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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/12/2017 TO 05/12/2017

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
2017-12-05	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	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
2017-12-05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	2025	01/02/2018	133.89	Put	Bond Future	5,546.1000	5.5461	4,947.2300	4.9472	(10.798)	0	0	0
2017-12-05	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2025	01/02/2018			Bond Future	128.3439	128.3439	128.9428	128.9428	0.467	0.0000	0.0000	1,070
2017-12-05	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2025	01/02/2018	133.88	Put	Bond Future	5,536.1000	5.5361	4,937.2300	4.9372	(10.818)	0	0	0
2017-12-05	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2025	01/02/2018	133.90	Put	Bond Future	5,556.1000	5.5561	4,957.2300	4.9572	(10.779)	0	0	0
2017-12-05	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2025	03/05/2018	133.20	Put	Bond Future	2,452.0500	2.4521	1,841.4000	1.8414	(24.904)	0	0	0
2017-12-05	2025	03/05/2018			Bond Future	130.7480	130.7480	131.3586	131.3586	0.467	0.0000	0.0000	0
2017-12-05	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2025	03/05/2018	133.22	Put	Bond Future	2,472.0500	2.4721	1,861.4000	1.8614	(24.702)	0	0	0
2017-12-05	2025	03/05/2018	133.21	Put	Bond Future	2,462.0500	2.4621	1,851.4000	1.8514	(24.803)	0	0	0
2017-12-05	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2025	02/08/2018			Bond Future	133.2103	133.2103	133.8305	133.8305	0.466	0.0000	0.0000	0
2017-12-05	2025	02/08/2018	136.65	Put	Bond Future	3,439.7300	3.4397	2,819.4900	2.8195	(18.032)	0	0	0
2017-12-05	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2025	02/08/2018	136.67	Put	Bond Future	3,459.7300	3.4597	2,839.4900	2.8395	(17.927)	0	0	0
2017-12-05	2025	02/08/2018	136.66	Put	Bond Future	3,449.7300	3.4497	2,829.4900	2.8295	(17.979)	0	0	0
2017-12-05	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2029	01/02/2018			Bond Future	98.3072	98.3072	99.3979	99.3979	1.110	0.0000	0.0000	1,370
2017-12-05	2029	03/05/2018			Bond Future	99.1306	99.1306	100.2421	100.2421	1.121	0.0000	0.0000	0
2017-12-05	2029	02/08/2018			Bond Future	101.0313	101.0313	102.1624	102.1624	1.120	0.0000	0.0000	0
2017-12-05	2030	01/02/2018	9.39	Put	Bond Future	2,304.9300	2.3049	1,807.6300	1.8076	(21.575)	0	0	0
2017-12-05	2030	01/02/2018			Bond Future	9.7446	87.9511	9.6670	88.4484	(0.796)	0.0000	0.0000	70,819
2017-12-05	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2030	01/02/2018	9.38	Put	Bond Future	2,371.1300	2.3711	1,873.8300	1.8738	(20.973)	0	0	0
2017-12-05	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2030	01/02/2018	9.37	Put	Bond Future	2,437.3900	2.4374	1,940.0900	1.9401	(20.403)	0	0	0
2017-12-05	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2030	03/05/2018			Bond Future	9.8221	89.5918	9.7417	90.0987	(0.819)	0.0000	0.0000	0
2017-12-05	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2030	03/05/2018	9.49	Put	Bond Future	2,118.6900	2.1187	1,611.8500	1.6119	(23.922)	0	0	0
2017-12-05	2030	03/05/2018	9.51	Put	Bond Future	1,989.1200	1.9891	1,482.2800	1.4823	(25.481)	0	0	0
2017-12-05	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2030	03/05/2018	9.50	Put	Bond Future	2,053.8700	2.0539	1,547.0300	1.5470	(24.677)	0	0	0
2017-12-05	2030	02/08/2018	9.46	Put	Bond Future	2,770.5400	2.7705	2,254.6900	2.2547	(18.619)	0	0	0
2017-12-05	2030	02/08/2018			Bond Future	9.9000	87.2855	9.8166	87.8013	(0.842)	0.0000	0.0000	0

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2017-12-05	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2030	02/08/2018	9.45	Put	Bond Future	2,834.8800	2.8349	2,319.0300	2.3190	(18.197)	0	0	0
2017-12-05	2030	02/08/2018	9.47	Put	Bond Future	2,706.2500	2.7063	2,190.4000	2.1904	(19.061)	0	0	0
2017-12-05	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2032	01/02/2018	9.56	Call	Bond Future	841.4900	0.8415	1,008.0100	1.0080	19.789	0	0	0
2017-12-05	2032	01/02/2018	9.55	Put	Bond Future	3,480.8200	3.4808	3,077.9900	3.0780	(11.573)	0	0	0
2017-12-05	2032	01/02/2018	9.20	Call	Bond Future	299.7400	0.2997	374.8900	0.3749	25.072	0	0	7,500
2017-12-05	2032	01/02/2018	9.45	Put	Bond Future	4,008.6500	4.0087	3,577.0400	3.5770	(10.767)	0	0	0
2017-12-05	2032	01/02/2018	9.40	Put	Bond Future	4,288.2700	4.2883	3,843.2300	3.8432	(10.378)	0	0	0
2017-12-05	2032	01/02/2018			Bond Future	9.9316	90.2689	9.8490	90.8352	(0.832)	0.0000	0.0000	44,252
2017-12-05	2032	01/02/2018	9.57	Call	Bond Future	862.6200	0.8626	1,032.1600	1.0322	19.654	0	0	0
2017-12-05	2032	01/02/2018	9.57	Put	Bond Future	3,380.4400	3.3804	2,983.6400	2.9836	(11.738)	0	0	0
2017-12-05	2032	01/02/2018	9.30	Put	Bond Future	4,876.9900	4.8770	4,407.3000	4.4073	(9.631)	0	0	0
2017-12-05	2032	01/02/2018	9.30	Call	Bond Future	411.0800	0.4111	507.7300	0.5077	23.511	0	0	7,800
2017-12-05	2032	01/02/2018	9.56	Put	Bond Future	3,430.4100	3.4304	3,030.5900	3.0306	(11.655)	0	0	0
2017-12-05	2032	01/02/2018	9.55	Call	Bond Future	820.7200	0.8207	984.2300	0.9842	19.923	0	0	0
2017-12-05	2032	01/02/2018	9.20	Put	Bond Future	5,502.4200	5.5024	5,011.2300	5.0112	(8.927)	0	0	0
2017-12-05	2032	01/02/2018	9.45	Call	Bond Future	632.3500	0.6323	767.0800	0.7671	21.306	0	0	750
2017-12-05	2032	01/02/2018	9.40	Call	Bond Future	550.8200	0.5508	672.1200	0.6721	22.022	0	0	6,800
2017-12-05	2032	03/05/2018	9.70	Call	Bond Future	2,113.0700	2.1131	2,347.3000	2.3473	11.085	0	0	0
2017-12-05	2032	03/05/2018	9.71	Put	Bond Future	4,176.1500	4.1762	3,835.1600	3.8352	(8.165)	0	0	0
2017-12-05	2032	03/05/2018			Bond Future	10.0080	87.7957	9.9225	88.3730	(0.855)	0.0000	0.0000	0
2017-12-05	2032	03/05/2018	9.70	Put	Bond Future	4,217.6800	4.2177	3,874.6500	3.8746	(8.133)	0	0	0
2017-12-05	2032	03/05/2018	9.71	Call	Bond Future	2,141.0000	2.1410	2,377.2700	2.3773	11.035	0	0	0
2017-12-05	2032	03/05/2018	9.72	Call	Bond Future	2,169.1400	2.1691	2,407.4700	2.4075	10.987	0	0	0
2017-12-05	2032	03/05/2018	9.72	Put	Bond Future	4,134.9000	4.1349	3,795.9700	3.7960	(8.197)	0	0	0
2017-12-05	2032	02/08/2018	9.66	Put	Bond Future	5,570.1400	5.5701	5,221.3200	5.2213	(6.262)	0	0	0
2017-12-05	2032	02/08/2018	9.67	Call	Bond Future	2,739.4800	2.7395	2,979.8400	2.9798	8.774	0	0	0
2017-12-05	2032	02/08/2018			Bond Future	10.0822	89.4611	9.9938	90.0487	(0.877)	0.0000	0.0000	0
2017-12-05	2032	02/08/2018	9.68	Call	Bond Future	2,767.3600	2.7674	3,009.3100	3.0093	8.743	0	0	0
2017-12-05	2032	02/08/2018	9.68	Put	Bond Future	5,487.0600	5.4871	5,141.4300	5.1414	(6.299)	0	0	0
2017-12-05	2032	02/08/2018	9.66	Call	Bond Future	2,712.0400	2.7120	2,950.8000	2.9508	8.804	0	0	0
2017-12-05	2032	02/08/2018	9.67	Put	Bond Future	5,528.3400	5.5283	5,181.1200	5.1811	(6.281)	0	0	0
2017-12-05	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2033	01/02/2018			Bond Future	101.2418	101.2418	102.5595	102.5595	1.302	0.0000	0.0000	5,283
2017-12-05	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2033	01/02/2018	109.64	Put	Bond Future	8,398.2100	8.3982	7,080.4600	7.0805	(15.691)	0	0	0
2017-12-05	2033	01/02/2018	109.66	Put	Bond Future	8,418.2100	8.4182	7,100.4600	7.1005	(15.654)	0	0	0
2017-12-05	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2033	01/02/2018	109.65	Put	Bond Future	8,408.2100	8.4082	7,090.4600	7.0905	(15.672)	0	0	0
2017-12-05	2033	03/05/2018	107.71	Put	Bond Future	5,660.4600	5.6605	4,317.5800	4.3176	(23.724)	0	0	0
2017-12-05	2033	03/05/2018			Bond Future	102.0495	102.0495	103.3924	103.3924	1.316	0.0000	0.0000	0
2017-12-05	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2033	03/05/2018	107.70	Put	Bond Future	5,650.4600	5.6505	4,307.5800	4.3076	(23.766)	0	0	0
2017-12-05	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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2017-12-05	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2033	03/05/2018	107.69	Put	Bond Future	5,640.4600	5.6405	4,297.5800	4.2976	(23.808)	0	0	0
2017-12-05	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2033	02/08/2018			Bond Future	104.0062	104.0062	105.3731	105.3731	1.314	0.0000	0.0000	0
2017-12-05	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2033	02/08/2018	109.92	Put	Bond Future	5,913.8000	5.9138	4,546.8600	4.5469	(23.114)	0	0	0
2017-12-05	2033	02/08/2018	109.94	Put	Bond Future	5,933.8000	5.9338	4,566.8600	4.5669	(23.037)	0	0	0
2017-12-05	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2033	02/08/2018	109.93	Put	Bond Future	5,923.8000	5.9238	4,556.8600	4.5569	(23.075)	0	0	0
2017-12-05	2037	01/02/2018	9.82	Put	Bond Future	3,571.7600	3.5718	3,122.8400	3.1228	(12.569)	0	0	0
2017-12-05	2037	01/02/2018			Bond Future	10.1599	86.2896	10.0723	86.9444	(0.862)	0.0000	0.0000	53,670
2017-12-05	2037	01/02/2018	9.88	Put	Bond Future	3,257.7900	3.2578	2,830.7700	2.8308	(13.108)	0	0	0
2017-12-05	2037	01/02/2018	9.88	Call	Bond Future	1,138.3400	1.1383	1,366.1900	1.3662	20.016	0	0	2,000
2017-12-05	2037	01/02/2018	9.82	Call	Bond Future	987.3800	0.9874	1,193.3300	1.1933	20.858	0	0	0
2017-12-05	2037	01/02/2018	9.81	Put	Bond Future	3,625.8700	3.6259	3,173.3700	3.1734	(12.480)	0	0	0
2017-12-05	2037	01/02/2018	9.83	Call	Bond Future	1,011.5100	1.0115	1,221.0600	1.2211	20.717	0	0	0
2017-12-05	2037	01/02/2018	9.83	Put	Bond Future	3,518.1400	3.5181	3,072.8200	3.0728	(12.658)	0	0	0
2017-12-05	2037	01/02/2018	9.81	Call	Bond Future	963.6300	0.9636	1,166.0000	1.1660	21.001	0	0	0
2017-12-05	2037	01/02/2018	10.32	Call	Bond Future	2,682.1800	2.6822	3,076.2600	3.0763	14.693	0	0	0
2017-12-05	2037	01/02/2018	10.32	Put	Bond Future	1,505.3500	1.5053	1,244.5600	1.2446	(17.324)	0	0	2,000
2017-12-05	2037	01/02/2018	10.72	Call	Bond Future	4,657.2600	4.6573	5,174.0700	5.1741	11.097	0	0	0
2017-12-05	2037	01/02/2018	10.72	Put	Bond Future	648.6200	0.6486	510.5600	0.5106	(21.285)	0	0	2,000
2017-12-05	2037	03/05/2018	9.99	Call	Bond Future	2,651.7800	2.6518	2,941.3800	2.9414	10.921	0	0	0
2017-12-05	2037	03/05/2018	9.97	Put	Bond Future	4,579.4200	4.5794	4,197.1800	4.1972	(8.347)	0	0	0
2017-12-05	2037	03/05/2018			Bond Future	10.2368	87.8993	10.1463	88.5666	(0.884)	0.0000	0.0000	0
2017-12-05	2037	03/05/2018	9.99	Put	Bond Future	4,491.3000	4.4913	4,113.6100	4.1136	(8.409)	0	0	0
2017-12-05	2037	03/05/2018	9.97	Call	Bond Future	2,588.1700	2.5882	2,873.2200	2.8732	11.014	0	0	0
2017-12-05	2037	03/05/2018	9.98	Put	Bond Future	4,535.0900	4.5351	4,155.1200	4.1551	(8.378)	0	0	0
2017-12-05	2037	03/05/2018	9.98	Call	Bond Future	2,619.7600	2.6198	2,907.0800	2.9071	10.967	0	0	0
2017-12-05	2037	02/08/2018	9.96	Put	Bond Future	5,780.8300	5.7808	5,392.7600	5.3928	(6.713)	0	0	0
2017-12-05	2037	02/08/2018	9.95	Call	Bond Future	3,129.0800	3.1291	3,418.6200	3.4186	9.253	0	0	0
2017-12-05	2037	02/08/2018			Bond Future	10.3142	85.3104	10.2208	85.9899	(0.906)	0.0000	0.0000	0
2017-12-05	2037	02/08/2018	9.96	Call	Bond Future	3,160.0200	3.1600	3,451.4200	3.4514	9.221	0	0	0
2017-12-05	2037	02/08/2018	9.95	Put	Bond Future	5,825.6900	5.8257	5,435.7600	5.4358	(6.693)	0	0	0
2017-12-05	2037	02/08/2018	9.97	Call	Bond Future	3,191.4000	3.1914	3,484.6700	3.4847	9.189	0	0	0
2017-12-05	2037	02/08/2018	9.97	Put	Bond Future	5,736.5100	5.7365	5,350.3100	5.3503	(6.732)	0	0	0
2017-12-05	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2038	01/02/2018	136.95	Put	Bond Future	16,052.4200	16.0524	16,048.6100	16.0486	(0.024)	0	0	0
2017-12-05	2038	01/02/2018			Bond Future	120.8976	120.8976	120.9014	120.9014	0.003	0.0000	0.0000	19,043
2017-12-05	2038	01/02/2018	136.94	Put	Bond Future	16,042.4200	16.0424	16,038.6100	16.0386	(0.024)	0	0	0
2017-12-05	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2038	01/02/2018	136.93	Put	Bond Future	16,032.4200	16.0324	16,028.6100	16.0286	(0.024)	0	0	0
2017-12-05	2038	03/05/2018	132.28	Put	Bond Future	9,117.8800	9.1179	9,113.4900	9.1135	(0.048)	0	0	0
2017-12-05	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2038	03/05/2018			Bond Future	123.1621	123.1621	123.1665	123.1665	0.004	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
2017-12-05	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2038	03/05/2018	132.27	Put	Bond Future	9,107.8800	9.1079	9,103.4900	9.1035	(0.048)	0	0	0
2017-12-05	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2038	03/05/2018	132.29	Put	Bond Future	9,127.8800	9.1279	9,123.4900	9.1235	(0.048)	0	0	0
2017-12-05	2038	02/08/2018	134.55	Put	Bond Future	9,076.4400	9.0764	9,074.0500	9.0740	(0.026)	0	0	0
2017-12-05	2038	02/08/2018			Bond Future	125.4736	125.4736	125.4759	125.4759	0.002	0.0000	0.0000	0
2017-12-05	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2038	02/08/2018	134.54	Put	Bond Future	9,066.4400	9.0664	9,064.0500	9.0640	(0.026)	0	0	0
2017-12-05	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2038	02/08/2018	134.53	Put	Bond Future	9,056.4400	9.0564	9,054.0500	9.0540	(0.026)	0	0	0
2017-12-05	2040	01/02/2018	9.89	Call	Bond Future	1,016.8600	1.0169	1,213.7200	1.2137	19.360	0	0	0
2017-12-05	2040	01/02/2018			Bond Future	10.2554	89.2626	10.1729	89.9177	(0.805)	0.0000	0.0000	26,023
2017-12-05	2040	01/02/2018	9.87	Call	Bond Future	968.2200	0.9682	1,158.1600	1.1582	19.617	0	0	0
2017-12-05	2040	01/02/2018	9.87	Put	Bond Future	4,096.9700	4.0970	3,631.8100	3.6318	(11.354)	0	0	0
2017-12-05	2040	01/02/2018	9.88	Put	Bond Future	4,037.7200	4.0377	3,576.0000	3.5760	(11.435)	0	0	0
2017-12-05	2040	01/02/2018	9.89	Put	Bond Future	3,978.8600	3.9789	3,520.6200	3.5206	(11.517)	0	0	0
2017-12-05	2040	01/02/2018	9.88	Call	Bond Future	992.4100	0.9924	1,185.7900	1.1858	19.486	0	0	0
2017-12-05	2040	03/05/2018	10.08	Put	Bond Future	4,819.6900	4.8197	4,439.6200	4.4396	(7.886)	0	0	0
2017-12-05	2040	03/05/2018			Bond Future	10.3330	90.9277	10.2478	91.5954	(0.825)	0.0000	0.0000	0
2017-12-05	2040	03/05/2018	10.07	Call	Bond Future	2,779.8200	2.7798	3,065.1500	3.0651	10.264	0	0	0
2017-12-05	2040	03/05/2018	10.07	Put	Bond Future	4,866.8600	4.8669	4,484.5200	4.4845	(7.856)	0	0	0
2017-12-05	2040	03/05/2018	10.08	Call	Bond Future	2,813.4800	2.8135	3,101.0800	3.1011	10.222	0	0	0
2017-12-05	2040	03/05/2018	10.00	Put	Bond Future	0.0000	0.0000	4,807.7700	4.8078	100.000	0	0	0
2017-12-05	2040	03/05/2018	10.00	Call	Bond Future	0.0000	0.0000	2,819.3100	2.8193	100.000	0	0	1,500
2017-12-05	2040	03/05/2018	9.00	Put	Bond Future	0.0000	0.0000	11,400.7400	11.4007	100.000	0	0	0
2017-12-05	2040	03/05/2018	9.00	Call	Bond Future	0.0000	0.0000	609.1800	0.6092	100.000	0	0	1,500
2017-12-05	2040	03/05/2018	10.06	Call	Bond Future	2,746.1600	2.7462	3,029.2100	3.0292	10.307	0	0	0
2017-12-05	2040	03/05/2018	10.06	Put	Bond Future	4,914.1400	4.9141	4,529.5200	4.5295	(7.827)	0	0	0
2017-12-05	2040	02/08/2018	10.03	Put	Bond Future	6,352.8400	6.3528	5,960.1400	5.9601	(6.181)	0	0	0
2017-12-05	2040	02/08/2018	10.04	Call	Bond Future	3,379.1100	3.3791	3,667.9700	3.6680	8.548	0	0	0
2017-12-05	2040	02/08/2018			Bond Future	10.4110	88.1460	10.3230	88.8257	(0.845)	0.0000	0.0000	0
2017-12-05	2040	02/08/2018	10.05	Call	Bond Future	3,412.2400	3.4122	3,702.9300	3.7029	8.519	0	0	0
2017-12-05	2040	02/08/2018	10.05	Put	Bond Future	6,256.9500	6.2570	5,867.9300	5.8679	(6.217)	0	0	0
2017-12-05	2040	02/08/2018	10.03	Call	Bond Future	3,346.1600	3.3462	3,633.1700	3.6332	8.577	0	0	0
2017-12-05	2040	02/08/2018	10.04	Put	Bond Future	6,304.7500	6.3048	5,913.9000	5.9139	(6.199)	0	0	0
2017-12-05	2044	01/02/2018	9.90	Put	Bond Future	4,184.3300	4.1843	3,715.0000	3.7150	(11.216)	0	0	0
2017-12-05	2044	01/02/2018	9.89	Call	Bond Future	937.5800	0.9376	1,122.4600	1.1225	19.719	0	0	0
2017-12-05	2044	01/02/2018			Bond Future	10.2942	86.2457	10.2117	86.9034	(0.801)	0.0000	0.0000	18,397
2017-12-05	2044	01/02/2018	9.90	Call	Bond Future	961.2100	0.9612	1,149.5100	1.1495	19.590	0	0	0
2017-12-05	2044	01/02/2018	9.89	Put	Bond Future	4,245.1400	4.2451	3,772.3900	3.7724	(11.136)	0	0	0
2017-12-05	2044	01/02/2018	9.91	Call	Bond Future	985.2400	0.9852	1,176.9800	1.1770	19.461	0	0	0
2017-12-05	2044	01/02/2018	9.91	Put	Bond Future	4,124.0700	4.1241	3,658.1800	3.6582	(11.297)	0	0	0
2017-12-05	2044	03/05/2018	10.10	Call	Bond Future	2,789.2300	2.7892	3,074.8100	3.0748	10.239	0	0	0
2017-12-05	2044	03/05/2018	10.09	Put	Bond Future	4,993.1200	4.9931	4,606.1900	4.6062	(7.749)	0	0	0
2017-12-05	2044	03/05/2018			Bond Future	10.3699	87.8546	10.2847	88.5248	(0.821)	0.0000	0.0000	0

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2017-12-05	2044	03/05/2018	10.11	Call	Bond Future	2,823.1000	2.8231	3,110.9500	3.1110	10.196	0	0	0
2017-12-05	2044	03/05/2018	10.11	Put	Bond Future	4,897.4300	4.8974	4,515.0500	4.5150	(7.808)	0	0	0
2017-12-05	2044	03/05/2018	10.10	Put	Bond Future	4,945.1000	4.9451	4,560.4500	4.5605	(7.778)	0	0	0
2017-12-05	2044	03/05/2018	10.09	Call	Bond Future	2,755.5900	2.7556	3,038.8900	3.0389	10.281	0	0	0
2017-12-05	2044	02/08/2018	10.07	Call	Bond Future	3,403.1400	3.4031	3,693.1300	3.6931	8.521	0	0	0
2017-12-05	2044	02/08/2018			Bond Future	10.4459	85.1397	10.3581	85.8220	(0.841)	0.0000	0.0000	0
2017-12-05	2044	02/08/2018	10.05	Call	Bond Future	3,337.5400	3.3375	3,623.8500	3.6238	8.578	0	0	0
2017-12-05	2044	02/08/2018	10.05	Put	Bond Future	6,488.3800	6.4884	6,092.3500	6.0924	(6.104)	0	0	0
2017-12-05	2044	02/08/2018	10.07	Put	Bond Future	6,390.0600	6.3901	5,997.7100	5.9977	(6.140)	0	0	0
2017-12-05	2044	02/08/2018	10.06	Call	Bond Future	3,370.3900	3.3704	3,658.5400	3.6585	8.549	0	0	0
2017-12-05	2044	02/08/2018	10.06	Put	Bond Future	6,439.2100	6.4392	6,045.0200	6.0450	(6.122)	0	0	0
2017-12-05	2046	01/02/2018	132.92	Put	Bond Future	17,529.9700	17.5300	16,959.4600	16.9595	(3.254)	0	0	0
2017-12-05	2046	01/02/2018			Bond Future	115.3900	115.3900	115.9605	115.9605	0.494	0.0000	0.0000	21,177
2017-12-05	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2046	01/02/2018	132.91	Put	Bond Future	17,519.9700	17.5200	16,949.4600	16.9495	(3.256)	0	0	0
2017-12-05	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2046	01/02/2018	132.90	Put	Bond Future	17,509.9700	17.5100	16,939.4600	16.9395	(3.258)	0	0	0
2017-12-05	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2046	03/05/2018			Bond Future	115.9515	115.9515	116.5333	116.5333	0.502	0.0000	0.0000	0
2017-12-05	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2046	03/05/2018	127.93	Put	Bond Future	11,978.4700	11.9785	11,396.6500	11.3966	(4.857)	0	0	0
2017-12-05	2046	03/05/2018	127.95	Put	Bond Future	11,998.4700	11.9985	11,416.6500	11.4166	(4.849)	0	0	0
2017-12-05	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2046	03/05/2018	127.94	Put	Bond Future	11,988.4700	11.9885	11,406.6500	11.4066	(4.853)	0	0	0
2017-12-05	2046	02/08/2018	128.78	Put	Bond Future	10,605.2100	10.6052	10,014.2400	10.0142	(5.572)	0	0	0
2017-12-05	2046	02/08/2018			Bond Future	118.1748	118.1748	118.7658	118.7658	0.500	0.0000	0.0000	0
2017-12-05	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2046	02/08/2018	128.77	Put	Bond Future	10,595.2100	10.5952	10,004.2400	10.0042	(5.578)	0	0	0
2017-12-05	2046	02/08/2018	128.79	Put	Bond Future	10,615.2100	10.6152	10,024.2400	10.0242	(5.567)	0	0	0
2017-12-05	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2050	01/02/2018	140.23	Put	Bond Future	20,577.3500	20.5774	19,529.3000	19.5293	(5.093)	0	0	0
2017-12-05	2050	01/02/2018			Bond Future	119.6526	119.6526	120.7007	120.7007	0.876	0.0000	0.0000	24,130
2017-12-05	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2050	01/02/2018	140.25	Put	Bond Future	20,597.3500	20.5974	19,549.3000	19.5493	(5.088)	0	0	0
2017-12-05	2050	01/02/2018	140.24	Put	Bond Future	20,587.3500	20.5874	19,539.3000	19.5393	(5.091)	0	0	0
2017-12-05	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2050	03/05/2018	135.62	Put	Bond Future	13,726.1500	13.7262	12,657.9500	12.6580	(7.782)	0	0	0
2017-12-05	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2050	03/05/2018			Bond Future	121.8939	121.8939	122.9620	122.9620	0.876	0.0000	0.0000	0
2017-12-05	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2050	03/05/2018	135.61	Put	Bond Future	13,716.1500	13.7162	12,647.9500	12.6480	(7.788)	0	0	0
2017-12-05	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2050	03/05/2018	135.63	Put	Bond Future	13,736.1500	13.7362	12,667.9500	12.6680	(7.777)	0	0	0

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2017-12-05	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2050	02/08/2018	137.54	Put	Bond Future	15,042.2200	15.0422	13,955.5900	13.9556	(7.224)	0	0	0
2017-12-05	2050	02/08/2018	137.52	Put	Bond Future	15,022.2200	15.0222	13,935.5900	13.9356	(7.233)	0	0	0
2017-12-05	2050	02/08/2018			Bond Future	122.4978	122.4978	123.5844	123.5844	0.887	0.0000	0.0000	0
2017-12-05	2050	02/08/2018	137.53	Put	Bond Future	15,032.2200	15.0322	13,945.5900	13.9456	(7.229)	0	0	0
2017-12-05	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	AL37	01/02/2018			Index Future	554.8480	554.8480	556.1740	556.1740	0.239	0.0000	0.0000	0
2017-12-05	AL37	03/05/2018			Index Future	565.2000	565.2000	566.5520	566.5520	0.239	0.0000	0.0000	0
2017-12-05	AL37	02/08/2018			Index Future	575.9220	575.9220	577.2960	577.2960	0.239	0.0000	0.0000	0
2017-12-05	AL7T	01/02/2018			Index Future	631.6680	631.6680	634.5620	634.5620	0.458	0.0000	0.0000	0
2017-12-05	AL7T	03/05/2018			Index Future	643.4530	643.4530	646.4030	646.4030	0.458	0.0000	0.0000	0
2017-12-05	AL7T	02/08/2018			Index Future	655.6590	655.6590	658.6620	658.6620	0.458	0.0000	0.0000	0
2017-12-05	ALBI	01/02/2018			Index Future	569.1080	569.1080	572.3110	572.3110	0.563	0.0000	0.0000	761
2017-12-05	ALBI	03/05/2018			Index Future	579.7260	579.7260	582.9900	582.9900	0.563	0.0000	0.0000	0
2017-12-05	ALBI	02/08/2018			Index Future	590.7240	590.7240	594.0460	594.0460	0.562	0.0000	0.0000	0
2017-12-05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C048	28/02/2048			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
2017-12-05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-12-05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	CS26	02/04/2026			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
2017-12-05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	EL28	01/02/2018			Bond Future	125.8284	125.8284	126.8528	126.8528	0.814	0.0000	0.0000	0
2017-12-05	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	EL28	01/02/2018	132.29	Put	Bond Future	6,461.5600	6.4616	5,437.1800	5.4372	(15.853)	0	0	0
2017-12-05	EL28	01/02/2018	132.31	Put	Bond Future	6,481.5600	6.4816	5,457.1800	5.4572	(15.805)	0	0	0
2017-12-05	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	EL28	01/02/2018	132.30	Put	Bond Future	6,471.5600	6.4716	5,447.1800	5.4472	(15.829)	0	0	0
2017-12-05	EL28	03/05/2018	133.20	Put	Bond Future	6,774.1000	6.7741	5,729.9600	5.7300	(15.414)	0	0	0
2017-12-05	EL28	03/05/2018			Bond Future	126.4259	126.4259	127.4700	127.4700	0.826	0.0000	0.0000	0
2017-12-05	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	EL28	03/05/2018	133.19	Put	Bond Future	6,764.1000	6.7641	5,719.9600	5.7200	(15.436)	0	0	0
2017-12-05	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	EL28	03/05/2018	133.18	Put	Bond Future	6,754.1000	6.7541	5,709.9600	5.7100	(15.459)	0	0	0
2017-12-05	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	EL28	02/08/2018			Bond Future	128.8499	128.8499	129.9120	129.9120	0.824	0.0000	0.0000	0
2017-12-05	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	EL28	02/08/2018	134.93	Put	Bond Future	6,080.1200	6.0801	5,018.0000	5.0180	(17.469)	0	0	0
2017-12-05	EL28	02/08/2018	134.95	Put	Bond Future	6,100.1200	6.1001	5,038.0000	5.0380	(17.411)	0	0	0
2017-12-05	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	EL28	02/08/2018	134.94	Put	Bond Future	6,090.1200	6.0901	5,028.0000	5.0280	(17.440)	0	0	0
2017-12-05	ES33	01/02/2018	11.00	Put	Bond Future	1,602.9900	1.6030	1,094.2200	1.0942	(31.739)	0	0	0
2017-12-05	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	ES33	01/02/2018			Bond Future	11.2753	75.5313	11.1869	76.0400	(0.784)	0.0000	0.0000	9,466
2017-12-05	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	ES33	01/02/2018	10.99	Put	Bond Future	1,662.2200	1.6622	1,153.4500	1.1534	(30.608)	0	0	0
2017-12-05	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	ES33	01/02/2018	11.01	Put	Bond Future	1,543.8400	1.5438	1,035.0700	1.0351	(32.955)	0	0	0
2017-12-05	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	ES33	03/05/2018	11.20	Put	Bond Future	1,094.2600	1.0943	575.8300	0.5758	(47.377)	0	0	0
2017-12-05	ES33	03/05/2018			Bond Future	11.3921	73.1488	11.3006	73.6673	(0.804)	0.0000	0.0000	0
2017-12-05	ES33	03/05/2018	11.22	Put	Bond Future	979.1900	0.9792	460.7600	0.4608	(52.945)	0	0	0
2017-12-05	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	ES33	03/05/2018	11.21	Put	Bond Future	1,036.6900	1.0367	518.2600	0.5183	(50.008)	0	0	0
2017-12-05	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	ES33	02/08/2018	11.15	Put	Bond Future	2,022.4400	2.0224	1,494.6200	1.4946	(26.098)	0	0	0
2017-12-05	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	ES33	02/08/2018			Bond Future	11.5077	74.5363	11.4129	75.0641	(0.824)	0.0000	0.0000	0
2017-12-05	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	ES33	02/08/2018	11.14	Put	Bond Future	2,080.1900	2.0802	1,552.3700	1.5524	(25.374)	0	0	0
2017-12-05	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	ES33	02/08/2018	11.16	Put	Bond Future	1,964.7500	1.9647	1,436.9300	1.4369	(26.864)	0	0	0
2017-12-05	ES42	01/02/2018			Bond Future	11.5229	77.9062	11.4397	78.4399	(0.722)	0.0000	0.0000	7,957

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
2017-12-05	ES42	03/05/2018			Bond Future	11.6420	75.0982	11.5557	75.6422	(0.742)	0.0000	0.0000	0
2017-12-05	ES42	02/08/2018			Bond Future	11.7577	76.5227	11.6683	77.0765	(0.760)	0.0000	0.0000	0
2017-12-05	GOVI	01/02/2018	581.04	Put	GOVI	136,900.0000	13.6900	104,600.0000	10.4600	(23.594)	0	0	0
2017-12-05	GOVI	01/02/2018			GOVI	567.3500	567.3500	570.5800	570.5800	0.569	0.0000	0.0000	781
2017-12-05	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	GOVI	01/02/2018	581.03	Put	GOVI	136,800.0000	13.6800	104,500.0000	10.4500	(23.611)	0	0	0
2017-12-05	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	GOVI	01/02/2018	581.02	Put	GOVI	136,700.0000	13.6700	104,400.0000	10.4400	(23.628)	0	0	0
2017-12-05	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	GOVI	03/05/2018			GOVI	577.9360	577.9360	581.2280	581.2280	0.570	0.0000	0.0000	0
2017-12-05	GOVI	03/05/2018	590.27	Put	GOVI	123,340.0000	12.3340	90,420.0000	9.0420	(26.690)	0	0	0
2017-12-05	GOVI	03/05/2018	590.29	Put	GOVI	123,540.0000	12.3540	90,620.0000	9.0620	(26.647)	0	0	0
2017-12-05	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	GOVI	03/05/2018	590.28	Put	GOVI	123,440.0000	12.3440	90,520.0000	9.0520	(26.669)	0	0	0
2017-12-05	GOVI	02/08/2018	605.72	Put	GOVI	168,210.0000	16.8210	134,700.0000	13.4700	(19.922)	0	0	0
2017-12-05	GOVI	02/08/2018			GOVI	588.8990	588.8990	592.2500	592.2500	0.569	0.0000	0.0000	0
2017-12-05	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	GOVI	02/08/2018	605.71	Put	GOVI	168,110.0000	16.8110	134,600.0000	13.4600	(19.933)	0	0	0
2017-12-05	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	GOVI	02/08/2018	605.70	Put	GOVI	168,010.0000	16.8010	134,500.0000	13.4500	(19.945)	0	0	0
2017-12-05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-12-05	IGOV	01/02/2018			Index Future	243.3160	243.3160	244.8870	244.8870	0.646	0.0000	0.0000	877
2017-12-05	IGOV	03/05/2018			Index Future	247.8740	247.8740	249.4760	249.4760	0.646	0.0000	0.0000	268
2017-12-05	IGOV	02/08/2018			Index Future	252.6260	252.6260	254.2550	254.2550	0.645	0.0000	0.0000	0
2017-12-05	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017-12-05	IS01	15/03/2018			Interest Rate Swap	99.7274	99.7274	99.7262	99.7262	(0.001)	0.0000	0.0000	0
2017-12-05	IS01	21/06/2018			Interest Rate Swap	99.9452	99.9452	99.9392	99.9392	(0.006)	0.0000	0.0000	0
2017-12-05	IS01	20/09/2018			Interest Rate Swap	100.1982	100.1982	100.1873	100.1873	(0.011)	0.0000	0.0000	0
2017-12-05	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-12-05	IS02	16/03/2018			Interest Rate Swap	99.0096	99.0096	99.0083	99.0083	(0.001)	0.0000	0.0000	0
2017-12-05	IS02	15/06/2018			Interest Rate Swap	98.6340	98.6340	98.6286	98.6286	(0.005)	0.0000	0.0000	0
2017-12-05	IS02	21/09/2018			Interest Rate Swap	98.6666	98.6666	98.6555	98.6555	(0.011)	0.0000	0.0000	0
2017-12-05	IS02	21/12/2018			Interest Rate Swap	99.1700	99.1700	99.1500	99.1500	(0.020)	0.0000	0.0000	0
2017-12-05	IS02	15/03/2019			Interest Rate Swap	99.6856	99.6856	99.6619	99.6619	(0.024)	0.0000	0.0000	0
2017-12-05	IS02	21/06/2019			Interest Rate Swap	100.2156	100.2156	100.1842	100.1842	(0.031)	0.0000	0.0000	0
2017-12-05	IS02	20/09/2019			Interest Rate Swap	100.7642	100.7642	100.7272	100.7272	(0.037)	0.0000	0.0000	0
2017-12-05	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	IS05	17/12/2020			Interest Rate Swap	97.6728	97.6728	97.5873	97.5873	(0.088)	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
2017-12-05	IS05	16/03/2021			Interest Rate Swap	97.0248	97.0248	96.9225	96.9225	(0.105)	0.0000	0.0000	0
2017-12-05	IS05	15/06/2021			Interest Rate Swap	96.3495	96.3495	96.2298	96.2298	(0.124)	0.0000	0.0000	0
2017-12-05	IS05	21/09/2021			Interest Rate Swap	96.6480	96.6480	96.5105	96.5105	(0.142)	0.0000	0.0000	0
2017-12-05	IS05	21/12/2021			Interest Rate Swap	98.9357	98.9357	98.7852	98.7852	(0.152)	0.0000	0.0000	51
2017-12-05	IS05	15/03/2022			Interest Rate Swap	99.1750	99.1750	99.0141	99.0141	(0.162)	0.0000	0.0000	0
2017-12-05	IS05	21/06/2022			Interest Rate Swap	100.4673	100.4673	100.2964	100.2964	(0.170)	0.0000	0.0000	0
2017-12-05	IS05	20/09/2022			Interest Rate Swap	102.7455	102.7455	102.5675	102.5675	(0.173)	0.0000	0.0000	0
2017-12-05	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	IS10	17/12/2025			Interest Rate Swap	98.4588	98.4588	98.1309	98.1309	(0.333)	0.0000	0.0000	0
2017-12-05	IS10	16/03/2026			Interest Rate Swap	95.5847	95.5847	95.2471	95.2471	(0.353)	0.0000	0.0000	0
2017-12-05	IS10	15/06/2026			Interest Rate Swap	94.4198	94.4198	94.0734	94.0734	(0.367)	0.0000	0.0000	0
2017-12-05	IS10	21/09/2026			Interest Rate Swap	96.5915	96.5915	96.2386	96.2386	(0.365)	0.0000	0.0000	0
2017-12-05	IS10	21/12/2026			Interest Rate Swap	100.3396	100.3396	99.9814	99.9814	(0.357)	0.0000	0.0000	0
2017-12-05	IS10	15/03/2027			Interest Rate Swap	98.9916	98.9916	98.6135	98.6135	(0.382)	0.0000	0.0000	0
2017-12-05	IS10	21/06/2027			Interest Rate Swap	101.0577	101.0577	100.6589	100.6589	(0.395)	0.0000	0.0000	0
2017-12-05	IS10	20/09/2027			Interest Rate Swap	104.7291	104.7291	104.3194	104.3194	(0.391)	0.0000	0.0000	0
2017-12-05	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-12-05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-12-05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-12-05	JBAF	20/12/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017-12-05	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017-12-05	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017-12-05	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017-12-05	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017-12-05	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017-12-05	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017-12-05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-12-05	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017-12-05	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017-12-05	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017-12-05	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017-12-05	R023	01/02/2018	8.33	Put	Bond Future	1,661.2500	1.6613	1,457.5700	1.4576	(12.261)	0	0	0
2017-12-05	R023	01/02/2018			Bond Future	8.6385	99.8140	8.5649	100.1048	(0.852)	0.0000	0.0000	61,213
2017-12-05	R023	01/02/2018	8.32	Call	Bond Future	423.3700	0.4234	508.6900	0.5087	20.153	0	0	0
2017-12-05	R023	01/02/2018	8.32	Put	Bond Future	1,689.0900	1.6891	1,483.6400	1.4836	(12.163)	0	0	0
2017-12-05	R023	01/02/2018	8.33	Call	Bond Future	435.5800	0.4356	522.6700	0.5227	19.994	0	0	0
2017-12-05	R023	01/02/2018	8.31	Call	Bond Future	411.4000	0.4114	494.9600	0.4950	20.311	0	0	0
2017-12-05	R023	01/02/2018	8.31	Put	Bond Future	1,717.1900	1.7172	1,509.9800	1.5100	(12.067)	0	0	0
2017-12-05	R023	03/05/2018	8.27	Call	Bond Future	761.5700	0.7616	859.3300	0.8593	12.837	0	0	0
2017-12-05	R023	03/05/2018			Bond Future	8.7042	97.7462	8.6259	98.0427	(0.900)	0.0000	0.0000	0
2017-12-05	R023	03/05/2018	8.27	Put	Bond Future	2,419.5500	2.4196	2,220.8600	2.2209	(8.212)	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
2017-12-05	R023	03/05/2018	8.28	Call	Bond Future	774.7700	0.7748	873.7000	0.8737	12.769	0	0	0
2017-12-05	R023	03/05/2018	8.29	Put	Bond Future	2,368.9700	2.3690	2,172.6300	2.1726	(8.288)	0	0	0
2017-12-05	R023	03/05/2018	9.19	Call	Bond Future	2,586.9900	2.5870	2,791.5400	2.7915	7.907	0	0	0
2017-12-05	R023	03/05/2018	9.19	Put	Bond Future	772.7500	0.7728	680.8500	0.6808	(11.893)	0	0	2,500
2017-12-05	R023	03/05/2018	8.28	Put	Bond Future	2,394.1800	2.3942	2,196.6600	2.1967	(8.250)	0	0	0
2017-12-05	R023	03/05/2018	8.29	Call	Bond Future	788.1100	0.7881	888.2200	0.8882	12.703	0	0	0
2017-12-05	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R035	01/02/2018	9.73	Put	Bond Future	2,658.8100	2.6588	1,999.8000	1.9998	(24.786)	0	0	0
2017-12-05	R035	01/02/2018			Bond Future	10.0782	94.1782	9.9905	94.8372	(0.871)	0.0000	0.0000	56,184
2017-12-05	R035	01/02/2018	9.75	Put	Bond Future	2,502.9100	2.5029	1,843.9000	1.8439	(26.330)	0	0	0
2017-12-05	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R035	01/02/2018	9.74	Put	Bond Future	2,580.8100	2.5808	1,921.8000	1.9218	(25.535)	0	0	0
2017-12-05	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R035	03/05/2018	9.91	Put	Bond Future	1,814.3300	1.8143	1,142.7200	1.1427	(37.017)	0	0	0
2017-12-05	R035	03/05/2018			Bond Future	10.1526	91.4348	10.0620	92.1064	(0.893)	0.0000	0.0000	0
2017-12-05	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R035	03/05/2018	9.90	Put	Bond Future	1,890.2900	1.8903	1,218.6800	1.2187	(35.529)	0	0	0
2017-12-05	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R035	03/05/2018	9.89	Put	Bond Future	1,966.3400	1.9663	1,294.7300	1.2947	(34.155)	0	0	0
2017-12-05	R186	01/02/2018	8.96	Call	Bond Future	731.8500	0.7319	889.4900	0.8895	21.540	0	0	0
2017-12-05	R186	01/02/2018	8.50	Put	Bond Future	5,250.8900	5.2509	4,780.5800	4.7806	(8.957)	0	0	0
2017-12-05	R186	01/02/2018	9.00	Call	Bond Future	812.7300	0.8127	982.6000	0.9826	20.901	0	0	0
2017-12-05	R186	01/02/2018	9.25	Call	Bond Future	1,452.7100	1.4527	1,703.5400	1.7035	17.266	0	0	0
2017-12-05	R186	01/02/2018			Bond Future	9.2903	108.5357	9.2072	109.0558	(0.894)	0.0000	0.0000	89,222
2017-12-05	R186	01/02/2018	8.50	Call	Bond Future	165.9900	0.1660	215.7800	0.2158	29.996	0	0	1,460
2017-12-05	R186	01/02/2018	7.75	Put	Bond Future	10,214.0000	10.2140	9,696.0900	9.6961	(5.071)	0	0	0
2017-12-05	R186	01/02/2018	7.75	Call	Bond Future	4.8700	0.0049	7.0600	0.0071	44.969	0	0	1,460
2017-12-05	R186	01/02/2018	8.97	Call	Bond Future	751.5300	0.7515	912.1900	0.9122	21.378	0	0	0
2017-12-05	R186	01/02/2018	8.96	Put	Bond Future	2,819.2100	2.8192	2,456.7500	2.4568	(12.857)	0	0	0
2017-12-05	R186	01/02/2018	9.00	Put	Bond Future	2,644.4600	2.6445	2,294.2300	2.2942	(13.244)	0	0	6,200
2017-12-05	R186	01/02/2018	8.75	Put	Bond Future	3,839.7000	3.8397	3,419.5200	3.4195	(10.943)	0	0	775
2017-12-05	R186	01/02/2018	9.25	Put	Bond Future	1,704.6400	1.7046	1,435.3700	1.4354	(15.796)	0	0	775
2017-12-05	R186	01/02/2018	8.97	Put	Bond Future	2,774.9100	2.7749	2,415.4700	2.4155	(12.953)	0	0	0
2017-12-05	R186	01/02/2018	8.98	Call	Bond Future	771.5700	0.7716	935.2800	0.9353	21.218	0	0	0
2017-12-05	R186	01/02/2018	8.98	Put	Bond Future	2,731.0100	2.7310	2,374.6200	2.3746	(13.050)	0	0	0
2017-12-05	R186	01/02/2018	8.75	Call	Bond Future	397.2100	0.3972	497.1300	0.4971	25.155	0	0	0
2017-12-05	R186	01/02/2018	9.65	Call	Bond Future	2,949.3500	2.9494	3,321.4000	3.3214	12.615	0	0	0
2017-12-05	R186	01/02/2018	9.65	Put	Bond Future	736.3400	0.7363	588.2900	0.5883	(20.106)	0	0	1,950
2017-12-05	R186	03/05/2018	10.14	Put	Bond Future	1,042.5600	1.0426	912.7900	0.9128	(12.447)	0	0	1,120
2017-12-05	R186	03/05/2018	8.92	Call	Bond Future	1,461.6600	1.4617	1,645.6600	1.6457	12.588	0	0	0
2017-12-05	R186	03/05/2018	8.91	Put	Bond Future	4,267.2500	4.2673	3,919.1400	3.9191	(8.158)	0	0	0
2017-12-05	R186	03/05/2018			Bond Future	9.3670	110.5605	9.2801	111.0907	(0.928)	0.0000	0.0000	0
2017-12-05	R186	03/05/2018	9.30	Put	Bond Future	2,857.3600	2.8574	2,585.1900	2.5852	(9.525)	0	0	0
2017-12-05	R186	03/05/2018	9.30	Call	Bond Future	2,449.1200	2.4491	2,707.1600	2.7072	10.536	0	0	1,120
2017-12-05	R186	03/05/2018	10.14	Call	Bond Future	5,609.2200	5.6092	6,009.6600	6.0097	7.139	0	0	0

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2017-12-05	R186	03/05/2018	8.93	Call	Bond Future	1,483.8500	1.4838	1,669.7600	1.6698	12.529	0	0	0
2017-12-05	R186	03/05/2018	8.93	Put	Bond Future	4,185.5900	4.1856	3,841.2900	3.8413	(8.226)	0	0	0
2017-12-05	R186	03/05/2018	8.92	Put	Bond Future	4,226.2900	4.2263	3,880.0800	3.8801	(8.192)	0	0	0
2017-12-05	R186	03/05/2018	8.91	Call	Bond Future	1,439.6900	1.4397	1,621.7900	1.6218	12.649	0	0	0
2017-12-05	R186	03/05/2018	9.75	Call	Bond Future	3,999.0000	3.9990	4,340.0200	4.3400	8.528	0	0	0
2017-12-05	R186	03/05/2018	9.75	Put	Bond Future	1,702.9900	1.7030	1,513.8000	1.5138	(11.109)	0	0	3,200
2017-12-05	R197	01/02/2018	301.68	Put	Bond Future	7,491.9800	7.4920	7,484.8800	7.4849	(0.095)	0	0	0
2017-12-05	R197	01/02/2018			Bond Future	294.1880	294.1880	294.1951	294.1951	0.002	0.0000	0.0000	2,350
2017-12-05	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R197	01/02/2018	301.67	Put	Bond Future	7,481.9800	7.4820	7,474.8800	7.4749	(0.095)	0	0	0
2017-12-05	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R197	01/02/2018	301.66	Put	Bond Future	7,471.9800	7.4720	7,464.8800	7.4649	(0.095)	0	0	0
2017-12-05	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R197	03/05/2018			Bond Future	299.6987	299.6987	299.7071	299.7071	0.003	0.0000	0.0000	0
2017-12-05	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R197	03/05/2018	304.44	Put	Bond Future	4,741.3500	4.7413	4,732.9000	4.7329	(0.178)	0	0	0
2017-12-05	R197	03/05/2018	304.46	Put	Bond Future	4,761.3500	4.7613	4,752.9000	4.7529	(0.177)	0	0	0
2017-12-05	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R197	03/05/2018	304.45	Put	Bond Future	4,751.3500	4.7513	4,742.9000	4.7429	(0.178)	0	0	0
2017-12-05	R202	01/02/2018	249.07	Call	Bond Future	0.0200	0.0000	0.6000	0.0006	2900.000	0	0	0
2017-12-05	R202	01/02/2018	249.06	Put	Bond Future	19,848.3000	19.8483	15,829.3300	15.8293	(20.248)	0	0	0
2017-12-05	R202	01/02/2018			Bond Future	229.2117	229.2117	233.2313	233.2313	1.754	0.0000	0.0000	21,522
2017-12-05	R202	01/02/2018	249.08	Call	Bond Future	0.0200	0.0000	0.6000	0.0006	2900.000	0	0	0
2017-12-05	R202	01/02/2018	249.08	Put	Bond Future	19,868.3000	19.8683	15,849.3200	15.8493	(20.228)	0	0	0
2017-12-05	R202	01/02/2018	249.07	Put	Bond Future	19,858.3000	19.8583	15,839.3200	15.8393	(20.238)	0	0	0
2017-12-05	R202	01/02/2018	249.06	Call	Bond Future	0.0200	0.0000	0.6100	0.0006	2950.000	0	0	0
2017-12-05	R202	03/05/2018	247.48	Put	Bond Future	14,070.8100	14.0708	10,226.1600	10.2262	(27.324)	0	0	0
2017-12-05	R202	03/05/2018	247.47	Call	Bond Future	96.2700	0.0963	348.3400	0.3483	261.837	0	0	0
2017-12-05	R202	03/05/2018			Bond Future	233.5051	233.5051	237.6012	237.6012	1.754	0.0000	0.0000	0
2017-12-05	R202	03/05/2018	247.48	Call	Bond Future	95.9600	0.0960	347.4000	0.3474	262.026	0	0	0
2017-12-05	R202	03/05/2018	247.47	Put	Bond Future	14,061.1200	14.0611	10,217.1000	10.2171	(27.338)	0	0	0
2017-12-05	R202	03/05/2018	247.49	Call	Bond Future	95.6400	0.0956	346.4500	0.3465	262.244	0	0	0
2017-12-05	R202	03/05/2018	247.49	Put	Bond Future	14,080.4900	14.0805	10,235.2100	10.2352	(27.309)	0	0	0
2017-12-05	R204	01/02/2018	7.27	Call	Bond Future	81.1700	0.0812	87.8600	0.0879	8.242	0	0	0
2017-12-05	R204	01/02/2018			Bond Future	7.5142	101.4211	7.4844	101.4459	(0.396)	0.0000	0.0000	38,225
2017-12-05	R204	01/02/2018	7.25	Call	Bond Future	75.8500	0.0759	82.2000	0.0822	8.372	0	0	0
2017-12-05	R204	01/02/2018	7.25	Put	Bond Future	296.1800	0.2962	277.7400	0.2777	(6.226)	0	0	0
2017-12-05	R204	01/02/2018	7.27	Put	Bond Future	284.7900	0.2848	266.6900	0.2667	(6.356)	0	0	0
2017-12-05	R204	01/02/2018	7.26	Call	Bond Future	78.4800	0.0785	85.0000	0.0850	8.308	0	0	0
2017-12-05	R204	01/02/2018	7.26	Put	Bond Future	290.4500	0.2905	272.1800	0.2722	(6.290)	0	0	0
2017-12-05	R204	03/05/2018	7.10	Put	Bond Future	355.3400	0.3553	337.6100	0.3376	(4.990)	0	0	0
2017-12-05	R204	03/05/2018			Bond Future	7.5068	103.3132	7.4641	103.3388	(0.568)	0.0000	0.0000	0
2017-12-05	R204	03/05/2018	7.09	Call	Bond Future	108.9000	0.1089	116.6300	0.1166	7.098	0	0	0
2017-12-05	R204	03/05/2018	7.09	Put	Bond Future	359.2000	0.3592	341.3600	0.3414	(4.967)	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
2017-12-05	R204	03/05/2018	7.10	Call	Bond Future	111.0600	0.1111	118.9000	0.1189	7.059	0	0	0
2017-12-05	R204	03/05/2018	7.08	Call	Bond Future	106.7700	0.1068	114.4000	0.1144	7.146	0	0	0
2017-12-05	R204	03/05/2018	7.08	Put	Bond Future	363.0900	0.3631	345.1500	0.3452	(4.941)	0	0	0
2017-12-05	R207	01/02/2018	7.61	Put	Bond Future	933.2700	0.9333	851.1900	0.8512	(8.795)	0	0	0
2017-12-05	R207	01/02/2018	7.60	Call	Bond Future	66.1200	0.0661	80.1700	0.0802	21.249	0	0	0
2017-12-05	R207	01/02/2018			Bond Future	8.1024	98.9313	8.0470	99.0279	(0.683)	0.0000	0.0000	45,372
2017-12-05	R207	01/02/2018	7.61	Call	Bond Future	68.9900	0.0690	83.5200	0.0835	21.061	0	0	0
2017-12-05	R207	01/02/2018	7.60	Put	Bond Future	948.0500	0.9481	865.4900	0.8655	(8.708)	0	0	0
2017-12-05	R207	01/02/2018	7.62	Call	Bond Future	71.9400	0.0719	86.9700	0.0870	20.892	0	0	0
2017-12-05	R207	01/02/2018	7.62	Put	Bond Future	918.5700	0.9186	836.9900	0.8370	(8.881)	0	0	0
2017-12-05	R207	03/05/2018	7.57	Call	Bond Future	163.6300	0.1636	185.6500	0.1857	13.457	0	0	0
2017-12-05	R207	03/05/2018	7.56	Put	Bond Future	1,147.5700	1.1476	1,070.4900	1.0705	(6.717)	0	0	0
2017-12-05	R207	03/05/2018			Bond Future	8.1997	100.7769	8.1354	100.8756	(0.784)	0.0000	0.0000	0
2017-12-05	R207	03/05/2018	7.58	Call	Bond Future	167.4900	0.1675	189.8800	0.1899	13.368	0	0	0
2017-12-05	R207	03/05/2018	7.58	Put	Bond Future	1,124.1400	1.1241	1,047.8100	1.0478	(6.790)	0	0	0
2017-12-05	R207	03/05/2018	7.57	Put	Bond Future	1,135.8200	1.1358	1,059.1200	1.0591	(6.753)	0	0	0
2017-12-05	R207	03/05/2018	7.56	Call	Bond Future	159.8400	0.1598	181.4800	0.1815	13.539	0	0	0
2017-12-05	R208	01/02/2018	7.85	Put	Bond Future	1,439.5200	1.4395	1,322.1600	1.3222	(8.153)	0	0	0
2017-12-05	R208	01/02/2018			Bond Future	8.3349	98.0703	8.2812	98.2126	(0.645)	0.0000	0.0000	34,879
2017-12-05	R208	01/02/2018	7.84	Call	Bond Future	140.1900	0.1402	164.4400	0.1644	17.298	0	0	0
2017-12-05	R208	01/02/2018	7.84	Put	Bond Future	1,461.2700	1.4613	1,343.2000	1.3432	(8.080)	0	0	0
2017-12-05	R208	01/02/2018	7.85	Call	Bond Future	145.3500	0.1454	170.3100	0.1703	17.172	0	0	0
2017-12-05	R208	01/02/2018	7.83	Call	Bond Future	135.1700	0.1352	158.7300	0.1587	17.430	0	0	0
2017-12-05	R208	01/02/2018	7.83	Put	Bond Future	1,483.1700	1.4832	1,364.4100	1.3644	(8.007)	0	0	0
2017-12-05	R208	03/05/2018	7.77	Call	Bond Future	277.2300	0.2772	309.8900	0.3099	11.781	0	0	0
2017-12-05	R208	03/05/2018			Bond Future	8.4105	96.4986	8.3514	96.6439	(0.702)	0.0000	0.0000	0
2017-12-05	R208	03/05/2018	7.77	Put	Bond Future	1,868.3500	1.8684	1,755.7300	1.7557	(6.028)	0	0	0
2017-12-05	R208	03/05/2018	7.78	Call	Bond Future	283.6300	0.2836	316.8400	0.3168	11.709	0	0	0
2017-12-05	R208	03/05/2018	7.79	Put	Bond Future	1,830.8800	1.8309	1,719.3600	1.7194	(6.091)	0	0	0
2017-12-05	R208	03/05/2018	7.78	Put	Bond Future	1,849.6600	1.8497	1,737.5900	1.7376	(6.059)	0	0	0
2017-12-05	R208	03/05/2018	7.79	Call	Bond Future	289.9300	0.2899	323.6900	0.3237	11.644	0	0	0
2017-12-05	R209	01/02/2018	9.72	Call	Bond Future	981.0600	0.9811	1,174.2200	1.1742	19.689	0	0	0
2017-12-05	R209	01/02/2018	9.73	Call	Bond Future	1,003.7700	1.0038	1,200.0400	1.2000	19.553	0	0	0
2017-12-05	R209	01/02/2018	9.71	Put	Bond Future	2,822.7200	2.8227	2,459.5600	2.4596	(12.866)	0	0	0
2017-12-05	R209	01/02/2018	10.10	Call	Bond Future	2,075.5100	2.0755	2,389.2500	2.3893	15.116	0	0	0
2017-12-05	R209	01/02/2018	9.85	Call	Bond Future	1,301.2800	1.3013	1,535.5600	1.5356	18.004	0	0	0
2017-12-05	R209	01/02/2018	9.33	Call	Bond Future	344.2600	0.3443	432.3000	0.4323	25.574	0	0	220
2017-12-05	R209	01/02/2018	10.22	Put	Bond Future	1,155.8800	1.1559	952.2000	0.9522	(17.621)	0	0	739
2017-12-05	R209	01/02/2018	9.75	Call	Bond Future	1,049.9700	1.0500	1,252.4900	1.2525	19.288	0	0	5,000
2017-12-05	R209	01/02/2018			Bond Future	10.0004	71.0798	9.9130	71.6331	(0.874)	0.0000	0.0000	154,182
2017-12-05	R209	01/02/2018	9.73	Put	Bond Future	2,736.9300	2.7369	2,379.9700	2.3800	(13.042)	0	0	0
2017-12-05	R209	01/02/2018	9.71	Call	Bond Future	958.7900	0.9588	1,148.8600	1.1489	19.824	0	0	0
2017-12-05	R209	01/02/2018	9.88	Call	Bond Future	1,383.2400	1.3832	1,627.1600	1.6272	17.634	0	0	0
2017-12-05	R209	01/02/2018	9.88	Put	Bond Future	2,147.0500	2.1471	1,837.7400	1.8377	(14.406)	0	0	220
2017-12-05	R209	01/02/2018	9.59	Call	Bond Future	716.9500	0.7169	871.1700	0.8712	21.511	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
2017-12-05	R209	01/02/2018	9.59	Put	Bond Future	3,373.1800	3.3732	2,974.1700	2.9742	(11.829)	0	0	377
2017-12-05	R209	01/02/2018	9.72	Put	Bond Future	2,779.5600	2.7796	2,419.4900	2.4195	(12.954)	0	0	0
2017-12-05	R209	01/02/2018	10.10	Put	Bond Future	1,453.3800	1.4534	1,213.8900	1.2139	(16.478)	0	0	3,000
2017-12-05	R209	01/02/2018	9.85	Put	Bond Future	2,257.3500	2.2574	1,938.4000	1.9384	(14.129)	0	0	7,500
2017-12-05	R209	01/02/2018	9.33	Put	Bond Future	4,763.1300	4.7631	4,297.9400	4.2979	(9.766)	0	0	0
2017-12-05	R209	01/02/2018	10.22	Call	Bond Future	2,516.5100	2.5165	2,866.0600	2.8661	13.890	0	0	0
2017-12-05	R209	01/02/2018	9.75	Put	Bond Future	2,652.7200	2.6527	2,302.0100	2.3020	(13.221)	0	0	0
2017-12-05	R209	01/02/2018	10.00	Call	Bond Future	1,740.4900	1.7405	2,022.8800	2.0229	16.225	0	0	0
2017-12-05	R209	01/02/2018	10.00	Put	Bond Future	1,743.1300	1.7431	1,472.2900	1.4723	(15.538)	0	0	7,488
2017-12-05	R209	01/02/2018	9.89	Call	Bond Future	1,411.1800	1.4112	1,658.3200	1.6583	17.513	0	0	0
2017-12-05	R209	01/02/2018	9.89	Put	Bond Future	2,111.0800	2.1111	1,804.9900	1.8050	(14.499)	0	0	157
2017-12-05	R209	01/02/2018	9.32	Put	Bond Future	4,821.5400	4.8215	4,354.1900	4.3542	(9.693)	0	0	0
2017-12-05	R209	01/02/2018	9.32	Call	Bond Future	333.5900	0.3336	419.4700	0.4195	25.744	0	0	157
2017-12-05	R209	01/02/2018	9.87	Call	Bond Future	1,355.5100	1.3555	1,596.2100	1.5962	17.757	0	0	0
2017-12-05	R209	01/02/2018	9.87	Put	Bond Future	2,183.3200	2.1833	1,870.7900	1.8708	(14.314)	0	0	739
2017-12-05	R209	01/02/2018	9.52	Put	Bond Future	3,721.5700	3.7216	3,302.9700	3.3030	(11.248)	0	0	0
2017-12-05	R209	01/02/2018	9.52	Call	Bond Future	597.0400	0.5970	731.6700	0.7317	22.550	0	0	739
2017-12-05	R209	03/05/2018	10.73	Call	Bond Future	5,254.6500	5.2547	5,663.4300	5.6634	7.779	0	0	0
2017-12-05	R209	03/05/2018	9.75	Call	Bond Future	1,922.1500	1.9222	2,151.2700	2.1513	11.920	0	0	435
2017-12-05	R209	03/05/2018	10.00	Call	Bond Future	2,618.2800	2.6183	2,897.8000	2.8978	10.676	0	0	0
2017-12-05	R209	03/05/2018	9.85	Put	Bond Future	3,557.9300	3.5579	3,243.4500	3.2435	(8.839)	0	0	0
2017-12-05	R209	03/05/2018			Bond Future	10.0673	69.2565	9.9772	69.8203	(0.895)	0.0000	0.0000	0
2017-12-05	R209	03/05/2018	10.73	Put	Bond Future	1,313.2300	1.3132	1,158.1900	1.1582	(11.806)	0	0	435
2017-12-05	R209	03/05/2018	9.75	Put	Bond Future	3,938.7200	3.9387	3,604.0200	3.6040	(8.498)	0	0	0
2017-12-05	R209	03/05/2018	9.85	Call	Bond Future	2,186.3400	2.1863	2,435.6800	2.4357	11.404	0	0	0
2017-12-05	R209	03/05/2018	10.22	Call	Bond Future	3,325.9900	3.3260	3,648.4200	3.6484	9.694	0	0	0
2017-12-05	R209	03/05/2018	10.22	Put	Bond Future	2,386.2700	2.3863	2,144.8800	2.1449	(10.116)	0	0	435
2017-12-05	R209	03/05/2018	10.00	Put	Bond Future	3,038.7800	3.0388	2,754.4800	2.7545	(9.356)	0	0	5,000
2017-12-05	R209	03/05/2018	9.86	Call	Bond Future	2,213.8600	2.2139	2,465.2200	2.4652	11.354	0	0	0
2017-12-05	R209	03/05/2018	9.84	Call	Bond Future	2,159.0200	2.1590	2,406.3400	2.4063	11.455	0	0	0
2017-12-05	R209	03/05/2018	9.84	Put	Bond Future	3,594.7100	3.5947	3,278.2100	3.2782	(8.805)	0	0	0
2017-12-05	R209	03/05/2018	9.86	Put	Bond Future	3,521.4400	3.5214	3,208.9800	3.2090	(8.873)	0	0	0
2017-12-05	R209	02/08/2018	9.66	Call	Bond Future	2,423.3900	2.4234	2,652.0200	2.6520	9.434	0	0	435
2017-12-05	R209	02/08/2018	10.38	Call	Bond Future	4,565.8600	4.5659	4,903.2900	4.9033	7.390	0	0	0
2017-12-05	R209	02/08/2018	10.39	Put	Bond Future	3,039.4900	3.0395	2,804.3200	2.8043	(7.737)	0	0	0
2017-12-05	R209	02/08/2018			Bond Future	10.1318	70.5702	10.0391	71.1442	(0.915)	0.0000	0.0000	0
2017-12-05	R209	02/08/2018	10.84	Call	Bond Future	6,240.4300	6.2404	6,637.0800	6.6371	6.356	0	0	0
2017-12-05	R209	02/08/2018	10.84	Put	Bond Future	2,084.9500	2.0850	1,907.6100	1.9076	(8.506)	0	0	435
2017-12-05	R209	02/08/2018	10.21	Call	Bond Future	3,999.6700	3.9997	4,312.6500	4.3126	7.825	0	0	0
2017-12-05	R209	02/08/2018	10.21	Put	Bond Future	3,521.2800	3.5213	3,260.2700	3.2603	(7.412)	0	0	435
2017-12-05	R209	02/08/2018	9.66	Put	Bond Future	5,419.8600	5.4199	5,074.5000	5.0745	(6.372)	0	0	0
2017-12-05	R209	02/08/2018	10.38	Put	Bond Future	3,064.5300	3.0645	2,827.9700	2.8280	(7.719)	0	0	0
2017-12-05	R209	02/08/2018	10.39	Call	Bond Future	4,600.2700	4.6003	4,939.0900	4.9391	7.365	0	0	0
2017-12-05	R209	02/08/2018	10.40	Call	Bond Future	4,634.7800	4.6348	4,974.9900	4.9750	7.340	0	0	0
2017-12-05	R209	02/08/2018	10.40	Put	Bond Future	3,014.6300	3.0146	2,780.8500	2.7808	(7.755)	0	0	0
2017-12-05	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R209	01/11/2018	9.34	Put	Bond Future	7,695.2900	7.6953	7,306.9200	7.3069	(5.047)	0	0	0
2017-12-05	R209	01/11/2018	1,016.00	Call	Bond Future	67,895.8100	67.8958	68,480.8100	68.4808	0.862	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
2017-12-05	R209	01/11/2018			Bond Future	10.1956		68.7837	10.1000	69.3687	(0.937)	0.0000	0.0000	0
2017-12-05	R209	01/11/2018	1,016.01	Call	Bond Future	67,895.8100		67.8958	68,480.8100	68.4808	0.862	0	0	0
2017-12-05	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R209	01/11/2018	1,015.99	Call	Bond Future	67,895.8000		67.8958	68,480.8000	68.4808	0.862	0	0	0
2017-12-05	R209	01/11/2018	9.34	Call	Bond Future	2,179.9700		2.1800	2,376.6000	2.3766	9.020	0	0	435
2017-12-05	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R209	01/11/2018	10.57	Call	Bond Future	5,661.8500		5.6618	6,018.3000	6.0183	6.296	0	0	0
2017-12-05	R209	01/11/2018	10.57	Put	Bond Future	3,439.8200		3.4398	3,211.2700	3.2113	(6.644)	0	0	435
2017-12-05	R209	01/11/2018	9.94	Call	Bond Future	3,676.6200		3.6766	3,954.0300	3.9540	7.545	0	0	0
2017-12-05	R209	01/11/2018	9.94	Put	Bond Future	5,258.2900		5.2583	4,950.7000	4.9507	(5.850)	0	0	435
2017-12-05	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R210	01/02/2018			Bond Future	182.6841		182.6841	184.1638	184.1638	0.810	0.0000	0.0000	2,159
2017-12-05	R210	01/02/2018	192.36	Put	Bond Future	9,675.8800		9.6759	8,196.2000	8.1962	(15.292)	0	0	0
2017-12-05	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R210	01/02/2018	192.38	Put	Bond Future	9,695.8800		9.6959	8,216.2000	8.2162	(15.261)	0	0	0
2017-12-05	R210	01/02/2018	192.37	Put	Bond Future	9,685.8800		9.6859	8,206.2000	8.2062	(15.277)	0	0	0
2017-12-05	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R210	03/05/2018	191.44	Put	Bond Future	7,759.0300		7.7590	6,250.8000	6.2508	(19.438)	0	0	0
2017-12-05	R210	03/05/2018			Bond Future	183.6810		183.6810	185.1892	185.1892	0.821	0.0000	0.0000	0
2017-12-05	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R210	03/05/2018	191.46	Put	Bond Future	7,779.0300		7.7790	6,270.8000	6.2708	(19.388)	0	0	0
2017-12-05	R210	03/05/2018	191.45	Put	Bond Future	7,769.0300		7.7690	6,260.8000	6.2608	(19.413)	0	0	0
2017-12-05	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R212	01/02/2018	154.71	Put	Bond Future	5,310.5800		5.3106	5,307.0500	5.3071	(0.066)	0	0	0
2017-12-05	R212	01/02/2018			Bond Future	149.3994		149.3994	149.4030	149.4030	0.002	0.0000	0.0000	4,967
2017-12-05	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R212	01/02/2018	154.70	Put	Bond Future	5,300.5800		5.3006	5,297.0500	5.2971	(0.067)	0	0	0
2017-12-05	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R212	01/02/2018	154.69	Put	Bond Future	5,290.5800		5.2906	5,287.0500	5.2871	(0.067)	0	0	0
2017-12-05	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R212	03/05/2018			Bond Future	152.1978		152.1978	152.2021	152.2021	0.003	0.0000	0.0000	0
2017-12-05	R212	03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R212	03/05/2018	154.28	Put	Bond Future	2,082.1500		2.0822	2,077.8900	2.0779	(0.205)	0	0	0
2017-12-05	R212	03/05/2018	154.30	Put	Bond Future	2,102.1500		2.1022	2,097.8900	2.0979	(0.203)	0	0	0
2017-12-05	R212	03/05/2018	154.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-05	R212	03/05/2018	154.29	Put	Bond Future	2,092.1500		2.0922	2,087.8900	2.0879	(0.204)	0	0	0
2017-12-05	R213	01/02/2018	9.42	Call	Bond Future	687.3600		0.6874	829.4200	0.8294	20.667	0	0	0
2017-12-05	R213	01/02/2018	9.41	Put	Bond Future	3,276.3500		3.2763	2,900.6600	2.9007	(11.467)	0	0	0
2017-12-05	R213	01/02/2018			Bond Future	9.8207		82.5546	9.7381	83.0697	(0.841)	0.0000	0.0000	58,787
2017-12-05	R213	01/02/2018	9.43	Call	Bond Future	705.4000		0.7054	850.1900	0.8502	20.526	0	0	0
2017-12-05	R213	01/02/2018	9.43	Put	Bond Future	3,182.3700		3.1824	2,812.1100	2.8121	(11.635)	0	0	0
2017-12-05	R213	01/02/2018	9.42	Put	Bond Future	3,229.1100		3.2291	2,856.1200	2.8561	(11.551)	0	0	0
2017-12-05	R213	01/02/2018	9.41	Call	Bond Future	669.7400		0.6697	809.1000	0.8091	20.808	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
2017-12-05	R213	03/05/2018	9.57	Put	Bond Future	3,847.6200	3.8476	3,532.2700	3.5323	(8.196)	0	0	0
2017-12-05	R213	03/05/2018	9.56	Call	Bond Future	1,822.5700	1.8226	2,030.3100	2.0303	11.398	0	0	0
2017-12-05	R213	03/05/2018			Bond Future	9.8915	80.5452	9.8061	81.0701	(0.864)	0.0000	0.0000	0
2017-12-05	R213	03/05/2018	9.57	Call	Bond Future	1,847.2300	1.8472	2,056.8500	2.0569	11.348	0	0	0
2017-12-05	R213	03/05/2018	9.56	Put	Bond Future	3,886.2900	3.8863	3,569.0600	3.5691	(8.163)	0	0	0
2017-12-05	R213	03/05/2018	9.58	Call	Bond Future	1,872.2900	1.8723	2,083.8000	2.0838	11.297	0	0	0
2017-12-05	R213	03/05/2018	9.58	Put	Bond Future	3,809.4300	3.8094	3,495.9700	3.4960	(8.229)	0	0	0
2017-12-05	R214	01/02/2018	9.84	Call	Bond Future	887.1600	0.8872	1,054.6200	1.0546	18.876	0	0	0
2017-12-05	R214	01/02/2018			Bond Future	10.1830	70.3390	10.1006	70.8728	(0.809)	0.0000	0.0000	49,807
2017-12-05	R214	01/02/2018	9.82	Call	Bond Future	845.7100	0.8457	1,007.4600	1.0075	19.126	0	0	0
2017-12-05	R214	01/02/2018	9.82	Put	Bond Future	3,250.9400	3.2509	2,878.8100	2.8788	(11.447)	0	0	0
2017-12-05	R214	01/02/2018	9.84	Put	Bond Future	3,156.2600	3.1563	2,789.8400	2.7898	(11.609)	0	0	0
2017-12-05	R214	01/02/2018	9.83	Call	Bond Future	866.2700	0.8663	1,030.8700	1.0309	19.001	0	0	0
2017-12-05	R214	01/02/2018	9.83	Put	Bond Future	3,203.3800	3.2034	2,834.1000	2.8341	(11.528)	0	0	0
2017-12-05	R214	03/05/2018	9.99	Put	Bond Future	3,884.1500	3.8842	3,572.7500	3.5727	(8.017)	0	0	0
2017-12-05	R214	03/05/2018			Bond Future	10.2500	68.3552	10.1651	68.8992	(0.828)	0.0000	0.0000	0
2017-12-05	R214	03/05/2018	9.98	Call	Bond Future	2,167.2000	2.1672	2,397.9100	2.3979	10.646	0	0	0
2017-12-05	R214	03/05/2018	9.98	Put	Bond Future	3,923.2400	3.9232	3,609.9300	3.6099	(7.986)	0	0	0
2017-12-05	R214	03/05/2018	9.99	Call	Bond Future	2,194.4700	2.1945	2,427.0900	2.4271	10.600	0	0	0
2017-12-05	R214	03/05/2018	9.97	Call	Bond Future	2,140.1100	2.1401	2,368.9200	2.3689	10.692	0	0	0
2017-12-05	R214	03/05/2018	9.97	Put	Bond Future	3,962.6200	3.9626	3,647.4100	3.6474	(7.955)	0	0	0
2017-12-05	R248	01/02/2018	9.90	Put	Bond Future	4,039.2800	4.0393	3,576.6400	3.5766	(11.454)	0	0	0
2017-12-05	R248	01/02/2018	9.89	Call	Bond Future	1,126.3500	1.1264	1,335.5800	1.3356	18.576	0	0	0
2017-12-05	R248	01/02/2018			Bond Future	10.2447	89.9656	10.1622	90.6411	(0.805)	0.0000	0.0000	102,706
2017-12-05	R248	01/02/2018	9.90	Call	Bond Future	1,153.0400	1.1530	1,365.8500	1.3659	18.456	0	0	0
2017-12-05	R248	01/02/2018	9.89	Put	Bond Future	4,098.8900	4.0989	3,632.6700	3.6327	(11.374)	0	0	0
2017-12-05	R248	01/02/2018	9.91	Call	Bond Future	1,180.1400	1.1801	1,396.5400	1.3965	18.337	0	0	0
2017-12-05	R248	01/02/2018	9.91	Put	Bond Future	3,980.2400	3.9802	3,521.1900	3.5212	(11.533)	0	0	0
2017-12-05	R248	03/05/2018	10.06	Call	Bond Future	2,797.5500	2.7975	3,093.2800	3.0933	10.571	0	0	0
2017-12-05	R248	03/05/2018	10.05	Put	Bond Future	4,931.3600	4.9314	4,536.3500	4.5363	(8.010)	0	0	0
2017-12-05	R248	03/05/2018			Bond Future	10.3140	87.2070	10.2289	87.8954	(0.825)	0.0000	0.0000	0
2017-12-05	R248	03/05/2018	10.07	Call	Bond Future	2,832.4700	2.8325	3,130.6200	3.1306	10.526	0	0	0
2017-12-05	R248	03/05/2018	10.07	Put	Bond Future	4,833.3200	4.8333	4,443.1400	4.4431	(8.073)	0	0	0
2017-12-05	R248	03/05/2018	10.06	Put	Bond Future	4,882.1600	4.8822	4,489.5600	4.4896	(8.042)	0	0	0
2017-12-05	R248	03/05/2018	10.05	Call	Bond Future	2,762.8500	2.7629	3,056.1700	3.0562	10.617	0	0	0

Total

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