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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/11/2017 TO 28/11/2017

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
2017-11-28	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	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
2017-11-28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	2025	01/02/2018	133.89	Put	Bond Future	6,737.7500	6.7377	6,749.7200	6.7497	0.178	0	0	0
2017-11-28	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2025	01/02/2018			Bond Future	127.1523	127.1523	127.1403	127.1403	(0.009)	0.0000	0.0000	1,070
2017-11-28	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2025	01/02/2018	133.88	Put	Bond Future	6,727.7500	6.7277	6,739.7200	6.7397	0.178	0	0	0
2017-11-28	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2025	01/02/2018	133.90	Put	Bond Future	6,747.7500	6.7477	6,759.7200	6.7597	0.177	0	0	0
2017-11-28	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2025	03/05/2018	133.20	Put	Bond Future	3,665.0000	3.6650	3,677.4400	3.6774	0.339	0	0	0
2017-11-28	2025	03/05/2018			Bond Future	129.5350	129.5350	129.5226	129.5226	(0.010)	0.0000	0.0000	0
2017-11-28	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2025	03/05/2018	133.22	Put	Bond Future	3,685.0000	3.6850	3,697.4400	3.6974	0.338	0	0	0
2017-11-28	2025	03/05/2018	133.21	Put	Bond Future	3,675.0000	3.6750	3,687.4400	3.6874	0.339	0	0	0
2017-11-28	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2025	02/08/2018			Bond Future	131.9812	131.9812	131.9668	131.9668	(0.011)	0.0000	0.0000	0
2017-11-28	2025	02/08/2018	136.65	Put	Bond Future	4,668.8400	4.6688	4,683.1500	4.6831	0.307	0	0	0
2017-11-28	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2025	02/08/2018	136.67	Put	Bond Future	4,688.8400	4.6888	4,703.1500	4.7031	0.305	0	0	0
2017-11-28	2025	02/08/2018	136.66	Put	Bond Future	4,678.8400	4.6788	4,693.1500	4.6931	0.306	0	0	0
2017-11-28	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2029	01/02/2018			Bond Future	97.2224	97.2224	97.2137	97.2137	(0.009)	0.0000	0.0000	1,370
2017-11-28	2029	03/05/2018			Bond Future	98.0263	98.0263	98.0172	98.0172	(0.009)	0.0000	0.0000	0
2017-11-28	2029	02/08/2018			Bond Future	99.9111	99.9111	99.9006	99.9006	(0.010)	0.0000	0.0000	0
2017-11-28	2030	01/02/2018	9.39	Put	Bond Future	2,142.6000	2.1426	1,742.0800	1.7421	(18.693)	0	0	0
2017-11-28	2030	01/02/2018			Bond Future	9.7192	88.1134	9.6568	88.5139	(0.642)	0.0000	0.0000	63,507
2017-11-28	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2030	01/02/2018	9.38	Put	Bond Future	2,208.8000	2.2088	1,808.2800	1.8083	(18.133)	0	0	0
2017-11-28	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2030	01/02/2018	9.37	Put	Bond Future	2,275.0600	2.2751	1,874.5400	1.8745	(17.605)	0	0	0
2017-11-28	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2030	03/05/2018			Bond Future	9.7958	89.7571	9.7312	90.1648	(0.659)	0.0000	0.0000	0
2017-11-28	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2030	03/05/2018	9.49	Put	Bond Future	1,953.4200	1.9534	1,545.7100	1.5457	(20.872)	0	0	0
2017-11-28	2030	03/05/2018	9.51	Put	Bond Future	1,823.8500	1.8238	1,416.1400	1.4161	(22.354)	0	0	0
2017-11-28	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2030	03/05/2018	9.50	Put	Bond Future	1,888.6000	1.8886	1,480.8900	1.4809	(21.588)	0	0	0
2017-11-28	2030	02/08/2018	9.46	Put	Bond Future	2,597.8000	2.5978	2,183.8200	2.1838	(15.936)	0	0	0
2017-11-28	2030	02/08/2018			Bond Future	9.8720	87.4582	9.8052	87.8722	(0.676)	0.0000	0.0000	0

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2017-11-28	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2030	02/08/2018	9.45	Put	Bond Future	2,662.1400	2.6621	2,248.1600	2.2482	(15.551)	0	0	0
2017-11-28	2030	02/08/2018	9.47	Put	Bond Future	2,533.5100	2.5335	2,119.5300	2.1195	(16.340)	0	0	0
2017-11-28	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2032	01/02/2018	9.56	Call	Bond Future	826.0700	0.8261	950.5600	0.9506	15.070	0	0	0
2017-11-28	2032	01/02/2018	9.55	Put	Bond Future	3,294.1000	3.2941	2,988.3100	2.9883	(9.283)	0	0	0
2017-11-28	2032	01/02/2018	9.20	Call	Bond Future	290.4900	0.2905	345.0600	0.3451	18.786	0	0	7,500
2017-11-28	2032	01/02/2018	9.45	Put	Bond Future	3,822.2500	3.8223	3,494.1400	3.4941	(8.584)	0	0	0
2017-11-28	2032	01/02/2018	9.40	Put	Bond Future	4,102.3100	4.1023	3,763.8500	3.7638	(8.250)	0	0	0
2017-11-28	2032	01/02/2018			Bond Future	9.9065	90.4401	9.8442	90.8681	(0.629)	0.0000	0.0000	42,499
2017-11-28	2032	01/02/2018	9.57	Call	Bond Future	847.2500	0.8472	974.1000	0.9741	14.972	0	0	0
2017-11-28	2032	01/02/2018	9.57	Put	Bond Future	3,193.8000	3.1938	2,892.7200	2.8927	(9.427)	0	0	0
2017-11-28	2032	01/02/2018	9.30	Put	Bond Future	4,692.5000	4.6925	4,335.1900	4.3352	(7.614)	0	0	0
2017-11-28	2032	01/02/2018	9.30	Call	Bond Future	397.8600	0.3979	468.4800	0.4685	17.750	0	0	7,800
2017-11-28	2032	01/02/2018	9.56	Put	Bond Future	3,243.7200	3.2437	2,940.2800	2.9403	(9.355)	0	0	0
2017-11-28	2032	01/02/2018	9.55	Call	Bond Future	805.2700	0.8053	927.4100	0.9274	15.168	0	0	0
2017-11-28	2032	01/02/2018	9.20	Put	Bond Future	5,321.9000	5.3219	4,948.5400	4.9485	(7.016)	0	0	0
2017-11-28	2032	01/02/2018	9.45	Call	Bond Future	617.2200	0.6172	717.0400	0.7170	16.173	0	0	750
2017-11-28	2032	01/02/2018	9.40	Call	Bond Future	536.1300	0.5361	625.6000	0.6256	16.688	0	0	6,800
2017-11-28	2032	03/05/2018	9.70	Call	Bond Future	1,989.3500	1.9894	2,163.8800	2.1639	8.773	0	0	0
2017-11-28	2032	03/05/2018	9.71	Put	Bond Future	3,877.4700	3.8775	3,618.0300	3.6180	(6.691)	0	0	0
2017-11-28	2032	03/05/2018			Bond Future	9.9821	87.9703	9.9176	88.4059	(0.646)	0.0000	0.0000	0
2017-11-28	2032	03/05/2018	9.70	Put	Bond Future	3,919.4100	3.9194	3,658.3300	3.6583	(6.661)	0	0	0
2017-11-28	2032	03/05/2018	9.71	Call	Bond Future	2,016.8700	2.0169	2,193.0400	2.1930	8.735	0	0	0
2017-11-28	2032	03/05/2018	9.72	Call	Bond Future	2,044.6200	2.0446	2,222.4300	2.2224	8.696	0	0	0
2017-11-28	2032	03/05/2018	9.72	Put	Bond Future	3,835.8300	3.8358	3,578.0300	3.5780	(6.721)	0	0	0
2017-11-28	2032	02/08/2018	9.66	Put	Bond Future	5,200.6500	5.2007	4,934.9500	4.9350	(5.109)	0	0	0
2017-11-28	2032	02/08/2018	9.67	Call	Bond Future	2,551.3400	2.5513	2,729.3300	2.7293	6.976	0	0	0
2017-11-28	2032	02/08/2018			Bond Future	10.0547	89.6432	9.9883	90.0856	(0.661)	0.0000	0.0000	0
2017-11-28	2032	02/08/2018	9.68	Call	Bond Future	2,578.4800	2.5785	2,757.7400	2.7577	6.952	0	0	0
2017-11-28	2032	02/08/2018	9.68	Put	Bond Future	5,116.0700	5.1161	4,852.9200	4.8529	(5.144)	0	0	0
2017-11-28	2032	02/08/2018	9.66	Call	Bond Future	2,524.6600	2.5247	2,701.3700	2.7014	6.999	0	0	0
2017-11-28	2032	02/08/2018	9.67	Put	Bond Future	5,158.0900	5.1581	4,893.6700	4.8937	(5.126)	0	0	0
2017-11-28	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2033	01/02/2018			Bond Future	100.8407	100.8407	100.8317	100.8317	(0.009)	0.0000	0.0000	5,283
2017-11-28	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2033	01/02/2018	109.64	Put	Bond Future	8,799.2900	8.7993	8,808.2700	8.8083	0.102	0	0	0
2017-11-28	2033	01/02/2018	109.66	Put	Bond Future	8,819.2900	8.8193	8,828.2700	8.8283	0.102	0	0	0
2017-11-28	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2033	01/02/2018	109.65	Put	Bond Future	8,809.2900	8.8093	8,818.2700	8.8183	0.102	0	0	0
2017-11-28	2033	03/05/2018	107.71	Put	Bond Future	6,068.1300	6.0681	6,077.6100	6.0776	0.156	0	0	0
2017-11-28	2033	03/05/2018			Bond Future	101.6419	101.6419	101.6324	101.6324	(0.009)	0.0000	0.0000	0
2017-11-28	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2033	03/05/2018	107.70	Put	Bond Future	6,058.1300	6.0581	6,067.6100	6.0676	0.156	0	0	0
2017-11-28	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-11-28	2033	03/05/2018	107.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2033	03/05/2018	107.69	Put	Bond Future	6,048.1300		6.0481	6,057.6100	6.0576	0.157	0	0	0
2017-11-28	2033	02/08/2018	109.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2033	02/08/2018			Bond Future	103.5962		103.5962	103.5853	103.5853	(0.010)	0.0000	0.0000	0
2017-11-28	2033	02/08/2018	109.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2033	02/08/2018	109.92	Put	Bond Future	6,323.8400		6.3238	6,334.7000	6.3347	0.172	0	0	0
2017-11-28	2033	02/08/2018	109.94	Put	Bond Future	6,343.8400		6.3438	6,354.7000	6.3547	0.171	0	0	0
2017-11-28	2033	02/08/2018	109.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2033	02/08/2018	109.93	Put	Bond Future	6,333.8400		6.3338	6,344.7000	6.3447	0.171	0	0	0
2017-11-28	2037	01/02/2018	9.82	Put	Bond Future	3,367.9700		3.3680	3,021.4100	3.0214	(10.290)	0	0	0
2017-11-28	2037	01/02/2018			Bond Future	10.1347		86.4774	10.0673	86.9816	(0.664)	0.0000	0.0000	54,223
2017-11-28	2037	01/02/2018	9.88	Put	Bond Future	3,055.1100		3.0551	2,726.0600	2.7261	(10.770)	0	0	0
2017-11-28	2037	01/02/2018	9.88	Call	Bond Future	1,123.4300		1.1234	1,298.6300	1.2986	15.595	0	0	2,000
2017-11-28	2037	01/02/2018	9.82	Call	Bond Future	971.3600		0.9714	1,129.0500	1.1291	16.234	0	0	0
2017-11-28	2037	01/02/2018	9.81	Put	Bond Future	3,421.9400		3.4219	3,072.5200	3.0725	(10.211)	0	0	0
2017-11-28	2037	01/02/2018	9.83	Call	Bond Future	995.6600		0.9957	1,156.2200	1.1562	16.126	0	0	0
2017-11-28	2037	01/02/2018	9.83	Put	Bond Future	3,314.5200		3.3145	2,970.8300	2.9708	(10.369)	0	0	0
2017-11-28	2037	01/02/2018	9.81	Call	Bond Future	947.4700		0.9475	1,102.3000	1.1023	16.341	0	0	0
2017-11-28	2037	01/02/2018	10.32	Call	Bond Future	2,694.6500		2.6946	3,004.0800	3.0041	11.483	0	0	0
2017-11-28	2037	01/02/2018	10.32	Put	Bond Future	1,330.0500		1.3300	1,135.2300	1.1352	(14.648)	0	0	2,000
2017-11-28	2037	01/02/2018	10.72	Call	Bond Future	4,721.5600		4.7216	5,128.9600	5.1290	8.629	0	0	0
2017-11-28	2037	01/02/2018	10.72	Put	Bond Future	525.1500		0.5252	428.3000	0.4283	(18.442)	0	0	2,000
2017-11-28	2037	03/05/2018	9.99	Call	Bond Future	2,489.7900		2.4898	2,710.7100	2.7107	8.873	0	0	0
2017-11-28	2037	03/05/2018	9.97	Put	Bond Future	4,226.8900		4.2269	3,930.6400	3.9306	(7.009)	0	0	0
2017-11-28	2037	03/05/2018			Bond Future	10.2108		88.0905	10.1413	88.6040	(0.680)	0.0000	0.0000	0
2017-11-28	2037	03/05/2018	9.99	Put	Bond Future	4,138.1100		4.1381	3,845.6100	3.8456	(7.068)	0	0	0
2017-11-28	2037	03/05/2018	9.97	Call	Bond Future	2,426.8400		2.4268	2,644.0100	2.6440	8.949	0	0	0
2017-11-28	2037	03/05/2018	9.98	Put	Bond Future	4,182.2200		4.1822	3,887.8400	3.8878	(7.039)	0	0	0
2017-11-28	2037	03/05/2018	9.98	Call	Bond Future	2,458.0900		2.4581	2,677.1300	2.6771	8.911	0	0	0
2017-11-28	2037	02/08/2018	9.96	Put	Bond Future	5,372.2500		5.3723	5,071.4100	5.0714	(5.600)	0	0	0
2017-11-28	2037	02/08/2018	9.95	Call	Bond Future	2,920.2200		2.9202	3,139.5800	3.1396	7.512	0	0	0
2017-11-28	2037	02/08/2018			Bond Future	10.2867		85.5095	10.2151	86.0313	(0.696)	0.0000	0.0000	0
2017-11-28	2037	02/08/2018	9.96	Call	Bond Future	2,950.5400		2.9505	3,171.4300	3.1714	7.486	0	0	0
2017-11-28	2037	02/08/2018	9.95	Put	Bond Future	5,417.7300		5.4177	5,115.3600	5.1154	(5.581)	0	0	0
2017-11-28	2037	02/08/2018	9.97	Call	Bond Future	2,981.3200		2.9813	3,203.7300	3.2037	7.460	0	0	0
2017-11-28	2037	02/08/2018	9.97	Put	Bond Future	5,327.3300		5.3273	5,028.0100	5.0280	(5.619)	0	0	0
2017-11-28	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2038	01/02/2018	136.95	Put	Bond Future	17,019.1700		17.0192	17,030.0900	17.0301	0.064	0	0	0
2017-11-28	2038	01/02/2018			Bond Future	119.9308		119.9308	119.9199	119.9199	(0.009)	0.0000	0.0000	19,013
2017-11-28	2038	01/02/2018	136.94	Put	Bond Future	17,009.1700		17.0092	17,020.0900	17.0201	0.064	0	0	0
2017-11-28	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2038	01/02/2018	136.93	Put	Bond Future	16,999.1700		16.9992	17,010.0900	17.0101	0.064	0	0	0
2017-11-28	2038	03/05/2018	132.28	Put	Bond Future	10,101.6200		10.1016	10,113.1300	10.1131	0.114	0	0	0
2017-11-28	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2038	03/05/2018			Bond Future	122.1784		122.1784	122.1669	122.1669	(0.009)	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
2017-11-28	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2038	03/05/2018	132.27	Put	Bond Future	10,091.6200	10.0916	10,103.1300	10.1031	0.114	0	0	0
2017-11-28	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2038	03/05/2018	132.29	Put	Bond Future	10,111.6200	10.1116	10,123.1300	10.1231	0.114	0	0	0
2017-11-28	2038	02/08/2018	134.55	Put	Bond Future	10,072.5100	10.0725	10,085.6200	10.0856	0.130	0	0	0
2017-11-28	2038	02/08/2018			Bond Future	124.4775	124.4775	124.4644	124.4644	(0.011)	0.0000	0.0000	0
2017-11-28	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2038	02/08/2018	134.54	Put	Bond Future	10,062.5100	10.0625	10,075.6200	10.0756	0.130	0	0	0
2017-11-28	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2038	02/08/2018	134.53	Put	Bond Future	10,052.5100	10.0525	10,065.6200	10.0656	0.130	0	0	0
2017-11-28	2040	01/02/2018	9.89	Call	Bond Future	991.6700	0.9917	1,152.6900	1.1527	16.237	0	0	0
2017-11-28	2040	01/02/2018			Bond Future	10.2302	89.4615	10.1629	89.9975	(0.658)	0.0000	0.0000	25,992
2017-11-28	2040	01/02/2018	9.87	Call	Bond Future	942.9200	0.9429	1,098.0400	1.0980	16.451	0	0	0
2017-11-28	2040	01/02/2018	9.87	Put	Bond Future	3,872.8200	3.8728	3,491.9100	3.4919	(9.835)	0	0	0
2017-11-28	2040	01/02/2018	9.88	Put	Bond Future	3,813.6100	3.8136	3,435.6400	3.4356	(9.911)	0	0	0
2017-11-28	2040	01/02/2018	9.89	Put	Bond Future	3,754.8200	3.7548	3,379.8100	3.3798	(9.987)	0	0	0
2017-11-28	2040	01/02/2018	9.88	Call	Bond Future	967.1500	0.9672	1,125.2100	1.1252	16.343	0	0	0
2017-11-28	2040	03/05/2018	10.08	Put	Bond Future	4,445.1400	4.4451	4,133.3800	4.1334	(7.014)	0	0	0
2017-11-28	2040	03/05/2018			Bond Future	10.3070	91.1303	10.2375	91.6761	(0.674)	0.0000	0.0000	0
2017-11-28	2040	03/05/2018	10.07	Call	Bond Future	2,608.2000	2.6082	2,840.2300	2.8402	8.896	0	0	0
2017-11-28	2040	03/05/2018	10.07	Put	Bond Future	4,492.6500	4.4926	4,178.9000	4.1789	(6.984)	0	0	0
2017-11-28	2040	03/05/2018	10.08	Call	Bond Future	2,641.5200	2.6415	2,875.5400	2.8755	8.859	0	0	0
2017-11-28	2040	03/05/2018	10.06	Call	Bond Future	2,574.8800	2.5749	2,804.9300	2.8049	8.934	0	0	0
2017-11-28	2040	03/05/2018	10.06	Put	Bond Future	4,540.2700	4.5403	4,224.5400	4.2245	(6.954)	0	0	0
2017-11-28	2040	02/08/2018	10.04	Call	Bond Future	3,134.1400	3.1341	3,367.1900	3.3672	7.436	0	0	0
2017-11-28	2040	02/08/2018	10.03	Put	Bond Future	5,898.0300	5.8980	5,574.8100	5.5748	(5.480)	0	0	0
2017-11-28	2040	02/08/2018			Bond Future	10.3836	88.3568	10.3120	88.9115	(0.689)	0.0000	0.0000	0
2017-11-28	2040	02/08/2018	10.05	Call	Bond Future	3,166.3100	3.1663	3,400.9700	3.4010	7.411	0	0	0
2017-11-28	2040	02/08/2018	10.05	Put	Bond Future	5,800.2200	5.8002	5,480.2200	5.4802	(5.517)	0	0	0
2017-11-28	2040	02/08/2018	10.04	Put	Bond Future	5,848.9800	5.8490	5,527.3700	5.5274	(5.499)	0	0	0
2017-11-28	2040	02/08/2018	10.03	Call	Bond Future	3,102.1500	3.1021	3,333.5900	3.3336	7.461	0	0	0
2017-11-28	2044	01/02/2018	9.90	Put	Bond Future	3,980.5000	3.9805	3,594.5800	3.5946	(9.695)	0	0	0
2017-11-28	2044	01/02/2018	9.89	Call	Bond Future	893.8000	0.8938	1,042.7200	1.0427	16.661	0	0	0
2017-11-28	2044	01/02/2018			Bond Future	10.2741	86.4055	10.2068	86.9433	(0.655)	0.0000	0.0000	17,462
2017-11-28	2044	01/02/2018	9.90	Call	Bond Future	917.1900	0.9172	1,069.0000	1.0690	16.552	0	0	0
2017-11-28	2044	01/02/2018	9.89	Put	Bond Future	4,041.5500	4.0415	3,652.7400	3.6527	(9.620)	0	0	0
2017-11-28	2044	01/02/2018	9.91	Call	Bond Future	940.8500	0.9408	1,095.5900	1.0956	16.447	0	0	0
2017-11-28	2044	01/02/2018	9.91	Put	Bond Future	3,919.8700	3.9199	3,536.8800	3.5369	(9.770)	0	0	0
2017-11-28	2044	03/05/2018	10.10	Call	Bond Future	2,586.9300	2.5869	2,817.7300	2.8177	8.922	0	0	0
2017-11-28	2044	03/05/2018	10.09	Put	Bond Future	4,628.7100	4.6287	4,310.0000	4.3100	(6.886)	0	0	0
2017-11-28	2044	03/05/2018			Bond Future	10.3491	88.0174	10.2797	88.5649	(0.671)	0.0000	0.0000	0
2017-11-28	2044	03/05/2018	10.11	Call	Bond Future	2,620.3200	2.6203	2,853.1100	2.8531	8.884	0	0	0
2017-11-28	2044	03/05/2018	10.11	Put	Bond Future	4,531.8100	4.5318	4,217.0900	4.2171	(6.945)	0	0	0
2017-11-28	2044	03/05/2018	10.10	Put	Bond Future	4,579.9600	4.5800	4,263.2500	4.2632	(6.915)	0	0	0
2017-11-28	2044	03/05/2018	10.09	Call	Bond Future	2,554.0200	2.5540	2,782.8200	2.7828	8.958	0	0	0

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2017-11-28	2044	02/08/2018	10.07	Call	Bond Future	3,119.9600	3.1200	3,352.5800	3.3526	7.456	0	0	0
2017-11-28	2044	02/08/2018			Bond Future	10.4239	85.3099	10.3524	85.8663	(0.686)	0.0000	0.0000	0
2017-11-28	2044	02/08/2018	10.05	Call	Bond Future	3,055.9800	3.0560	3,285.3700	3.2854	7.506	0	0	0
2017-11-28	2044	02/08/2018	10.05	Put	Bond Future	6,036.5900	6.0366	5,709.5800	5.7096	(5.417)	0	0	0
2017-11-28	2044	02/08/2018	10.07	Put	Bond Future	5,936.6500	5.9366	5,612.8700	5.6129	(5.454)	0	0	0
2017-11-28	2044	02/08/2018	10.06	Call	Bond Future	3,088.0100	3.0880	3,319.0200	3.3190	7.481	0	0	0
2017-11-28	2044	02/08/2018	10.06	Put	Bond Future	5,986.6000	5.9866	5,661.2100	5.6612	(5.435)	0	0	0
2017-11-28	2046	01/02/2018	132.92	Put	Bond Future	19,112.9100	19.1129	18,453.6300	18.4536	(3.449)	0	0	0
2017-11-28	2046	01/02/2018			Bond Future	113.8071	113.8071	114.4664	114.4664	0.579	0.0000	0.0000	21,177
2017-11-28	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2046	01/02/2018	132.91	Put	Bond Future	19,102.9100	19.1029	18,443.6300	18.4436	(3.451)	0	0	0
2017-11-28	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2046	01/02/2018	132.90	Put	Bond Future	19,092.9100	19.0929	18,433.6300	18.4336	(3.453)	0	0	0
2017-11-28	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2046	03/05/2018			Bond Future	114.3400	114.3400	115.0114	115.0114	0.587	0.0000	0.0000	0
2017-11-28	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2046	03/05/2018	127.93	Put	Bond Future	13,590.0300	13.5900	12,918.6100	12.9186	(4.941)	0	0	0
2017-11-28	2046	03/05/2018	127.95	Put	Bond Future	13,610.0300	13.6100	12,938.6100	12.9386	(4.933)	0	0	0
2017-11-28	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2046	03/05/2018	127.94	Put	Bond Future	13,600.0300	13.6000	12,928.6100	12.9286	(4.937)	0	0	0
2017-11-28	2046	02/08/2018	128.78	Put	Bond Future	12,241.4900	12.2415	11,558.5900	11.5586	(5.579)	0	0	0
2017-11-28	2046	02/08/2018			Bond Future	116.5385	116.5385	117.2214	117.2214	0.586	0.0000	0.0000	0
2017-11-28	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2046	02/08/2018	128.77	Put	Bond Future	12,231.4900	12.2315	11,548.5900	11.5486	(5.583)	0	0	0
2017-11-28	2046	02/08/2018	128.79	Put	Bond Future	12,251.4900	12.2515	11,568.5900	11.5686	(5.574)	0	0	0
2017-11-28	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2050	01/02/2018	140.23	Put	Bond Future	22,388.1900	22.3882	22,398.5400	22.3985	0.046	0	0	0
2017-11-28	2050	01/02/2018			Bond Future	117.8418	117.8418	117.8315	117.8315	(0.009)	0.0000	0.0000	24,130
2017-11-28	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2050	01/02/2018	140.25	Put	Bond Future	22,408.1900	22.4082	22,418.5400	22.4185	0.046	0	0	0
2017-11-28	2050	01/02/2018	140.24	Put	Bond Future	22,398.1900	22.3982	22,408.5400	22.4085	0.046	0	0	0
2017-11-28	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2050	03/05/2018	135.62	Put	Bond Future	15,569.8600	15.5699	15,580.5300	15.5805	0.069	0	0	0
2017-11-28	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2050	03/05/2018			Bond Future	120.0501	120.0501	120.0395	120.0395	(0.009)	0.0000	0.0000	0
2017-11-28	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2050	03/05/2018	135.61	Put	Bond Future	15,559.8600	15.5599	15,570.5300	15.5705	0.069	0	0	0
2017-11-28	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2050	03/05/2018	135.63	Put	Bond Future	15,579.8600	15.5799	15,590.5300	15.5905	0.068	0	0	0
2017-11-28	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2050	02/08/2018	137.54	Put	Bond Future	16,914.8100	16.9148	16,927.2500	16.9272	0.074	0	0	0
2017-11-28	2050	02/08/2018	137.52	Put	Bond Future	16,894.8100	16.8948	16,907.2500	16.9072	0.074	0	0	0
2017-11-28	2050	02/08/2018			Bond Future	120.6252	120.6252	120.6127	120.6127	(0.010)	0.0000	0.0000	0

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2017-11-28	2050	02/08/2018	137.53	Put	Bond Future	16,904.8100	16.9048	16,917.2500	16.9172	0.074	0	0	0
2017-11-28	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	AL37	01/02/2018			Index Future	555.6540	555.6540	556.4570	556.4570	0.145	0.0000	0.0000	0
2017-11-28	AL37	03/05/2018			Index Future	566.0210	566.0210	566.8380	566.8380	0.144	0.0000	0.0000	0
2017-11-28	AL37	02/08/2018			Index Future	576.7870	576.7870	577.6090	577.6090	0.143	0.0000	0.0000	0
2017-11-28	AL7T	01/02/2018			Index Future	632.3590	632.3590	634.3660	634.3660	0.317	0.0000	0.0000	0
2017-11-28	AL7T	03/05/2018			Index Future	644.1580	644.1580	646.2000	646.2000	0.317	0.0000	0.0000	0
2017-11-28	AL7T	02/08/2018			Index Future	656.4090	656.4090	658.4790	658.4790	0.315	0.0000	0.0000	0
2017-11-28	ALBI	01/02/2018			Index Future	570.0290	570.0290	572.4740	572.4740	0.429	0.0000	0.0000	762
2017-11-28	ALBI	03/05/2018			Index Future	580.6640	580.6640	583.1530	583.1530	0.429	0.0000	0.0000	0
2017-11-28	ALBI	02/08/2018			Index Future	591.7080	591.7080	594.2340	594.2340	0.427	0.0000	0.0000	0
2017-11-28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-11-28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-11-28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017-11-28	EL28	01/02/2018			Bond Future	124.7896		124.7896	124.7808	124.7808	(0.007)	0.0000	0.0000	0
2017-11-28	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	EL28	01/02/2018	132.29	Put	Bond Future	7,500.3900		7,500.4	7,509.1500	7,5091	0.117	0	0	0
2017-11-28	EL28	01/02/2018	132.31	Put	Bond Future	7,520.3900		7,520.4	7,529.1500	7,5291	0.116	0	0	0
2017-11-28	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	EL28	01/02/2018	132.30	Put	Bond Future	7,510.3900		7,510.4	7,519.1500	7,5191	0.117	0	0	0
2017-11-28	EL28	03/05/2018	133.20	Put	Bond Future	7,831.3700		7,831.4	7,840.5800	7,8406	0.118	0	0	0
2017-11-28	EL28	03/05/2018			Bond Future	125.3686		125.3686	125.3594	125.3594	(0.007)	0.0000	0.0000	0
2017-11-28	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	EL28	03/05/2018	133.19	Put	Bond Future	7,821.3700		7,821.4	7,830.5800	7,8306	0.118	0	0	0
2017-11-28	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	EL28	03/05/2018	133.18	Put	Bond Future	7,811.3700		7,811.4	7,820.5800	7,8206	0.118	0	0	0
2017-11-28	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	EL28	02/08/2018			Bond Future	127.7793		127.7793	127.7683	127.7683	(0.009)	0.0000	0.0000	0
2017-11-28	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	EL28	02/08/2018	134.93	Put	Bond Future	7,150.7400		7,150.7	7,161.7400	7,1617	0.154	0	0	0
2017-11-28	EL28	02/08/2018	134.95	Put	Bond Future	7,170.7400		7,170.7	7,181.7400	7,1817	0.153	0	0	0
2017-11-28	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	EL28	02/08/2018	134.94	Put	Bond Future	7,160.7400		7,160.7	7,171.7400	7,1717	0.154	0	0	0
2017-11-28	ES33	01/02/2018	11.00	Put	Bond Future	1,477.7800		1,477.8	1,085.5300	1,0855	(26.543)	0	0	0
2017-11-28	ES33	01/02/2018	10.99	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	ES33	01/02/2018			Bond Future	11.2535		75.6565	11.1854	76.0487	(0.604)	0.0000	0.0000	9,466
2017-11-28	ES33	01/02/2018	11.00	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	ES33	01/02/2018	10.99	Put	Bond Future	1,537.0100		1,537.0	1,144.7600	1,1448	(25.520)	0	0	0
2017-11-28	ES33	01/02/2018	11.01	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	ES33	01/02/2018	11.01	Put	Bond Future	1,418.6300		1,418.6	1,026.3800	1,0264	(27.650)	0	0	0
2017-11-28	ES33	03/05/2018	11.22	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	ES33	03/05/2018	11.20	Put	Bond Future	966.7600		966.8	567.3500	5673	(41.314)	0	0	0
2017-11-28	ES33	03/05/2018			Bond Future	11.3695		73.2763	11.2991	73.6757	(0.620)	0.0000	0.0000	0
2017-11-28	ES33	03/05/2018	11.22	Put	Bond Future	851.6900		851.7	452.2800	4523	(46.896)	0	0	0
2017-11-28	ES33	03/05/2018	11.20	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	ES33	03/05/2018	11.21	Put	Bond Future	909.1900		909.2	509.7800	5098	(43.930)	0	0	0
2017-11-28	ES33	03/05/2018	11.21	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	ES33	02/08/2018	11.15	Put	Bond Future	1,888.9000		1,888.9	1,483.1900	1,4832	(21.479)	0	0	0
2017-11-28	ES33	02/08/2018	11.14	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	ES33	02/08/2018			Bond Future	11.4836		74.6699	11.4109	75.0756	(0.634)	0.0000	0.0000	0
2017-11-28	ES33	02/08/2018	11.15	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	ES33	02/08/2018	11.14	Put	Bond Future	1,946.6500		1,946.6	1,540.9400	1,5409	(20.841)	0	0	0
2017-11-28	ES33	02/08/2018	11.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2017-11-28	ES33	02/08/2018	11.16	Put	Bond Future	1,831.2100		1,831.2	1,425.5000	1,4255	(22.155)	0	0	0
2017-11-28	ES42	01/02/2018			Bond Future	11.5008		78.0472	11.4329	78.4843	(0.591)	0.0000	0.0000	7,957
2017-11-28	ES42	03/05/2018			Bond Future	11.6191		75.2419	11.5486	75.6869	(0.607)	0.0000	0.0000	0
2017-11-28	ES42	02/08/2018			Bond Future	11.7334		76.6727	11.6606	77.1251	(0.621)	0.0000	0.0000	0
2017-11-28	GOVI	01/02/2018	581.04	Put	GOVI	127,790.0000		12.7790	103,250.0000	10.3250	(19.203)	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
2017-11-28	GOVI	01/02/2018			GOVI	568.2610	568.2610	570.7150	570.7150	0.432	0.0000	0.0000	780
2017-11-28	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	GOVI	01/02/2018	581.03	Put	GOVI	127,690.0000	12.7690	103,150.0000	10.3150	(19.218)	0	0	0
2017-11-28	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	GOVI	01/02/2018	581.02	Put	GOVI	127,590.0000	12.7590	103,050.0000	10.3050	(19.233)	0	0	0
2017-11-28	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	GOVI	03/05/2018			GOVI	578.8640	578.8640	581.3610	581.3610	0.431	0.0000	0.0000	0
2017-11-28	GOVI	03/05/2018	590.27	Put	GOVI	114,060.0000	11.4060	89,090.0000	8.9090	(21.892)	0	0	0
2017-11-28	GOVI	03/05/2018	590.29	Put	GOVI	114,260.0000	11.4260	89,290.0000	8.9290	(21.854)	0	0	0
2017-11-28	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	GOVI	03/05/2018	590.28	Put	GOVI	114,160.0000	11.4160	89,190.0000	8.9190	(21.873)	0	0	0
2017-11-28	GOVI	02/08/2018	605.72	Put	GOVI	158,470.0000	15.8470	133,110.0000	13.3110	(16.003)	0	0	0
2017-11-28	GOVI	02/08/2018			GOVI	589.8730	589.8730	592.4090	592.4090	0.430	0.0000	0.0000	0
2017-11-28	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	GOVI	02/08/2018	605.71	Put	GOVI	158,370.0000	15.8370	133,010.0000	13.3010	(16.013)	0	0	0
2017-11-28	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	GOVI	02/08/2018	605.70	Put	GOVI	158,270.0000	15.8270	132,910.0000	13.2910	(16.023)	0	0	0
2017-11-28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-11-28	IGOV	01/02/2018			Index Future	241.6800	241.6800	241.7860	241.7860	0.044	0.0000	0.0000	876
2017-11-28	IGOV	03/05/2018			Index Future	246.2100	246.2100	246.3170	246.3170	0.043	0.0000	0.0000	272
2017-11-28	IGOV	02/08/2018			Index Future	250.9430	250.9430	251.0500	251.0500	0.043	0.0000	0.0000	0
2017-11-28	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017-11-28	IS01	15/03/2018			Interest Rate Swap	99.7250	99.7250	99.7254	99.7254	0.000	0.0000	0.0000	0
2017-11-28	IS01	21/06/2018			Interest Rate Swap	99.9345	99.9345	99.9317	99.9317	(0.003)	0.0000	0.0000	0
2017-11-28	IS01	20/09/2018			Interest Rate Swap	100.1879	100.1879	100.1795	100.1795	(0.008)	0.0000	0.0000	0
2017-11-28	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-11-28	IS02	16/03/2018			Interest Rate Swap	99.0065	99.0065	99.0069	99.0069	0.000	0.0000	0.0000	0
2017-11-28	IS02	15/06/2018			Interest Rate Swap	98.6264	98.6264	98.6236	98.6236	(0.003)	0.0000	0.0000	0
2017-11-28	IS02	21/09/2018			Interest Rate Swap	98.6561	98.6561	98.6476	98.6476	(0.009)	0.0000	0.0000	0
2017-11-28	IS02	21/12/2018			Interest Rate Swap	99.1800	99.1800	99.1600	99.1600	(0.020)	0.0000	0.0000	0
2017-11-28	IS02	15/03/2019			Interest Rate Swap	99.6895	99.6895	99.6699	99.6699	(0.020)	0.0000	0.0000	0
2017-11-28	IS02	21/06/2019			Interest Rate Swap	100.2173	100.2173	100.1933	100.1933	(0.024)	0.0000	0.0000	0
2017-11-28	IS02	20/09/2019			Interest Rate Swap	100.7683	100.7683	100.7424	100.7424	(0.026)	0.0000	0.0000	0
2017-11-28	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	IS05	17/12/2020			Interest Rate Swap	97.6639	97.6639	97.5908	97.5908	(0.075)	0.0000	0.0000	0
2017-11-28	IS05	16/03/2021			Interest Rate Swap	96.9961	96.9961	96.9250	96.9250	(0.073)	0.0000	0.0000	0
2017-11-28	IS05	15/06/2021			Interest Rate Swap	96.2957	96.2957	96.2313	96.2313	(0.067)	0.0000	0.0000	0
2017-11-28	IS05	21/09/2021			Interest Rate Swap	96.5663	96.5663	96.5079	96.5079	(0.060)	0.0000	0.0000	0
2017-11-28	IS05	21/12/2021			Interest Rate Swap	98.8379	98.8379	98.7794	98.7794	(0.059)	0.0000	0.0000	51

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
2017-11-28	IS05	15/03/2022			Interest Rate Swap	99.0716	99.0716	99.0064	99.0064	(0.066)	0.0000	0.0000	0
2017-11-28	IS05	21/06/2022			Interest Rate Swap	100.3591	100.3591	100.2825	100.2825	(0.076)	0.0000	0.0000	0
2017-11-28	IS05	20/09/2022			Interest Rate Swap	102.6352	102.6352	102.5483	102.5483	(0.085)	0.0000	0.0000	0
2017-11-28	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	IS10	17/12/2025			Interest Rate Swap	98.0721	98.0721	97.9859	97.9859	(0.088)	0.0000	0.0000	0
2017-11-28	IS10	16/03/2026			Interest Rate Swap	95.1669	95.1669	95.0836	95.0836	(0.088)	0.0000	0.0000	0
2017-11-28	IS10	15/06/2026			Interest Rate Swap	93.9714	93.9714	93.8933	93.8933	(0.083)	0.0000	0.0000	0
2017-11-28	IS10	21/09/2026			Interest Rate Swap	96.1128	96.1128	96.0422	96.0422	(0.073)	0.0000	0.0000	0
2017-11-28	IS10	21/12/2026			Interest Rate Swap	99.8394	99.8394	99.7758	99.7758	(0.064)	0.0000	0.0000	0
2017-11-28	IS10	15/03/2027			Interest Rate Swap	98.4660	98.4660	98.4045	98.4045	(0.062)	0.0000	0.0000	0
2017-11-28	IS10	21/06/2027			Interest Rate Swap	100.5065	100.5065	100.4490	100.4490	(0.057)	0.0000	0.0000	0
2017-11-28	IS10	20/09/2027			Interest Rate Swap	104.1625	104.1625	104.1094	104.1094	(0.051)	0.0000	0.0000	0
2017-11-28	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-11-28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-11-28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-11-28	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017-11-28	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017-11-28	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017-11-28	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017-11-28	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017-11-28	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017-11-28	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-11-28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-11-28	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-11-28	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017-11-28	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017-11-28	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017-11-28	R023	01/02/2018	8.33	Put	Bond Future	1,536.0500	1.5360	1,417.5000	1.4175	(7.718)	0	0	0
2017-11-28	R023	01/02/2018			Bond Future	8.6018	99.9590	8.5592	100.1272	(0.495)	0.0000	0.0000	61,187
2017-11-28	R023	01/02/2018	8.32	Call	Bond Future	442.7400	0.4427	491.3300	0.4913	10.975	0	0	0
2017-11-28	R023	01/02/2018	8.32	Put	Bond Future	1,563.4800	1.5635	1,443.8800	1.4439	(7.650)	0	0	0
2017-11-28	R023	01/02/2018	8.33	Call	Bond Future	455.3600	0.4554	505.0000	0.5050	10.901	0	0	0
2017-11-28	R023	01/02/2018	8.31	Call	Bond Future	430.2100	0.4302	477.7700	0.4778	11.055	0	0	0
2017-11-28	R023	01/02/2018	8.31	Put	Bond Future	1,591.0200	1.5910	1,470.3900	1.4704	(7.582)	0	0	0
2017-11-28	R023	03/05/2018	8.27	Call	Bond Future	723.6800	0.7237	778.3500	0.7783	7.554	0	0	0
2017-11-28	R023	03/05/2018			Bond Future	8.6652	97.8939	8.6200	98.0650	(0.521)	0.0000	0.0000	0
2017-11-28	R023	03/05/2018	8.27	Put	Bond Future	2,234.0100	2.2340	2,117.6100	2.1176	(5.210)	0	0	0
2017-11-28	R023	03/05/2018	8.28	Call	Bond Future	736.6200	0.7366	791.9900	0.7920	7.517	0	0	0
2017-11-28	R023	03/05/2018	8.29	Put	Bond Future	2,183.1500	2.1831	2,068.1700	2.0682	(5.267)	0	0	0
2017-11-28	R023	03/05/2018	9.19	Call	Bond Future	2,583.6600	2.5837	2,704.5000	2.7045	4.677	0	0	0
2017-11-28	R023	03/05/2018	9.19	Put	Bond Future	621.7700	0.6218	571.5400	0.5715	(8.079)	0	0	2,500

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
2017-11-28	R023	03/05/2018	8.28	Put	Bond Future	2,208.3800		2.2084	2,092.6800	2.0927	(5.239)	0	0	0
2017-11-28	R023	03/05/2018	8.29	Call	Bond Future	749.9400		0.7499	806.0300	0.8060	7.479	0	0	0
2017-11-28	R035	01/02/2018	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R035	01/02/2018	9.73	Put	Bond Future	2,549.5200		2.5495	2,042.6000	2.0426	(19.883)	0	0	0
2017-11-28	R035	01/02/2018			Bond Future	10.0636		94.2875	9.9962	94.7944	(0.670)	0.0000	0.0000	53,530
2017-11-28	R035	01/02/2018	9.75	Put	Bond Future	2,393.6200		2.3936	1,886.7000	1.8867	(21.178)	0	0	0
2017-11-28	R035	01/02/2018	9.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R035	01/02/2018	9.74	Put	Bond Future	2,471.5200		2.4715	1,964.6000	1.9646	(20.510)	0	0	0
2017-11-28	R035	01/02/2018	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R035	03/05/2018	9.91	Put	Bond Future	1,703.0900		1.7031	1,186.9500	1.1869	(30.306)	0	0	0
2017-11-28	R035	03/05/2018			Bond Future	10.1376		91.5460	10.0679	92.0622	(0.687)	0.0000	0.0000	0
2017-11-28	R035	03/05/2018	9.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R035	03/05/2018	9.90	Put	Bond Future	1,779.0500		1.7791	1,262.9100	1.2629	(29.012)	0	0	0
2017-11-28	R035	03/05/2018	9.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R035	03/05/2018	9.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R035	03/05/2018	9.89	Put	Bond Future	1,855.1000		1.8551	1,338.9600	1.3390	(27.823)	0	0	0
2017-11-28	R186	01/02/2018	8.96	Call	Bond Future	715.8100		0.7158	822.1300	0.8221	14.853	0	0	0
2017-11-28	R186	01/02/2018	8.50	Put	Bond Future	5,115.9900		5.1160	4,787.2800	4.7873	(6.425)	0	0	0
2017-11-28	R186	01/02/2018	9.00	Call	Bond Future	796.6600		0.7967	911.6800	0.9117	14.438	0	0	0
2017-11-28	R186	01/02/2018	9.25	Call	Bond Future	1,441.2900		1.4413	1,614.6700	1.6147	12.030	0	0	0
2017-11-28	R186	01/02/2018			Bond Future	9.2700		108.6623	9.2125	109.0227	(0.621)	0.0000	0.0000	91,297
2017-11-28	R186	01/02/2018	8.50	Call	Bond Future	157.6400		0.1576	189.4000	0.1894	20.147	0	0	1,460
2017-11-28	R186	01/02/2018	7.75	Put	Bond Future	10,087.3000		10.0873	9,728.1500	9.7282	(3.560)	0	0	0
2017-11-28	R186	01/02/2018	7.75	Call	Bond Future	4.7200		0.0047	6.0400	0.0060	27.966	0	0	1,460
2017-11-28	R186	01/02/2018	8.97	Call	Bond Future	735.5000		0.7355	843.9800	0.8440	14.749	0	0	0
2017-11-28	R186	01/02/2018	8.96	Put	Bond Future	2,676.6200		2.6766	2,422.4700	2.4225	(9.495)	0	0	0
2017-11-28	R186	01/02/2018	9.00	Put	Bond Future	2,501.8400		2.5018	2,256.3900	2.2564	(9.811)	0	0	6,200
2017-11-28	R186	01/02/2018	8.75	Put	Bond Future	3,700.4200		3.7004	3,405.8700	3.4059	(7.960)	0	0	775
2017-11-28	R186	01/02/2018	9.25	Put	Bond Future	1,566.6700		1.5667	1,379.5800	1.3796	(11.942)	0	0	775
2017-11-28	R186	01/02/2018	8.97	Put	Bond Future	2,632.3300		2.6323	2,380.3400	2.3803	(9.573)	0	0	0
2017-11-28	R186	01/02/2018	8.98	Call	Bond Future	755.5700		0.7556	866.2100	0.8662	14.643	0	0	0
2017-11-28	R186	01/02/2018	8.98	Put	Bond Future	2,588.4600		2.5885	2,338.6300	2.3386	(9.652)	0	0	0
2017-11-28	R186	01/02/2018	8.75	Call	Bond Future	384.4800		0.3845	450.4000	0.4504	17.145	0	0	0
2017-11-28	R186	01/02/2018	9.65	Call	Bond Future	2,966.7200		2.9667	3,228.5700	3.2286	8.826	0	0	0
2017-11-28	R186	01/02/2018	9.65	Put	Bond Future	627.1600		0.6272	528.5400	0.5285	(15.725)	0	0	1,950
2017-11-28	R186	03/05/2018	10.14	Put	Bond Future	838.2100		0.8382	754.7100	0.7547	(9.962)	0	0	1,120
2017-11-28	R186	03/05/2018	8.92	Call	Bond Future	1,359.6100		1.3596	1,482.7200	1.4827	9.055	0	0	0
2017-11-28	R186	03/05/2018	8.91	Put	Bond Future	4,037.1700		4.0372	3,792.0100	3.7920	(6.073)	0	0	0
2017-11-28	R186	03/05/2018			Bond Future	9.3458		110.6894	9.2857	111.0563	(0.643)	0.0000	0.0000	0
2017-11-28	R186	03/05/2018	9.30	Put	Bond Future	2,611.9000		2.6119	2,422.4000	2.4224	(7.255)	0	0	0
2017-11-28	R186	03/05/2018	9.30	Call	Bond Future	2,332.5700		2.3326	2,509.9700	2.5100	7.605	0	0	1,120
2017-11-28	R186	03/05/2018	10.14	Call	Bond Future	5,533.7800		5.5338	5,817.1800	5.8172	5.121	0	0	0
2017-11-28	R186	03/05/2018	8.93	Call	Bond Future	1,381.2000		1.3812	1,505.6900	1.5057	9.013	0	0	0
2017-11-28	R186	03/05/2018	8.93	Put	Bond Future	3,954.0300		3.9540	3,711.6200	3.7116	(6.131)	0	0	0
2017-11-28	R186	03/05/2018	8.92	Put	Bond Future	3,995.3300		3.9953	3,751.5400	3.7515	(6.102)	0	0	0
2017-11-28	R186	03/05/2018	8.91	Call	Bond Future	1,338.5200		1.3385	1,460.2600	1.4603	9.095	0	0	0

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2017-11-28	R186	03/05/2018	9.75	Call	Bond Future	3,884.2400	3.8842	4,123.7600	4.1238	6.166	0	0	0
2017-11-28	R186	03/05/2018	9.75	Put	Bond Future	1,459.3200	1.4593	1,331.9400	1.3319	(8.729)	0	0	3,200
2017-11-28	R197	01/02/2018	301.68	Put	Bond Future	9,489.5800	9.4896	9,517.2900	9.5173	0.292	0	0	0
2017-11-28	R197	01/02/2018			Bond Future	292.1904	292.1904	292.1627	292.1627	(0.009)	0.0000	0.0000	2,350
2017-11-28	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R197	01/02/2018	301.67	Put	Bond Future	9,479.5800	9.4796	9,507.2900	9.5073	0.292	0	0	0
2017-11-28	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R197	01/02/2018	301.66	Put	Bond Future	9,469.5800	9.4696	9,497.2900	9.4973	0.293	0	0	0
2017-11-28	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R197	03/05/2018			Bond Future	297.6660	297.6660	297.6373	297.6373	(0.010)	0.0000	0.0000	0
2017-11-28	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R197	03/05/2018	304.44	Put	Bond Future	6,774.0300	6.7740	6,802.7200	6.8027	0.424	0	0	0
2017-11-28	R197	03/05/2018	304.46	Put	Bond Future	6,794.0300	6.7940	6,822.7200	6.8227	0.422	0	0	0
2017-11-28	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R197	03/05/2018	304.45	Put	Bond Future	6,784.0300	6.7840	6,812.7200	6.8127	0.423	0	0	0
2017-11-28	R202	01/02/2018	249.07	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2017-11-28	R202	01/02/2018	249.06	Put	Bond Future	20,155.4900	20.1555	20,175.8800	20.1759	0.101	0	0	0
2017-11-28	R202	01/02/2018			Bond Future	228.9046	228.9046	228.8842	228.8842	(0.009)	0.0000	0.0000	22,205
2017-11-28	R202	01/02/2018	249.08	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2017-11-28	R202	01/02/2018	249.08	Put	Bond Future	20,175.4900	20.1755	20,195.8800	20.1959	0.101	0	0	0
2017-11-28	R202	01/02/2018	249.07	Put	Bond Future	20,165.4900	20.1655	20,185.8800	20.1859	0.101	0	0	0
2017-11-28	R202	01/02/2018	249.06	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2017-11-28	R202	03/05/2018	247.48	Put	Bond Future	14,383.9400	14.3839	14,402.9200	14.4029	0.132	0	0	0
2017-11-28	R202	03/05/2018	247.47	Call	Bond Future	98.4800	0.0985	95.9900	0.0960	(2.528)	0	0	0
2017-11-28	R202	03/05/2018			Bond Future	233.1942	233.1942	233.1728	233.1728	(0.009)	0.0000	0.0000	0
2017-11-28	R202	03/05/2018	247.48	Call	Bond Future	98.1700	0.0982	95.6800	0.0957	(2.536)	0	0	0
2017-11-28	R202	03/05/2018	247.47	Put	Bond Future	14,374.2500	14.3742	14,393.2300	14.3932	0.132	0	0	0
2017-11-28	R202	03/05/2018	247.49	Call	Bond Future	97.8600	0.0979	95.3700	0.0954	(2.544)	0	0	0
2017-11-28	R202	03/05/2018	247.49	Put	Bond Future	14,393.6300	14.3936	14,412.6100	14.4126	0.132	0	0	0
2017-11-28	R204	01/02/2018	7.27	Call	Bond Future	37.7600	0.0378	36.1300	0.0361	(4.317)	0	0	0
2017-11-28	R204	01/02/2018			Bond Future	7.6834	101.2804	7.6892	101.2756	0.075	0.0000	0.0000	42,225
2017-11-28	R204	01/02/2018	7.25	Call	Bond Future	34.7000	0.0347	33.1600	0.0332	(4.438)	0	0	0
2017-11-28	R204	01/02/2018	7.25	Put	Bond Future	395.7400	0.3957	399.0000	0.3990	0.824	0	0	0
2017-11-28	R204	01/02/2018	7.27	Put	Bond Future	382.0900	0.3821	385.2600	0.3853	0.830	0	0	0
2017-11-28	R204	01/02/2018	7.26	Call	Bond Future	36.1500	0.0362	34.5700	0.0346	(4.371)	0	0	0
2017-11-28	R204	01/02/2018	7.26	Put	Bond Future	388.8300	0.3888	392.0500	0.3920	0.828	0	0	0
2017-11-28	R204	03/05/2018	7.10	Put	Bond Future	445.7000	0.4457	449.3400	0.4493	0.817	0	0	0
2017-11-28	R204	03/05/2018			Bond Future	7.7463	103.1699	7.7550	103.1648	0.112	0.0000	0.0000	0
2017-11-28	R204	03/05/2018	7.09	Call	Bond Future	56.8400	0.0568	55.3300	0.0553	(2.657)	0	0	0
2017-11-28	R204	03/05/2018	7.09	Put	Bond Future	450.4600	0.4505	454.1200	0.4541	0.813	0	0	0
2017-11-28	R204	03/05/2018	7.10	Call	Bond Future	58.1000	0.0581	56.5700	0.0566	(2.633)	0	0	0
2017-11-28	R204	03/05/2018	7.08	Call	Bond Future	55.4100	0.0554	53.9300	0.0539	(2.671)	0	0	0
2017-11-28	R204	03/05/2018	7.08	Put	Bond Future	455.0500	0.4551	458.7400	0.4587	0.811	0	0	0

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2017-11-28	R207	01/02/2018	7.61	Put	Bond Future	798.1600	0.7982	764.5100	0.7645	(4.216)	0	0	0
2017-11-28	R207	01/02/2018	7.60	Call	Bond Future	76.8800	0.0769	82.5900	0.0826	7.427	0	0	0
2017-11-28	R207	01/02/2018			Bond Future	8.0186	99.0777	7.9959	99.1173	(0.282)	0.0000	0.0000	46,865
2017-11-28	R207	01/02/2018	7.61	Call	Bond Future	80.2800	0.0803	86.2000	0.0862	7.374	0	0	0
2017-11-28	R207	01/02/2018	7.60	Put	Bond Future	812.4100	0.8124	778.5500	0.7786	(4.168)	0	0	0
2017-11-28	R207	01/02/2018	7.62	Call	Bond Future	83.6800	0.0837	89.8100	0.0898	7.326	0	0	0
2017-11-28	R207	01/02/2018	7.62	Put	Bond Future	783.9100	0.7839	750.4700	0.7505	(4.266)	0	0	0
2017-11-28	R207	03/05/2018	7.57	Call	Bond Future	174.0100	0.1740	182.9000	0.1829	5.109	0	0	0
2017-11-28	R207	03/05/2018	7.56	Put	Bond Future	1,008.6500	1.0086	977.3500	0.9773	(3.103)	0	0	0
2017-11-28	R207	03/05/2018			Bond Future	8.1026	100.9260	8.0766	100.9660	(0.321)	0.0000	0.0000	0
2017-11-28	R207	03/05/2018	7.58	Call	Bond Future	178.2500	0.1782	187.3000	0.1873	5.077	0	0	0
2017-11-28	R207	03/05/2018	7.58	Put	Bond Future	985.7700	0.9858	954.7900	0.9548	(3.143)	0	0	0
2017-11-28	R207	03/05/2018	7.57	Put	Bond Future	997.0700	0.9971	965.9300	0.9659	(3.123)	0	0	0
2017-11-28	R207	03/05/2018	7.56	Call	Bond Future	170.0500	0.1700	178.7800	0.1788	5.134	0	0	0
2017-11-28	R208	01/02/2018	7.85	Put	Bond Future	1,292.6400	1.2926	1,210.3700	1.2104	(6.364)	0	0	0
2017-11-28	R208	01/02/2018			Bond Future	8.2760	98.2265	8.2380	98.3274	(0.459)	0.0000	0.0000	34,724
2017-11-28	R208	01/02/2018	7.84	Call	Bond Future	149.1100	0.1491	167.1500	0.1671	12.098	0	0	0
2017-11-28	R208	01/02/2018	7.84	Put	Bond Future	1,314.0000	1.3140	1,231.1900	1.2312	(6.302)	0	0	0
2017-11-28	R208	01/02/2018	7.85	Call	Bond Future	154.6600	0.1547	173.2400	0.1732	12.013	0	0	0
2017-11-28	R208	01/02/2018	7.83	Call	Bond Future	143.7100	0.1437	161.2200	0.1612	12.184	0	0	0
2017-11-28	R208	01/02/2018	7.83	Put	Bond Future	1,335.5200	1.3355	1,252.1800	1.2522	(6.240)	0	0	0
2017-11-28	R208	03/05/2018	7.77	Call	Bond Future	278.5200	0.2785	301.9300	0.3019	8.405	0	0	0
2017-11-28	R208	03/05/2018			Bond Future	8.3458	96.6577	8.3043	96.7602	(0.498)	0.0000	0.0000	0
2017-11-28	R208	03/05/2018	7.77	Put	Bond Future	1,710.5400	1.7105	1,631.4700	1.6315	(4.623)	0	0	0
2017-11-28	R208	03/05/2018	7.78	Call	Bond Future	284.8300	0.2848	308.6500	0.3086	8.363	0	0	0
2017-11-28	R208	03/05/2018	7.79	Put	Bond Future	1,673.1000	1.6731	1,594.8500	1.5949	(4.677)	0	0	0
2017-11-28	R208	03/05/2018	7.78	Put	Bond Future	1,691.7600	1.6918	1,613.1000	1.6131	(4.650)	0	0	0
2017-11-28	R208	03/05/2018	7.79	Call	Bond Future	291.2500	0.2913	315.4800	0.3155	8.319	0	0	0
2017-11-28	R209	01/02/2018	9.72	Call	Bond Future	966.1600	0.9662	1,114.6300	1.1146	15.367	0	0	0
2017-11-28	R209	01/02/2018	9.73	Call	Bond Future	989.0000	0.9890	1,139.9600	1.1400	15.264	0	0	0
2017-11-28	R209	01/02/2018	9.71	Put	Bond Future	2,645.9000	2.6459	2,366.0300	2.3660	(10.577)	0	0	0
2017-11-28	R209	01/02/2018	10.10	Call	Bond Future	2,077.3300	2.0773	2,323.3000	2.3233	11.841	0	0	0
2017-11-28	R209	01/02/2018	9.85	Call	Bond Future	1,289.9600	1.2900	1,471.5300	1.4715	14.076	0	0	0
2017-11-28	R209	01/02/2018	9.33	Call	Bond Future	331.1400	0.3311	396.5700	0.3966	19.759	0	0	220
2017-11-28	R209	01/02/2018	10.22	Put	Bond Future	1,004.8800	1.0049	854.0800	0.8541	(15.007)	0	0	739
2017-11-28	R209	01/02/2018	9.75	Call	Bond Future	1,035.7300	1.0357	1,191.7000	1.1917	15.059	0	0	5,000
2017-11-28	R209	01/02/2018			Bond Future	9.9748	71.2415	9.9076	71.6674	(0.673)	0.0000	0.0000	153,934
2017-11-28	R209	01/02/2018	9.73	Put	Bond Future	2,560.4600	2.5605	2,285.5600	2.2856	(10.736)	0	0	0
2017-11-28	R209	01/02/2018	9.71	Call	Bond Future	943.6700	0.9437	1,089.6600	1.0897	15.470	0	0	0
2017-11-28	R209	01/02/2018	9.88	Call	Bond Future	1,373.1000	1.3731	1,562.4600	1.5625	13.791	0	0	0
2017-11-28	R209	01/02/2018	9.88	Put	Bond Future	1,975.2100	1.9752	1,738.7100	1.7387	(11.973)	0	0	220
2017-11-28	R209	01/02/2018	9.59	Call	Bond Future	700.5500	0.7006	817.9000	0.8179	16.751	0	0	0
2017-11-28	R209	01/02/2018	9.59	Put	Bond Future	3,195.0800	3.1951	2,886.5700	2.8866	(9.656)	0	0	377
2017-11-28	R209	01/02/2018	9.72	Put	Bond Future	2,602.9600	2.6030	2,325.5700	2.3256	(10.657)	0	0	0
2017-11-28	R209	01/02/2018	10.10	Put	Bond Future	1,293.5000	1.2935	1,113.6100	1.1136	(13.907)	0	0	3,000
2017-11-28	R209	01/02/2018	9.85	Put	Bond Future	2,084.3300	2.0843	1,840.0400	1.8400	(11.720)	0	0	7,500

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
2017-11-28	R209	01/02/2018	9.33	Put	Bond Future	4,588.3100	4.5883	4,227.8800	4.2279	(7.855)	0	0	0
2017-11-28	R209	01/02/2018	10.22	Call	Bond Future	2,527.2100	2.5272	2,802.2700	2.8023	10.884	0	0	0
2017-11-28	R209	01/02/2018	9.75	Put	Bond Future	2,476.7800	2.4768	2,206.8900	2.2069	(10.897)	0	0	0
2017-11-28	R209	01/02/2018	10.00	Call	Bond Future	1,736.8100	1.7368	1,957.3300	1.9573	12.697	0	0	0
2017-11-28	R209	01/02/2018	10.00	Put	Bond Future	1,577.7500	1.5778	1,372.4100	1.3724	(13.015)	0	0	7,488
2017-11-28	R209	01/02/2018	9.89	Call	Bond Future	1,401.4400	1.4014	1,593.4000	1.5934	13.697	0	0	0
2017-11-28	R209	01/02/2018	9.89	Put	Bond Future	1,939.6400	1.9396	1,705.7400	1.7057	(12.059)	0	0	157
2017-11-28	R209	01/02/2018	9.32	Put	Bond Future	4,646.9700	4.6470	4,284.8700	4.2849	(7.792)	0	0	0
2017-11-28	R209	01/02/2018	9.32	Call	Bond Future	320.7200	0.3207	384.4800	0.3845	19.880	0	0	157
2017-11-28	R209	01/02/2018	9.87	Call	Bond Future	1,345.0000	1.3450	1,531.7600	1.5318	13.886	0	0	0
2017-11-28	R209	01/02/2018	9.87	Put	Bond Future	2,011.1100	2.0111	1,772.0100	1.7720	(11.889)	0	0	739
2017-11-28	R209	01/02/2018	9.52	Put	Bond Future	3,543.6700	3.5437	3,219.6400	3.2196	(9.144)	0	0	0
2017-11-28	R209	01/02/2018	9.52	Call	Bond Future	580.8400	0.5808	682.6700	0.6827	17.532	0	0	739
2017-11-28	R209	03/05/2018	10.73	Call	Bond Future	5,183.4100	5.1834	5,505.7000	5.5057	6.218	0	0	0
2017-11-28	R209	03/05/2018	9.75	Call	Bond Future	1,816.9100	1.8169	1,991.2000	1.9912	9.593	0	0	435
2017-11-28	R209	03/05/2018	10.00	Call	Bond Future	2,509.8700	2.5099	2,725.4800	2.7255	8.590	0	0	0
2017-11-28	R209	03/05/2018	9.85	Put	Bond Future	3,285.6100	3.2856	3,042.7500	3.0427	(7.392)	0	0	0
2017-11-28	R209	03/05/2018			Bond Future	10.0409	69.4212	9.9717	69.8549	(0.689)	0.0000	0.0000	0
2017-11-28	R209	03/05/2018	10.73	Put	Bond Future	1,077.2700	1.0773	965.8900	0.9659	(10.339)	0	0	435
2017-11-28	R209	03/05/2018	9.75	Put	Bond Future	3,668.7600	3.6688	3,409.3800	3.4094	(7.070)	0	0	0
2017-11-28	R209	03/05/2018	9.85	Call	Bond Future	2,078.7400	2.0787	2,269.5500	2.2696	9.179	0	0	0
2017-11-28	R209	03/05/2018	10.22	Call	Bond Future	3,221.1000	3.2211	3,472.1700	3.4722	7.795	0	0	0
2017-11-28	R209	03/05/2018	10.22	Put	Bond Future	2,116.6600	2.1167	1,934.0600	1.9341	(8.627)	0	0	435
2017-11-28	R209	03/05/2018	10.00	Put	Bond Future	2,765.6500	2.7656	2,547.5900	2.5476	(7.885)	0	0	5,000
2017-11-28	R209	03/05/2018	9.86	Call	Bond Future	2,105.9500	2.1059	2,298.4200	2.2984	9.139	0	0	0
2017-11-28	R209	03/05/2018	9.84	Call	Bond Future	2,051.5500	2.0516	2,240.7100	2.2407	9.220	0	0	0
2017-11-28	R209	03/05/2018	9.84	Put	Bond Future	3,322.5200	3.3225	3,078.0100	3.0780	(7.359)	0	0	0
2017-11-28	R209	03/05/2018	9.86	Put	Bond Future	3,248.8100	3.2488	3,007.6100	3.0076	(7.424)	0	0	0
2017-11-28	R209	02/08/2018	9.66	Call	Bond Future	2,246.4400	2.2464	2,418.6200	2.4186	7.665	0	0	435
2017-11-28	R209	02/08/2018	10.38	Call	Bond Future	4,365.2000	4.3652	4,627.2700	4.6273	6.004	0	0	0
2017-11-28	R209	02/08/2018	10.39	Put	Bond Future	2,667.1800	2.6672	2,489.7300	2.4897	(6.653)	0	0	0
2017-11-28	R209	02/08/2018			Bond Future	10.1040	70.7415	10.0330	71.1821	(0.703)	0.0000	0.0000	0
2017-11-28	R209	02/08/2018	10.84	Call	Bond Future	6,062.7100	6.0627	6,374.0700	6.3741	5.136	0	0	0
2017-11-28	R209	02/08/2018	10.84	Put	Bond Future	1,735.9800	1.7360	1,606.6500	1.6066	(7.450)	0	0	435
2017-11-28	R209	02/08/2018	10.21	Call	Bond Future	3,802.9000	3.8029	4,044.5700	4.0446	6.355	0	0	0
2017-11-28	R209	02/08/2018	10.21	Put	Bond Future	3,153.2600	3.1533	2,954.2400	2.9542	(6.312)	0	0	435
2017-11-28	R209	02/08/2018	9.66	Put	Bond Future	5,071.6600	5.0717	4,803.1500	4.8031	(5.294)	0	0	0
2017-11-28	R209	02/08/2018	10.38	Put	Bond Future	2,692.6200	2.6926	2,514.0000	2.5140	(6.634)	0	0	0
2017-11-28	R209	02/08/2018	10.39	Call	Bond Future	4,399.2100	4.3992	4,662.4500	4.6625	5.984	0	0	0
2017-11-28	R209	02/08/2018	10.40	Call	Bond Future	4,433.5600	4.4336	4,697.9700	4.6980	5.964	0	0	0
2017-11-28	R209	02/08/2018	10.40	Put	Bond Future	2,642.1600	2.6422	2,465.8800	2.4659	(6.672)	0	0	0
2017-11-28	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R209	01/11/2018	9.34	Put	Bond Future	7,359.4000	7.3594	7,055.4500	7.0554	(4.130)	0	0	0
2017-11-28	R209	01/11/2018	1,016.00	Call	Bond Future	68,068.4300	68.0684	68,519.3400	68.5193	0.662	0	0	0
2017-11-28	R209	01/11/2018			Bond Future	10.1673	68.9563	10.0938	69.4072	(0.723)	0.0000	0.0000	0
2017-11-28	R209	01/11/2018	1,016.01	Call	Bond Future	68,068.4300	68.0684	68,519.3400	68.5193	0.662	0	0	0
2017-11-28	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R209	01/11/2018	1,015.99	Call	Bond Future	68,068.4200	68.0684	68,519.3300	68.5193	0.662	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
2017-11-28	R209	01/11/2018	9.34	Call	Bond Future	2,016.7000	2.0167	2,163.6600	2.1637	7.287	0	0	435
2017-11-28	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R209	01/11/2018	10.57	Call	Bond Future	5,404.8600	5.4049	5,682.8400	5.6828	5.143	0	0	0
2017-11-28	R209	01/11/2018	10.57	Put	Bond Future	3,010.2100	3.0102	2,837.2800	2.8373	(5.745)	0	0	435
2017-11-28	R209	01/11/2018	9.94	Call	Bond Future	3,442.7000	3.4427	3,654.8000	3.6548	6.161	0	0	0
2017-11-28	R209	01/11/2018	9.94	Put	Bond Future	4,851.7500	4.8518	4,612.9400	4.6129	(4.922)	0	0	435
2017-11-28	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R210	01/02/2018			Bond Future	181.2054	181.2054	181.1889	181.1889	(0.009)	0.0000	0.0000	2,159
2017-11-28	R210	01/02/2018	192.36	Put	Bond Future	11,154.5600	11.1546	11,171.0600	11.1711	0.148	0	0	0
2017-11-28	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R210	01/02/2018	192.38	Put	Bond Future	11,174.5600	11.1746	11,191.0600	11.1911	0.148	0	0	0
2017-11-28	R210	01/02/2018	192.37	Put	Bond Future	11,164.5600	11.1646	11,181.0600	11.1811	0.148	0	0	0
2017-11-28	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R210	03/05/2018	191.44	Put	Bond Future	9,263.9600	9.2640	9,281.0800	9.2811	0.185	0	0	0
2017-11-28	R210	03/05/2018			Bond Future	182.1760	182.1760	182.1589	182.1589	(0.009)	0.0000	0.0000	0
2017-11-28	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R210	03/05/2018	191.46	Put	Bond Future	9,283.9600	9.2840	9,301.0800	9.3011	0.184	0	0	0
2017-11-28	R210	03/05/2018	191.45	Put	Bond Future	9,273.9600	9.2740	9,291.0800	9.2911	0.185	0	0	0
2017-11-28	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R212	01/02/2018	154.71	Put	Bond Future	5,491.5200	5.4915	5,388.9300	5.3889	(1.868)	0	0	0
2017-11-28	R212	01/02/2018			Bond Future	149.2185	149.2185	149.3211	149.3211	0.069	0.0000	0.0000	4,967
2017-11-28	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R212	01/02/2018	154.70	Put	Bond Future	5,481.5200	5.4815	5,378.9300	5.3789	(1.872)	0	0	0
2017-11-28	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R212	01/02/2018	154.69	Put	Bond Future	5,471.5200	5.4715	5,368.9300	5.3689	(1.875)	0	0	0
2017-11-28	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R212	03/05/2018			Bond Future	152.0147	152.0147	152.1190	152.1190	0.069	0.0000	0.0000	0
2017-11-28	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R212	03/05/2018	154.28	Put	Bond Future	2,265.2900	2.2653	2,161.0500	2.1610	(4.602)	0	0	0
2017-11-28	R212	03/05/2018	154.30	Put	Bond Future	2,285.2900	2.2853	2,181.0500	2.1810	(4.561)	0	0	0
2017-11-28	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-28	R212	03/05/2018	154.29	Put	Bond Future	2,275.2900	2.2753	2,171.0500	2.1710	(4.581)	0	0	0
2017-11-28	R213	01/02/2018	9.42	Call	Bond Future	691.7400	0.6917	798.5400	0.7985	15.439	0	0	0
2017-11-28	R213	01/02/2018	9.41	Put	Bond Future	3,123.9700	3.1240	2,839.6200	2.8396	(9.102)	0	0	0
2017-11-28	R213	01/02/2018			Bond Future	9.7955	82.7111	9.7332	83.1002	(0.636)	0.0000	0.0000	58,332
2017-11-28	R213	01/02/2018	9.43	Call	Bond Future	709.8500	0.7098	818.7400	0.8187	15.340	0	0	0
2017-11-28	R213	01/02/2018	9.43	Put	Bond Future	3,030.3400	3.0303	2,750.1600	2.7502	(9.246)	0	0	0
2017-11-28	R213	01/02/2018	9.42	Put	Bond Future	3,077.0100	3.0770	2,794.7400	2.7947	(9.174)	0	0	0
2017-11-28	R213	01/02/2018	9.41	Call	Bond Future	673.8400	0.6738	778.5600	0.7786	15.541	0	0	0
2017-11-28	R213	03/05/2018	9.57	Put	Bond Future	3,585.8600	3.5859	3,345.9200	3.3459	(6.691)	0	0	0
2017-11-28	R213	03/05/2018	9.56	Call	Bond Future	1,720.4100	1.7204	1,875.0800	1.8751	8.990	0	0	0
2017-11-28	R213	03/05/2018			Bond Future	9.8655	80.7046	9.8011	81.1007	(0.652)	0.0000	0.0000	0
2017-11-28	R213	03/05/2018	9.57	Call	Bond Future	1,744.8900	1.7449	1,901.0600	1.9011	8.950	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
2017-11-28	R213	03/05/2018	9.56	Put	Bond Future	3,624.7100		3.6247	3,383.2700	3.3833	(6.661)	0	0	0
2017-11-28	R213	03/05/2018	9.58	Call	Bond Future	1,769.5700		1.7696	1,927.2500	1.9272	8.911	0	0	0
2017-11-28	R213	03/05/2018	9.58	Put	Bond Future	3,547.2900		3.5473	3,308.8600	3.3089	(6.721)	0	0	0
2017-11-28	R214	01/02/2018	9.84	Call	Bond Future	865.3200		0.8653	1,002.4700	1.0025	15.850	0	0	0
2017-11-28	R214	01/02/2018			Bond Future	10.1577		70.5026	10.0904	70.9394	(0.662)	0.0000	0.0000	50,361
2017-11-28	R214	01/02/2018	9.82	Call	Bond Future	823.7000		0.8237	955.9800	0.9560	16.059	0	0	0
2017-11-28	R214	01/02/2018	9.82	Put	Bond Future	3,065.2700		3.0653	2,760.7600	2.7608	(9.934)	0	0	0
2017-11-28	R214	01/02/2018	9.84	Put	Bond Future	2,970.7600		2.9708	2,671.1200	2.6711	(10.086)	0	0	0
2017-11-28	R214	01/02/2018	9.83	Call	Bond Future	844.3400		0.8443	979.0400	0.9790	15.953	0	0	0
2017-11-28	R214	01/02/2018	9.83	Put	Bond Future	3,017.7900		3.0178	2,715.7000	2.7157	(10.010)	0	0	0
2017-11-28	R214	03/05/2018	9.99	Put	Bond Future	3,583.1100		3.5831	3,327.6000	3.3276	(7.131)	0	0	0
2017-11-28	R214	03/05/2018			Bond Future	10.2239		68.5219	10.1547	68.9666	(0.677)	0.0000	0.0000	0
2017-11-28	R214	03/05/2018	9.98	Call	Bond Future	2,033.0600		2.0331	2,220.6400	2.2206	9.226	0	0	0
2017-11-28	R214	03/05/2018	9.98	Put	Bond Future	3,622.4300		3.6224	3,365.2500	3.3652	(7.100)	0	0	0
2017-11-28	R214	03/05/2018	9.99	Call	Bond Future	2,060.1000		2.0601	2,249.3500	2.2494	9.186	0	0	0
2017-11-28	R214	03/05/2018	9.97	Call	Bond Future	2,006.2100		2.0062	2,192.1200	2.1921	9.267	0	0	0
2017-11-28	R214	03/05/2018	9.97	Put	Bond Future	3,662.0500		3.6620	3,403.2000	3.4032	(7.068)	0	0	0
2017-11-28	R248	01/02/2018	9.90	Put	Bond Future	3,848.7000		3.8487	3,467.2300	3.4672	(9.912)	0	0	0
2017-11-28	R248	01/02/2018	9.89	Call	Bond Future	1,058.1100		1.0581	1,225.5100	1.2255	15.821	0	0	0
2017-11-28	R248	01/02/2018			Bond Future	10.2297		90.0875	10.1624	90.6394	(0.658)	0.0000	0.0000	104,380
2017-11-28	R248	01/02/2018	9.90	Call	Bond Future	1,084.3400		1.0843	1,254.7900	1.2548	15.719	0	0	0
2017-11-28	R248	01/02/2018	9.89	Put	Bond Future	3,908.7700		3.9088	3,524.2500	3.5243	(9.837)	0	0	0
2017-11-28	R248	01/02/2018	9.91	Call	Bond Future	1,111.0000		1.1110	1,284.5100	1.2845	15.617	0	0	0
2017-11-28	R248	01/02/2018	9.91	Put	Bond Future	3,789.2200		3.7892	3,410.8100	3.4108	(9.986)	0	0	0
2017-11-28	R248	03/05/2018	10.06	Call	Bond Future	2,581.9500		2.5819	2,819.9900	2.8200	9.219	0	0	0
2017-11-28	R248	03/05/2018	10.05	Put	Bond Future	4,592.3000		4.5923	4,266.2600	4.2663	(7.100)	0	0	0
2017-11-28	R248	03/05/2018			Bond Future	10.2986		87.3311	10.2292	87.8931	(0.674)	0.0000	0.0000	0
2017-11-28	R248	03/05/2018	10.07	Call	Bond Future	2,616.0600		2.6161	2,856.2100	2.8562	9.180	0	0	0
2017-11-28	R248	03/05/2018	10.07	Put	Bond Future	4,492.8200		4.4928	4,171.0100	4.1710	(7.163)	0	0	0
2017-11-28	R248	03/05/2018	10.06	Put	Bond Future	4,542.4700		4.5425	4,218.5500	4.2186	(7.131)	0	0	0
2017-11-28	R248	03/05/2018	10.05	Call	Bond Future	2,547.8800		2.5479	2,783.8000	2.7838	9.259	0	0	0

Total

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