	1.3636	(0.472)	0	0	0
2017/10/31	2040	01/02/2018	9.87	Put	Bond Future	4,002.1600	4.0022	3,989.4000	3.9894	(0.319)	0	0	0
2017/10/31	2040	01/02/2018	9.88	Put	Bond Future	3,946.8800	3.9469	3,934.1000	3.9341	(0.324)	0	0	0
2017/10/31	2040	01/02/2018	9.89	Put	Bond Future	3,891.9200	3.8919	3,879.1200	3.8791	(0.329)	0	0	0
2017/10/31	2040	01/02/2018	9.88	Call	Bond Future	1,398.2700	1.3983	1,391.7800	1.3918	(0.464)	0	0	0
2017/10/31	2040	03/05/2018	10.08	Put	Bond Future	4,340.5900	4.3406	4,332.9500	4.3330	(0.176)	0	0	0
2017/10/31	2040	03/05/2018			Bond Future	10.2699	91.4214	10.2691	91.4275	(0.008)	0.0000	0.0000	0
2017/10/31	2040	03/05/2018	10.07	Call	Bond Future	2,792.6900	2.7927	2,791.1700	2.7912	(0.054)	0	0	0
2017/10/31	2040	03/05/2018	10.07	Put	Bond Future	4,386.0800	4.3861	4,378.4300	4.3784	(0.174)	0	0	0
2017/10/31	2040	03/05/2018	10.08	Call	Bond Future	2,828.0300	2.8280	2,826.5200	2.8265	(0.053)	0	0	0
2017/10/31	2040	03/05/2018	10.06	Call	Bond Future	2,757.3500	2.7574	2,755.8200	2.7558	(0.055)	0	0	0
2017/10/31	2040	03/05/2018	10.06	Put	Bond Future	4,431.6800	4.4317	4,424.0200	4.4240	(0.173)	0	0	0
2017/10/31	2040	02/08/2018	10.04	Call	Bond Future	3,266.7400	3.2667	3,270.2500	3.2702	0.107	0	0	0
2017/10/31	2040	02/08/2018	10.03	Put	Bond Future	5,766.8500	5.7668	5,763.9900	5.7640	(0.050)	0	0	0
2017/10/31	2040	02/08/2018			Bond Future	10.3497	88.6185	10.3489	88.6249	(0.008)	0.0000	0.0000	0
2017/10/31	2040	02/08/2018	10.05	Call	Bond Future	3,301.0000	3.3010	3,304.5200	3.3045	0.107	0	0	0
2017/10/31	2040	02/08/2018	10.05	Put	Bond Future	5,673.2000	5.6732	5,670.3700	5.6704	(0.050)	0	0	0
2017/10/31	2040	02/08/2018	10.04	Put	Bond Future	5,719.8700	5.7199	5,717.0300	5.7170	(0.050)	0	0	0
2017/10/31	2040	02/08/2018	10.03	Call	Bond Future	3,232.6800	3.2327	3,236.1700	3.2362	0.108	0	0	0
2017/10/31	2044	02/11/2017	9.68	Call	Bond Future	0.2400	0.0002	0.0100	0.0000	(95.833)	0	0	0
2017/10/31	2044	02/11/2017			Bond Future	10.1339	89.6920	10.1331	89.6984	(0.008)	0.0000	0.0000	18,457
2017/10/31	2044	02/11/2017	9.66	Call	Bond Future	0.1400	0.0001	0.0100	0.0000	(92.857)	0	0	0
2017/10/31	2044	02/11/2017	9.66	Put	Bond Future	4,009.2600	4.0093	4,002.7000	4.0027	(0.164)	0	0	0
2017/10/31	2044	02/11/2017	9.68	Put	Bond Future	3,833.8800	3.8339	3,827.2200	3.8272	(0.174)	0	0	0
2017/10/31	2044	02/11/2017	9.67	Call	Bond Future	0.1900	0.0002	0.0100	0.0000	(94.737)	0	0	0
2017/10/31	2044	02/11/2017	9.67	Put	Bond Future	3,921.5000	3.9215	3,914.8900	3.9149	(0.169)	0	0	0
2017/10/31	2044	01/02/2018	9.90	Put	Bond Future	3,960.3200	3.9603	3,942.3700	3.9424	(0.453)	0	0	0
2017/10/31	2044	01/02/2018	9.89	Call	Bond Future	1,419.6800	1.4197	1,407.9600	1.4080	(0.826)	0	0	0
2017/10/31	2044	01/02/2018			Bond Future	10.2051	86.9570	10.2043	86.9632	(0.008)	0.0000	0.0000	17,528
2017/10/31	2044	01/02/2018	9.90	Call	Bond Future	1,448.4700	1.4485	1,436.7100	1.4367	(0.812)	0	0	0
2017/10/31	2044	01/02/2018	9.89	Put	Bond Future	4,015.9700	4.0160	3,998.0600	3.9981	(0.446)	0	0	0
2017/10/31	2044	01/02/2018	9.91	Call	Bond Future	1,477.6200	1.4776	1,465.8200	1.4658	(0.799)	0	0	0
2017/10/31	2044	01/02/2018	9.91	Put	Bond Future	3,905.1800	3.9052	3,887.1900	3.8872	(0.461)	0	0	0
2017/10/31	2044	03/05/2018	10.10	Call	Bond Future	2,916.8200	2.9168	2,907.4500	2.9075	(0.321)	0	0	0
2017/10/31	2044	03/05/2018	10.09	Put	Bond Future	4,405.5800	4.4056	4,390.2500	4.3902	(0.348)	0	0	0
2017/10/31	2044	03/05/2018			Bond Future	10.2794	88.5672	10.2786	88.5732	(0.007)	0.0000	0.0000	0
2017/10/31	2044	03/05/2018	10.11	Call	Bond Future	2,953.1800	2.9532	2,943.8200	2.9438	(0.317)	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
2017/10/31	2044	03/05/2018	10.11	Put	Bond Future	4,314.8600	4.3149	4,299.5500	4.2995	(0.355)	0	0	0
2017/10/31	2044	03/05/2018	10.10	Put	Bond Future	4,360.0400	4.3600	4,344.7200	4.3447	(0.351)	0	0	0
2017/10/31	2044	03/05/2018	10.09	Call	Bond Future	2,880.7000	2.8807	2,871.3200	2.8713	(0.326)	0	0	0
2017/10/31	2044	02/08/2018	10.07	Call	Bond Future	3,408.8400	3.4088	3,403.6800	3.4037	(0.151)	0	0	0
2017/10/31	2044	02/08/2018			Bond Future	10.3562	85.8364	10.3554	85.8425	(0.008)	0.0000	0.0000	0
2017/10/31	2044	02/08/2018	10.05	Call	Bond Future	3,339.4200	3.3394	3,334.2500	3.3343	(0.155)	0	0	0
2017/10/31	2044	02/08/2018	10.05	Put	Bond Future	5,793.6000	5.7936	5,782.2500	5.7823	(0.196)	0	0	0
2017/10/31	2044	02/08/2018	10.07	Put	Bond Future	5,699.1000	5.6991	5,687.7600	5.6878	(0.199)	0	0	0
2017/10/31	2044	02/08/2018	10.06	Call	Bond Future	3,374.0400	3.3740	3,368.8700	3.3689	(0.153)	0	0	0
2017/10/31	2044	02/08/2018	10.06	Put	Bond Future	5,746.2000	5.7462	5,734.8500	5.7349	(0.198)	0	0	0
2017/10/31	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2046	02/11/2017	136.30	Put	Bond Future	14,816.9900	14.8170	14,095.6000	14.0956	(4.869)	0	0	0
2017/10/31	2046	02/11/2017			Bond Future	121.4830	121.4830	122.2044	122.2044	0.594	0.0000	0.0000	20,032
2017/10/31	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2046	02/11/2017	136.32	Put	Bond Future	14,836.9900	14.8370	14,115.6000	14.1156	(4.862)	0	0	0
2017/10/31	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2046	02/11/2017	136.31	Put	Bond Future	14,826.9900	14.8270	14,105.6000	14.1056	(4.865)	0	0	0
2017/10/31	2046	01/02/2018	132.92	Put	Bond Future	9,172.6200	9.1726	8,438.7200	8.4387	(8.001)	0	0	0
2017/10/31	2046	01/02/2018			Bond Future	123.7474	123.7474	124.4813	124.4813	0.593	0.0000	0.0000	10,089
2017/10/31	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2046	01/02/2018	132.91	Put	Bond Future	9,162.6200	9.1626	8,428.7200	8.4287	(8.010)	0	0	0
2017/10/31	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2046	01/02/2018	132.90	Put	Bond Future	9,152.6200	9.1526	8,418.7200	8.4187	(8.018)	0	0	0
2017/10/31	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2046	03/05/2018			Bond Future	124.4819	124.4819	125.2286	125.2286	0.600	0.0000	0.0000	0
2017/10/31	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2046	03/05/2018	127.93	Put	Bond Future	3,448.1300	3.4481	2,701.4200	2.7014	(21.656)	0	0	0
2017/10/31	2046	03/05/2018	127.95	Put	Bond Future	3,468.1300	3.4681	2,721.4200	2.7214	(21.531)	0	0	0
2017/10/31	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2046	03/05/2018	127.94	Put	Bond Future	3,458.1300	3.4581	2,711.4200	2.7114	(21.593)	0	0	0
2017/10/31	2046	02/08/2018	128.78	Put	Bond Future	1,924.0000	1.9240	1,161.2300	1.1612	(39.645)	0	0	0
2017/10/31	2046	02/08/2018			Bond Future	126.8560	126.8560	127.6188	127.6188	0.601	0.0000	0.0000	0
2017/10/31	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2046	02/08/2018	128.77	Put	Bond Future	1,914.0000	1.9140	1,151.2300	1.1512	(39.852)	0	0	0
2017/10/31	2046	02/08/2018	128.79	Put	Bond Future	1,934.0000	1.9340	1,171.2300	1.1712	(39.440)	0	0	0
2017/10/31	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2050	02/11/2017	144.66	Put	Bond Future	15,530.7600	15.5308	13,822.7400	13.8227	(10.998)	0	0	0
2017/10/31	2050	02/11/2017	144.67	Put	Bond Future	15,540.7600	15.5408	13,832.7400	13.8327	(10.991)	0	0	0
2017/10/31	2050	02/11/2017			Bond Future	129.1292	129.1292	130.8373	130.8373	1.323	0.0000	0.0000	22,106
2017/10/31	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2050	02/11/2017	144.65	Put	Bond Future	15,520.7600	15.5208	13,812.7400	13.8127	(11.005)	0	0	0
2017/10/31	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
2017/10/31	2050	01/02/2018	140.23	Put	Bond Future	10,372.7500	10.3728	8,634.2500	8.6342	(16.760)	0	0	0
2017/10/31	2050	01/02/2018			Bond Future	129.8573	129.8573	131.5958	131.5958	1.339	0.0000	0.0000	8,760
2017/10/31	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2050	01/02/2018	140.25	Put	Bond Future	10,392.7500	10.3928	8,654.2500	8.6542	(16.728)	0	0	0
2017/10/31	2050	01/02/2018	140.24	Put	Bond Future	10,382.7500	10.3828	8,644.2500	8.6442	(16.744)	0	0	0
2017/10/31	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2050	03/05/2018	135.62	Put	Bond Future	3,313.3800	3.3134	1,542.7700	1.5428	(53.438)	0	0	0
2017/10/31	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2050	03/05/2018			Bond Future	132.3066	132.3066	134.0772	134.0772	1.338	0.0000	0.0000	0
2017/10/31	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2050	03/05/2018	135.61	Put	Bond Future	3,303.3800	3.3034	1,532.7700	1.5328	(53.600)	0	0	0
2017/10/31	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2050	03/05/2018	135.63	Put	Bond Future	3,323.3800	3.3234	1,552.7700	1.5528	(53.277)	0	0	0
2017/10/31	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2050	02/08/2018	137.54	Put	Bond Future	4,443.1200	4.4431	2,636.9300	2.6369	(40.651)	0	0	0
2017/10/31	2050	02/08/2018	137.52	Put	Bond Future	4,423.1200	4.4231	2,616.9300	2.6169	(40.835)	0	0	0
2017/10/31	2050	02/08/2018			Bond Future	133.0969	133.0969	134.9031	134.9031	1.357	0.0000	0.0000	0
2017/10/31	2050	02/08/2018	137.53	Put	Bond Future	4,433.1200	4.4331	2,626.9300	2.6269	(40.743)	0	0	0
2017/10/31	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	AL37	02/11/2017			Index Future	549.4480	549.4480	548.4380	548.4380	(0.184)	0.0000	0.0000	0
2017/10/31	AL37	01/02/2018			Index Future	559.5260	559.5260	558.4960	558.4960	(0.184)	0.0000	0.0000	0
2017/10/31	AL37	03/05/2018			Index Future	569.8900	569.8900	568.8390	568.8390	(0.184)	0.0000	0.0000	0
2017/10/31	AL37	02/08/2018			Index Future	580.5140	580.5140	579.4440	579.4440	(0.184)	0.0000	0.0000	0
2017/10/31	AL7T	02/11/2017			Index Future	625.1280	625.1280	624.4380	624.4380	(0.110)	0.0000	0.0000	0
2017/10/31	AL7T	01/02/2018			Index Future	636.5940	636.5940	635.8890	635.8890	(0.111)	0.0000	0.0000	0
2017/10/31	AL7T	03/05/2018			Index Future	648.3850	648.3850	647.6660	647.6660	(0.111)	0.0000	0.0000	0
2017/10/31	AL7T	02/08/2018			Index Future	660.4730	660.4730	659.7410	659.7410	(0.111)	0.0000	0.0000	0
2017/10/31	ALBI	02/11/2017			Index Future	562.5760	562.5760	562.1800	562.1800	(0.070)	0.0000	0.0000	267
2017/10/31	ALBI	01/02/2018			Index Future	572.8950	572.8950	572.4890	572.4890	(0.071)	0.0000	0.0000	770
2017/10/31	ALBI	03/05/2018			Index Future	583.5060	583.5060	583.0910	583.0910	(0.071)	0.0000	0.0000	0
2017/10/31	ALBI	02/08/2018			Index Future	594.3840	594.3840	593.9620	593.9620	(0.071)	0.0000	0.0000	0
2017/10/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	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
2017/10/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	02/11/2017			Bond Future	126.5978	126.5978	126.4160	126.4160	(0.144)	0.0000	0.0000	0
2017/10/31	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	02/11/2017	133.87	Put	Bond Future	7,272.2300	7.2722	7,453.9600	7.4540	2.499	0	0	0
2017/10/31	EL28	02/11/2017	133.89	Put	Bond Future	7,292.2300	7.2922	7,473.9600	7.4740	2.492	0	0	0
2017/10/31	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	02/11/2017	133.88	Put	Bond Future	7,282.2300	7.2822	7,463.9600	7.4640	2.496	0	0	0
2017/10/31	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	01/02/2018			Bond Future	128.9575	128.9575	128.7713	128.7713	(0.144)	0.0000	0.0000	0
2017/10/31	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	01/02/2018	132.29	Put	Bond Future	3,332.4500	3.3325	3,518.7100	3.5187	5.589	0	0	0
2017/10/31	EL28	01/02/2018	132.31	Put	Bond Future	3,352.4500	3.3525	3,538.7100	3.5387	5.556	0	0	0
2017/10/31	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	01/02/2018	132.30	Put	Bond Future	3,342.4500	3.3425	3,528.7100	3.5287	5.573	0	0	0
2017/10/31	EL28	03/05/2018	133.20	Put	Bond Future	3,569.4100	3.5694	3,759.9900	3.7600	5.339	0	0	0
2017/10/31	EL28	03/05/2018			Bond Future	129.6306	129.6306	129.4400	129.4400	(0.147)	0.0000	0.0000	0
2017/10/31	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	03/05/2018	133.19	Put	Bond Future	3,559.4100	3.5594	3,749.9900	3.7500	5.354	0	0	0
2017/10/31	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	03/05/2018	133.18	Put	Bond Future	3,549.4100	3.5494	3,739.9900	3.7400	5.369	0	0	0
2017/10/31	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	02/08/2018			Bond Future	132.1029	132.1029	131.9104	131.9104	(0.146)	0.0000	0.0000	0
2017/10/31	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	02/08/2018	134.93	Put	Bond Future	2,827.1400	2.8271	3,019.6000	3.0196	6.808	0	0	0
2017/10/31	EL28	02/08/2018	134.95	Put	Bond Future	2,847.1400	2.8471	3,039.6000	3.0396	6.760	0	0	0
2017/10/31	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	EL28	02/08/2018	134.94	Put	Bond Future	2,837.1400	2.8371	3,029.6000	3.0296	6.784	0	0	0

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2017/10/31	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	02/11/2017	10.66	Put	Bond Future	2,690.0200	2.6900	2,711.8900	2.7119	0.813	0	0	0
2017/10/31	ES33	02/11/2017			Bond Future	11.1064	74.4575	11.1102	74.4356	0.034	0.0000	0.0000	6,011
2017/10/31	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	02/11/2017	10.68	Put	Bond Future	2,566.3800	2.5664	2,588.2500	2.5882	0.852	0	0	0
2017/10/31	ES33	02/11/2017	10.67	Put	Bond Future	2,628.1600	2.6282	2,650.0300	2.6500	0.832	0	0	0
2017/10/31	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	01/02/2018	11.00	Put	Bond Future	1,310.9900	1.3110	1,333.5200	1.3335	1.719	0	0	0
2017/10/31	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	01/02/2018			Bond Future	11.2245	75.8233	11.2284	75.8007	0.035	0.0000	0.0000	9,466
2017/10/31	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	01/02/2018	10.99	Put	Bond Future	1,370.2200	1.3702	1,392.7500	1.3928	1.644	0	0	0
2017/10/31	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	01/02/2018	11.01	Put	Bond Future	1,251.8400	1.2518	1,274.3700	1.2744	1.800	0	0	0
2017/10/31	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	03/05/2018	11.20	Put	Bond Future	806.9100	0.8069	830.0800	0.8301	2.871	0	0	0
2017/10/31	ES33	03/05/2018			Bond Future	11.3413	73.4362	11.3453	73.4130	0.036	0.0000	0.0000	0
2017/10/31	ES33	03/05/2018	11.22	Put	Bond Future	691.8400	0.6918	715.0100	0.7150	3.349	0	0	0
2017/10/31	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	03/05/2018	11.21	Put	Bond Future	749.3400	0.7493	772.5100	0.7725	3.092	0	0	0
2017/10/31	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	02/08/2018	11.15	Put	Bond Future	1,754.2700	1.7543	1,777.7600	1.7778	1.339	0	0	0
2017/10/31	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	02/08/2018			Bond Future	11.4594	74.8045	11.4636	74.7810	0.037	0.0000	0.0000	0
2017/10/31	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	02/08/2018	11.14	Put	Bond Future	1,812.0200	1.8120	1,835.5100	1.8355	1.296	0	0	0
2017/10/31	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	ES33	02/08/2018	11.16	Put	Bond Future	1,696.5800	1.6966	1,720.0700	1.7201	1.385	0	0	0
2017/10/31	ES42	02/11/2017			Bond Future	11.3312	76.9953	11.3299	77.0034	(0.011)	0.0000	0.0000	2,202
2017/10/31	ES42	01/02/2018			Bond Future	11.4447	78.4077	11.4435	78.4157	(0.011)	0.0000	0.0000	7,957
2017/10/31	ES42	03/05/2018			Bond Future	11.5625	75.5985	11.5613	75.6065	(0.011)	0.0000	0.0000	0
2017/10/31	ES42	02/08/2018			Bond Future	11.6795	77.0069	11.6782	77.0151	(0.011)	0.0000	0.0000	0
2017/10/31	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	GOVI	02/11/2017	572.44	Put	GOVI	114,310.0000	11.4310	118,800.0000	11.8800	3.928	0	0	0
2017/10/31	GOVI	02/11/2017			GOVI	561.0090	561.0090	560.5600	560.5600	(0.080)	0.0000	0.0000	83
2017/10/31	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	GOVI	02/11/2017	572.46	Put	GOVI	114,510.0000	11.4510	119,000.0000	11.9000	3.921	0	0	0
2017/10/31	GOVI	02/11/2017	572.45	Put	GOVI	114,410.0000	11.4410	118,900.0000	11.8900	3.924	0	0	0
2017/10/31	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	GOVI	01/02/2018	581.04	Put	GOVI	97,410.0000	9.7410	102,000.0000	10.2000	4.712	0	0	0
2017/10/31	GOVI	01/02/2018			GOVI	571.2990	571.2990	570.8400	570.8400	(0.080)	0.0000	0.0000	754
2017/10/31	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	GOVI	01/02/2018	581.03	Put	GOVI	97,310.0000	9.7310	101,900.0000	10.1900	4.717	0	0	0
2017/10/31	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	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
2017/10/31	GOVI	01/02/2018	581.02	Put	GOVI	97,210.0000	9.7210	101,800.0000	10.1800	4.722	0	0	0
2017/10/31	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	GOVI	03/05/2018			GOVI	581.8810	581.8810	581.4110	581.4110	(0.081)	0.0000	0.0000	0
2017/10/31	GOVI	03/05/2018	590.27	Put	GOVI	83,890.0000	8.3890	88,590.0000	8.8590	5.603	0	0	0
2017/10/31	GOVI	03/05/2018	590.29	Put	GOVI	84,090.0000	8.4090	88,790.0000	8.8790	5.589	0	0	0
2017/10/31	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	GOVI	03/05/2018	590.28	Put	GOVI	83,990.0000	8.3990	88,690.0000	8.8690	5.596	0	0	0
2017/10/31	GOVI	02/08/2018	605.72	Put	GOVI	129,910.0000	12.9910	134,690.0000	13.4690	3.679	0	0	0
2017/10/31	GOVI	02/08/2018			GOVI	592.7290	592.7290	592.2510	592.2510	(0.081)	0.0000	0.0000	0
2017/10/31	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	GOVI	02/08/2018	605.71	Put	GOVI	129,810.0000	12.9810	134,590.0000	13.4590	3.682	0	0	0
2017/10/31	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	GOVI	02/08/2018	605.70	Put	GOVI	129,710.0000	12.9710	134,490.0000	13.4490	3.685	0	0	0
2017/10/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/31	IGOV	02/11/2017			Index Future	247.4530	247.4530	247.7820	247.7820	0.133	0.0000	0.0000	441
2017/10/31	IGOV	01/02/2018			Index Future	252.0640	252.0640	252.3970	252.3970	0.132	0.0000	0.0000	849
2017/10/31	IGOV	03/05/2018			Index Future	256.8190	256.8190	257.1570	257.1570	0.132	0.0000	0.0000	272
2017/10/31	IGOV	02/08/2018			Index Future	261.7180	261.7180	262.0660	262.0660	0.133	0.0000	0.0000	0
2017/10/31	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/31	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/10/31	IS01	15/03/2018			Interest Rate Swap	99.7093	99.7093	99.7098	99.7098	0.001	0.0000	0.0000	0
2017/10/31	IS01	21/06/2018			Interest Rate Swap	99.9018	99.9018	99.9052	99.9052	0.003	0.0000	0.0000	0
2017/10/31	IS01	20/09/2018			Interest Rate Swap	100.1228	100.1228	100.1300	100.1300	0.007	0.0000	0.0000	0
2017/10/31	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/31	IS02	16/03/2018			Interest Rate Swap	98.9927	98.9927	98.9934	98.9934	0.001	0.0000	0.0000	0
2017/10/31	IS02	15/06/2018			Interest Rate Swap	98.5897	98.5897	98.5933	98.5933	0.004	0.0000	0.0000	0
2017/10/31	IS02	21/09/2018			Interest Rate Swap	98.5923	98.5923	98.5994	98.5994	0.007	0.0000	0.0000	0
2017/10/31	IS02	21/12/2018			Interest Rate Swap	99.0800	99.0800	99.0800	99.0800	0.000	0.0000	0.0000	0
2017/10/31	IS02	15/03/2019			Interest Rate Swap	99.5566	99.5566	99.5669	99.5669	0.010	0.0000	0.0000	0
2017/10/31	IS02	21/06/2019			Interest Rate Swap	100.0397	100.0397	100.0536	100.0536	0.014	0.0000	0.0000	0
2017/10/31	IS02	20/09/2019			Interest Rate Swap	100.5866	100.5866	100.5932	100.5932	0.007	0.0000	0.0000	0
2017/10/31	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	IS05	17/12/2020			Interest Rate Swap	97.1857	97.1857	97.2368	97.2368	0.053	0.0000	0.0000	0
2017/10/31	IS05	16/03/2021			Interest Rate Swap	96.4945	96.4945	96.5680	96.5680	0.076	0.0000	0.0000	0
2017/10/31	IS05	15/06/2021			Interest Rate Swap	95.7768	95.7768	95.8750	95.8750	0.102	0.0000	0.0000	0
2017/10/31	IS05	21/09/2021			Interest Rate Swap	96.0331	96.0331	96.1543	96.1543	0.126	0.0000	0.0000	0
2017/10/31	IS05	21/12/2021			Interest Rate Swap	98.2897	98.2897	98.4242	98.4242	0.137	0.0000	0.0000	51
2017/10/31	IS05	15/03/2022			Interest Rate Swap	98.5019	98.5019	98.6435	98.6435	0.144	0.0000	0.0000	0
2017/10/31	IS05	21/06/2022			Interest Rate Swap	99.7616	99.7616	99.9086	99.9086	0.147	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
2017/10/31	IS05	20/09/2022			Interest Rate Swap	102.0172	102.0172	102.1692	102.1692	0.149	0.0000	0.0000	0
2017/10/31	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	IS10	17/12/2025			Interest Rate Swap	97.4593	97.4593	97.7336	97.7336	0.281	0.0000	0.0000	0
2017/10/31	IS10	16/03/2026			Interest Rate Swap	94.5469	94.5469	94.8259	94.8259	0.295	0.0000	0.0000	0
2017/10/31	IS10	15/06/2026			Interest Rate Swap	93.3472	93.3472	93.6278	93.6278	0.301	0.0000	0.0000	0
2017/10/31	IS10	21/09/2026			Interest Rate Swap	95.5055	95.5055	95.7842	95.7842	0.292	0.0000	0.0000	0
2017/10/31	IS10	21/12/2026			Interest Rate Swap	99.2649	99.2649	99.5413	99.5413	0.278	0.0000	0.0000	0
2017/10/31	IS10	15/03/2027			Interest Rate Swap	97.9067	97.9067	98.1896	98.1896	0.289	0.0000	0.0000	0
2017/10/31	IS10	21/06/2027			Interest Rate Swap	99.9832	99.9832	100.2689	100.2689	0.286	0.0000	0.0000	0
2017/10/31	IS10	20/09/2027			Interest Rate Swap	103.6817	103.6817	103.9666	103.9666	0.275	0.0000	0.0000	0
2017/10/31	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/31	JBAF	15/11/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017/10/31	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/10/31	JBAF	17/01/2018			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2017/10/31	JBAF	21/02/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/10/31	JBAF	20/03/2018			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	2,500
2017/10/31	JBAF	18/04/2018			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/10/31	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/10/31	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/10/31	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/31	JBAF	19/12/2018			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/10/31	JBAF	20/03/2019			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/10/31	JBAF	19/06/2019			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2017/10/31	JBAF	18/09/2019			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2017/10/31	R023	02/11/2017	8.56	Call	Bond Future	876.8400	0.8768	672.1100	0.6721	(23.349)	0	0	0
2017/10/31	R023	02/11/2017			Bond Future	8.3484	98.9113	8.3979	98.7060	0.592	0.0000	0.0000	31,426
2017/10/31	R023	02/11/2017	8.56	Put	Bond Future	1.9800	0.0020	2.6100	0.0026	31.818	0	0	0
2017/10/31	R023	02/11/2017	8.58	Put	Bond Future	1.0900	0.0011	1.3100	0.0013	20.183	0	0	0
2017/10/31	R023	02/11/2017	8.57	Call	Bond Future	917.4400	0.9174	712.4600	0.7125	(22.343)	0	0	0
2017/10/31	R023	02/11/2017	8.57	Put	Bond Future	1.4800	0.0015	1.8600	0.0019	25.676	0	0	0
2017/10/31	R023	02/11/2017	8.58	Call	Bond Future	958.1400	0.9581	753.0000	0.7530	(21.410)	0	0	0
2017/10/31	R023	01/02/2018	8.33	Put	Bond Future	1,112.0700	1.1121	1,235.5000	1.2355	11.099	0	0	0
2017/10/31	R023	01/02/2018			Bond Future	8.4086	100.7257	8.4612	100.5162	0.626	0.0000	0.0000	40,612
2017/10/31	R023	01/02/2018	8.32	Call	Bond Future	779.7400	0.7797	695.0600	0.6951	(10.860)	0	0	0
2017/10/31	R023	01/02/2018	8.32	Put	Bond Future	1,133.7100	1.1337	1,258.5300	1.2585	11.010	0	0	0
2017/10/31	R023	01/02/2018	8.33	Call	Bond Future	798.1500	0.7981	712.0800	0.7121	(10.784)	0	0	0
2017/10/31	R023	01/02/2018	8.31	Call	Bond Future	761.8000	0.7618	678.5000	0.6785	(10.935)	0	0	0
2017/10/31	R023	01/02/2018	8.31	Put	Bond Future	1,155.8400	1.1558	1,282.0400	1.2820	10.918	0	0	0
2017/10/31	R023	03/05/2018	8.27	Call	Bond Future	941.4600	0.9415	868.4100	0.8684	(7.759)	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
2017/10/31	R023	03/05/2018			Bond Future	8.4634	98.6616	8.5193	98.4479	0.661	0.0000	0.0000	0
2017/10/31	R023	03/05/2018	8.27	Put	Bond Future	1,684.1000	1.6841	1,824.7100	1.8247	8.349	0	0	0
2017/10/31	R023	03/05/2018	8.28	Call	Bond Future	958.1600	0.9582	884.1300	0.8841	(7.726)	0	0	0
2017/10/31	R023	03/05/2018	8.29	Put	Bond Future	1,640.2700	1.6403	1,778.9400	1.7789	8.454	0	0	0
2017/10/31	R023	03/05/2018	8.28	Put	Bond Future	1,662.2300	1.6622	1,801.8600	1.8019	8.400	0	0	0
2017/10/31	R023	03/05/2018	8.29	Call	Bond Future	974.7500	0.9747	899.7600	0.8998	(7.693)	0	0	0
2017/10/31	R035	02/11/2017	9.61	Put	Bond Future	2,645.9900	2.6460	2,677.6500	2.6776	1.197	0	0	0
2017/10/31	R035	02/11/2017			Bond Future	9.9493	92.8546	9.9535	92.8229	0.042	0.0000	0.0000	25,289
2017/10/31	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R035	02/11/2017	9.60	Put	Bond Future	2,725.7300	2.7257	2,757.3900	2.7574	1.162	0	0	0
2017/10/31	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R035	02/11/2017	9.59	Put	Bond Future	2,805.5700	2.8056	2,837.2300	2.8372	1.128	0	0	0
2017/10/31	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R035	01/02/2018	9.73	Put	Bond Future	2,279.0900	2.2791	2,311.7000	2.3117	1.431	0	0	0
2017/10/31	R035	01/02/2018			Bond Future	10.0275	94.5579	10.0319	94.5253	0.043	0.0000	0.0000	45,896
2017/10/31	R035	01/02/2018	9.75	Put	Bond Future	2,123.1900	2.1232	2,155.8000	2.1558	1.536	0	0	0
2017/10/31	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R035	01/02/2018	9.74	Put	Bond Future	2,201.0900	2.2011	2,233.7000	2.2337	1.482	0	0	0
2017/10/31	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R035	03/05/2018	9.91	Put	Bond Future	1,440.1300	1.4401	1,473.5500	1.4735	2.321	0	0	0
2017/10/31	R035	03/05/2018			Bond Future	10.1020	91.8090	10.1065	91.7756	0.045	0.0000	0.0000	0
2017/10/31	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R035	03/05/2018	9.90	Put	Bond Future	1,516.0900	1.5161	1,549.5100	1.5495	2.204	0	0	0
2017/10/31	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R035	03/05/2018	9.89	Put	Bond Future	1,592.1400	1.5921	1,625.5600	1.6256	2.099	0	0	0
2017/10/31	R186	02/11/2017	8.89	Put	Bond Future	1,251.0800	1.2511	1,359.6800	1.3597	8.681	0	0	0
2017/10/31	R186	02/11/2017	8.88	Call	Bond Future	16.6700	0.0167	3.4200	0.0034	(79.484)	0	0	0
2017/10/31	R186	02/11/2017	8.75	Put	Bond Future	2,155.4500	2.1554	2,279.1100	2.2791	5.737	0	0	0
2017/10/31	R186	02/11/2017			Bond Future	9.0789	112.6539	9.0982	112.5296	0.212	9.0720	9.0720	43,816
2017/10/31	R186	02/11/2017	8.75	Call	Bond Future	0.7400	0.0007	0.0400	0.0000	(94.595)	0	0	0
2017/10/31	R186	02/11/2017	8.89	Call	Bond Future	20.2900	0.0203	4.5300	0.0045	(77.674)	0	0	0
2017/10/31	R186	02/11/2017	8.88	Put	Bond Future	1,313.1100	1.3131	1,424.2200	1.4242	8.462	0	0	0
2017/10/31	R186	02/11/2017	8.90	Call	Bond Future	24.5700	0.0246	5.9600	0.0060	(75.743)	0	0	0
2017/10/31	R186	02/11/2017	8.90	Put	Bond Future	1,189.7600	1.1898	1,295.5100	1.2955	8.888	0	0	0
2017/10/31	R186	02/11/2017	8.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/10/31	R186	02/11/2017	8.60	Put	Bond Future	3,156.1300	3.1561	3,280.4800	3.2805	3.940	0	0	3,750
2017/10/31	R186	02/11/2017	9.00	Call	Bond Future	123.8700	0.1239	57.5700	0.0576	(53.524)	0	0	0
2017/10/31	R186	02/11/2017	9.00	Put	Bond Future	635.8900	0.6359	693.9500	0.6939	9.131	0	0	5,000
2017/10/31	R186	01/02/2018	9.00	Call	Bond Future	1,274.6300	1.2746	1,230.3000	1.2303	(3.478)	0	0	0
2017/10/31	R186	01/02/2018	9.25	Call	Bond Future	2,060.0100	2.0600	1,999.2900	1.9993	(2.948)	0	0	0
2017/10/31	R186	01/02/2018	8.50	Put	Bond Future	4,550.8300	4.5508	4,662.9500	4.6630	2.464	0	0	0
2017/10/31	R186	01/02/2018	8.96	Call	Bond Future	1,168.9200	1.1689	1,127.6800	1.1277	(3.528)	0	0	0
2017/10/31	R186	01/02/2018			Bond Future	9.1492	109.4207	9.1694	109.2936	0.220	0.0000	0.0000	125,334
2017/10/31	R186	01/02/2018	7.75	Put	Bond Future	9,341.2300	9.3412	9,467.5200	9.4675	1.352	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	
2017/10/31	R186	01/02/2018	7.75	Call	Bond Future		17.1400	0.0171	16.3100	0.0163	(4.842)	0	0	1,460
2017/10/31	R186	01/02/2018	8.50	Call	Bond Future		350.9700	0.3510	335.9700	0.3360	(4.274)	0	0	1,460
2017/10/31	R186	01/02/2018	9.00	Put	Bond Future		2,221.3200	2.2213	2,304.1100	2.3041	3.727	0	0	6,200
2017/10/31	R186	01/02/2018	8.75	Put	Bond Future		3,263.6600	3.2637	3,365.0300	3.3650	3.106	0	0	820
2017/10/31	R186	01/02/2018	9.25	Put	Bond Future		1,426.9000	1.4269	1,493.3000	1.4933	4.653	0	0	820
2017/10/31	R186	01/02/2018	8.97	Call	Bond Future		1,194.8200	1.1948	1,152.8600	1.1529	(3.512)	0	0	0
2017/10/31	R186	01/02/2018	8.96	Put	Bond Future		2,371.2400	2.3712	2,457.1200	2.4571	3.622	0	0	0
2017/10/31	R186	01/02/2018	8.75	Call	Bond Future		706.2100	0.7062	680.4600	0.6805	(3.646)	0	0	0
2017/10/31	R186	01/02/2018	8.97	Put	Bond Future		2,333.1600	2.3332	2,418.3200	2.4183	3.650	0	0	0
2017/10/31	R186	01/02/2018	8.98	Call	Bond Future		1,221.0700	1.2211	1,178.4000	1.1784	(3.494)	0	0	0
2017/10/31	R186	01/02/2018	8.98	Put	Bond Future		2,295.4700	2.2955	2,379.9200	2.3799	3.679	0	0	0
2017/10/31	R186	03/05/2018	8.91	Put	Bond Future		3,467.1500	3.4671	3,568.7900	3.5688	2.932	0	0	0
2017/10/31	R186	03/05/2018	8.92	Call	Bond Future		1,549.9900	1.5500	1,521.4200	1.5214	(1.843)	0	0	0
2017/10/31	R186	03/05/2018			Bond Future		9.2220	111.4471	9.2431	111.3173	0.229	0.0000	0.0000	0
2017/10/31	R186	03/05/2018	8.93	Call	Bond Future		1,574.3500	1.5744	1,545.3200	1.5453	(1.844)	0	0	0
2017/10/31	R186	03/05/2018	8.93	Put	Bond Future		3,389.5100	3.3895	3,490.2300	3.4902	2.972	0	0	0
2017/10/31	R186	03/05/2018	8.91	Call	Bond Future		1,526.1700	1.5262	1,498.0600	1.4981	(1.842)	0	0	0
2017/10/31	R186	03/05/2018	8.92	Put	Bond Future		3,428.0400	3.4280	3,529.2200	3.5292	2.952	0	0	0
2017/10/31	R197	02/11/2017	305.16	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R197	02/11/2017	305.15	Put	Bond Future		5,579.6100	5.5796	5,918.9400	5.9189	6.082	0	0	0
2017/10/31	R197	02/11/2017			Bond Future		299.5704	299.5704	299.2311	299.2311	(0.113)	0.0000	0.0000	813
2017/10/31	R197	02/11/2017	305.17	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R197	02/11/2017	305.17	Put	Bond Future		5,599.6100	5.5996	5,938.9400	5.9389	6.060	0	0	0
2017/10/31	R197	02/11/2017	305.16	Put	Bond Future		5,589.6100	5.5896	5,928.9400	5.9289	6.071	0	0	0
2017/10/31	R197	02/11/2017	305.15	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R197	01/02/2018	301.68	Put	Bond Future		3,515.1300	3.5151	3,863.5900	3.8636	9.913	0	0	0
2017/10/31	R197	01/02/2018			Bond Future		298.1649	298.1649	297.8164	297.8164	(0.117)	0.0000	0.0000	2,350
2017/10/31	R197	01/02/2018	301.67	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R197	01/02/2018	301.67	Put	Bond Future		3,505.1300	3.5051	3,853.5900	3.8536	9.941	0	0	0
2017/10/31	R197	01/02/2018	301.68	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R197	01/02/2018	301.66	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R197	01/02/2018	301.66	Put	Bond Future		3,495.1300	3.4951	3,843.5900	3.8436	9.970	0	0	0
2017/10/31	R197	03/05/2018	304.46	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R197	03/05/2018			Bond Future		303.7890	303.7890	303.4323	303.4323	(0.117)	0.0000	0.0000	0
2017/10/31	R197	03/05/2018	304.44	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R197	03/05/2018	304.44	Put	Bond Future		651.0200	0.6510	1,007.6600	1.0077	54.782	0	0	0
2017/10/31	R197	03/05/2018	304.46	Put	Bond Future		671.0200	0.6710	1,027.6600	1.0277	53.149	0	0	0
2017/10/31	R197	03/05/2018	304.45	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R197	03/05/2018	304.45	Put	Bond Future		661.0200	0.6610	1,017.6600	1.0177	53.953	0	0	0
2017/10/31	R202	02/11/2017	253.89	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R202	02/11/2017			Bond Future		238.4574	238.4574	238.4347	238.4347	(0.010)	0.0000	0.0000	19,797
2017/10/31	R202	02/11/2017	253.89	Put	Bond Future		15,432.6400	15.4326	15,455.3500	15.4554	0.147	0	0	0
2017/10/31	R202	02/11/2017	253.90	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R202	02/11/2017	253.91	Put	Bond Future		15,452.6400	15.4526	15,475.3500	15.4754	0.147	0	0	0
2017/10/31	R202	02/11/2017	253.90	Put	Bond Future		15,442.6400	15.4426	15,465.3500	15.4654	0.147	0	0	0
2017/10/31	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
2017/10/31	R202	01/02/2018	249.07	Call	Bond Future	119.2900	0.1193	139.1600	0.1392	16.657	0	0	0
2017/10/31	R202	01/02/2018	249.06	Put	Bond Future	9,990.1900	9.9902	10,035.1600	10.0352	0.450	0	0	0
2017/10/31	R202	01/02/2018			Bond Future	239.1896	239.1896	239.1645	239.1645	(0.010)	0.0000	0.0000	9,744
2017/10/31	R202	01/02/2018	249.08	Call	Bond Future	118.8200	0.1188	138.6300	0.1386	16.672	0	0	0
2017/10/31	R202	01/02/2018	249.08	Put	Bond Future	10,009.2500	10.0092	10,054.1100	10.0541	0.448	0	0	0
2017/10/31	R202	01/02/2018	249.07	Put	Bond Future	9,999.7200	9.9997	10,044.6400	10.0446	0.449	0	0	0
2017/10/31	R202	01/02/2018	249.06	Call	Bond Future	119.7600	0.1198	139.6800	0.1397	16.633	0	0	0
2017/10/31	R202	03/05/2018	247.48	Put	Bond Future	5,520.7000	5.5207	5,649.8900	5.6499	2.340	0	0	0
2017/10/31	R202	03/05/2018	247.47	Call	Bond Future	1,745.1800	1.7452	1,847.6500	1.8476	5.872	0	0	0
2017/10/31	R202	03/05/2018			Bond Future	243.7013	243.7013	243.6745	243.6745	(0.011)	0.0000	0.0000	0
2017/10/31	R202	03/05/2018	247.48	Call	Bond Future	1,742.0000	1.7420	1,844.4200	1.8444	5.879	0	0	0
2017/10/31	R202	03/05/2018	247.47	Put	Bond Future	5,513.8800	5.5139	5,643.1200	5.6431	2.344	0	0	0
2017/10/31	R202	03/05/2018	247.49	Call	Bond Future	1,738.8300	1.7388	1,841.2000	1.8412	5.887	0	0	0
2017/10/31	R202	03/05/2018	247.49	Put	Bond Future	5,527.5300	5.5275	5,656.6700	5.6567	2.336	0	0	0
2017/10/31	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	245.5900	0.2456	100.000	0	0	0
2017/10/31	R204	02/11/2017			Bond Future	7.3196	103.7443	7.3551	103.7066	0.484	0.0000	0.0000	36,715
2017/10/31	R204	02/11/2017	7.75	Call	Bond Future	456.6000	0.4566	668.1300	0.6681	46.327	0	0	0
2017/10/31	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	249.2700	0.2493	100.000	0	0	0
2017/10/31	R204	02/11/2017	7.76	Call	Bond Future	467.1700	0.4672	675.0200	0.6750	44.491	0	0	0
2017/10/31	R204	02/11/2017	7.74	Call	Bond Future	446.0200	0.4460	661.2600	0.6613	48.258	0	0	0
2017/10/31	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	252.9800	0.2530	100.000	0	0	0
2017/10/31	R204	01/02/2018	7.27	Call	Bond Future	134.8500	0.1348	2,697.6900	2.6977	1900.512	0	0	0
2017/10/31	R204	01/02/2018			Bond Future	7.2883	101.6095	7.3348	101.5706	0.639	0.0000	0.0000	24,101
2017/10/31	R204	01/02/2018	7.25	Call	Bond Future	126.5400	0.1265	2,689.6200	2.6896	2025.510	0	0	0
2017/10/31	R204	01/02/2018	7.25	Put	Bond Future	158.5300	0.1585	2,760.4600	2.7605	1641.286	0	0	0
2017/10/31	R204	01/02/2018	7.27	Put	Bond Future	150.1300	0.1501	2,751.8200	2.7518	1732.958	0	0	0
2017/10/31	R204	01/02/2018	7.26	Call	Bond Future	130.6600	0.1307	2,693.6500	2.6937	1961.572	0	0	0
2017/10/31	R204	01/02/2018	7.26	Put	Bond Future	154.2900	0.1543	2,756.1300	2.7561	1686.331	0	0	0
2017/10/31	R204	03/05/2018	7.10	Put	Bond Future	186.6100	0.1866	4,150.2800	4.1503	2124.039	0	0	0
2017/10/31	R204	03/05/2018			Bond Future	7.2103	103.4912	7.2766	103.4513	0.920	0.0000	0.0000	0
2017/10/31	R204	03/05/2018	7.09	Call	Bond Future	117.7000	0.1177	4,041.2100	4.0412	3333.483	0	0	0
2017/10/31	R204	03/05/2018	7.09	Put	Bond Future	190.0600	0.1901	4,153.4300	4.1534	2085.326	0	0	0
2017/10/31	R204	03/05/2018	7.10	Call	Bond Future	120.2700	0.1203	4,044.0800	4.0441	3262.501	0	0	0
2017/10/31	R204	03/05/2018	7.08	Call	Bond Future	114.8900	0.1149	4,038.3500	4.0383	3414.971	0	0	0
2017/10/31	R204	03/05/2018	7.08	Put	Bond Future	193.2700	0.1933	4,156.5900	4.1566	2050.665	0	0	0
2017/10/31	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R207	02/11/2017	8.03	Call	Bond Future	563.7800	0.5638	455.9800	0.4560	(19.121)	0	0	0
2017/10/31	R207	02/11/2017			Bond Future	7.7424	101.2759	7.7972	101.1681	0.708	0.0000	0.0000	22,184
2017/10/31	R207	02/11/2017	8.04	Call	Bond Future	583.3100	0.5833	475.5100	0.4755	(18.481)	0	0	0
2017/10/31	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R207	02/11/2017	8.05	Call	Bond Future	602.8300	0.6028	495.0300	0.4950	(17.882)	0	0	0
2017/10/31	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R207	01/02/2018	7.61	Put	Bond Future	496.9700	0.4970	573.7900	0.5738	15.458	0	0	0
2017/10/31	R207	01/02/2018	7.60	Call	Bond Future	187.5200	0.1875	154.9900	0.1550	(17.347)	0	0	0
2017/10/31	R207	01/02/2018			Bond Future	7.7819	99.4926	7.8447	99.3824	0.806	0.0000	0.0000	21,287
2017/10/31	R207	01/02/2018	7.61	Call	Bond Future	194.0500	0.1941	160.6600	0.1607	(17.207)	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
2017/10/31	R207	01/02/2018	7.60	Put	Bond Future	508.0900	0.5081	585.7700	0.5858	15.289	0	0	0
2017/10/31	R207	01/02/2018	7.62	Call	Bond Future	200.7300	0.2007	166.3000	0.1663	(17.152)	0	0	0
2017/10/31	R207	01/02/2018	7.62	Put	Bond Future	486.0000	0.4860	561.7800	0.5618	15.593	0	0	0
2017/10/31	R207	03/05/2018	7.57	Call	Bond Future	238.3100	0.2383	208.1700	0.2082	(12.647)	0	0	0
2017/10/31	R207	03/05/2018	7.56	Put	Bond Future	662.3200	0.6623	745.2700	0.7453	12.524	0	0	0
2017/10/31	R207	03/05/2018			Bond Future	7.8372	101.3350	7.9100	101.2225	0.930	0.0000	0.0000	0
2017/10/31	R207	03/05/2018	7.58	Call	Bond Future	244.2100	0.2442	213.4900	0.2135	(12.579)	0	0	0
2017/10/31	R207	03/05/2018	7.58	Put	Bond Future	642.6900	0.6427	724.4900	0.7245	12.728	0	0	0
2017/10/31	R207	03/05/2018	7.57	Put	Bond Future	652.3300	0.6523	734.7100	0.7347	12.629	0	0	0
2017/10/31	R207	03/05/2018	7.56	Call	Bond Future	232.7600	0.2328	203.1900	0.2032	(12.704)	0	0	0
2017/10/31	R208	02/11/2017	8.19	Call	Bond Future	547.1200	0.5471	405.9000	0.4059	(25.812)	0	0	0
2017/10/31	R208	02/11/2017	8.18	Put	Bond Future	0.5800	0.0006	1.1600	0.0012	100.000	0	0	0
2017/10/31	R208	02/11/2017			Bond Future	7.9981	97.0456	8.0476	96.9040	0.620	0.0000	0.0000	30,455
2017/10/31	R208	02/11/2017	8.20	Call	Bond Future	575.3700	0.5754	434.0000	0.4340	(24.570)	0	0	0
2017/10/31	R208	02/11/2017	8.20	Put	Bond Future	0.2600	0.0003	0.4700	0.0005	80.769	0	0	0
2017/10/31	R208	02/11/2017	8.19	Put	Bond Future	0.3900	0.0004	0.7500	0.0008	92.308	0	0	0
2017/10/31	R208	02/11/2017	8.18	Call	Bond Future	518.9100	0.5189	377.9100	0.3779	(27.172)	0	0	0
2017/10/31	R208	01/02/2018	7.85	Put	Bond Future	863.1300	0.8631	965.2200	0.9652	11.828	0	0	0
2017/10/31	R208	01/02/2018			Bond Future	8.0509	98.8258	8.1050	98.6812	0.673	0.0000	0.0000	34,676
2017/10/31	R208	01/02/2018	7.84	Call	Bond Future	314.8500	0.3148	273.3400	0.2733	(13.184)	0	0	0
2017/10/31	R208	01/02/2018	7.84	Put	Bond Future	880.4500	0.8805	983.5200	0.9835	11.707	0	0	0
2017/10/31	R208	01/02/2018	7.85	Call	Bond Future	324.4400	0.3244	281.9500	0.2820	(13.096)	0	0	0
2017/10/31	R208	01/02/2018	7.83	Call	Bond Future	305.2800	0.3053	264.9200	0.2649	(13.221)	0	0	0
2017/10/31	R208	01/02/2018	7.83	Put	Bond Future	897.8000	0.8978	1,002.0200	1.0020	11.608	0	0	0
2017/10/31	R208	03/05/2018	7.77	Call	Bond Future	372.9200	0.3729	335.4200	0.3354	(10.056)	0	0	0
2017/10/31	R208	03/05/2018			Bond Future	8.1044	97.2549	8.1639	97.1074	0.734	0.0000	0.0000	0
2017/10/31	R208	03/05/2018	7.77	Put	Bond Future	1,207.7500	1.2078	1,317.7900	1.3178	9.111	0	0	0
2017/10/31	R208	03/05/2018	7.78	Call	Bond Future	381.4400	0.3814	343.2500	0.3433	(10.012)	0	0	0
2017/10/31	R208	03/05/2018	7.79	Put	Bond Future	1,174.7500	1.1747	1,283.6500	1.2837	9.270	0	0	0
2017/10/31	R208	03/05/2018	7.78	Put	Bond Future	1,191.1800	1.1912	1,300.5300	1.3005	9.180	0	0	0
2017/10/31	R208	03/05/2018	7.79	Call	Bond Future	390.0900	0.3901	351.4500	0.3515	(9.905)	0	0	0
2017/10/31	R209	02/11/2017	9.54	Call	Bond Future	0.8300	0.0008	0.0700	0.0001	(91.566)	0	0	0
2017/10/31	R209	02/11/2017	9.52	Put	Bond Future	2,487.0900	2.4871	2,513.8600	2.5139	1.076	0	0	0
2017/10/31	R209	02/11/2017	9.00	Put	Bond Future	6,123.5600	6.1236	6,150.7900	6.1508	0.445	0	0	0
2017/10/31	R209	02/11/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,300
2017/10/31	R209	02/11/2017	9.75	Call	Bond Future	57.2000	0.0572	26.0500	0.0261	(54.458)	0	0	0
2017/10/31	R209	02/11/2017	8.30	Put	Bond Future	11,463.9700	11.4640	11,491.2000	11.4912	0.238	0	0	0
2017/10/31	R209	02/11/2017	9.88	Put	Bond Future	407.6900	0.4077	362.3600	0.3624	(11.119)	0	0	1,350
2017/10/31	R209	02/11/2017			Bond Future	9.8987	70.0124	9.9030	69.9851	0.043	0.0000	0.0000	90,458
2017/10/31	R209	02/11/2017	9.54	Put	Bond Future	2,352.8000	2.3528	2,379.2700	2.3793	1.125	0	0	0
2017/10/31	R209	02/11/2017	9.52	Call	Bond Future	0.4900	0.0005	0.0300	0.0000	(93.878)	0	0	0
2017/10/31	R209	02/11/2017	10.00	Call	Bond Future	757.9000	0.7579	691.4700	0.6915	(8.765)	0	0	0
2017/10/31	R209	02/11/2017	10.00	Put	Bond Future	114.9500	0.1149	75.7500	0.0758	(34.102)	0	0	1,138
2017/10/31	R209	02/11/2017	9.53	Put	Bond Future	2,419.8800	2.4199	2,446.5200	2.4465	1.101	0	0	0
2017/10/31	R209	02/11/2017	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,248
2017/10/31	R209	02/11/2017	10.60	Call	Bond Future	4,273.0400	4.2730	4,245.8100	4.2458	(0.637)	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
2017/10/31	R209	02/11/2017	9.75	Put	Bond Future	1,018.0500		1.0181	1,014.1300	1.0141	(0.385)	0	0	6,500
2017/10/31	R209	02/11/2017	8.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,800
2017/10/31	R209	02/11/2017	9.88	Call	Bond Future	287.7800		0.2878	215.2200	0.2152	(25.214)	0	0	0
2017/10/31	R209	02/11/2017	9.53	Call	Bond Future	0.6400		0.0006	0.0500	0.0001	(92.188)	0	0	0
2017/10/31	R209	02/11/2017	9.58	Call	Bond Future	2.2100		0.0022	0.2800	0.0003	(87.330)	0	0	0
2017/10/31	R209	02/11/2017	9.58	Put	Bond Future	2,086.0400		2.0860	2,111.3400	2.1113	1.213	0	0	1,350
2017/10/31	R209	02/11/2017	9.33	Put	Bond Future	3,784.6600		3.7847	3,811.8900	3.8119	0.719	0	0	0
2017/10/31	R209	02/11/2017	9.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,350
2017/10/31	R209	01/02/2018	9.85	Call	Bond Future	1,522.3300		1.5223	1,509.2900	1.5093	(0.857)	0	0	0
2017/10/31	R209	01/02/2018	9.33	Call	Bond Future	470.3600		0.4704	464.2500	0.4642	(1.299)	0	0	220
2017/10/31	R209	01/02/2018	10.10	Call	Bond Future	2,329.7400		2.3297	2,312.5200	2.3125	(0.739)	0	0	0
2017/10/31	R209	01/02/2018	9.73	Call	Bond Future	1,202.9400		1.2029	1,192.2400	1.1922	(0.889)	0	0	0
2017/10/31	R209	01/02/2018	9.71	Put	Bond Future	2,802.0500		2.8020	2,819.5600	2.8196	0.625	0	0	0
2017/10/31	R209	01/02/2018	9.72	Call	Bond Future	1,178.7200		1.1787	1,168.1700	1.1682	(0.895)	0	0	0
2017/10/31	R209	01/02/2018			Bond Future	9.9660		71.2967	9.9705	71.2686	0.045	0.0000	0.0000	103,005
2017/10/31	R209	01/02/2018	9.88	Call	Bond Future	1,609.5000		1.6095	1,595.8500	1.5959	(0.848)	0	0	0
2017/10/31	R209	01/02/2018	9.88	Put	Bond Future	2,156.4700		2.1565	2,170.8700	2.1709	0.668	0	0	220
2017/10/31	R209	01/02/2018	9.59	Call	Bond Future	892.7500		0.8928	883.5100	0.8835	(1.035)	0	0	0
2017/10/31	R209	01/02/2018	9.59	Put	Bond Future	3,332.1400		3.3321	3,350.9500	3.3510	0.565	0	0	377
2017/10/31	R209	01/02/2018	9.73	Put	Bond Future	2,719.2600		2.7193	2,736.6100	2.7366	0.638	0	0	0
2017/10/31	R209	01/02/2018	9.71	Call	Bond Future	1,154.9600		1.1550	1,144.4200	1.1444	(0.913)	0	0	0
2017/10/31	R209	01/02/2018	9.85	Put	Bond Future	2,261.5600		2.2616	2,276.5700	2.2766	0.664	0	0	7,500
2017/10/31	R209	01/02/2018	9.33	Put	Bond Future	4,672.3900		4.6724	4,694.3300	4.6943	0.470	0	0	0
2017/10/31	R209	01/02/2018	10.10	Put	Bond Future	1,490.7700		1.4908	1,501.6000	1.5016	0.726	0	0	3,000
2017/10/31	R209	01/02/2018	9.72	Put	Bond Future	2,760.3800		2.7604	2,777.8800	2.7779	0.634	0	0	0
2017/10/31	R209	01/02/2018	10.00	Call	Bond Future	1,985.2300		1.9852	1,968.9600	1.9690	(0.820)	0	0	0
2017/10/31	R209	01/02/2018	10.00	Put	Bond Future	1,771.0300		1.7710	1,782.8100	1.7828	0.665	0	0	7,500
2017/10/31	R209	01/02/2018	9.32	Put	Bond Future	4,728.8500		4.7288	4,750.9200	4.7509	0.467	0	0	0
2017/10/31	R209	01/02/2018	9.32	Call	Bond Future	457.7400		0.4577	451.7600	0.4518	(1.306)	0	0	157
2017/10/31	R209	01/02/2018	9.89	Call	Bond Future	1,639.1300		1.6391	1,625.1700	1.6252	(0.852)	0	0	0
2017/10/31	R209	01/02/2018	9.89	Put	Bond Future	2,122.1900		2.1222	2,136.2800	2.1363	0.664	0	0	157
2017/10/31	R209	03/05/2018	10.00	Call	Bond Future	2,592.9000		2.5929	2,586.7800	2.5868	(0.236)	0	0	0
2017/10/31	R209	03/05/2018	9.85	Put	Bond Future	3,308.1700		3.3082	3,331.2900	3.3313	0.699	0	0	0
2017/10/31	R209	03/05/2018			Bond Future	10.0334		69.4679	10.0380	69.4391	0.046	0.0000	0.0000	0
2017/10/31	R209	03/05/2018	9.85	Call	Bond Future	2,147.9400		2.1479	2,142.2700	2.1423	(0.264)	0	0	0
2017/10/31	R209	03/05/2018	10.00	Put	Bond Future	2,802.0400		2.8020	2,824.7100	2.8247	0.809	0	0	5,000
2017/10/31	R209	03/05/2018	9.86	Call	Bond Future	2,176.2500		2.1763	2,170.4800	2.1705	(0.265)	0	0	0
2017/10/31	R209	03/05/2018	9.84	Call	Bond Future	2,119.8400		2.1198	2,114.2700	2.1143	(0.263)	0	0	0
2017/10/31	R209	03/05/2018	9.84	Put	Bond Future	3,344.1700		3.3442	3,367.3900	3.3674	0.694	0	0	0
2017/10/31	R209	03/05/2018	9.86	Put	Bond Future	3,272.4700		3.2725	3,295.4900	3.2955	0.703	0	0	0
2017/10/31	R209	01/11/2018	1,016.00	Call	Bond Future	0.0000		0.0000	68,051.5100	68.0515	100.000	0	0	0
2017/10/31	R209	01/11/2018	9.34	Put	Bond Future	0.0000		0.0000	7,067.5400	7.0675	100.000	0	0	0
2017/10/31	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R209	01/11/2018			Bond Future	10.1600		10.1600	10.1700	68.9394	0.099	0.0000	0.0000	0
2017/10/31	R209	01/11/2018	1,016.01	Call	Bond Future	0.0000		0.0000	68,051.5100	68.0515	100.000	0	0	0
2017/10/31	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R209	01/11/2018	9.34	Call	Bond Future	0.0000		0.0000	1,707.9200	1.7079	100.000	0	0	435

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
2017/10/31	R209	01/11/2018	1,015.99	Call	Bond Future	0.0000	0.0000	68,051.5000	68.0515	100.000	0	0	0
2017/10/31	R209	01/11/2018	10.57	Call	Bond Future	0.0000	0.0000	5,166.5900	5.1666	100.000	0	0	0
2017/10/31	R209	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	2,788.8600	2.7889	100.000	0	0	435
2017/10/31	R209	01/11/2018	9.94	Call	Bond Future	0.0000	0.0000	3,143.0300	3.1430	100.000	0	0	0
2017/10/31	R209	01/11/2018	9.94	Put	Bond Future	0.0000	0.0000	4,569.0000	4.5690	100.000	0	0	435
2017/10/31	R210	02/11/2017	192.08	Put	Bond Future	8,161.5400	8.1615	8,428.6500	8.4287	3.273	0	0	0
2017/10/31	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R210	02/11/2017			Bond Future	183.9185	183.9185	183.6513	183.6513	(0.145)	0.0000	0.0000	300
2017/10/31	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R210	02/11/2017	192.07	Put	Bond Future	8,151.5400	8.1515	8,418.6500	8.4187	3.277	0	0	0
2017/10/31	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R210	02/11/2017	192.09	Put	Bond Future	8,171.5400	8.1715	8,438.6500	8.4387	3.269	0	0	0
2017/10/31	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R210	01/02/2018			Bond Future	187.3467	187.3467	187.0730	187.0730	(0.146)	0.0000	0.0000	1,879
2017/10/31	R210	01/02/2018	192.36	Put	Bond Future	5,013.3200	5.0133	5,287.0200	5.2870	5.459	0	0	0
2017/10/31	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R210	01/02/2018	192.38	Put	Bond Future	5,033.3200	5.0333	5,307.0200	5.3070	5.438	0	0	0
2017/10/31	R210	01/02/2018	192.37	Put	Bond Future	5,023.3200	5.0233	5,297.0200	5.2970	5.449	0	0	0
2017/10/31	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R210	03/05/2018	191.44	Put	Bond Future	2,984.6500	2.9846	3,264.5300	3.2645	9.377	0	0	0
2017/10/31	R210	03/05/2018			Bond Future	188.4553	188.4553	188.1755	188.1755	(0.149)	0.0000	0.0000	0
2017/10/31	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R210	03/05/2018	191.46	Put	Bond Future	3,004.6500	3.0046	3,284.5300	3.2845	9.315	0	0	0
2017/10/31	R210	03/05/2018	191.45	Put	Bond Future	2,994.6500	2.9946	3,274.5300	3.2745	9.346	0	0	0
2017/10/31	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R212	02/11/2017			Bond Future	150.3928	150.3928	150.2587	150.2587	(0.089)	0.0000	0.0000	2,517
2017/10/31	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R212	02/11/2017	152.40	Put	Bond Future	2,007.2200	2.0072	2,141.3000	2.1413	6.680	0	0	0
2017/10/31	R212	02/11/2017	152.42	Put	Bond Future	2,027.2200	2.0272	2,161.3000	2.1613	6.614	0	0	0
2017/10/31	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R212	02/11/2017	152.41	Put	Bond Future	2,017.2200	2.0172	2,151.3000	2.1513	6.647	0	0	0
2017/10/31	R212	01/02/2018	154.71	Put	Bond Future	3,557.6700	3.5577	3,695.6000	3.6956	3.877	0	0	0
2017/10/31	R212	01/02/2018			Bond Future	151.1523	151.1523	151.0144	151.0144	(0.091)	0.0000	0.0000	4,869
2017/10/31	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R212	01/02/2018	154.70	Put	Bond Future	3,547.6700	3.5477	3,685.6000	3.6856	3.888	0	0	0
2017/10/31	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R212	01/02/2018	154.69	Put	Bond Future	3,537.6700	3.5377	3,675.6000	3.6756	3.899	0	0	0
2017/10/31	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R212	03/05/2018			Bond Future	154.0034	154.0034	153.8620	153.8620	(0.092)	0.0000	0.0000	0
2017/10/31	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/31	R212	03/05/2018	154.28	Put	Bond Future	276.6000	0.2766	417.9900	0.4180	51.117	0	0	0
2017/10/31	R212	03/05/2018	154.30	Put	Bond Future	296.6000	0.2966	437.9900	0.4380	47.670	0	0	0
2017/10/31	R212	03/05/2018	154.29	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
2017/10/31	R212	03/05/2018	154.29	Put	Bond Future	286.6000	0.2866	427.9900	0.4280	49.334	0	0	0
2017/10/31	R213	02/11/2017	9.36	Put	Bond Future	2,095.1300	2.0951	2,183.9700	2.1840	4.240	0	0	0
2017/10/31	R213	02/11/2017			Bond Future	9.6841	81.4494	9.6983	81.3593	0.147	0.0000	0.0000	46,611
2017/10/31	R213	02/11/2017	9.35	Call	Bond Future	1.0000	0.0010	0.0700	0.0001	(93.000)	0	0	0
2017/10/31	R213	02/11/2017	9.35	Put	Bond Future	2,160.6300	2.1606	2,249.7400	2.2497	4.124	0	0	0
2017/10/31	R213	02/11/2017	9.36	Call	Bond Future	1.3000	0.0013	0.1000	0.0001	(92.308)	0	0	0
2017/10/31	R213	02/11/2017	9.34	Call	Bond Future	0.7700	0.0008	0.0500	0.0001	(93.506)	0	0	0
2017/10/31	R213	02/11/2017	9.34	Put	Bond Future	2,226.2700	2.2263	2,315.5900	2.3156	4.012	0	0	0
2017/10/31	R213	01/02/2018	9.42	Call	Bond Future	919.8400	0.9198	892.2100	0.8922	(3.004)	0	0	0
2017/10/31	R213	01/02/2018	9.41	Put	Bond Future	3,117.1500	3.1171	3,182.0100	3.1820	2.081	0	0	0
2017/10/31	R213	01/02/2018			Bond Future	9.7583	82.9434	9.7730	82.8514	0.151	0.0000	0.0000	24,370
2017/10/31	R213	01/02/2018	9.43	Call	Bond Future	940.4800	0.9405	912.3800	0.9124	(2.988)	0	0	0
2017/10/31	R213	01/02/2018	9.43	Put	Bond Future	3,028.6300	3.0286	3,092.5500	3.0925	2.111	0	0	0
2017/10/31	R213	01/02/2018	9.42	Put	Bond Future	3,072.7700	3.0728	3,137.1600	3.1372	2.096	0	0	0
2017/10/31	R213	01/02/2018	9.41	Call	Bond Future	899.3600	0.8994	872.2000	0.8722	(3.020)	0	0	0
2017/10/31	R213	03/05/2018	9.57	Put	Bond Future	3,469.1200	3.4691	3,536.0000	3.5360	1.928	0	0	0
2017/10/31	R213	03/05/2018	9.56	Call	Bond Future	1,827.9300	1.8279	1,800.9300	1.8009	(1.477)	0	0	0
2017/10/31	R213	03/05/2018			Bond Future	9.8288	80.9303	9.8440	80.8363	0.155	0.0000	0.0000	0
2017/10/31	R213	03/05/2018	9.57	Call	Bond Future	1,853.8400	1.8538	1,826.7200	1.8267	(1.463)	0	0	0
2017/10/31	R213	03/05/2018	9.56	Put	Bond Future	3,506.5400	3.5065	3,573.5400	3.5735	1.911	0	0	0
2017/10/31	R213	03/05/2018	9.58	Call	Bond Future	1,880.1900	1.8802	1,852.7300	1.8527	(1.460)	0	0	0
2017/10/31	R213	03/05/2018	9.58	Put	Bond Future	3,432.2200	3.4322	3,498.7600	3.4988	1.939	0	0	0
2017/10/31	R214	02/11/2017	9.60	Call	Bond Future	0.1400	0.0001	0.0100	0.0000	(92.857)	0	0	0
2017/10/31	R214	02/11/2017			Bond Future	10.0288	69.6101	10.0281	69.6152	(0.008)	0.0000	0.0000	30,204
2017/10/31	R214	02/11/2017	9.60	Put	Bond Future	2,930.3000	2.9303	2,925.0800	2.9251	(0.178)	0	0	0
2017/10/31	R214	02/11/2017	9.58	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/10/31	R214	02/11/2017	9.58	Put	Bond Future	3,071.8500	3.0719	3,066.6800	3.0667	(0.168)	0	0	0
2017/10/31	R214	02/11/2017	9.59	Put	Bond Future	3,001.0100	3.0010	2,995.8200	2.9958	(0.173)	0	0	0
2017/10/31	R214	02/11/2017	9.59	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/10/31	R214	01/02/2018	9.84	Call	Bond Future	1,230.3300	1.2303	1,229.6100	1.2296	(0.059)	0	0	0
2017/10/31	R214	01/02/2018			Bond Future	10.0985	70.8870	10.0977	70.8919	(0.007)	0.0000	0.0000	18,573
2017/10/31	R214	01/02/2018	9.82	Call	Bond Future	1,180.7900	1.1808	1,179.7800	1.1798	(0.086)	0	0	0
2017/10/31	R214	01/02/2018	9.82	Put	Bond Future	3,037.9200	3.0379	3,032.0200	3.0320	(0.194)	0	0	0
2017/10/31	R214	01/02/2018	9.84	Put	Bond Future	2,951.3300	2.9513	2,945.7200	2.9457	(0.190)	0	0	0
2017/10/31	R214	01/02/2018	9.83	Call	Bond Future	1,205.4000	1.2054	1,204.5400	1.2045	(0.071)	0	0	0
2017/10/31	R214	01/02/2018	9.83	Put	Bond Future	2,994.4100	2.9944	2,988.6600	2.9887	(0.192)	0	0	0
2017/10/31	R214	03/05/2018	9.99	Put	Bond Future	3,406.8100	3.4068	3,408.3800	3.4084	0.046	0	0	0
2017/10/31	R214	03/05/2018			Bond Future	10.1644	68.9041	10.1636	68.9089	(0.007)	0.0000	0.0000	0
2017/10/31	R214	03/05/2018	9.98	Call	Bond Future	2,237.4300	2.2374	2,243.7500	2.2438	0.282	0	0	0
2017/10/31	R214	03/05/2018	9.98	Put	Bond Future	3,444.5500	3.4445	3,446.0900	3.4461	0.045	0	0	0
2017/10/31	R214	03/05/2018	9.99	Call	Bond Future	2,266.0500	2.2660	2,272.4000	2.2724	0.280	0	0	0
2017/10/31	R214	03/05/2018	9.97	Call	Bond Future	2,209.0000	2.2090	2,215.3000	2.2153	0.285	0	0	0
2017/10/31	R214	03/05/2018	9.97	Put	Bond Future	3,482.5900	3.4826	3,484.1100	3.4841	0.044	0	0	0
2017/10/31	R248	02/11/2017	9.65	Call	Bond Future	0.2300	0.0002	0.0100	0.0000	(95.652)	0	0	0
2017/10/31	R248	02/11/2017	9.66	Put	Bond Future	3,678.7700	3.6788	3,671.8700	3.6719	(0.188)	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
2017/10/31	R248	02/11/2017			Bond Future	10.0840	89.0604	10.0832	89.0670	(0.008)	0.0000	0.0000	47,718
2017/10/31	R248	02/11/2017	9.65	Put	Bond Future	3,768.7500	3.7688	3,761.9200	3.7619	(0.181)	0	0	0
2017/10/31	R248	02/11/2017	9.66	Call	Bond Future	0.3100	0.0003	0.0200	0.0000	(93.548)	0	0	0
2017/10/31	R248	02/11/2017	9.64	Call	Bond Future	0.1800	0.0002	0.0100	0.0000	(94.444)	0	0	0
2017/10/31	R248	02/11/2017	9.64	Put	Bond Future	3,858.9200	3.8589	3,852.1400	3.8521	(0.176)	0	0	0
2017/10/31	R248	01/02/2018	9.90	Put	Bond Future	3,800.1900	3.8002	3,777.3200	3.7773	(0.602)	0	0	0
2017/10/31	R248	01/02/2018	9.89	Call	Bond Future	1,610.8800	1.6109	1,594.4300	1.5944	(1.021)	0	0	0
2017/10/31	R248	01/02/2018			Bond Future	10.1558	90.6941	10.1550	90.7005	(0.008)	0.0000	0.0000	95,793
2017/10/31	R248	01/02/2018	9.90	Call	Bond Future	1,642.4500	1.6425	1,625.9400	1.6259	(1.005)	0	0	0
2017/10/31	R248	01/02/2018	9.89	Put	Bond Future	3,854.9200	3.8549	3,832.1100	3.8321	(0.592)	0	0	0
2017/10/31	R248	01/02/2018	9.91	Call	Bond Future	1,674.3900	1.6744	1,657.8400	1.6578	(0.988)	0	0	0
2017/10/31	R248	01/02/2018	9.91	Put	Bond Future	3,745.9900	3.7460	3,723.0800	3.7231	(0.612)	0	0	0
2017/10/31	R248	03/05/2018	10.06	Call	Bond Future	3,051.4100	3.0514	3,037.7500	3.0377	(0.448)	0	0	0
2017/10/31	R248	03/05/2018	10.05	Put	Bond Future	4,452.4200	4.4524	4,432.2300	4.4322	(0.453)	0	0	0
2017/10/31	R248	03/05/2018			Bond Future	10.2238	87.9371	10.2231	87.9434	(0.008)	0.0000	0.0000	0
2017/10/31	R248	03/05/2018	10.07	Call	Bond Future	3,089.0800	3.0891	3,075.4200	3.0754	(0.442)	0	0	0
2017/10/31	R248	03/05/2018	10.07	Put	Bond Future	4,359.8700	4.3599	4,339.9300	4.3399	(0.457)	0	0	0
2017/10/31	R248	03/05/2018	10.06	Put	Bond Future	4,405.9600	4.4060	4,386.0200	4.3860	(0.453)	0	0	0
2017/10/31	R248	03/05/2018	10.05	Call	Bond Future	3,013.9700	3.0140	3,000.0600	3.0001	(0.462)	0	0	0

**Total**

**1475468**