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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/11/2017 TO 30/11/2017

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
2017-11-30	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	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
2017-11-30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	2025	01/02/2018	133.89	Put	Bond Future	6,678.5700	6.6786	6,093.2400	6.0932	(8.764)	0	0	0
2017-11-30	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2025	01/02/2018			Bond Future	127.2114	127.2114	127.7968	127.7968	0.460	0.0000	0.0000	1,070
2017-11-30	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2025	01/02/2018	133.88	Put	Bond Future	6,668.5700	6.6686	6,083.2400	6.0832	(8.777)	0	0	0
2017-11-30	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2025	01/02/2018	133.90	Put	Bond Future	6,688.5700	6.6886	6,103.2400	6.1032	(8.751)	0	0	0
2017-11-30	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2025	03/05/2018	133.20	Put	Bond Future	3,606.0800	3.6061	3,008.8400	3.0088	(16.562)	0	0	0
2017-11-30	2025	03/05/2018			Bond Future	129.5939	129.5939	130.1912	130.1912	0.461	0.0000	0.0000	0
2017-11-30	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2025	03/05/2018	133.22	Put	Bond Future	3,626.0800	3.6261	3,028.8400	3.0288	(16.471)	0	0	0
2017-11-30	2025	03/05/2018	133.21	Put	Bond Future	3,616.0800	3.6161	3,018.8400	3.0188	(16.516)	0	0	0
2017-11-30	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2025	02/08/2018			Bond Future	132.0400	132.0400	132.6474	132.6474	0.460	0.0000	0.0000	0
2017-11-30	2025	02/08/2018	136.65	Put	Bond Future	4,609.9900	4.6100	4,002.5900	4.0026	(13.176)	0	0	0
2017-11-30	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2025	02/08/2018	136.67	Put	Bond Future	4,629.9900	4.6300	4,022.5900	4.0226	(13.119)	0	0	0
2017-11-30	2025	02/08/2018	136.66	Put	Bond Future	4,619.9900	4.6200	4,012.5900	4.0126	(13.147)	0	0	0
2017-11-30	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2029	01/02/2018			Bond Future	97.2050	97.2050	98.0798	98.0798	0.900	0.0000	0.0000	1,370
2017-11-30	2029	03/05/2018			Bond Future	98.0074	98.0074	98.8994	98.8994	0.910	0.0000	0.0000	0
2017-11-30	2029	02/08/2018			Bond Future	99.8909	99.8909	100.7991	100.7991	0.909	0.0000	0.0000	0
2017-11-30	2030	01/02/2018	9.39	Put	Bond Future	2,612.6000	2.6126	3,191.4000	3.1914	22.154	0	0	0
2017-11-30	2030	01/02/2018			Bond Future	9.7929	87.6434	9.8844	87.0646	0.934	0.0000	0.0000	70,819
2017-11-30	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2030	01/02/2018	9.38	Put	Bond Future	2,678.8000	2.6788	3,257.6000	3.2576	21.607	0	0	0
2017-11-30	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2030	01/02/2018	9.37	Put	Bond Future	2,745.0600	2.7451	3,323.8600	3.3239	21.085	0	0	0
2017-11-30	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2030	03/05/2018			Bond Future	9.8722	89.2780	9.9670	88.6890	0.960	0.0000	0.0000	0
2017-11-30	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2030	03/05/2018	9.49	Put	Bond Future	2,432.5300	2.4325	3,021.5200	3.0215	24.213	0	0	0
2017-11-30	2030	03/05/2018	9.51	Put	Bond Future	2,302.9600	2.3030	2,891.9500	2.8919	25.575	0	0	0
2017-11-30	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2030	03/05/2018	9.50	Put	Bond Future	2,367.7100	2.3677	2,956.7000	2.9567	24.876	0	0	0
2017-11-30	2030	02/08/2018	9.46	Put	Bond Future	3,087.0500	3.0870	3,688.1000	3.6881	19.470	0	0	0
2017-11-30	2030	02/08/2018			Bond Future	9.9515	86.9690	10.0500	86.3679	0.990	0.0000	0.0000	0

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2017-11-30	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2030	02/08/2018	9.45	Put	Bond Future	3,151.3900	3.1514	3,752.4400	3.7524	19.073	0	0	0
2017-11-30	2030	02/08/2018	9.47	Put	Bond Future	3,022.7600	3.0228	3,623.8100	3.6238	19.884	0	0	0
2017-11-30	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2032	01/02/2018	9.56	Call	Bond Future	653.7100	0.6537	630.7800	0.6308	(3.508)	0	0	0
2017-11-30	2032	01/02/2018	9.55	Put	Bond Future	3,660.0200	3.6600	4,254.7000	4.2547	16.248	0	0	0
2017-11-30	2032	01/02/2018	9.20	Call	Bond Future	212.7900	0.2128	214.1600	0.2142	0.644	0	0	7,500
2017-11-30	2032	01/02/2018	9.45	Put	Bond Future	4,218.0500	4.2181	4,823.5700	4.8236	14.355	0	0	0
2017-11-30	2032	01/02/2018	9.40	Put	Bond Future	4,512.0800	4.5121	5,121.7800	5.1218	13.513	0	0	0
2017-11-30	2032	01/02/2018			Bond Future	9.9851	89.9050	10.0765	89.2886	0.915	0.0000	0.0000	44,248
2017-11-30	2032	01/02/2018	9.57	Call	Bond Future	671.7500	0.6717	647.4900	0.6475	(3.611)	0	0	0
2017-11-30	2032	01/02/2018	9.57	Put	Bond Future	3,553.4700	3.5535	4,145.5300	4.1455	16.661	0	0	0
2017-11-30	2032	01/02/2018	9.30	Put	Bond Future	5,127.9400	5.1279	5,743.7400	5.7437	12.009	0	0	0
2017-11-30	2032	01/02/2018	9.30	Call	Bond Future	298.1300	0.2981	297.6100	0.2976	(0.174)	0	0	7,800
2017-11-30	2032	01/02/2018	9.56	Put	Bond Future	3,606.5300	3.6065	4,199.9200	4.1999	16.453	0	0	0
2017-11-30	2032	01/02/2018	9.55	Call	Bond Future	636.0200	0.6360	614.3800	0.6144	(3.402)	0	0	0
2017-11-30	2032	01/02/2018	9.20	Put	Bond Future	5,779.3700	5.7794	6,397.0600	6.3971	10.688	0	0	0
2017-11-30	2032	01/02/2018	9.45	Call	Bond Future	477.8500	0.4778	467.0500	0.4670	(2.260)	0	0	750
2017-11-30	2032	01/02/2018	9.40	Call	Bond Future	410.7300	0.4107	404.1100	0.4041	(1.612)	0	0	6,800
2017-11-30	2032	03/05/2018	9.70	Call	Bond Future	1,757.2100	1.7572	1,767.9200	1.7679	0.609	0	0	0
2017-11-30	2032	03/05/2018	9.71	Put	Bond Future	4,188.7900	4.1888	4,825.9400	4.8259	15.211	0	0	0
2017-11-30	2032	03/05/2018			Bond Future	10.0634	87.4247	10.1579	86.7974	0.939	0.0000	0.0000	0
2017-11-30	2032	03/05/2018	9.70	Put	Bond Future	4,232.8400	4.2328	4,870.8300	4.8708	15.072	0	0	0
2017-11-30	2032	03/05/2018	9.71	Call	Bond Future	1,782.6200	1.7826	1,792.4900	1.7925	0.554	0	0	0
2017-11-30	2032	03/05/2018	9.72	Call	Bond Future	1,808.2700	1.8083	1,817.2600	1.8173	0.497	0	0	0
2017-11-30	2032	03/05/2018	9.72	Put	Bond Future	4,145.0500	4.1450	4,781.3200	4.7813	15.350	0	0	0
2017-11-30	2032	02/08/2018	9.66	Put	Bond Future	5,523.6800	5.5237	6,221.0300	6.2210	12.625	0	0	0
2017-11-30	2032	02/08/2018	9.67	Call	Bond Future	2,315.8000	2.3158	2,372.8500	2.3728	2.464	0	0	0
2017-11-30	2032	02/08/2018			Bond Future	10.1390	89.0863	10.2369	88.4462	0.965	0.0000	0.0000	0
2017-11-30	2032	02/08/2018	9.68	Call	Bond Future	2,341.2900	2.3413	2,398.0700	2.3981	2.425	0	0	0
2017-11-30	2032	02/08/2018	9.68	Put	Bond Future	5,435.8200	5.4358	6,132.6400	6.1326	12.819	0	0	0
2017-11-30	2032	02/08/2018	9.66	Call	Bond Future	2,290.7500	2.2907	2,348.0600	2.3481	2.502	0	0	0
2017-11-30	2032	02/08/2018	9.67	Put	Bond Future	5,479.4900	5.4795	6,176.5800	6.1766	12.722	0	0	0
2017-11-30	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2033	01/02/2018			Bond Future	100.8225	100.8225	101.0791	101.0791	0.255	0.0000	0.0000	5,283
2017-11-30	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2033	01/02/2018	109.64	Put	Bond Future	8,817.5000	8.8175	8,560.9000	8.5609	(2.910)	0	0	0
2017-11-30	2033	01/02/2018	109.66	Put	Bond Future	8,837.5000	8.8375	8,580.9000	8.5809	(2.904)	0	0	0
2017-11-30	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2033	01/02/2018	109.65	Put	Bond Future	8,827.5000	8.8275	8,570.9000	8.5709	(2.907)	0	0	0
2017-11-30	2033	03/05/2018	107.71	Put	Bond Future	6,087.7300	6.0877	5,825.7300	5.8257	(4.304)	0	0	0
2017-11-30	2033	03/05/2018			Bond Future	101.6223	101.6223	101.8843	101.8843	0.258	0.0000	0.0000	0
2017-11-30	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2033	03/05/2018	107.70	Put	Bond Future	6,077.7300	6.0777	5,815.7300	5.8157	(4.311)	0	0	0
2017-11-30	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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2017-11-30	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2033	03/05/2018	107.69	Put	Bond Future	6,067.7300	6.0677	5,805.7300	5.8057	(4.318)	0	0	0
2017-11-30	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2033	02/08/2018			Bond Future	103.5752	103.5752	103.8414	103.8414	0.257	0.0000	0.0000	0
2017-11-30	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2033	02/08/2018	109.92	Put	Bond Future	6,344.7800	6.3448	6,078.6500	6.0787	(4.194)	0	0	0
2017-11-30	2033	02/08/2018	109.94	Put	Bond Future	6,364.7800	6.3648	6,098.6500	6.0987	(4.181)	0	0	0
2017-11-30	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2033	02/08/2018	109.93	Put	Bond Future	6,354.7800	6.3548	6,088.6500	6.0887	(4.188)	0	0	0
2017-11-30	2037	01/02/2018	9.82	Put	Bond Future	3,724.5900	3.7246	4,447.2300	4.4472	19.402	0	0	0
2017-11-30	2037	01/02/2018			Bond Future	10.2081	85.9323	10.3147	85.1509	1.044	0.0000	0.0000	53,487
2017-11-30	2037	01/02/2018	9.88	Put	Bond Future	3,391.7800	3.3918	4,100.5300	4.1005	20.896	0	0	0
2017-11-30	2037	01/02/2018	9.88	Call	Bond Future	915.0800	0.9151	842.4400	0.8424	(7.938)	0	0	2,000
2017-11-30	2037	01/02/2018	9.82	Call	Bond Future	782.9600	0.7830	724.2100	0.7242	(7.504)	0	0	0
2017-11-30	2037	01/02/2018	9.81	Put	Bond Future	3,781.8200	3.7818	4,506.6200	4.5066	19.165	0	0	0
2017-11-30	2037	01/02/2018	9.83	Call	Bond Future	803.9700	0.8040	743.0200	0.7430	(7.581)	0	0	0
2017-11-30	2037	01/02/2018	9.83	Put	Bond Future	3,667.8500	3.6679	4,388.2900	4.3883	19.642	0	0	0
2017-11-30	2037	01/02/2018	9.81	Call	Bond Future	762.3300	0.7623	705.7400	0.7057	(7.423)	0	0	0
2017-11-30	2037	01/02/2018	10.32	Call	Bond Future	2,338.5800	2.3386	2,113.1700	2.1132	(9.639)	0	0	0
2017-11-30	2037	01/02/2018	10.32	Put	Bond Future	1,519.0000	1.5190	2,074.9800	2.0750	36.602	0	0	2,000
2017-11-30	2037	01/02/2018	10.72	Call	Bond Future	4,264.3700	4.2644	3,854.0100	3.8540	(9.623)	0	0	0
2017-11-30	2037	01/02/2018	10.72	Put	Bond Future	612.9800	0.6130	984.0100	0.9840	60.529	0	0	2,000
2017-11-30	2037	03/05/2018	9.99	Call	Bond Future	2,234.1500	2.2341	2,219.6200	2.2196	(0.650)	0	0	0
2017-11-30	2037	03/05/2018	9.97	Put	Bond Future	4,531.0700	4.5311	5,314.6000	5.3146	17.292	0	0	0
2017-11-30	2037	03/05/2018			Bond Future	10.2867	87.5349	10.3968	86.7396	1.070	0.0000	0.0000	0
2017-11-30	2037	03/05/2018	9.99	Put	Bond Future	4,438.1300	4.4381	5,218.8800	5.2189	17.592	0	0	0
2017-11-30	2037	03/05/2018	9.97	Call	Bond Future	2,175.3600	2.1754	2,163.6100	2.1636	(0.540)	0	0	0
2017-11-30	2037	03/05/2018	9.98	Put	Bond Future	4,484.3200	4.4843	5,266.4800	5.2665	17.442	0	0	0
2017-11-30	2037	03/05/2018	9.98	Call	Bond Future	2,204.5300	2.2045	2,191.4100	2.1914	(0.595)	0	0	0
2017-11-30	2037	02/08/2018	9.96	Put	Bond Future	5,687.0800	5.6871	6,512.4800	6.5125	14.514	0	0	0
2017-11-30	2037	02/08/2018	9.95	Call	Bond Future	2,669.5900	2.6696	2,684.5100	2.6845	0.559	0	0	0
2017-11-30	2037	02/08/2018			Bond Future	10.3653	84.9424	10.4792	84.1311	1.099	0.0000	0.0000	0
2017-11-30	2037	02/08/2018	9.96	Call	Bond Future	2,698.2300	2.6982	2,712.3200	2.7123	0.522	0	0	0
2017-11-30	2037	02/08/2018	9.95	Put	Bond Future	5,734.2400	5.7342	6,560.4700	6.5605	14.409	0	0	0
2017-11-30	2037	02/08/2018	9.97	Call	Bond Future	2,727.3100	2.7273	2,740.5500	2.7406	0.485	0	0	0
2017-11-30	2037	02/08/2018	9.97	Put	Bond Future	5,640.4600	5.6405	6,465.0100	6.4650	14.618	0	0	0
2017-11-30	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2038	01/02/2018	136.95	Put	Bond Future	16,850.7000	16.8507	16,855.2200	16.8552	0.027	0	0	0
2017-11-30	2038	01/02/2018			Bond Future	120.0993	120.0993	120.0948	120.0948	(0.004)	0.0000	0.0000	19,048
2017-11-30	2038	01/02/2018	136.94	Put	Bond Future	16,840.7000	16.8407	16,845.2200	16.8452	0.027	0	0	0
2017-11-30	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2038	01/02/2018	136.93	Put	Bond Future	16,830.7000	16.8307	16,835.2200	16.8352	0.027	0	0	0
2017-11-30	2038	03/05/2018	132.28	Put	Bond Future	9,931.4400	9.9314	9,935.0400	9.9350	0.036	0	0	0
2017-11-30	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2038	03/05/2018			Bond Future	122.3486	122.3486	122.3450	122.3450	(0.003)	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
2017-11-30	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2038	03/05/2018	132.27	Put	Bond Future	9,921.4400	9.9214	9,925.0400	9.9250	0.036	0	0	0
2017-11-30	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2038	03/05/2018	132.29	Put	Bond Future	9,941.4400	9.9414	9,945.0400	9.9450	0.036	0	0	0
2017-11-30	2038	02/08/2018	134.55	Put	Bond Future	9,900.0700	9.9001	9,905.1200	9.9051	0.051	0	0	0
2017-11-30	2038	02/08/2018			Bond Future	124.6499	124.6499	124.6449	124.6449	(0.004)	0.0000	0.0000	0
2017-11-30	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2038	02/08/2018	134.54	Put	Bond Future	9,890.0700	9.8901	9,895.1200	9.8951	0.051	0	0	0
2017-11-30	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2038	02/08/2018	134.53	Put	Bond Future	9,880.0700	9.8801	9,885.1200	9.8851	0.051	0	0	0
2017-11-30	2040	01/02/2018	9.89	Call	Bond Future	798.3400	0.7983	757.9500	0.7580	(5.059)	0	0	0
2017-11-30	2040	01/02/2018			Bond Future	10.3037	88.8829	10.4052	88.0934	0.985	0.0000	0.0000	25,992
2017-11-30	2040	01/02/2018	9.87	Call	Bond Future	756.3800	0.7564	719.7400	0.7197	(4.844)	0	0	0
2017-11-30	2040	01/02/2018	9.87	Put	Bond Future	4,264.8300	4.2648	5,017.6700	5.0177	17.652	0	0	0
2017-11-30	2040	01/02/2018	9.88	Put	Bond Future	4,202.2300	4.2022	4,953.2200	4.9532	17.871	0	0	0
2017-11-30	2040	01/02/2018	9.89	Put	Bond Future	4,140.0400	4.1400	4,889.1300	4.8891	18.094	0	0	0
2017-11-30	2040	01/02/2018	9.88	Call	Bond Future	777.2200	0.7772	738.7300	0.7387	(4.952)	0	0	0
2017-11-30	2040	03/05/2018	10.08	Put	Bond Future	4,764.2600	4.7643	5,568.7600	5.5688	16.886	0	0	0
2017-11-30	2040	03/05/2018			Bond Future	10.3829	90.5405	10.4876	89.7369	1.009	0.0000	0.0000	0
2017-11-30	2040	03/05/2018	10.07	Call	Bond Future	2,339.6800	2.3397	2,341.9500	2.3419	0.097	0	0	0
2017-11-30	2040	03/05/2018	10.07	Put	Bond Future	4,813.9600	4.8140	5,619.8200	5.6198	16.740	0	0	0
2017-11-30	2040	03/05/2018	10.08	Call	Bond Future	2,370.8100	2.3708	2,371.7200	2.3717	0.038	0	0	0
2017-11-30	2040	03/05/2018	10.06	Call	Bond Future	2,308.5800	2.3086	2,312.1800	2.3122	0.156	0	0	0
2017-11-30	2040	03/05/2018	10.06	Put	Bond Future	4,863.8000	4.8638	5,670.9900	5.6710	16.596	0	0	0
2017-11-30	2040	02/08/2018	10.04	Call	Bond Future	2,867.7500	2.8677	2,922.2600	2.9223	1.901	0	0	0
2017-11-30	2040	02/08/2018	10.03	Put	Bond Future	6,235.4400	6.2354	7,110.1400	7.1101	14.028	0	0	0
2017-11-30	2040	02/08/2018			Bond Future	10.4621	87.7548	10.5705	86.9350	1.036	0.0000	0.0000	0
2017-11-30	2040	02/08/2018	10.05	Call	Bond Future	2,898.1600	2.8982	2,952.2000	2.9522	1.865	0	0	0
2017-11-30	2040	02/08/2018	10.05	Put	Bond Future	6,134.0900	6.1341	7,007.8900	7.0079	14.245	0	0	0
2017-11-30	2040	02/08/2018	10.04	Put	Bond Future	6,184.6100	6.1846	7,058.8800	7.0589	14.136	0	0	0
2017-11-30	2040	02/08/2018	10.03	Call	Bond Future	2,837.5400	2.8375	2,892.4800	2.8925	1.936	0	0	0
2017-11-30	2044	01/02/2018	9.90	Put	Bond Future	4,378.0300	4.3780	5,171.7400	5.1717	18.129	0	0	0
2017-11-30	2044	01/02/2018	9.89	Call	Bond Future	714.1700	0.7142	679.4100	0.6794	(4.867)	0	0	0
2017-11-30	2044	01/02/2018			Bond Future	10.3476	85.8250	10.4541	84.9947	1.030	0.0000	0.0000	18,064
2017-11-30	2044	01/02/2018	9.90	Call	Bond Future	734.2000	0.7342	697.5800	0.6976	(4.988)	0	0	0
2017-11-30	2044	01/02/2018	9.89	Put	Bond Future	4,442.4400	4.4424	5,238.0100	5.2380	17.908	0	0	0
2017-11-30	2044	01/02/2018	9.91	Call	Bond Future	754.5100	0.7545	716.0800	0.7161	(5.093)	0	0	0
2017-11-30	2044	01/02/2018	9.91	Put	Bond Future	4,314.0500	4.3140	5,105.9500	5.1060	18.356	0	0	0
2017-11-30	2044	03/05/2018	10.10	Call	Bond Future	2,319.5500	2.3196	2,320.9500	2.3209	0.060	0	0	0
2017-11-30	2044	03/05/2018	10.09	Put	Bond Future	4,955.3600	4.9554	5,803.1800	5.8032	17.109	0	0	0
2017-11-30	2044	03/05/2018			Bond Future	10.4250	87.4256	10.5349	86.5804	1.055	0.0000	0.0000	0
2017-11-30	2044	03/05/2018	10.11	Call	Bond Future	2,350.7300	2.3507	2,350.6700	2.3507	(0.003)	0	0	0
2017-11-30	2044	03/05/2018	10.11	Put	Bond Future	4,854.0500	4.8540	5,699.2000	5.6992	17.411	0	0	0
2017-11-30	2044	03/05/2018	10.10	Put	Bond Future	4,904.4100	4.9044	5,751.0200	5.7510	17.262	0	0	0
2017-11-30	2044	03/05/2018	10.09	Call	Bond Future	2,288.8400	2.2888	2,291.4500	2.2915	0.114	0	0	0

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2017-11-30	2044	02/08/2018	10.07	Call	Bond Future	2,853.8400	2.8538	2,913.2500	2.9132	2.082	0	0	0
2017-11-30	2044	02/08/2018			Bond Future	10.5024	84.7058	10.6162	83.8437	1.083	0.0000	0.0000	0
2017-11-30	2044	02/08/2018	10.05	Call	Bond Future	2,793.4300	2.7934	2,854.4400	2.8544	2.184	0	0	0
2017-11-30	2044	02/08/2018	10.05	Put	Bond Future	6,378.2000	6.3782	7,301.2800	7.3013	14.472	0	0	0
2017-11-30	2044	02/08/2018	10.07	Put	Bond Future	6,274.6900	6.2747	7,196.1700	7.1962	14.686	0	0	0
2017-11-30	2044	02/08/2018	10.06	Call	Bond Future	2,823.6800	2.8237	2,883.8900	2.8839	2.132	0	0	0
2017-11-30	2044	02/08/2018	10.06	Put	Bond Future	6,326.4300	6.3264	7,248.7100	7.2487	14.578	0	0	0
2017-11-30	2046	01/02/2018	132.92	Put	Bond Future	18,238.8700	18.2389	18,242.8700	18.2429	0.022	0	0	0
2017-11-30	2046	01/02/2018			Bond Future	114.6811	114.6811	114.6771	114.6771	(0.003)	0.0000	0.0000	21,177
2017-11-30	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2046	01/02/2018	132.91	Put	Bond Future	18,228.8700	18.2289	18,232.8700	18.2329	0.022	0	0	0
2017-11-30	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2046	01/02/2018	132.90	Put	Bond Future	18,218.8700	18.2189	18,222.8700	18.2229	0.022	0	0	0
2017-11-30	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2046	03/05/2018			Bond Future	115.2291	115.2291	115.2260	115.2260	(0.003)	0.0000	0.0000	0
2017-11-30	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2046	03/05/2018	127.93	Put	Bond Future	12,700.9100	12.7009	12,704.0400	12.7040	0.025	0	0	0
2017-11-30	2046	03/05/2018	127.95	Put	Bond Future	12,720.9100	12.7209	12,724.0400	12.7240	0.025	0	0	0
2017-11-30	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2046	03/05/2018	127.94	Put	Bond Future	12,710.9100	12.7109	12,714.0400	12.7140	0.025	0	0	0
2017-11-30	2046	02/08/2018	128.78	Put	Bond Future	11,336.3100	11.3363	11,340.6800	11.3407	0.039	0	0	0
2017-11-30	2046	02/08/2018			Bond Future	117.4437	117.4437	117.4393	117.4393	(0.004)	0.0000	0.0000	0
2017-11-30	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2046	02/08/2018	128.77	Put	Bond Future	11,326.3100	11.3263	11,330.6800	11.3307	0.039	0	0	0
2017-11-30	2046	02/08/2018	128.79	Put	Bond Future	11,346.3100	11.3463	11,350.6800	11.3507	0.039	0	0	0
2017-11-30	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2050	01/02/2018	140.23	Put	Bond Future	22,153.3000	22.1533	21,388.5400	21.3885	(3.452)	0	0	0
2017-11-30	2050	01/02/2018			Bond Future	118.0767	118.0767	118.8415	118.8415	0.648	0.0000	0.0000	24,130
2017-11-30	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2050	01/02/2018	140.25	Put	Bond Future	22,173.3000	22.1733	21,408.5400	21.4085	(3.449)	0	0	0
2017-11-30	2050	01/02/2018	140.24	Put	Bond Future	22,163.3000	22.1633	21,398.5400	21.3985	(3.451)	0	0	0
2017-11-30	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2050	03/05/2018	135.62	Put	Bond Future	15,331.7400	15.3317	14,551.9900	14.5520	(5.086)	0	0	0
2017-11-30	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2050	03/05/2018			Bond Future	120.2883	120.2883	121.0680	121.0680	0.648	0.0000	0.0000	0
2017-11-30	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2050	03/05/2018	135.61	Put	Bond Future	15,321.7400	15.3217	14,541.9900	14.5420	(5.089)	0	0	0
2017-11-30	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2050	03/05/2018	135.63	Put	Bond Future	15,341.7400	15.3417	14,561.9900	14.5620	(5.083)	0	0	0
2017-11-30	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2050	02/08/2018	137.54	Put	Bond Future	16,673.2900	16.6733	15,879.6700	15.8797	(4.760)	0	0	0
2017-11-30	2050	02/08/2018	137.52	Put	Bond Future	16,653.2900	16.6533	15,859.6700	15.8597	(4.766)	0	0	0
2017-11-30	2050	02/08/2018			Bond Future	120.8667	120.8667	121.6603	121.6603	0.657	0.0000	0.0000	0

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2017-11-30	2050	02/08/2018	137.53	Put	Bond Future	16,663.2900	16.6633	15,869.6700	15.8697	(4.763)	0	0	0
2017-11-30	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	AL37	01/02/2018			Index Future	554.9040	554.9040	553.0980	553.0980	(0.325)	0.0000	0.0000	0
2017-11-30	AL37	03/05/2018			Index Future	565.2540	565.2540	563.4180	563.4180	(0.325)	0.0000	0.0000	0
2017-11-30	AL37	02/08/2018			Index Future	575.9970	575.9970	574.1220	574.1220	(0.326)	0.0000	0.0000	0
2017-11-30	AL7T	01/02/2018			Index Future	630.4520	630.4520	627.6360	627.6360	(0.447)	0.0000	0.0000	0
2017-11-30	AL7T	03/05/2018			Index Future	642.2120	642.2120	639.3470	639.3470	(0.446)	0.0000	0.0000	0
2017-11-30	AL7T	02/08/2018			Index Future	654.4180	654.4180	651.4920	651.4920	(0.447)	0.0000	0.0000	0
2017-11-30	ALBI	01/02/2018			Index Future	567.3430	567.3430	563.5890	563.5890	(0.662)	0.0000	0.0000	762
2017-11-30	ALBI	03/05/2018			Index Future	577.9250	577.9250	574.1050	574.1050	(0.661)	0.0000	0.0000	0
2017-11-30	ALBI	02/08/2018			Index Future	588.9090	588.9090	585.0110	585.0110	(0.662)	0.0000	0.0000	0
2017-11-30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	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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2017-11-30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-11-30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-11-30	EL28	01/02/2018			Bond Future	124.8883		124.8883	125.6713	125.6713	0.627	0.0000	0.0000	0
2017-11-30	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	EL28	01/02/2018	132.29	Put	Bond Future	7,401.6600		7.4017	6,618.7400	6.6187	(10.578)	0	0	0
2017-11-30	EL28	01/02/2018	132.31	Put	Bond Future	7,421.6600		7.4217	6,638.7400	6.6387	(10.549)	0	0	0
2017-11-30	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	EL28	01/02/2018	132.30	Put	Bond Future	7,411.6600		7.4117	6,628.7400	6.6287	(10.563)	0	0	0
2017-11-30	EL28	03/05/2018	133.20	Put	Bond Future	7,732.1500		7.7322	6,933.6400	6.9336	(10.327)	0	0	0
2017-11-30	EL28	03/05/2018			Bond Future	125.4678		125.4678	126.2664	126.2664	0.636	0.0000	0.0000	0
2017-11-30	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	EL28	03/05/2018	133.19	Put	Bond Future	7,722.1500		7.7222	6,923.6400	6.9236	(10.341)	0	0	0
2017-11-30	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	EL28	03/05/2018	133.18	Put	Bond Future	7,712.1500		7.7122	6,913.6400	6.9136	(10.354)	0	0	0
2017-11-30	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	EL28	02/08/2018			Bond Future	127.8792		127.8792	128.6918	128.6918	0.635	0.0000	0.0000	0
2017-11-30	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	EL28	02/08/2018	134.93	Put	Bond Future	7,050.7800		7.0508	6,238.2000	6.2382	(11.525)	0	0	0
2017-11-30	EL28	02/08/2018	134.95	Put	Bond Future	7,070.7800		7.0708	6,258.2000	6.2582	(11.492)	0	0	0
2017-11-30	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	EL28	02/08/2018	134.94	Put	Bond Future	7,060.7800		7.0608	6,248.2000	6.2482	(11.508)	0	0	0
2017-11-30	ES33	01/02/2018	11.00	Put	Bond Future	1,887.7200		1.8877	2,461.0400	2.4610	30.371	0	0	0
2017-11-30	ES33	01/02/2018	10.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	ES33	01/02/2018			Bond Future	11.3251		75.2465	11.4264	74.6732	0.894	0.0000	0.0000	9,466
2017-11-30	ES33	01/02/2018	11.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	ES33	01/02/2018	10.99	Put	Bond Future	1,946.9500		1.9469	2,520.2700	2.5203	29.447	0	0	0
2017-11-30	ES33	01/02/2018	11.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	ES33	01/02/2018	11.01	Put	Bond Future	1,828.5700		1.8286	2,401.8900	2.4019	31.353	0	0	0
2017-11-30	ES33	03/05/2018	11.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	ES33	03/05/2018	11.20	Put	Bond Future	1,384.6600		1.3847	1,968.1900	1.9682	42.142	0	0	0
2017-11-30	ES33	03/05/2018			Bond Future	11.4438		72.8584	11.5487	72.2749	0.916	0.0000	0.0000	0
2017-11-30	ES33	03/05/2018	11.22	Put	Bond Future	1,269.5900		1.2696	1,853.1200	1.8531	45.962	0	0	0
2017-11-30	ES33	03/05/2018	11.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	ES33	03/05/2018	11.21	Put	Bond Future	1,327.0900		1.3271	1,910.6200	1.9106	43.971	0	0	0
2017-11-30	ES33	03/05/2018	11.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	ES33	02/08/2018	11.15	Put	Bond Future	2,315.6600		2.3157	2,910.9200	2.9109	25.706	0	0	0
2017-11-30	ES33	02/08/2018	11.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	ES33	02/08/2018			Bond Future	11.5608		74.2431	11.6696	73.6478	0.941	0.0000	0.0000	0
2017-11-30	ES33	02/08/2018	11.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	ES33	02/08/2018	11.14	Put	Bond Future	2,373.4100		2.3734	2,968.6700	2.9687	25.080	0	0	0
2017-11-30	ES33	02/08/2018	11.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	ES33	02/08/2018	11.16	Put	Bond Future	2,257.9700		2.2580	2,853.2300	2.8532	26.363	0	0	0
2017-11-30	ES42	01/02/2018			Bond Future	11.5727		77.5899	11.6791	76.9212	0.920	0.0000	0.0000	7,957
2017-11-30	ES42	03/05/2018			Bond Future	11.6937		74.7758	11.8041	74.0951	0.944	0.0000	0.0000	0
2017-11-30	ES42	02/08/2018			Bond Future	11.8109		76.1969	11.9255	75.5026	0.970	0.0000	0.0000	0
2017-11-30	GOVI	01/02/2018	581.04	Put	GOVI	155,120.0000		15.5120	192,440.0000	19.2440	24.059	0	0	0

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2017-11-30	GOVI	01/02/2018			GOVI	565.5280	565.5280	561.7960	561.7960	(0.660)	0.0000	0.0000	780
2017-11-30	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	GOVI	01/02/2018	581.03	Put	GOVI	155,020.0000	15.5020	192,340.0000	19.2340	24.074	0	0	0
2017-11-30	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	GOVI	01/02/2018	581.02	Put	GOVI	154,920.0000	15.4920	192,240.0000	19.2240	24.090	0	0	0
2017-11-30	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	GOVI	03/05/2018			GOVI	576.0760	576.0760	572.2780	572.2780	(0.659)	0.0000	0.0000	0
2017-11-30	GOVI	03/05/2018	590.27	Put	GOVI	141,940.0000	14.1940	179,920.0000	17.9920	26.758	0	0	0
2017-11-30	GOVI	03/05/2018	590.29	Put	GOVI	142,140.0000	14.2140	180,120.0000	18.0120	26.720	0	0	0
2017-11-30	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	GOVI	03/05/2018	590.28	Put	GOVI	142,040.0000	14.2040	180,020.0000	18.0020	26.739	0	0	0
2017-11-30	GOVI	02/08/2018	605.72	Put	GOVI	186,950.0000	18.6950	225,700.0000	22.5700	20.727	0	0	0
2017-11-30	GOVI	02/08/2018			GOVI	587.0250	587.0250	583.1500	583.1500	(0.660)	0.0000	0.0000	0
2017-11-30	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	GOVI	02/08/2018	605.71	Put	GOVI	186,850.0000	18.6850	225,600.0000	22.5600	20.739	0	0	0
2017-11-30	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	GOVI	02/08/2018	605.70	Put	GOVI	186,750.0000	18.6750	225,500.0000	22.5500	20.750	0	0	0
2017-11-30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-11-30	IGOV	01/02/2018			Index Future	242.0110	242.0110	242.6880	242.6880	0.280	0.0000	0.0000	877
2017-11-30	IGOV	03/05/2018			Index Future	246.5440	246.5440	247.2350	247.2350	0.280	0.0000	0.0000	272
2017-11-30	IGOV	02/08/2018			Index Future	251.2820	251.2820	251.9840	251.9840	0.279	0.0000	0.0000	0
2017-11-30	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017-11-30	IS01	15/03/2018			Interest Rate Swap	99.7266	99.7266	99.7263	99.7263	0.000	0.0000	0.0000	0
2017-11-30	IS01	21/06/2018			Interest Rate Swap	99.9461	99.9461	99.9463	99.9463	0.000	0.0000	0.0000	0
2017-11-30	IS01	20/09/2018			Interest Rate Swap	100.2006	100.2006	100.2013	100.2013	0.001	0.0000	0.0000	0
2017-11-30	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-11-30	IS02	16/03/2018			Interest Rate Swap	99.0085	99.0085	99.0083	99.0083	0.000	0.0000	0.0000	0
2017-11-30	IS02	15/06/2018			Interest Rate Swap	98.6354	98.6354	98.6355	98.6355	0.000	0.0000	0.0000	0
2017-11-30	IS02	21/09/2018			Interest Rate Swap	98.6693	98.6693	98.6700	98.6700	0.001	0.0000	0.0000	0
2017-11-30	IS02	21/12/2018			Interest Rate Swap	99.1800	99.1800	99.1800	99.1800	0.000	0.0000	0.0000	0
2017-11-30	IS02	15/03/2019			Interest Rate Swap	99.6987	99.6987	99.6993	99.6993	0.001	0.0000	0.0000	0
2017-11-30	IS02	21/06/2019			Interest Rate Swap	100.2341	100.2341	100.2352	100.2352	0.001	0.0000	0.0000	0
2017-11-30	IS02	20/09/2019			Interest Rate Swap	100.7876	100.7876	100.7882	100.7882	0.001	0.0000	0.0000	0
2017-11-30	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	IS05	17/12/2020			Interest Rate Swap	97.7395	97.7395	97.7422	97.7422	0.003	0.0000	0.0000	0
2017-11-30	IS05	16/03/2021			Interest Rate Swap	97.1011	97.1011	97.1209	97.1209	0.020	0.0000	0.0000	0
2017-11-30	IS05	15/06/2021			Interest Rate Swap	96.4351	96.4351	96.4776	96.4776	0.044	0.0000	0.0000	0
2017-11-30	IS05	21/09/2021			Interest Rate Swap	96.7413	96.7413	96.8075	96.8075	0.068	0.0000	0.0000	0
2017-11-30	IS05	21/12/2021			Interest Rate Swap	99.0360	99.0360	99.1166	99.1166	0.081	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
2017-11-30	IS05	15/03/2022			Interest Rate Swap	99.2832	99.2832	99.3705	99.3705	0.088	0.0000	0.0000	0
2017-11-30	IS05	21/06/2022			Interest Rate Swap	100.5818	100.5818	100.6729	100.6729	0.091	0.0000	0.0000	0
2017-11-30	IS05	20/09/2022			Interest Rate Swap	102.8650	102.8650	102.9584	102.9584	0.091	0.0000	0.0000	0
2017-11-30	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	IS10	17/12/2025			Interest Rate Swap	98.5492	98.5492	98.7243	98.7243	0.178	0.0000	0.0000	0
2017-11-30	IS10	16/03/2026			Interest Rate Swap	95.6699	95.6699	95.8555	95.8555	0.194	0.0000	0.0000	0
2017-11-30	IS10	15/06/2026			Interest Rate Swap	94.4959	94.4959	94.6935	94.6935	0.209	0.0000	0.0000	0
2017-11-30	IS10	21/09/2026			Interest Rate Swap	96.6545	96.6545	96.8619	96.8619	0.215	0.0000	0.0000	0
2017-11-30	IS10	21/12/2026			Interest Rate Swap	100.3938	100.3938	100.6051	100.6051	0.211	0.0000	0.0000	0
2017-11-30	IS10	15/03/2027			Interest Rate Swap	99.0458	99.0458	99.2619	99.2619	0.218	0.0000	0.0000	0
2017-11-30	IS10	21/06/2027			Interest Rate Swap	101.1092	101.1092	101.3254	101.3254	0.214	0.0000	0.0000	0
2017-11-30	IS10	20/09/2027			Interest Rate Swap	104.7779	104.7779	104.9928	104.9928	0.205	0.0000	0.0000	0
2017-11-30	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-11-30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-11-30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-11-30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-11-30	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017-11-30	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017-11-30	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017-11-30	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	2,500
2017-11-30	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017-11-30	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017-11-30	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-11-30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-11-30	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-11-30	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017-11-30	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017-11-30	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017-11-30	R023	01/02/2018	8.33	Put	Bond Future	1,630.0500	1.6300	1,956.8900	1.9569	20.051	0	0	0
2017-11-30	R023	01/02/2018			Bond Future	8.6404	99.8065	8.7336	99.4401	1.078	0.0000	0.0000	61,187
2017-11-30	R023	01/02/2018	8.32	Call	Bond Future	385.3900	0.3854	347.0000	0.3470	(9.961)	0	0	0
2017-11-30	R023	01/02/2018	8.32	Put	Bond Future	1,658.5600	1.6586	1,986.6200	1.9866	19.780	0	0	0
2017-11-30	R023	01/02/2018	8.33	Call	Bond Future	396.9300	0.3969	357.3200	0.3573	(9.979)	0	0	0
2017-11-30	R023	01/02/2018	8.31	Call	Bond Future	373.9500	0.3740	336.8900	0.3369	(9.910)	0	0	0
2017-11-30	R023	01/02/2018	8.31	Put	Bond Future	1,687.1900	1.6872	2,016.5800	2.0166	19.523	0	0	0
2017-11-30	R023	03/05/2018	8.27	Call	Bond Future	665.4600	0.6655	659.5100	0.6595	(0.894)	0	0	0
2017-11-30	R023	03/05/2018			Bond Future	8.7064	97.7382	8.8052	97.3655	1.135	0.0000	0.0000	0
2017-11-30	R023	03/05/2018	8.27	Put	Bond Future	2,331.5300	2.3315	2,698.1900	2.6982	15.726	0	0	0
2017-11-30	R023	03/05/2018	8.28	Call	Bond Future	677.7000	0.6777	671.3400	0.6713	(0.938)	0	0	0
2017-11-30	R023	03/05/2018	8.29	Put	Bond Future	2,279.2800	2.2793	2,644.8700	2.6449	16.040	0	0	0
2017-11-30	R023	03/05/2018	9.19	Call	Bond Future	2,465.0200	2.4650	2,349.2700	2.3493	(4.696)	0	0	0
2017-11-30	R023	03/05/2018	9.19	Put	Bond Future	658.8700	0.6589	915.7300	0.9157	38.985	0	0	2,500

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
2017-11-30	R023	03/05/2018	8.28	Put	Bond Future	2,305.2000	2.3052	2,671.4500	2.6714	15.888	0	0	0
2017-11-30	R023	03/05/2018	8.29	Call	Bond Future	690.3300	0.6903	683.3100	0.6833	(1.017)	0	0	0
2017-11-30	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R035	01/02/2018	9.73	Put	Bond Future	3,019.5700	3.0196	3,806.0500	3.8061	26.046	0	0	0
2017-11-30	R035	01/02/2018			Bond Future	10.1267	93.8174	10.2333	93.0309	1.053	0.0000	0.0000	53,530
2017-11-30	R035	01/02/2018	9.75	Put	Bond Future	2,863.6700	2.8637	3,650.1500	3.6501	27.464	0	0	0
2017-11-30	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R035	01/02/2018	9.74	Put	Bond Future	2,941.5700	2.9416	3,728.0500	3.7281	26.737	0	0	0
2017-11-30	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R035	03/05/2018	9.91	Put	Bond Future	2,182.2900	2.1823	2,982.7500	2.9827	36.680	0	0	0
2017-11-30	R035	03/05/2018			Bond Future	10.2028	91.0668	10.3129	90.2664	1.079	0.0000	0.0000	0
2017-11-30	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R035	03/05/2018	9.90	Put	Bond Future	2,258.2500	2.2582	3,058.7100	3.0587	35.446	0	0	0
2017-11-30	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R035	03/05/2018	9.89	Put	Bond Future	2,334.3000	2.3343	3,134.7600	3.1348	34.291	0	0	0
2017-11-30	R186	01/02/2018	8.96	Call	Bond Future	600.1100	0.6001	578.6000	0.5786	(3.584)	0	0	0
2017-11-30	R186	01/02/2018	8.50	Put	Bond Future	5,411.8300	5.4118	5,922.8300	5.9228	9.442	0	0	0
2017-11-30	R186	01/02/2018	9.00	Call	Bond Future	672.2000	0.6722	645.3700	0.6454	(3.991)	0	0	0
2017-11-30	R186	01/02/2018	9.25	Call	Bond Future	1,260.1600	1.2602	1,185.7400	1.1857	(5.906)	0	0	0
2017-11-30	R186	01/02/2018			Bond Future	9.3234	108.3295	9.4051	107.8230	0.876	0.0000	0.0000	89,041
2017-11-30	R186	01/02/2018	8.50	Call	Bond Future	120.7500	0.1207	125.2100	0.1252	3.694	0	0	1,460
2017-11-30	R186	01/02/2018	7.75	Put	Bond Future	10,418.2900	10.4183	10,925.4400	10.9254	4.868	0	0	0
2017-11-30	R186	01/02/2018	7.75	Call	Bond Future	2.9800	0.0030	3.5900	0.0036	20.470	0	0	1,460
2017-11-30	R186	01/02/2018	8.97	Call	Bond Future	617.6300	0.6176	594.8100	0.5948	(3.695)	0	0	0
2017-11-30	R186	01/02/2018	8.96	Put	Bond Future	2,893.6500	2.8937	3,378.6800	3.3787	16.762	0	0	0
2017-11-30	R186	01/02/2018	9.00	Put	Bond Future	2,710.1100	2.7101	3,189.8200	3.1898	17.701	0	0	6,200
2017-11-30	R186	01/02/2018	8.75	Put	Bond Future	3,959.2300	3.9592	4,462.2100	4.4622	12.704	0	0	775
2017-11-30	R186	01/02/2018	9.25	Put	Bond Future	1,718.2700	1.7183	2,150.3900	2.1504	25.149	0	0	775
2017-11-30	R186	01/02/2018	8.97	Put	Bond Future	2,847.1900	2.8472	3,330.9100	3.3309	16.989	0	0	0
2017-11-30	R186	01/02/2018	8.98	Call	Bond Future	635.5100	0.6355	611.3400	0.6113	(3.803)	0	0	0
2017-11-30	R186	01/02/2018	8.98	Put	Bond Future	2,801.1300	2.8011	3,283.5000	3.2835	17.221	0	0	0
2017-11-30	R186	01/02/2018	8.75	Call	Bond Future	310.5600	0.3106	307.0000	0.3070	(1.146)	0	0	0
2017-11-30	R186	01/02/2018	9.65	Call	Bond Future	2,706.4000	2.7064	2,511.4600	2.5115	(7.203)	0	0	0
2017-11-30	R186	01/02/2018	9.65	Put	Bond Future	699.5700	0.6996	1,011.1700	1.0112	44.542	0	0	1,950
2017-11-30	R186	03/05/2018	10.14	Put	Bond Future	902.9000	0.9029	1,262.0900	1.2621	39.782	0	0	1,120
2017-11-30	R186	03/05/2018	8.92	Call	Bond Future	1,232.2800	1.2323	1,254.3700	1.2544	1.793	0	0	0
2017-11-30	R186	03/05/2018	8.91	Put	Bond Future	4,250.5800	4.2506	4,788.0900	4.7881	12.646	0	0	0
2017-11-30	R186	03/05/2018			Bond Future	9.4016	110.3500	9.4868	109.8348	0.906	0.0000	0.0000	0
2017-11-30	R186	03/05/2018	9.30	Put	Bond Future	2,771.9700	2.7720	3,279.6400	3.2796	18.314	0	0	0
2017-11-30	R186	03/05/2018	9.30	Call	Bond Future	2,153.2300	2.1532	2,145.6700	2.1457	(0.351)	0	0	1,120
2017-11-30	R186	03/05/2018	10.14	Call	Bond Future	5,259.0600	5.2591	5,103.0200	5.1030	(2.967)	0	0	0
2017-11-30	R186	03/05/2018	8.93	Call	Bond Future	1,252.5200	1.2525	1,274.1500	1.2742	1.727	0	0	0
2017-11-30	R186	03/05/2018	8.93	Put	Bond Future	4,164.7600	4.1648	4,701.6200	4.7016	12.891	0	0	0
2017-11-30	R186	03/05/2018	8.92	Put	Bond Future	4,207.4100	4.2074	4,744.7300	4.7447	12.771	0	0	0
2017-11-30	R186	03/05/2018	8.91	Call	Bond Future	1,212.5200	1.2125	1,234.8000	1.2348	1.837	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
2017-11-30	R186	03/05/2018	9.75	Call	Bond Future	3,647.9700	3.6480	3,580.4900	3.5805	(1.850)	0	0	0
2017-11-30	R186	03/05/2018	9.75	Put	Bond Future	1,562.4600	1.5625	2,010.2100	2.0102	28.657	0	0	3,200
2017-11-30	R197	01/02/2018	301.68	Put	Bond Future	9,396.1300	9.3961	8,191.9600	8.1920	(12.816)	0	0	0
2017-11-30	R197	01/02/2018			Bond Future	292.2839	292.2839	293.4880	293.4880	0.412	0.0000	0.0000	2,350
2017-11-30	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R197	01/02/2018	301.67	Put	Bond Future	9,386.1300	9.3861	8,181.9600	8.1820	(12.829)	0	0	0
2017-11-30	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R197	01/02/2018	301.66	Put	Bond Future	9,376.1300	9.3761	8,171.9600	8.1720	(12.843)	0	0	0
2017-11-30	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R197	03/05/2018			Bond Future	297.7582	297.7582	298.9870	298.9870	0.413	0.0000	0.0000	0
2017-11-30	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R197	03/05/2018	304.44	Put	Bond Future	6,681.8400	6.6818	5,453.0400	5.4530	(18.390)	0	0	0
2017-11-30	R197	03/05/2018	304.46	Put	Bond Future	6,701.8400	6.7018	5,473.0400	5.4730	(18.335)	0	0	0
2017-11-30	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R197	03/05/2018	304.45	Put	Bond Future	6,691.8400	6.6918	5,463.0400	5.4630	(18.363)	0	0	0
2017-11-30	R202	01/02/2018	249.07	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2017-11-30	R202	01/02/2018	249.06	Put	Bond Future	19,913.2800	19.9133	19,921.9500	19.9219	0.044	0	0	0
2017-11-30	R202	01/02/2018			Bond Future	229.1468	229.1468	229.1381	229.1381	(0.004)	0.0000	0.0000	21,480
2017-11-30	R202	01/02/2018	249.08	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2017-11-30	R202	01/02/2018	249.08	Put	Bond Future	19,933.2800	19.9333	19,941.9500	19.9419	0.043	0	0	0
2017-11-30	R202	01/02/2018	249.07	Put	Bond Future	19,923.2800	19.9233	19,931.9500	19.9319	0.044	0	0	0
2017-11-30	R202	01/02/2018	249.06	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2017-11-30	R202	03/05/2018	247.48	Put	Bond Future	14,144.5100	14.1445	14,149.3800	14.1494	0.034	0	0	0
2017-11-30	R202	03/05/2018	247.47	Call	Bond Future	103.2400	0.1032	101.1300	0.1011	(2.044)	0	0	0
2017-11-30	R202	03/05/2018			Bond Future	233.4384	233.4384	233.4314	233.4314	(0.003)	0.0000	0.0000	0
2017-11-30	R202	03/05/2018	247.48	Call	Bond Future	102.9100	0.1029	100.8000	0.1008	(2.050)	0	0	0
2017-11-30	R202	03/05/2018	247.47	Put	Bond Future	14,134.8400	14.1348	14,139.7100	14.1397	0.034	0	0	0
2017-11-30	R202	03/05/2018	247.49	Call	Bond Future	102.5800	0.1026	100.4800	0.1005	(2.047)	0	0	0
2017-11-30	R202	03/05/2018	247.49	Put	Bond Future	14,154.1800	14.1542	14,159.0600	14.1591	0.034	0	0	0
2017-11-30	R204	01/02/2018	7.27	Call	Bond Future	61.2000	0.0612	72.9700	0.0730	19.232	0	0	0
2017-11-30	R204	01/02/2018			Bond Future	7.5482	101.3928	7.5667	101.3774	0.246	0.0000	0.0000	38,225
2017-11-30	R204	01/02/2018	7.25	Call	Bond Future	56.7200	0.0567	68.1600	0.0682	20.169	0	0	0
2017-11-30	R204	01/02/2018	7.25	Put	Bond Future	305.3600	0.3054	332.2300	0.3322	8.799	0	0	0
2017-11-30	R204	01/02/2018	7.27	Put	Bond Future	293.1300	0.2931	320.3300	0.3203	9.279	0	0	0
2017-11-30	R204	01/02/2018	7.26	Call	Bond Future	58.8600	0.0589	70.5400	0.0705	19.844	0	0	0
2017-11-30	R204	01/02/2018	7.26	Put	Bond Future	299.1400	0.2991	326.2500	0.3263	9.063	0	0	0
2017-11-30	R204	03/05/2018	7.10	Put	Bond Future	358.9800	0.3590	388.4100	0.3884	8.198	0	0	0
2017-11-30	R204	03/05/2018			Bond Future	7.5558	103.2839	7.5808	103.2689	0.332	0.0000	0.0000	0
2017-11-30	R204	03/05/2018	7.09	Call	Bond Future	83.7000	0.0837	97.8200	0.0978	16.870	0	0	0
2017-11-30	R204	03/05/2018	7.09	Put	Bond Future	363.3000	0.3633	392.4400	0.3924	8.021	0	0	0
2017-11-30	R204	03/05/2018	7.10	Call	Bond Future	85.4000	0.0854	99.8100	0.0998	16.874	0	0	0
2017-11-30	R204	03/05/2018	7.08	Call	Bond Future	81.8000	0.0818	95.8600	0.0959	17.188	0	0	0
2017-11-30	R204	03/05/2018	7.08	Put	Bond Future	367.4200	0.3674	396.5000	0.3965	7.915	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
2017-11-30	R207	01/02/2018	7.61	Put	Bond Future	870.8300	0.8708	1,038.9700	1.0390	19.308	0	0	0
2017-11-30	R207	01/02/2018	7.60	Call	Bond Future	59.0600	0.0591	56.1800	0.0562	(4.876)	0	0	0
2017-11-30	R207	01/02/2018			Bond Future	8.0707	98.9866	8.1689	98.8152	1.217	0.0000	0.0000	45,152
2017-11-30	R207	01/02/2018	7.61	Call	Bond Future	61.8700	0.0619	58.6400	0.0586	(5.221)	0	0	0
2017-11-30	R207	01/02/2018	7.60	Put	Bond Future	885.6700	0.8857	1,054.1600	1.0542	19.024	0	0	0
2017-11-30	R207	01/02/2018	7.62	Call	Bond Future	64.6700	0.0647	61.1800	0.0612	(5.397)	0	0	0
2017-11-30	R207	01/02/2018	7.62	Put	Bond Future	855.9800	0.8560	1,023.8600	1.0239	19.613	0	0	0
2017-11-30	R207	03/05/2018	7.57	Call	Bond Future	149.8100	0.1498	143.4100	0.1434	(4.272)	0	0	0
2017-11-30	R207	03/05/2018	7.56	Put	Bond Future	1,078.1100	1.0781	1,245.7300	1.2457	15.548	0	0	0
2017-11-30	R207	03/05/2018			Bond Future	8.1633	100.8327	8.2767	100.6589	1.389	0.0000	0.0000	0
2017-11-30	R207	03/05/2018	7.58	Call	Bond Future	153.6300	0.1536	146.8800	0.1469	(4.394)	0	0	0
2017-11-30	R207	03/05/2018	7.58	Put	Bond Future	1,054.4100	1.0544	1,221.5300	1.2215	15.850	0	0	0
2017-11-30	R207	03/05/2018	7.57	Put	Bond Future	1,066.1300	1.0661	1,233.6000	1.2336	15.708	0	0	0
2017-11-30	R207	03/05/2018	7.56	Call	Bond Future	146.2500	0.1463	140.0000	0.1400	(4.274)	0	0	0
2017-11-30	R208	01/02/2018	7.85	Put	Bond Future	1,359.9100	1.3599	1,604.8900	1.6049	18.014	0	0	0
2017-11-30	R208	01/02/2018			Bond Future	8.3101	98.1361	8.4050	97.8850	1.143	0.0000	0.0000	34,724
2017-11-30	R208	01/02/2018	7.84	Call	Bond Future	126.5700	0.1266	120.8600	0.1209	(4.511)	0	0	0
2017-11-30	R208	01/02/2018	7.84	Put	Bond Future	1,381.8700	1.3819	1,627.3100	1.6273	17.761	0	0	0
2017-11-30	R208	01/02/2018	7.85	Call	Bond Future	131.5200	0.1315	125.3500	0.1254	(4.691)	0	0	0
2017-11-30	R208	01/02/2018	7.83	Call	Bond Future	121.7700	0.1218	116.4900	0.1165	(4.336)	0	0	0
2017-11-30	R208	01/02/2018	7.83	Put	Bond Future	1,403.9900	1.4040	1,649.8600	1.6499	17.512	0	0	0
2017-11-30	R208	03/05/2018	7.77	Call	Bond Future	253.1300	0.2531	244.3300	0.2443	(3.476)	0	0	0
2017-11-30	R208	03/05/2018			Bond Future	8.3834	96.5652	8.4873	96.3100	1.239	0.0000	0.0000	0
2017-11-30	R208	03/05/2018	7.77	Put	Bond Future	1,777.7000	1.7777	2,024.0800	2.0241	13.859	0	0	0
2017-11-30	R208	03/05/2018	7.78	Call	Bond Future	259.0400	0.2590	250.1100	0.2501	(3.447)	0	0	0
2017-11-30	R208	03/05/2018	7.79	Put	Bond Future	1,739.4500	1.7394	1,985.3900	1.9854	14.139	0	0	0
2017-11-30	R208	03/05/2018	7.78	Put	Bond Future	1,758.5200	1.7585	2,004.7700	2.0048	14.003	0	0	0
2017-11-30	R208	03/05/2018	7.79	Call	Bond Future	265.0500	0.2650	255.8100	0.2558	(3.486)	0	0	0
2017-11-30	R209	01/02/2018	9.72	Call	Bond Future	788.2600	0.7883	738.5900	0.7386	(6.301)	0	0	0
2017-11-30	R209	01/02/2018	9.73	Call	Bond Future	808.2500	0.8083	756.7400	0.7567	(6.373)	0	0	0
2017-11-30	R209	01/02/2018	9.71	Put	Bond Future	2,933.3500	2.9333	3,514.8600	3.5149	19.824	0	0	0
2017-11-30	R209	01/02/2018	10.10	Call	Bond Future	1,791.1000	1.7911	1,643.4400	1.6434	(8.244)	0	0	0
2017-11-30	R209	01/02/2018	9.85	Call	Bond Future	1,074.6000	1.0746	997.1200	0.9971	(7.210)	0	0	0
2017-11-30	R209	01/02/2018	9.33	Call	Bond Future	250.3600	0.2504	245.5200	0.2455	(1.933)	0	0	220
2017-11-30	R209	01/02/2018	10.22	Put	Bond Future	1,150.0900	1.1501	1,592.2400	1.5922	38.445	0	0	739
2017-11-30	R209	01/02/2018	9.75	Call	Bond Future	849.2600	0.8493	793.7300	0.7937	(6.539)	0	0	5,000
2017-11-30	R209	01/02/2018			Bond Future	10.0484	70.7790	10.1498	70.1498	1.009	0.0000	0.0000	154,461
2017-11-30	R209	01/02/2018	9.73	Put	Bond Future	2,842.2300	2.8422	3,419.9900	3.4200	20.328	0	0	0
2017-11-30	R209	01/02/2018	9.71	Call	Bond Future	768.6000	0.7686	720.8400	0.7208	(6.214)	0	0	0
2017-11-30	R209	01/02/2018	9.88	Call	Bond Future	1,149.0300	1.1490	1,064.1800	1.0642	(7.384)	0	0	0
2017-11-30	R209	01/02/2018	9.88	Put	Bond Future	2,213.6600	2.2137	2,758.0800	2.7581	24.594	0	0	220
2017-11-30	R209	01/02/2018	9.59	Call	Bond Future	558.5000	0.5585	530.1500	0.5302	(5.076)	0	0	0
2017-11-30	R209	01/02/2018	9.59	Put	Bond Future	3,515.5500	3.5156	4,116.4700	4.1165	17.093	0	0	377
2017-11-30	R209	01/02/2018	9.72	Put	Bond Future	2,887.5800	2.8876	3,467.1800	3.4672	20.072	0	0	0
2017-11-30	R209	01/02/2018	10.10	Put	Bond Future	1,469.7900	1.4698	1,951.4000	1.9514	32.767	0	0	3,000
2017-11-30	R209	01/02/2018	9.85	Put	Bond Future	2,331.4900	2.3315	2,883.2800	2.8833	23.667	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
2017-11-30	R209	01/02/2018	9.33	Put	Bond Future	4,970.0500	4.9700	5,594.4800	5.5945	12.564	0	0	0
2017-11-30	R209	01/02/2018	10.22	Call	Bond Future	2,209.9000	2.2099	2,022.7800	2.0228	(8.467)	0	0	0
2017-11-30	R209	01/02/2018	9.75	Put	Bond Future	2,752.8300	2.7528	3,326.5700	3.3266	20.842	0	0	0
2017-11-30	R209	01/02/2018	10.00	Call	Bond Future	1,478.2600	1.4783	1,360.2700	1.3603	(7.982)	0	0	0
2017-11-30	R209	01/02/2018	10.00	Put	Bond Future	1,781.7200	1.7817	2,293.0000	2.2930	28.696	0	0	7,488
2017-11-30	R209	01/02/2018	9.89	Call	Bond Future	1,174.4700	1.1745	1,087.1200	1.0871	(7.437)	0	0	0
2017-11-30	R209	01/02/2018	9.89	Put	Bond Future	2,175.1900	2.1752	2,717.1100	2.7171	24.914	0	0	157
2017-11-30	R209	01/02/2018	9.32	Put	Bond Future	5,030.7000	5.0307	5,655.6200	5.6556	12.422	0	0	0
2017-11-30	R209	01/02/2018	9.32	Call	Bond Future	241.9300	0.2419	237.5800	0.2376	(1.798)	0	0	157
2017-11-30	R209	01/02/2018	9.87	Call	Bond Future	1,123.8300	1.1238	1,041.4400	1.0414	(7.331)	0	0	0
2017-11-30	R209	01/02/2018	9.87	Put	Bond Future	2,252.4600	2.2525	2,799.3400	2.7993	24.279	0	0	739
2017-11-30	R209	01/02/2018	9.52	Put	Bond Future	3,882.2600	3.8823	4,491.8200	4.4918	15.701	0	0	0
2017-11-30	R209	01/02/2018	9.52	Call	Bond Future	456.9100	0.4569	437.2000	0.4372	(4.314)	0	0	739
2017-11-30	R209	03/05/2018	10.73	Call	Bond Future	4,821.4000	4.8214	4,621.6900	4.6217	(4.142)	0	0	0
2017-11-30	R209	03/05/2018	9.75	Call	Bond Future	1,615.3500	1.6153	1,595.3300	1.5953	(1.239)	0	0	435
2017-11-30	R209	03/05/2018	10.00	Call	Bond Future	2,262.5500	2.2625	2,209.6600	2.2097	(2.338)	0	0	0
2017-11-30	R209	03/05/2018	9.85	Put	Bond Future	3,537.1200	3.5371	4,145.9400	4.1459	17.212	0	0	0
2017-11-30	R209	03/05/2018			Bond Future	10.1168	68.9498	10.2212	68.3092	1.032	0.0000	0.0000	0
2017-11-30	R209	03/05/2018	10.73	Put	Bond Future	1,186.7000	1.1867	1,627.5500	1.6275	37.149	0	0	435
2017-11-30	R209	03/05/2018	9.75	Put	Bond Future	3,938.6400	3.9386	4,559.1800	4.5592	15.755	0	0	0
2017-11-30	R209	03/05/2018	9.85	Call	Bond Future	1,858.8100	1.8588	1,827.0700	1.8271	(1.708)	0	0	0
2017-11-30	R209	03/05/2018	10.22	Call	Bond Future	2,935.0900	2.9351	2,845.3400	2.8453	(3.058)	0	0	0
2017-11-30	R209	03/05/2018	10.22	Put	Bond Future	2,302.0900	2.3021	2,852.9000	2.8529	23.927	0	0	435
2017-11-30	R209	03/05/2018	10.00	Put	Bond Future	2,989.7700	2.9898	3,577.4400	3.5774	19.656	0	0	5,000
2017-11-30	R209	03/05/2018	9.86	Call	Bond Future	1,884.1800	1.8842	1,851.3100	1.8513	(1.745)	0	0	0
2017-11-30	R209	03/05/2018	9.84	Call	Bond Future	1,833.4600	1.8335	1,803.0200	1.8030	(1.660)	0	0	0
2017-11-30	R209	03/05/2018	9.84	Put	Bond Future	3,575.8700	3.5759	4,185.9900	4.1860	17.062	0	0	0
2017-11-30	R209	03/05/2018	9.86	Put	Bond Future	3,498.4800	3.4985	4,106.1700	4.1062	17.370	0	0	0
2017-11-30	R209	02/08/2018	9.66	Call	Bond Future	2,048.0200	2.0480	2,086.1300	2.0861	1.861	0	0	435
2017-11-30	R209	02/08/2018	10.38	Call	Bond Future	4,067.5400	4.0675	4,047.8100	4.0478	(0.485)	0	0	0
2017-11-30	R209	02/08/2018	10.39	Put	Bond Future	2,849.4800	2.8495	3,482.3800	3.4824	22.211	0	0	0
2017-11-30	R209	02/08/2018			Bond Future	10.1824	70.2602	10.2901	69.6069	1.058	0.0000	0.0000	0
2017-11-30	R209	02/08/2018	10.84	Call	Bond Future	5,711.8100	5.7118	5,619.0700	5.6191	(1.624)	0	0	0
2017-11-30	R209	02/08/2018	10.84	Put	Bond Future	1,866.3100	1.8663	2,426.9300	2.4269	30.039	0	0	435
2017-11-30	R209	02/08/2018	10.21	Call	Bond Future	3,527.4900	3.5275	3,523.1800	3.5232	(0.122)	0	0	0
2017-11-30	R209	02/08/2018	10.21	Put	Bond Future	3,359.0800	3.3591	4,008.1300	4.0081	19.322	0	0	435
2017-11-30	R209	02/08/2018	9.66	Put	Bond Future	5,354.4700	5.3545	6,045.9400	6.0459	12.914	0	0	0
2017-11-30	R209	02/08/2018	10.38	Put	Bond Future	2,876.1900	2.8762	3,509.8200	3.5098	22.030	0	0	0
2017-11-30	R209	02/08/2018	10.39	Call	Bond Future	4,100.2800	4.1003	4,079.8200	4.0798	(0.499)	0	0	0
2017-11-30	R209	02/08/2018	10.40	Call	Bond Future	4,133.3600	4.1334	4,111.9300	4.1119	(0.518)	0	0	0
2017-11-30	R209	02/08/2018	10.40	Put	Bond Future	2,823.1900	2.8232	3,455.1200	3.4551	22.384	0	0	0
2017-11-30	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R209	01/11/2018	9.34	Put	Bond Future	7,681.4000	7.6814	8,386.7600	8.3868	9.183	0	0	0
2017-11-30	R209	01/11/2018	1,016.00	Call	Bond Future	67,578.7500	67.5788	66,911.9100	66.9119	(0.987)	0	0	0
2017-11-30	R209	01/11/2018			Bond Future	10.2479	68.4666	10.3591	67.7998	1.085	0.0000	0.0000	0
2017-11-30	R209	01/11/2018	1,016.01	Call	Bond Future	67,578.7500	67.5788	66,911.9100	66.9119	(0.987)	0	0	0
2017-11-30	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R209	01/11/2018	1,015.99	Call	Bond Future	67,578.7400	67.5787	66,911.9000	66.9119	(0.987)	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
2017-11-30	R209	01/11/2018	9.34	Call	Bond Future	1,849.0200	1.8490	1,887.5400	1.8875	2.083	0	0	435
2017-11-30	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R209	01/11/2018	10.57	Call	Bond Future	5,093.1900	5.0932	5,103.8700	5.1039	0.210	0	0	0
2017-11-30	R209	01/11/2018	10.57	Put	Bond Future	3,188.2200	3.1882	3,865.7400	3.8657	21.251	0	0	435
2017-11-30	R209	01/11/2018	9.94	Call	Bond Future	3,202.9100	3.2029	3,252.5100	3.2525	1.549	0	0	0
2017-11-30	R209	01/11/2018	9.94	Put	Bond Future	5,101.6400	5.1016	5,818.0800	5.8181	14.043	0	0	435
2017-11-30	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R210	01/02/2018			Bond Future	181.3338	181.3338	182.4637	182.4637	0.623	0.0000	0.0000	2,159
2017-11-30	R210	01/02/2018	192.36	Put	Bond Future	11,026.1700	11.0262	9,896.3100	9.8963	(10.247)	0	0	0
2017-11-30	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R210	01/02/2018	192.38	Put	Bond Future	11,046.1700	11.0462	9,916.3100	9.9163	(10.229)	0	0	0
2017-11-30	R210	01/02/2018	192.37	Put	Bond Future	11,036.1700	11.0362	9,906.3100	9.9063	(10.238)	0	0	0
2017-11-30	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R210	03/05/2018	191.44	Put	Bond Future	9,135.1200	9.1351	7,982.5700	7.9826	(12.617)	0	0	0
2017-11-30	R210	03/05/2018			Bond Future	182.3049	182.3049	183.4574	183.4574	0.632	0.0000	0.0000	0
2017-11-30	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R210	03/05/2018	191.46	Put	Bond Future	9,155.1200	9.1551	8,002.5700	8.0026	(12.589)	0	0	0
2017-11-30	R210	03/05/2018	191.45	Put	Bond Future	9,145.1200	9.1451	7,992.5700	7.9926	(12.603)	0	0	0
2017-11-30	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R212	01/02/2018	154.71	Put	Bond Future	5,347.8200	5.3478	5,354.7600	5.3548	0.130	0	0	0
2017-11-30	R212	01/02/2018			Bond Future	149.3622	149.3622	149.3552	149.3552	(0.005)	0.0000	0.0000	4,967
2017-11-30	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R212	01/02/2018	154.70	Put	Bond Future	5,337.8200	5.3378	5,344.7600	5.3448	0.130	0	0	0
2017-11-30	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R212	01/02/2018	154.69	Put	Bond Future	5,327.8200	5.3278	5,334.7600	5.3348	0.130	0	0	0
2017-11-30	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R212	03/05/2018			Bond Future	152.1595	152.1595	152.1536	152.1536	(0.004)	0.0000	0.0000	0
2017-11-30	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R212	03/05/2018	154.28	Put	Bond Future	2,120.5100	2.1205	2,126.3700	2.1264	0.276	0	0	0
2017-11-30	R212	03/05/2018	154.30	Put	Bond Future	2,140.5100	2.1405	2,146.3700	2.1464	0.274	0	0	0
2017-11-30	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-11-30	R212	03/05/2018	154.29	Put	Bond Future	2,130.5100	2.1305	2,136.3700	2.1364	0.275	0	0	0
2017-11-30	R213	01/02/2018	9.42	Call	Bond Future	551.2600	0.5513	516.3700	0.5164	(6.329)	0	0	0
2017-11-30	R213	01/02/2018	9.41	Put	Bond Future	3,441.7500	3.4418	3,969.5700	3.9696	15.336	0	0	0
2017-11-30	R213	01/02/2018			Bond Future	9.8691	82.2555	9.9604	81.6941	0.926	0.0000	0.0000	58,817
2017-11-30	R213	01/02/2018	9.43	Call	Bond Future	566.7300	0.5667	530.6300	0.5306	(6.370)	0	0	0
2017-11-30	R213	01/02/2018	9.43	Put	Bond Future	3,342.8600	3.3429	3,868.0800	3.8681	15.712	0	0	0
2017-11-30	R213	01/02/2018	9.42	Put	Bond Future	3,392.1700	3.3922	3,918.6000	3.9186	15.519	0	0	0
2017-11-30	R213	01/02/2018	9.41	Call	Bond Future	535.9800	0.5360	502.4800	0.5025	(6.250)	0	0	0
2017-11-30	R213	03/05/2018	9.57	Put	Bond Future	3,854.7700	3.8548	4,427.0100	4.4270	14.845	0	0	0
2017-11-30	R213	03/05/2018	9.56	Call	Bond Future	1,526.6300	1.5266	1,528.5800	1.5286	0.128	0	0	0
2017-11-30	R213	03/05/2018			Bond Future	9.9415	80.2401	10.0359	79.6688	0.949	0.0000	0.0000	0
2017-11-30	R213	03/05/2018	9.57	Call	Bond Future	1,549.2900	1.5493	1,550.2800	1.5503	0.064	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
2017-11-30	R213	03/05/2018	9.56	Put	Bond Future	3,895.4400	3.8954	4,468.6400	4.4686	14.715	0	0	0
2017-11-30	R213	03/05/2018	9.58	Call	Bond Future	1,572.1500	1.5722	1,572.3500	1.5724	0.013	0	0	0
2017-11-30	R213	03/05/2018	9.58	Put	Bond Future	3,814.3800	3.8144	4,385.8300	4.3858	14.981	0	0	0
2017-11-30	R214	01/02/2018	9.84	Call	Bond Future	700.2800	0.7003	657.5100	0.6575	(6.108)	0	0	0
2017-11-30	R214	01/02/2018			Bond Future	10.2312	70.0302	10.3377	69.3553	1.041	0.0000	0.0000	49,807
2017-11-30	R214	01/02/2018	9.82	Call	Bond Future	664.2700	0.6643	625.0300	0.6250	(5.907)	0	0	0
2017-11-30	R214	01/02/2018	9.82	Put	Bond Future	3,378.2000	3.3782	4,013.9100	4.0139	18.818	0	0	0
2017-11-30	R214	01/02/2018	9.84	Put	Bond Future	3,278.0800	3.2781	3,910.2600	3.9103	19.285	0	0	0
2017-11-30	R214	01/02/2018	9.83	Call	Bond Future	682.1100	0.6821	641.1300	0.6411	(6.008)	0	0	0
2017-11-30	R214	01/02/2018	9.83	Put	Bond Future	3,327.9200	3.3279	3,961.8900	3.9619	19.050	0	0	0
2017-11-30	R214	03/05/2018	9.99	Put	Bond Future	3,846.3400	3.8463	4,517.4100	4.5174	17.447	0	0	0
2017-11-30	R214	03/05/2018			Bond Future	10.2996	68.0404	10.4093	67.3532	1.065	0.0000	0.0000	0
2017-11-30	R214	03/05/2018	9.98	Call	Bond Future	1,816.6400	1.8166	1,801.8700	1.8019	(0.813)	0	0	0
2017-11-30	R214	03/05/2018	9.98	Put	Bond Future	3,887.5000	3.8875	4,559.8700	4.5599	17.296	0	0	0
2017-11-30	R214	03/05/2018	9.99	Call	Bond Future	1,841.8400	1.8418	1,825.7700	1.8258	(0.872)	0	0	0
2017-11-30	R214	03/05/2018	9.97	Call	Bond Future	1,791.6500	1.7916	1,778.1500	1.7781	(0.753)	0	0	0
2017-11-30	R214	03/05/2018	9.97	Put	Bond Future	3,928.9800	3.9290	4,602.6200	4.6026	17.145	0	0	0
2017-11-30	R248	01/02/2018	9.90	Put	Bond Future	4,238.2400	4.2382	5,050.6700	5.0507	19.169	0	0	0
2017-11-30	R248	01/02/2018	9.89	Call	Bond Future	855.9900	0.8560	819.7700	0.8198	(4.231)	0	0	0
2017-11-30	R248	01/02/2018			Bond Future	10.3032	89.4924	10.4098	88.6417	1.035	0.0000	0.0000	102,388
2017-11-30	R248	01/02/2018	9.90	Call	Bond Future	878.7200	0.8787	840.4500	0.8405	(4.355)	0	0	0
2017-11-30	R248	01/02/2018	9.89	Put	Bond Future	4,301.8100	4.3018	5,116.2900	5.1163	18.933	0	0	0
2017-11-30	R248	01/02/2018	9.91	Call	Bond Future	901.8700	0.9019	861.4900	0.8615	(4.477)	0	0	0
2017-11-30	R248	01/02/2018	9.91	Put	Bond Future	4,175.2500	4.1752	4,985.5700	4.9856	19.408	0	0	0
2017-11-30	R248	03/05/2018	10.06	Call	Bond Future	2,308.1600	2.3082	2,297.8900	2.2979	(0.445)	0	0	0
2017-11-30	R248	03/05/2018	10.05	Put	Bond Future	4,927.4700	4.9275	5,784.7400	5.7847	17.398	0	0	0
2017-11-30	R248	03/05/2018			Bond Future	10.3744	86.7245	10.4843	85.8586	1.059	0.0000	0.0000	0
2017-11-30	R248	03/05/2018	10.07	Call	Bond Future	2,339.9300	2.3399	2,328.2700	2.3283	(0.498)	0	0	0
2017-11-30	R248	03/05/2018	10.07	Put	Bond Future	4,823.3100	4.8233	5,677.6100	5.6776	17.712	0	0	0
2017-11-30	R248	03/05/2018	10.06	Put	Bond Future	4,875.3000	4.8753	5,730.9900	5.7310	17.552	0	0	0
2017-11-30	R248	03/05/2018	10.05	Call	Bond Future	2,276.4300	2.2764	2,267.7400	2.2677	(0.382)	0	0	0

Total

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