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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/12/2017 TO 14/12/2017

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
2017/12/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	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
2017/12/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	2025	01/02/2018	133.89	Put	Bond Future	5,425.4800	5.4255	5,422.0000	5.4220	(0.064)	0	0	0
2017/12/14	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2025	01/02/2018			Bond Future	128.4645	128.4645	128.4680	128.4680	0.003	0.0000	0.0000	1,070
2017/12/14	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2025	01/02/2018	133.88	Put	Bond Future	5,415.4800	5.4155	5,412.0000	5.4120	(0.064)	0	0	0
2017/12/14	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2025	01/02/2018	133.90	Put	Bond Future	5,435.4800	5.4355	5,432.0000	5.4320	(0.064)	0	0	0
2017/12/14	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2025	03/05/2018	133.20	Put	Bond Future	2,327.5000	2.3275	2,323.7700	2.3238	(0.160)	0	0	0
2017/12/14	2025	03/05/2018			Bond Future	130.8725	130.8725	130.8762	130.8762	0.003	0.0000	0.0000	0
2017/12/14	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2025	03/05/2018	133.22	Put	Bond Future	2,347.5000	2.3475	2,343.7700	2.3438	(0.159)	0	0	0
2017/12/14	2025	03/05/2018	133.21	Put	Bond Future	2,337.5000	2.3375	2,333.7700	2.3338	(0.160)	0	0	0
2017/12/14	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2025	02/08/2018			Bond Future	133.3268	133.3268	133.3286	133.3286	0.001	0.0000	0.0000	0
2017/12/14	2025	02/08/2018	136.65	Put	Bond Future	3,323.1700	3.3232	3,321.3700	3.3214	(0.054)	0	0	0
2017/12/14	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2025	02/08/2018	136.67	Put	Bond Future	3,343.1700	3.3432	3,341.3700	3.3414	(0.054)	0	0	0
2017/12/14	2025	02/08/2018	136.66	Put	Bond Future	3,333.1700	3.3332	3,331.3700	3.3314	(0.054)	0	0	0
2017/12/14	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2029	01/02/2018			Bond Future	99.5237	99.5237	99.5266	99.5266	0.003	0.0000	0.0000	1,370
2017/12/14	2029	03/05/2018			Bond Future	100.3711	100.3711	100.3741	100.3741	0.003	0.0000	0.0000	0
2017/12/14	2029	02/08/2018			Bond Future	102.2876	102.2876	102.2891	102.2891	0.001	0.0000	0.0000	0
2017/12/14	2030	01/02/2018	9.39	Put	Bond Future	2,184.6400	2.1846	2,277.2800	2.2773	4.241	0	0	0
2017/12/14	2030	01/02/2018			Bond Future	9.7258	88.0714	9.7403	87.9787	0.149	0.0000	0.0000	70,798
2017/12/14	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2030	01/02/2018	9.38	Put	Bond Future	2,250.8400	2.2508	2,343.4800	2.3435	4.116	0	0	0
2017/12/14	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2030	01/02/2018	9.37	Put	Bond Future	2,317.1000	2.3171	2,409.7400	2.4097	3.998	0	0	0
2017/12/14	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2030	03/05/2018			Bond Future	9.8023	89.7162	9.8173	89.6220	0.153	0.0000	0.0000	0
2017/12/14	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2030	03/05/2018	9.49	Put	Bond Future	1,994.3100	1.9943	2,088.5000	2.0885	4.723	0	0	0
2017/12/14	2030	03/05/2018	9.51	Put	Bond Future	1,864.7400	1.8647	1,958.9300	1.9589	5.051	0	0	0
2017/12/14	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2030	03/05/2018	9.50	Put	Bond Future	1,929.4900	1.9295	2,023.6800	2.0237	4.882	0	0	0
2017/12/14	2030	02/08/2018	9.46	Put	Bond Future	2,649.3200	2.6493	2,746.0700	2.7461	3.652	0	0	0
2017/12/14	2030	02/08/2018			Bond Future	9.8804	87.4067	9.8960	87.3099	0.159	0.0000	0.0000	0

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2017/12/14	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2030	02/08/2018	9.45	Put	Bond Future	2,713.6600	2.7137	2,810.4100	2.8104	3.565	0	0	0
2017/12/14	2030	02/08/2018	9.47	Put	Bond Future	2,585.0300	2.5850	2,681.7800	2.6818	3.743	0	0	0
2017/12/14	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2032	01/02/2018	9.56	Call	Bond Future	864.8800	0.8649	829.5400	0.8295	(4.086)	0	0	0
2017/12/14	2032	01/02/2018	9.55	Put	Bond Future	3,267.5800	3.2676	3,296.7300	3.2967	0.892	0	0	0
2017/12/14	2032	01/02/2018	9.20	Call	Bond Future	303.7100	0.3037	285.3600	0.2854	(6.042)	0	0	7,500
2017/12/14	2032	01/02/2018	9.45	Put	Bond Future	3,788.3600	3.7884	3,822.4700	3.8225	0.900	0	0	0
2017/12/14	2032	01/02/2018	9.40	Put	Bond Future	4,064.9400	4.0649	4,101.4800	4.1015	0.899	0	0	0
2017/12/14	2032	01/02/2018			Bond Future	9.8971	90.5047	9.9065	90.4407	0.094	0.0000	0.0000	46,184
2017/12/14	2032	01/02/2018	9.57	Call	Bond Future	886.7200	0.8867	850.8900	0.8509	(4.041)	0	0	0
2017/12/14	2032	01/02/2018	9.57	Put	Bond Future	3,168.7200	3.1687	3,196.8900	3.1969	0.889	0	0	0
2017/12/14	2032	01/02/2018	9.30	Put	Bond Future	4,648.7100	4.6487	4,689.9700	4.6900	0.888	0	0	0
2017/12/14	2032	01/02/2018	9.30	Call	Bond Future	418.6200	0.4186	395.8800	0.3959	(5.432)	0	0	7,800
2017/12/14	2032	01/02/2018	9.56	Put	Bond Future	3,217.9800	3.2180	3,246.6400	3.2466	0.891	0	0	0
2017/12/14	2032	01/02/2018	9.55	Call	Bond Future	843.3000	0.8433	808.4500	0.8084	(4.133)	0	0	0
2017/12/14	2032	01/02/2018	9.20	Put	Bond Future	5,270.5700	5.2706	5,316.2200	5.3162	0.866	0	0	0
2017/12/14	2032	01/02/2018	9.45	Call	Bond Future	647.8800	0.6479	617.9900	0.6180	(4.614)	0	0	750
2017/12/14	2032	01/02/2018	9.40	Call	Bond Future	563.3100	0.5633	535.8500	0.5359	(4.875)	0	0	6,800
2017/12/14	2032	03/05/2018	9.70	Call	Bond Future	2,405.8800	2.4059	2,366.9500	2.3669	(1.618)	0	0	0
2017/12/14	2032	03/05/2018	9.71	Put	Bond Future	4,228.0000	4.2280	4,253.8700	4.2539	0.612	0	0	0
2017/12/14	2032	03/05/2018			Bond Future	9.9721	88.0378	9.9817	87.9727	0.097	0.0000	0.0000	0
2017/12/14	2032	03/05/2018	9.70	Put	Bond Future	4,268.4100	4.2684	4,294.5200	4.2945	0.612	0	0	0
2017/12/14	2032	03/05/2018	9.71	Call	Bond Future	2,434.9300	2.4349	2,395.7600	2.3958	(1.609)	0	0	0
2017/12/14	2032	03/05/2018	9.72	Call	Bond Future	2,464.2000	2.4642	2,424.7800	2.4248	(1.600)	0	0	0
2017/12/14	2032	03/05/2018	9.72	Put	Bond Future	4,187.8800	4.1879	4,213.5000	4.2135	0.612	0	0	0
2017/12/14	2032	02/08/2018	9.66	Put	Bond Future	5,490.1900	5.4902	5,520.7500	5.5208	0.557	0	0	0
2017/12/14	2032	02/08/2018	9.67	Call	Bond Future	2,901.4300	2.9014	2,864.7500	2.8648	(1.264)	0	0	0
2017/12/14	2032	02/08/2018			Bond Future	10.0458	89.7023	10.0559	89.6352	0.101	0.0000	0.0000	0
2017/12/14	2032	02/08/2018	9.68	Call	Bond Future	2,930.0100	2.9300	2,893.1300	2.8931	(1.259)	0	0	0
2017/12/14	2032	02/08/2018	9.68	Put	Bond Future	5,408.5200	5.4085	5,438.6800	5.4387	0.558	0	0	0
2017/12/14	2032	02/08/2018	9.66	Call	Bond Future	2,873.2800	2.8733	2,836.8000	2.8368	(1.270)	0	0	0
2017/12/14	2032	02/08/2018	9.67	Put	Bond Future	5,449.1000	5.4491	5,479.4600	5.4795	0.557	0	0	0
2017/12/14	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2033	01/02/2018			Bond Future	102.4572	102.4572	102.4603	102.4603	0.003	0.0000	0.0000	5,283
2017/12/14	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2033	01/02/2018	109.64	Put	Bond Future	7,182.7900	7.1828	7,179.6500	7.1797	(0.044)	0	0	0
2017/12/14	2033	01/02/2018	109.66	Put	Bond Future	7,202.7900	7.2028	7,199.6500	7.1997	(0.044)	0	0	0
2017/12/14	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2033	01/02/2018	109.65	Put	Bond Future	7,192.7900	7.1928	7,189.6500	7.1897	(0.044)	0	0	0
2017/12/14	2033	03/05/2018	107.71	Put	Bond Future	4,420.8700	4.4209	4,417.4800	4.4175	(0.077)	0	0	0
2017/12/14	2033	03/05/2018			Bond Future	103.2891	103.2891	103.2925	103.2925	0.003	0.0000	0.0000	0
2017/12/14	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2033	03/05/2018	107.70	Put	Bond Future	4,410.8700	4.4109	4,407.4800	4.4075	(0.077)	0	0	0
2017/12/14	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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2017/12/14	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2033	03/05/2018	107.69	Put	Bond Future	4,400.8700	4.4009	4,397.4800	4.3975	(0.077)	0	0	0
2017/12/14	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2033	02/08/2018			Bond Future	105.2612	105.2612	105.2631	105.2631	0.002	0.0000	0.0000	0
2017/12/14	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2033	02/08/2018	109.92	Put	Bond Future	4,658.7700	4.6588	4,656.9100	4.6569	(0.040)	0	0	0
2017/12/14	2033	02/08/2018	109.94	Put	Bond Future	4,678.7700	4.6788	4,676.9100	4.6769	(0.040)	0	0	0
2017/12/14	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2033	02/08/2018	109.93	Put	Bond Future	4,668.7700	4.6688	4,666.9100	4.6669	(0.040)	0	0	0
2017/12/14	2037	01/02/2018	9.82	Put	Bond Future	3,294.6300	3.2946	3,321.6900	3.3217	0.821	0	0	0
2017/12/14	2037	01/02/2018			Bond Future	10.1003	86.7343	10.1096	86.6642	0.093	0.0000	0.0000	53,670
2017/12/14	2037	01/02/2018	9.88	Put	Bond Future	2,996.1400	2.9961	3,020.1300	3.0201	0.801	0	0	0
2017/12/14	2037	01/02/2018	9.88	Call	Bond Future	1,321.4400	1.3214	1,275.3000	1.2753	(3.492)	0	0	2,000
2017/12/14	2037	01/02/2018	9.82	Call	Bond Future	1,155.0000	1.1550	1,111.9300	1.1119	(3.729)	0	0	0
2017/12/14	2037	01/02/2018	9.81	Put	Bond Future	3,346.1000	3.3461	3,373.6900	3.3737	0.825	0	0	0
2017/12/14	2037	01/02/2018	9.83	Call	Bond Future	1,181.6600	1.1817	1,138.0800	1.1381	(3.688)	0	0	0
2017/12/14	2037	01/02/2018	9.83	Put	Bond Future	3,243.5400	3.2435	3,270.0900	3.2701	0.819	0	0	0
2017/12/14	2037	01/02/2018	9.81	Call	Bond Future	1,128.6100	1.1286	1,086.0700	1.0861	(3.769)	0	0	0
2017/12/14	2037	01/02/2018	10.32	Call	Bond Future	2,981.9300	2.9819	2,917.7600	2.9178	(2.152)	0	0	0
2017/12/14	2037	01/02/2018	10.32	Put	Bond Future	1,360.3500	1.3603	1,366.3100	1.3663	0.438	0	0	2,000
2017/12/14	2037	01/02/2018	10.72	Call	Bond Future	5,029.6100	5.0296	4,958.1400	4.9581	(1.421)	0	0	0
2017/12/14	2037	01/02/2018	10.72	Put	Bond Future	576.2200	0.5762	574.8800	0.5749	(0.233)	0	0	2,000
2017/12/14	2037	03/05/2018	9.99	Call	Bond Future	3,000.1200	3.0001	2,954.6100	2.9546	(1.517)	0	0	0
2017/12/14	2037	03/05/2018	9.97	Put	Bond Future	4,469.5600	4.4696	4,495.8900	4.4959	0.589	0	0	0
2017/12/14	2037	03/05/2018			Bond Future	10.1750	88.3542	10.1847	88.2829	0.095	0.0000	0.0000	0
2017/12/14	2037	03/05/2018	9.99	Put	Bond Future	4,384.7200	4.3847	4,410.5500	4.4106	0.589	0	0	0
2017/12/14	2037	03/05/2018	9.97	Call	Bond Future	2,933.2300	2.9332	2,888.2200	2.8882	(1.534)	0	0	0
2017/12/14	2037	03/05/2018	9.98	Put	Bond Future	4,426.8700	4.4269	4,452.9600	4.4530	0.589	0	0	0
2017/12/14	2037	03/05/2018	9.98	Call	Bond Future	2,966.4600	2.9665	2,921.2100	2.9212	(1.525)	0	0	0
2017/12/14	2037	02/08/2018	9.96	Put	Bond Future	5,707.6700	5.7077	5,738.5000	5.7385	0.540	0	0	0
2017/12/14	2037	02/08/2018	9.95	Call	Bond Future	3,512.4000	3.5124	3,470.0300	3.4700	(1.206)	0	0	0
2017/12/14	2037	02/08/2018			Bond Future	10.2511	85.7686	10.2611	85.6952	0.098	0.0000	0.0000	0
2017/12/14	2037	02/08/2018	9.96	Call	Bond Future	3,545.0000	3.5450	3,502.4200	3.5024	(1.201)	0	0	0
2017/12/14	2037	02/08/2018	9.95	Put	Bond Future	5,750.8700	5.7509	5,781.9100	5.7819	0.540	0	0	0
2017/12/14	2037	02/08/2018	9.97	Call	Bond Future	3,577.7600	3.5778	3,534.9600	3.5350	(1.196)	0	0	0
2017/12/14	2037	02/08/2018	9.97	Put	Bond Future	5,664.7300	5.6647	5,695.3400	5.6953	0.540	0	0	0
2017/12/14	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2038	01/02/2018	136.95	Put	Bond Future	12,301.7800	12.3018	12,298.2300	12.2982	(0.029)	0	0	0
2017/12/14	2038	01/02/2018			Bond Future	124.6482	124.6482	124.6518	124.6518	0.003	0.0000	0.0000	19,692
2017/12/14	2038	01/02/2018	136.94	Put	Bond Future	12,291.7800	12.2918	12,288.2300	12.2882	(0.029)	0	0	0
2017/12/14	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2038	01/02/2018	136.93	Put	Bond Future	12,281.7800	12.2818	12,278.2300	12.2782	(0.029)	0	0	0
2017/12/14	2038	03/05/2018	132.28	Put	Bond Future	5,295.2900	5.2953	5,291.5300	5.2915	(0.071)	0	0	0
2017/12/14	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2038	03/05/2018			Bond Future	126.9847	126.9847	126.9885	126.9885	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
2017/12/14	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2038	03/05/2018	132.27	Put	Bond Future	5,285.2900	5.2853	5,281.5300	5.2815	(0.071)	0	0	0
2017/12/14	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2038	03/05/2018	132.29	Put	Bond Future	5,305.2900	5.3053	5,301.5300	5.3015	(0.071)	0	0	0
2017/12/14	2038	02/08/2018	134.55	Put	Bond Future	5,190.6800	5.1907	5,188.8300	5.1888	(0.036)	0	0	0
2017/12/14	2038	02/08/2018			Bond Future	129.3593	129.3593	129.3612	129.3612	0.001	0.0000	0.0000	0
2017/12/14	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2038	02/08/2018	134.54	Put	Bond Future	5,180.6800	5.1807	5,178.8300	5.1788	(0.036)	0	0	0
2017/12/14	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2038	02/08/2018	134.53	Put	Bond Future	5,170.6800	5.1707	5,168.8300	5.1688	(0.036)	0	0	0
2017/12/14	2040	01/02/2018	9.89	Call	Bond Future	1,179.0800	1.1791	1,161.3700	1.1614	(1.502)	0	0	0
2017/12/14	2040	01/02/2018			Bond Future	10.1906	89.7765	10.1898	89.7830	(0.008)	0.0000	0.0000	25,970
2017/12/14	2040	01/02/2018	9.87	Call	Bond Future	1,125.0800	1.1251	1,107.5800	1.1076	(1.555)	0	0	0
2017/12/14	2040	01/02/2018	9.87	Put	Bond Future	3,739.9200	3.7399	3,715.9700	3.7160	(0.640)	0	0	0
2017/12/14	2040	01/02/2018	9.88	Put	Bond Future	3,683.3400	3.6833	3,659.2800	3.6593	(0.653)	0	0	0
2017/12/14	2040	01/02/2018	9.89	Put	Bond Future	3,627.1700	3.6272	3,603.0100	3.6030	(0.666)	0	0	0
2017/12/14	2040	01/02/2018	9.88	Call	Bond Future	1,151.9400	1.1519	1,134.3300	1.1343	(1.529)	0	0	0
2017/12/14	2040	03/05/2018	10.08	Put	Bond Future	4,732.6700	4.7327	4,715.2100	4.7152	(0.369)	0	0	0
2017/12/14	2040	03/05/2018			Bond Future	10.2658	91.4532	10.2650	91.4599	(0.008)	0.0000	0.0000	0
2017/12/14	2040	03/05/2018	10.07	Call	Bond Future	3,216.3600	3.2164	3,205.5900	3.2056	(0.335)	0	0	0
2017/12/14	2040	03/05/2018	10.07	Put	Bond Future	4,777.9100	4.7779	4,760.4600	4.7605	(0.365)	0	0	0
2017/12/14	2040	03/05/2018	10.08	Call	Bond Future	3,251.9500	3.2519	3,241.1700	3.2412	(0.331)	0	0	0
2017/12/14	2040	03/05/2018	10.00	Put	Bond Future	5,102.5100	5.1025	5,085.0500	5.0850	(0.342)	0	0	0
2017/12/14	2040	03/05/2018	10.00	Call	Bond Future	2,971.8700	2.9719	2,961.0900	2.9611	(0.363)	0	0	1,500
2017/12/14	2040	03/05/2018	9.00	Put	Bond Future	11,620.3400	11.6203	11,606.9400	11.6069	(0.115)	0	0	0
2017/12/14	2040	03/05/2018	9.00	Call	Bond Future	686.6000	0.6866	679.8800	0.6799	(0.979)	0	0	1,500
2017/12/14	2040	03/05/2018	10.06	Call	Bond Future	3,180.7700	3.1808	3,169.9900	3.1700	(0.339)	0	0	0
2017/12/14	2040	03/05/2018	10.06	Put	Bond Future	4,823.2600	4.8233	4,805.8000	4.8058	(0.362)	0	0	0
2017/12/14	2040	02/08/2018	10.03	Put	Bond Future	6,256.6200	6.2566	6,242.9300	6.2429	(0.219)	0	0	0
2017/12/14	2040	02/08/2018	10.04	Call	Bond Future	3,814.2500	3.8143	3,806.5400	3.8065	(0.202)	0	0	0
2017/12/14	2040	02/08/2018			Bond Future	10.3423	88.6758	10.3416	88.6818	(0.007)	0.0000	0.0000	0
2017/12/14	2040	02/08/2018	10.05	Call	Bond Future	3,848.9500	3.8489	3,841.2400	3.8412	(0.200)	0	0	0
2017/12/14	2040	02/08/2018	10.05	Put	Bond Future	6,163.8800	6.1639	6,150.2000	6.1502	(0.222)	0	0	0
2017/12/14	2040	02/08/2018	10.03	Call	Bond Future	3,779.7200	3.7797	3,772.0000	3.7720	(0.204)	0	0	0
2017/12/14	2040	02/08/2018	10.04	Put	Bond Future	6,210.1100	6.2101	6,196.4300	6.1964	(0.220)	0	0	0
2017/12/14	2044	01/02/2018	9.90	Put	Bond Future	3,826.6600	3.8267	3,830.2500	3.8302	0.094	0	0	0
2017/12/14	2044	01/02/2018	9.89	Call	Bond Future	1,091.5800	1.0916	1,061.1900	1.0612	(2.784)	0	0	0
2017/12/14	2044	01/02/2018			Bond Future	10.2296	86.7600	10.2339	86.7257	0.042	0.0000	0.0000	22,082
2017/12/14	2044	01/02/2018	9.90	Call	Bond Future	1,117.8600	1.1179	1,087.1300	1.0871	(2.749)	0	0	0
2017/12/14	2044	01/02/2018	9.89	Put	Bond Future	3,884.8200	3.8848	3,888.7500	3.8888	0.101	0	0	0
2017/12/14	2044	01/02/2018	9.91	Call	Bond Future	1,144.5600	1.1446	1,113.4900	1.1135	(2.715)	0	0	0
2017/12/14	2044	01/02/2018	9.91	Put	Bond Future	3,769.0700	3.7691	3,772.3200	3.7723	0.086	0	0	0
2017/12/14	2044	03/05/2018	10.10	Call	Bond Future	3,232.4500	3.2325	3,202.5600	3.2026	(0.925)	0	0	0
2017/12/14	2044	03/05/2018	10.09	Put	Bond Future	4,908.5900	4.9086	4,913.6600	4.9137	0.103	0	0	0
2017/12/14	2044	03/05/2018			Bond Future	10.3030	88.3804	10.3074	88.3455	0.043	0.0000	0.0000	0

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2017/12/14	2044	03/05/2018	10.11	Call	Bond Future	3,268.2500	3.2682	3,238.2200	3.2382	(0.919)	0	0	0
2017/12/14	2044	03/05/2018	10.11	Put	Bond Future	4,816.7700	4.8168	4,821.5800	4.8216	0.100	0	0	0
2017/12/14	2044	03/05/2018	10.10	Put	Bond Future	4,862.5100	4.8625	4,867.4600	4.8675	0.102	0	0	0
2017/12/14	2044	03/05/2018	10.09	Call	Bond Future	3,196.8700	3.1969	3,167.1000	3.1671	(0.931)	0	0	0
2017/12/14	2044	02/08/2018	10.07	Call	Bond Future	3,847.6100	3.8476	3,820.7600	3.8208	(0.698)	0	0	0
2017/12/14	2044	02/08/2018			Bond Future	10.3775	85.6701	10.3822	85.6338	0.045	0.0000	0.0000	0
2017/12/14	2044	02/08/2018	10.05	Call	Bond Future	3,778.5500	3.7786	3,751.9200	3.7519	(0.705)	0	0	0
2017/12/14	2044	02/08/2018	10.05	Put	Bond Future	6,399.0000	6.3990	6,408.6900	6.4087	0.151	0	0	0
2017/12/14	2044	02/08/2018	10.07	Put	Bond Future	6,304.1400	6.3041	6,313.6100	6.3136	0.150	0	0	0
2017/12/14	2044	02/08/2018	10.06	Call	Bond Future	3,813.0000	3.8130	3,786.2600	3.7863	(0.701)	0	0	0
2017/12/14	2044	02/08/2018	10.06	Put	Bond Future	6,351.4300	6.3514	6,361.0100	6.3610	0.151	0	0	0
2017/12/14	2046	01/02/2018	132.92	Put	Bond Future	15,085.0100	15.0850	15,081.1000	15.0811	(0.026)	0	0	0
2017/12/14	2046	01/02/2018			Bond Future	117.8350	117.8350	117.8389	117.8389	0.003	0.0000	0.0000	21,177
2017/12/14	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2046	01/02/2018	132.91	Put	Bond Future	15,075.0100	15.0750	15,071.1000	15.0711	(0.026)	0	0	0
2017/12/14	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2046	01/02/2018	132.90	Put	Bond Future	15,065.0100	15.0650	15,061.1000	15.0611	(0.026)	0	0	0
2017/12/14	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2046	03/05/2018			Bond Future	118.4441	118.4441	118.4482	118.4482	0.004	0.0000	0.0000	0
2017/12/14	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2046	03/05/2018	127.93	Put	Bond Future	9,485.9300	9.4859	9,481.7600	9.4818	(0.044)	0	0	0
2017/12/14	2046	03/05/2018	127.95	Put	Bond Future	9,505.9300	9.5059	9,501.7600	9.5018	(0.044)	0	0	0
2017/12/14	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2046	03/05/2018	127.94	Put	Bond Future	9,495.9300	9.4959	9,491.7600	9.4918	(0.044)	0	0	0
2017/12/14	2046	02/08/2018	128.78	Put	Bond Future	8,074.5300	8.0745	8,072.1100	8.0721	(0.030)	0	0	0
2017/12/14	2046	02/08/2018			Bond Future	120.7055	120.7055	120.7079	120.7079	0.002	0.0000	0.0000	0
2017/12/14	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2046	02/08/2018	128.77	Put	Bond Future	8,064.5300	8.0645	8,062.1100	8.0621	(0.030)	0	0	0
2017/12/14	2046	02/08/2018	128.79	Put	Bond Future	8,084.5300	8.0845	8,082.1100	8.0821	(0.030)	0	0	0
2017/12/14	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2050	01/02/2018	140.23	Put	Bond Future	18,035.2600	18.0353	18,031.0200	18.0310	(0.024)	0	0	0
2017/12/14	2050	01/02/2018			Bond Future	122.1947	122.1947	122.1990	122.1990	0.003	0.0000	0.0000	24,012
2017/12/14	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2050	01/02/2018	140.25	Put	Bond Future	18,055.2600	18.0553	18,051.0200	18.0510	(0.023)	0	0	0
2017/12/14	2050	01/02/2018	140.24	Put	Bond Future	18,045.2600	18.0453	18,041.0200	18.0410	(0.023)	0	0	0
2017/12/14	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2050	03/05/2018	135.62	Put	Bond Future	11,134.7000	11.1347	11,130.4400	11.1304	(0.038)	0	0	0
2017/12/14	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2050	03/05/2018			Bond Future	124.4853	124.4853	124.4896	124.4896	0.003	0.0000	0.0000	0
2017/12/14	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2050	03/05/2018	135.61	Put	Bond Future	11,124.7000	11.1247	11,120.4400	11.1204	(0.038)	0	0	0
2017/12/14	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2050	03/05/2018	135.63	Put	Bond Future	11,144.7000	11.1447	11,140.4400	11.1404	(0.038)	0	0	0

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2017/12/14	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2050	02/08/2018	137.54	Put	Bond Future	12,411.1200	12.4111	12,408.5600	12.4086	(0.021)	0	0	0
2017/12/14	2050	02/08/2018	137.52	Put	Bond Future	12,391.1200	12.3911	12,388.5600	12.3886	(0.021)	0	0	0
2017/12/14	2050	02/08/2018			Bond Future	125.1289	125.1289	125.1314	125.1314	0.002	0.0000	0.0000	0
2017/12/14	2050	02/08/2018	137.53	Put	Bond Future	12,401.1200	12.4011	12,398.5600	12.3986	(0.021)	0	0	0
2017/12/14	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	AL37	01/02/2018			Index Future	554.7430	554.7430	554.5950	554.5950	(0.027)	0.0000	0.0000	0
2017/12/14	AL37	03/05/2018			Index Future	565.1040	565.1040	564.9530	564.9530	(0.027)	0.0000	0.0000	0
2017/12/14	AL37	02/08/2018			Index Future	575.7890	575.7890	575.6310	575.6310	(0.027)	0.0000	0.0000	0
2017/12/14	AL7T	01/02/2018			Index Future	632.6430	632.6430	632.3180	632.3180	(0.051)	0.0000	0.0000	0
2017/12/14	AL7T	03/05/2018			Index Future	644.4580	644.4580	644.1280	644.1280	(0.051)	0.0000	0.0000	0
2017/12/14	AL7T	02/08/2018			Index Future	656.6440	656.6440	656.3020	656.3020	(0.052)	0.0000	0.0000	0
2017/12/14	ALBI	01/02/2018			Index Future	570.7960	570.7960	570.5190	570.5190	(0.049)	0.0000	0.0000	760
2017/12/14	ALBI	03/05/2018			Index Future	581.4560	581.4560	581.1750	581.1750	(0.048)	0.0000	0.0000	0
2017/12/14	ALBI	02/08/2018			Index Future	592.4510	592.4510	592.1600	592.1600	(0.049)	0.0000	0.0000	0
2017/12/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/12/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	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
2017/12/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	EL28	01/02/2018			Bond Future	127.0256	127.0256	127.0316	127.0316	0.005	0.0000	0.0000	0
2017/12/14	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	EL28	01/02/2018	132.29	Put	Bond Future	5,264.4000	5.2644	5,258.3700	5.2584	(0.115)	0	0	0
2017/12/14	EL28	01/02/2018	132.31	Put	Bond Future	5,284.4000	5.2844	5,278.3700	5.2784	(0.114)	0	0	0
2017/12/14	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	EL28	01/02/2018	132.30	Put	Bond Future	5,274.4000	5.2744	5,268.3700	5.2684	(0.114)	0	0	0
2017/12/14	EL28	03/05/2018	133.20	Put	Bond Future	5,552.9700	5.5530	5,546.5600	5.5466	(0.115)	0	0	0
2017/12/14	EL28	03/05/2018			Bond Future	127.6470	127.6470	127.6534	127.6534	0.005	0.0000	0.0000	0
2017/12/14	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	EL28	03/05/2018	133.19	Put	Bond Future	5,542.9700	5.5430	5,536.5600	5.5366	(0.116)	0	0	0
2017/12/14	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	EL28	03/05/2018	133.18	Put	Bond Future	5,532.9700	5.5330	5,526.5600	5.5266	(0.116)	0	0	0
2017/12/14	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	EL28	02/08/2018			Bond Future	130.0843	130.0843	130.0888	130.0888	0.003	0.0000	0.0000	0
2017/12/14	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	EL28	02/08/2018	134.93	Put	Bond Future	4,845.7400	4.8457	4,841.1900	4.8412	(0.094)	0	0	0
2017/12/14	EL28	02/08/2018	134.95	Put	Bond Future	4,865.7400	4.8657	4,861.1900	4.8612	(0.094)	0	0	0
2017/12/14	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	EL28	02/08/2018	134.94	Put	Bond Future	4,855.7400	4.8557	4,851.1900	4.8512	(0.094)	0	0	0
2017/12/14	ES33	01/02/2018	11.00	Put	Bond Future	1,257.3600	1.2574	1,308.6800	1.3087	4.082	0	0	0
2017/12/14	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	ES33	01/02/2018			Bond Future	11.2152	75.8769	11.2241	75.8256	0.079	0.0000	0.0000	9,466
2017/12/14	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	ES33	01/02/2018	10.99	Put	Bond Future	1,316.5900	1.3166	1,367.9100	1.3679	3.898	0	0	0
2017/12/14	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	ES33	01/02/2018	11.01	Put	Bond Future	1,198.2100	1.1982	1,249.5300	1.2495	4.283	0	0	0
2017/12/14	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	ES33	03/05/2018	11.20	Put	Bond Future	740.6400	0.7406	792.8000	0.7928	7.043	0	0	0
2017/12/14	ES33	03/05/2018			Bond Future	11.3296	73.5024	11.3388	73.4503	0.081	0.0000	0.0000	0
2017/12/14	ES33	03/05/2018	11.22	Put	Bond Future	625.5700	0.6256	677.7300	0.6777	8.338	0	0	0
2017/12/14	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	ES33	03/05/2018	11.21	Put	Bond Future	683.0700	0.6831	735.2300	0.7352	7.636	0	0	0
2017/12/14	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	ES33	02/08/2018	11.15	Put	Bond Future	1,666.7000	1.6667	1,720.4500	1.7204	3.225	0	0	0
2017/12/14	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	ES33	02/08/2018			Bond Future	11.4437	74.8921	11.4533	74.8383	0.084	0.0000	0.0000	0
2017/12/14	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	ES33	02/08/2018	11.14	Put	Bond Future	1,724.4500	1.7244	1,778.2000	1.7782	3.117	0	0	0
2017/12/14	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	ES33	02/08/2018	11.16	Put	Bond Future	1,609.0100	1.6090	1,662.7600	1.6628	3.341	0	0	0
2017/12/14	ES42	01/02/2018			Bond Future	11.4581	78.3215	11.4619	78.2968	0.034	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
2017/12/14	ES42	03/05/2018			Bond Future	11.5745	75.5229	11.5785	75.4979	0.034	0.0000	0.0000	0
2017/12/14	ES42	02/08/2018			Bond Future	11.6885	76.9507	11.6928	76.9245	0.036	0.0000	0.0000	0
2017/12/14	GOVI	01/02/2018	581.04	Put	GOVI	120,640.0000	12.0640	123,880.0000	12.3880	2.686	0	0	0
2017/12/14	GOVI	01/02/2018			GOVI	568.9760	568.9760	568.6520	568.6520	(0.057)	0.0000	0.0000	782
2017/12/14	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	GOVI	01/02/2018	581.03	Put	GOVI	120,540.0000	12.0540	123,780.0000	12.3780	2.688	0	0	0
2017/12/14	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	GOVI	01/02/2018	581.02	Put	GOVI	120,440.0000	12.0440	123,680.0000	12.3680	2.690	0	0	0
2017/12/14	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	GOVI	03/05/2018			GOVI	579.6030	579.6030	579.2730	579.2730	(0.057)	0.0000	0.0000	0
2017/12/14	GOVI	03/05/2018	590.27	Put	GOVI	106,670.0000	10.6670	109,970.0000	10.9970	3.094	0	0	0
2017/12/14	GOVI	03/05/2018	590.29	Put	GOVI	106,870.0000	10.6870	110,170.0000	11.0170	3.088	0	0	0
2017/12/14	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	GOVI	03/05/2018	590.28	Put	GOVI	106,770.0000	10.6770	110,070.0000	11.0070	3.091	0	0	0
2017/12/14	GOVI	02/08/2018	605.72	Put	GOVI	151,580.0000	15.1580	154,980.0000	15.4980	2.243	0	0	0
2017/12/14	GOVI	02/08/2018			GOVI	590.5620	590.5620	590.2220	590.2220	(0.058)	0.0000	0.0000	0
2017/12/14	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	GOVI	02/08/2018	605.71	Put	GOVI	151,480.0000	15.1480	154,880.0000	15.4880	2.245	0	0	0
2017/12/14	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	GOVI	02/08/2018	605.70	Put	GOVI	151,380.0000	15.1380	154,780.0000	15.4780	2.246	0	0	0
2017/12/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/14	IGOV	01/02/2018			Index Future	246.2150	246.2150	246.2660	246.2660	0.021	0.0000	0.0000	877
2017/12/14	IGOV	03/05/2018			Index Future	250.8300	250.8300	250.8830	250.8830	0.021	0.0000	0.0000	269
2017/12/14	IGOV	02/08/2018			Index Future	255.6200	255.6200	255.6690	255.6690	0.019	0.0000	0.0000	0
2017/12/14	IS01	21/12/2017			Interest Rate Swap	99.7600	99.7600	99.7600	99.7600	0.000	0.0000	0.0000	0
2017/12/14	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7300	99.7300	0.010	0.0000	0.0000	0
2017/12/14	IS01	21/06/2018			Interest Rate Swap	99.9500	99.9500	99.9500	99.9500	0.000	0.0000	0.0000	0
2017/12/14	IS01	20/09/2018			Interest Rate Swap	100.2100	100.2100	100.2200	100.2200	0.010	0.0000	0.0000	0
2017/12/14	IS01	20/12/2018			Interest Rate Swap	100.8200	100.8200	100.8200	100.8200	0.000	0.0000	0.0000	0
2017/12/14	IS01	22/03/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/14	IS02	18/12/2017			Interest Rate Swap	99.8000	99.8000	99.8000	99.8000	0.000	0.0000	0.0000	0
2017/12/14	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2017/12/14	IS02	15/06/2018			Interest Rate Swap	98.6300	98.6300	98.6400	98.6400	0.010	0.0000	0.0000	0
2017/12/14	IS02	21/09/2018			Interest Rate Swap	98.6800	98.6800	98.6900	98.6900	0.010	0.0000	0.0000	0
2017/12/14	IS02	21/12/2018			Interest Rate Swap	99.2000	99.2000	99.2100	99.2100	0.010	0.0000	0.0000	0
2017/12/14	IS02	15/03/2019			Interest Rate Swap	99.7300	99.7300	99.7400	99.7400	0.010	0.0000	0.0000	0
2017/12/14	IS02	21/06/2019			Interest Rate Swap	100.2900	100.2900	100.3000	100.3000	0.010	0.0000	0.0000	0
2017/12/14	IS02	20/09/2019			Interest Rate Swap	100.8500	100.8500	100.8600	100.8600	0.010	0.0000	0.0000	0
2017/12/14	IS02	20/12/2019			Interest Rate Swap	101.9700	101.9700	101.9800	101.9800	0.010	0.0000	0.0000	0
2017/12/14	IS02	23/03/2020			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0

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2017/12/14	IS05	17/12/2020			Interest Rate Swap	97.8700	97.8700	97.8700	97.8700	0.000	0.0000	0.0000	0
2017/12/14	IS05	16/03/2021			Interest Rate Swap	97.2400	97.2400	97.2500	97.2500	0.010	0.0000	0.0000	0
2017/12/14	IS05	15/06/2021			Interest Rate Swap	96.5900	96.5900	96.6100	96.6100	0.021	0.0000	0.0000	0
2017/12/14	IS05	21/09/2021			Interest Rate Swap	96.9100	96.9100	96.9400	96.9400	0.031	0.0000	0.0000	0
2017/12/14	IS05	21/12/2021			Interest Rate Swap	99.2100	99.2100	99.2500	99.2500	0.040	0.0000	0.0000	51
2017/12/14	IS05	15/03/2022			Interest Rate Swap	99.4600	99.4600	99.4900	99.4900	0.030	0.0000	0.0000	0
2017/12/14	IS05	21/06/2022			Interest Rate Swap	100.7600	100.7600	100.8000	100.8000	0.040	0.0000	0.0000	0
2017/12/14	IS05	20/09/2022			Interest Rate Swap	103.0400	103.0400	103.0800	103.0800	0.039	0.0000	0.0000	0
2017/12/14	IS05	20/12/2022			Interest Rate Swap	104.3700	104.3700	104.4100	104.4100	0.038	0.0000	0.0000	0
2017/12/14	IS05	22/03/2023			Interest Rate Swap	99.6700	99.6700	99.7100	99.7100	0.040	0.0000	0.0000	0
2017/12/14	IS10	17/12/2025			Interest Rate Swap	98.6700	98.6700	98.7300	98.7300	0.061	0.0000	0.0000	0
2017/12/14	IS10	16/03/2026			Interest Rate Swap	95.8100	95.8100	95.8600	95.8600	0.052	0.0000	0.0000	0
2017/12/14	IS10	15/06/2026			Interest Rate Swap	94.6500	94.6500	94.7000	94.7000	0.053	0.0000	0.0000	0
2017/12/14	IS10	21/09/2026			Interest Rate Swap	96.8300	96.8300	96.8700	96.8700	0.041	0.0000	0.0000	0
2017/12/14	IS10	21/12/2026			Interest Rate Swap	100.5800	100.5800	100.6100	100.6100	0.030	0.0000	0.0000	0
2017/12/14	IS10	15/03/2027			Interest Rate Swap	99.2400	99.2400	99.2600	99.2600	0.020	0.0000	0.0000	0
2017/12/14	IS10	21/06/2027			Interest Rate Swap	101.3000	101.3000	101.3200	101.3200	0.020	0.0000	0.0000	0
2017/12/14	IS10	20/09/2027			Interest Rate Swap	104.9700	104.9700	104.9800	104.9800	0.010	0.0000	0.0000	0
2017/12/14	IS10	20/12/2027			Interest Rate Swap	105.3600	105.3600	105.3700	105.3700	0.009	0.0000	0.0000	0
2017/12/14	IS10	22/03/2028			Interest Rate Swap	100.8100	100.8100	100.8200	100.8200	0.010	0.0000	0.0000	0
2017/12/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/14	JBAF	20/12/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/12/14	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/14	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/14	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/14	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/14	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/14	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/14	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/14	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/14	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/14	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/14	R023	01/02/2018	8.33	Put	Bond Future	1,633.4300	1.6334	1,667.2200	1.6672	2.069	0	0	0
2017/12/14	R023	01/02/2018			Bond Future	8.6406	99.8056	8.6553	99.7477	0.170	0.0000	0.0000	60,552
2017/12/14	R023	01/02/2018	8.32	Call	Bond Future	387.5800	0.3876	363.9000	0.3639	(6.110)	0	0	0
2017/12/14	R023	01/02/2018	8.32	Put	Bond Future	1,661.6900	1.6617	1,695.9400	1.6959	2.061	0	0	0
2017/12/14	R023	01/02/2018	8.33	Call	Bond Future	399.3700	0.3994	375.2300	0.3752	(6.045)	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
2017/12/14	R023	01/02/2018	8.31	Call	Bond Future	376.0500	0.3760	352.8100	0.3528	(6.180)	0	0	0
2017/12/14	R023	01/02/2018	8.31	Put	Bond Future	1,690.2300	1.6902	1,724.9200	1.7249	2.052	0	0	0
2017/12/14	R023	03/05/2018	8.27	Call	Bond Future	832.6400	0.8326	808.0200	0.8080	(2.957)	0	0	0
2017/12/14	R023	03/05/2018			Bond Future	8.7060	97.7397	8.7215	97.6809	0.179	0.0000	0.0000	0
2017/12/14	R023	03/05/2018	8.27	Put	Bond Future	2,497.1600	2.4972	2,531.3800	2.5314	1.370	0	0	0
2017/12/14	R023	03/05/2018	8.28	Call	Bond Future	846.1200	0.8461	821.2500	0.8213	(2.939)	0	0	0
2017/12/14	R023	03/05/2018	8.29	Put	Bond Future	2,447.1300	2.4471	2,480.8500	2.4809	1.378	0	0	0
2017/12/14	R023	03/05/2018	9.19	Call	Bond Future	2,651.0500	2.6511	2,605.9300	2.6059	(1.702)	0	0	0
2017/12/14	R023	03/05/2018	9.19	Put	Bond Future	843.3500	0.8433	857.0700	0.8571	1.627	0	0	2,500
2017/12/14	R023	03/05/2018	8.28	Put	Bond Future	2,472.0700	2.4721	2,506.0400	2.5060	1.374	0	0	0
2017/12/14	R023	03/05/2018	8.29	Call	Bond Future	859.7300	0.8597	834.6100	0.8346	(2.922)	0	0	0
2017/12/14	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R035	01/02/2018	9.73	Put	Bond Future	2,206.9600	2.2070	2,238.8600	2.2389	1.445	0	0	0
2017/12/14	R035	01/02/2018			Bond Future	10.0180	94.6300	10.0222	94.5981	0.042	0.0000	0.0000	55,143
2017/12/14	R035	01/02/2018	9.75	Put	Bond Future	2,051.0600	2.0511	2,082.9600	2.0830	1.555	0	0	0
2017/12/14	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R035	01/02/2018	9.74	Put	Bond Future	2,128.9600	2.1290	2,160.8600	2.1609	1.498	0	0	0
2017/12/14	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R035	03/05/2018	9.91	Put	Bond Future	1,352.1700	1.3522	1,384.4500	1.3844	2.387	0	0	0
2017/12/14	R035	03/05/2018			Bond Future	10.0901	91.8970	10.0945	91.8647	0.043	0.0000	0.0000	0
2017/12/14	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R035	03/05/2018	9.90	Put	Bond Future	1,428.1300	1.4281	1,460.4100	1.4604	2.260	0	0	0
2017/12/14	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R035	03/05/2018	9.89	Put	Bond Future	1,504.1800	1.5042	1,536.4600	1.5365	2.146	0	0	0
2017/12/14	R186	01/02/2018	8.96	Call	Bond Future	776.8300	0.7768	744.5900	0.7446	(4.150)	0	0	0
2017/12/14	R186	01/02/2018	8.50	Put	Bond Future	5,080.2300	5.0802	5,126.7700	5.1268	0.916	0	0	0
2017/12/14	R186	01/02/2018	9.00	Call	Bond Future	861.4000	0.8614	827.2900	0.8273	(3.960)	0	0	0
2017/12/14	R186	01/02/2018	9.25	Call	Bond Future	1,525.3300	1.5253	1,480.3400	1.4803	(2.950)	0	0	0
2017/12/14	R186	01/02/2018			Bond Future	9.2609	108.7195	9.2703	108.6605	0.102	0.0000	0.0000	93,603
2017/12/14	R186	01/02/2018	8.50	Call	Bond Future	179.1400	0.1791	166.6800	0.1667	(6.955)	0	0	1,460
2017/12/14	R186	01/02/2018	7.75	Put	Bond Future	10,030.7000	10.0307	10,088.9600	10.0890	0.581	0	0	0
2017/12/14	R186	01/02/2018	7.75	Call	Bond Future	5.3800	0.0054	4.6400	0.0046	(13.755)	0	0	1,460
2017/12/14	R186	01/02/2018	8.97	Call	Bond Future	797.4200	0.7974	764.7100	0.7647	(4.102)	0	0	0
2017/12/14	R186	01/02/2018	8.96	Put	Bond Future	2,680.3800	2.6804	2,707.1400	2.7071	0.998	0	0	0
2017/12/14	R186	01/02/2018	9.00	Put	Bond Future	2,509.3200	2.5093	2,534.2100	2.5342	0.992	0	0	6,200
2017/12/14	R186	01/02/2018	8.75	Put	Bond Future	3,683.9300	3.6839	3,720.4700	3.7205	0.992	0	0	775
2017/12/14	R186	01/02/2018	9.25	Put	Bond Future	1,593.4500	1.5934	1,607.4600	1.6075	0.879	0	0	775
2017/12/14	R186	01/02/2018	8.97	Put	Bond Future	2,636.9900	2.6370	2,663.2800	2.6633	0.997	0	0	0
2017/12/14	R186	01/02/2018	8.98	Call	Bond Future	818.3800	0.8184	785.2000	0.7852	(4.054)	0	0	0
2017/12/14	R186	01/02/2018	8.98	Put	Bond Future	2,594.0100	2.5940	2,619.8300	2.6198	0.995	0	0	0
2017/12/14	R186	01/02/2018	8.75	Call	Bond Future	425.2500	0.4252	402.7900	0.4028	(5.282)	0	0	0
2017/12/14	R186	01/02/2018	9.65	Call	Bond Future	3,065.1700	3.0652	3,008.7000	3.0087	(1.842)	0	0	0
2017/12/14	R186	01/02/2018	9.65	Put	Bond Future	668.3500	0.6683	670.8800	0.6709	0.379	0	0	1,950
2017/12/14	R186	03/05/2018	10.14	Put	Bond Future	1,100.8800	1.1009	1,107.3500	1.1073	0.588	0	0	1,120
2017/12/14	R186	03/05/2018	8.92	Call	Bond Future	1,650.5600	1.6506	1,619.6600	1.6197	(1.872)	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
2017/12/14	R186	03/05/2018	8.91	Put	Bond Future	4,265.8200	4.2658	4,295.1200	4.2951	0.687	0	0	0
2017/12/14	R186	03/05/2018			Bond Future	9.3358	110.7500	9.3457	110.6901	0.105	0.0000	0.0000	0
2017/12/14	R186	03/05/2018	9.30	Put	Bond Future	2,890.9800	2.8910	2,911.1900	2.9112	0.699	0	0	0
2017/12/14	R186	03/05/2018	9.30	Call	Bond Future	2,672.2700	2.6723	2,632.5300	2.6325	(1.487)	0	0	1,120
2017/12/14	R186	03/05/2018	10.14	Call	Bond Future	5,857.0700	5.8571	5,803.5900	5.8036	(0.913)	0	0	0
2017/12/14	R186	03/05/2018	8.93	Call	Bond Future	1,673.7900	1.6738	1,642.6500	1.6426	(1.860)	0	0	0
2017/12/14	R186	03/05/2018	8.93	Put	Bond Future	4,186.0000	4.1860	4,214.8100	4.2148	0.688	0	0	0
2017/12/14	R186	03/05/2018	8.92	Put	Bond Future	4,225.6600	4.2257	4,254.7100	4.2547	0.687	0	0	0
2017/12/14	R186	03/05/2018	8.91	Call	Bond Future	1,627.7900	1.6278	1,597.1400	1.5971	(1.883)	0	0	0
2017/12/14	R186	03/05/2018	9.75	Call	Bond Future	4,246.0800	4.2461	4,197.7800	4.1978	(1.138)	0	0	0
2017/12/14	R186	03/05/2018	9.75	Put	Bond Future	1,760.5400	1.7605	1,772.1900	1.7722	0.662	0	0	3,200
2017/12/14	R197	01/02/2018	301.68	Put	Bond Future	6,651.5600	6.6516	6,644.1400	6.6441	(0.112)	0	0	0
2017/12/14	R197	01/02/2018			Bond Future	295.0284	295.0284	295.0359	295.0359	0.003	0.0000	0.0000	2,350
2017/12/14	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R197	01/02/2018	301.67	Put	Bond Future	6,641.5600	6.6416	6,634.1400	6.6341	(0.112)	0	0	0
2017/12/14	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R197	01/02/2018	301.66	Put	Bond Future	6,631.5600	6.6316	6,624.1400	6.6241	(0.112)	0	0	0
2017/12/14	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R197	03/05/2018			Bond Future	300.5586	300.5586	300.5665	300.5665	0.003	0.0000	0.0000	0
2017/12/14	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R197	03/05/2018	304.44	Put	Bond Future	3,881.4000	3.8814	3,873.4900	3.8735	(0.204)	0	0	0
2017/12/14	R197	03/05/2018	304.46	Put	Bond Future	3,901.4000	3.9014	3,893.4900	3.8935	(0.203)	0	0	0
2017/12/14	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R197	03/05/2018	304.45	Put	Bond Future	3,891.4000	3.8914	3,883.4900	3.8835	(0.203)	0	0	0
2017/12/14	R202	01/02/2018	249.07	Call	Bond Future	0.1700	0.0002	0.1400	0.0001	(17.647)	0	0	0
2017/12/14	R202	01/02/2018	249.06	Put	Bond Future	16,050.3000	16.0503	16,043.1400	16.0431	(0.045)	0	0	0
2017/12/14	R202	01/02/2018			Bond Future	233.0099	233.0099	233.0170	233.0170	0.003	0.0000	0.0000	21,522
2017/12/14	R202	01/02/2018	249.08	Call	Bond Future	0.1700	0.0002	0.1400	0.0001	(17.647)	0	0	0
2017/12/14	R202	01/02/2018	249.08	Put	Bond Future	16,070.3000	16.0703	16,063.1300	16.0631	(0.045)	0	0	0
2017/12/14	R202	01/02/2018	249.07	Put	Bond Future	16,060.3000	16.0603	16,053.1300	16.0531	(0.045)	0	0	0
2017/12/14	R202	01/02/2018	249.06	Call	Bond Future	0.1700	0.0002	0.1500	0.0002	(11.765)	0	0	0
2017/12/14	R202	03/05/2018	247.48	Put	Bond Future	10,394.9100	10.3949	10,383.7800	10.3838	(0.107)	0	0	0
2017/12/14	R202	03/05/2018	247.47	Call	Bond Future	293.1600	0.2932	289.7200	0.2897	(1.173)	0	0	0
2017/12/14	R202	03/05/2018			Bond Future	237.3774	237.3774	237.3851	237.3851	0.003	0.0000	0.0000	0
2017/12/14	R202	03/05/2018	247.48	Call	Bond Future	292.3300	0.2923	288.8900	0.2889	(1.177)	0	0	0
2017/12/14	R202	03/05/2018	247.47	Put	Bond Future	10,385.7400	10.3857	10,374.6100	10.3746	(0.107)	0	0	0
2017/12/14	R202	03/05/2018	247.49	Call	Bond Future	291.4900	0.2915	288.0600	0.2881	(1.177)	0	0	0
2017/12/14	R202	03/05/2018	247.49	Put	Bond Future	10,404.0700	10.4041	10,392.9500	10.3930	(0.107)	0	0	0
2017/12/14	R204	01/02/2018	7.27	Call	Bond Future	37.8300	0.0378	41.7100	0.0417	10.256	0	0	0
2017/12/14	R204	01/02/2018			Bond Future	7.6440	101.3132	7.6146	101.3376	(0.384)	0.0000	0.0000	38,165
2017/12/14	R204	01/02/2018	7.25	Call	Bond Future	34.5400	0.0345	38.1400	0.0381	10.423	0	0	0
2017/12/14	R204	01/02/2018	7.25	Put	Bond Future	362.8100	0.3628	342.0200	0.3420	(5.730)	0	0	0
2017/12/14	R204	01/02/2018	7.27	Put	Bond Future	349.3900	0.3494	328.8800	0.3289	(5.870)	0	0	0
2017/12/14	R204	01/02/2018	7.26	Call	Bond Future	36.1500	0.0362	39.9000	0.0399	10.373	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
2017/12/14	R204	01/02/2018	7.26	Put	Bond Future	356.0600		0.3561	335.4200	0.3354	(5.797)	0	0	0
2017/12/14	R204	03/05/2018	7.10	Put	Bond Future	415.1500		0.4152	395.5700	0.3956	(4.716)	0	0	0
2017/12/14	R204	03/05/2018			Bond Future	7.6871		103.2054	7.6453	103.2303	(0.544)	0.0000	0.0000	0
2017/12/14	R204	03/05/2018	7.09	Call	Bond Future	61.4400		0.0614	66.7500	0.0667	8.643	0	0	0
2017/12/14	R204	03/05/2018	7.09	Put	Bond Future	419.6200		0.4196	399.9400	0.3999	(4.690)	0	0	0
2017/12/14	R204	03/05/2018	7.10	Call	Bond Future	62.9900		0.0630	68.4000	0.0684	8.589	0	0	0
2017/12/14	R204	03/05/2018	7.08	Call	Bond Future	59.9100		0.0599	65.1200	0.0651	8.696	0	0	0
2017/12/14	R204	03/05/2018	7.08	Put	Bond Future	424.1100		0.4241	404.3300	0.4043	(4.664)	0	0	0
2017/12/14	R207	01/02/2018	7.61	Put	Bond Future	937.2800		0.9373	910.1100	0.9101	(2.899)	0	0	0
2017/12/14	R207	01/02/2018	7.60	Call	Bond Future	55.3700		0.0554	57.6700	0.0577	4.154	0	0	0
2017/12/14	R207	01/02/2018			Bond Future	8.1110		98.9162	8.0940	98.9458	(0.209)	0.0000	0.0000	45,501
2017/12/14	R207	01/02/2018	7.61	Call	Bond Future	57.9400		0.0579	60.3400	0.0603	4.142	0	0	0
2017/12/14	R207	01/02/2018	7.60	Put	Bond Future	952.3600		0.9524	925.0900	0.9251	(2.863)	0	0	0
2017/12/14	R207	01/02/2018	7.62	Call	Bond Future	60.6000		0.0606	63.1100	0.0631	4.142	0	0	0
2017/12/14	R207	01/02/2018	7.62	Put	Bond Future	922.2900		0.9223	895.2300	0.8952	(2.934)	0	0	0
2017/12/14	R207	03/05/2018	7.57	Call	Bond Future	171.0500		0.1711	176.6300	0.1766	3.262	0	0	0
2017/12/14	R207	03/05/2018	7.56	Put	Bond Future	1,168.4200		1.1684	1,143.6200	1.1436	(2.123)	0	0	0
2017/12/14	R207	03/05/2018			Bond Future	8.2084		100.7636	8.1887	100.7939	(0.240)	0.0000	0.0000	0
2017/12/14	R207	03/05/2018	7.58	Call	Bond Future	174.9400		0.1749	180.6200	0.1806	3.247	0	0	0
2017/12/14	R207	03/05/2018	7.58	Put	Bond Future	1,144.8700		1.1449	1,120.2700	1.1203	(2.149)	0	0	0
2017/12/14	R207	03/05/2018	7.57	Put	Bond Future	1,156.5200		1.1565	1,131.8200	1.1318	(2.136)	0	0	0
2017/12/14	R207	03/05/2018	7.56	Call	Bond Future	167.4100		0.1674	172.8900	0.1729	3.273	0	0	0
2017/12/14	R208	01/02/2018	7.85	Put	Bond Future	1,446.9000		1.4469	1,418.5600	1.4186	(1.959)	0	0	0
2017/12/14	R208	01/02/2018			Bond Future	8.3477		98.0365	8.3364	98.0665	(0.136)	0.0000	0.0000	34,743
2017/12/14	R208	01/02/2018	7.84	Call	Bond Future	114.3500		0.1144	115.8800	0.1159	1.338	0	0	0
2017/12/14	R208	01/02/2018	7.84	Put	Bond Future	1,469.2200		1.4692	1,440.7900	1.4408	(1.935)	0	0	0
2017/12/14	R208	01/02/2018	7.85	Call	Bond Future	118.9400		0.1189	120.5600	0.1206	1.362	0	0	0
2017/12/14	R208	01/02/2018	7.83	Call	Bond Future	109.9000		0.1099	111.3500	0.1113	1.319	0	0	0
2017/12/14	R208	01/02/2018	7.83	Put	Bond Future	1,491.6900		1.4917	1,463.1800	1.4632	(1.911)	0	0	0
2017/12/14	R208	03/05/2018	7.77	Call	Bond Future	305.1500		0.3052	310.0300	0.3100	1.599	0	0	0
2017/12/14	R208	03/05/2018			Bond Future	8.4237		96.4662	8.4112	96.4968	(0.148)	0.0000	0.0000	0
2017/12/14	R208	03/05/2018	7.77	Put	Bond Future	1,928.7000		1.9287	1,902.9400	1.9029	(1.336)	0	0	0
2017/12/14	R208	03/05/2018	7.78	Call	Bond Future	311.3400		0.3113	316.3100	0.3163	1.596	0	0	0
2017/12/14	R208	03/05/2018	7.79	Put	Bond Future	1,891.1900		1.8912	1,865.6200	1.8656	(1.352)	0	0	0
2017/12/14	R208	03/05/2018	7.78	Put	Bond Future	1,909.8000		1.9098	1,884.1300	1.8841	(1.344)	0	0	0
2017/12/14	R208	03/05/2018	7.79	Call	Bond Future	317.8100		0.3178	322.8800	0.3229	1.595	0	0	0
2017/12/14	R209	01/02/2018	9.72	Call	Bond Future	1,057.3100		1.0573	1,019.1300	1.0191	(3.611)	0	0	0
2017/12/14	R209	01/02/2018	9.73	Call	Bond Future	1,081.4400		1.0814	1,042.8200	1.0428	(3.571)	0	0	0
2017/12/14	R209	01/02/2018	9.71	Put	Bond Future	2,558.3100		2.5583	2,580.2900	2.5803	0.859	0	0	0
2017/12/14	R209	01/02/2018	10.10	Call	Bond Future	2,221.1300		2.2211	2,168.7300	2.1687	(2.359)	0	0	0
2017/12/14	R209	01/02/2018	9.85	Call	Bond Future	1,399.6500		1.3997	1,355.9500	1.3559	(3.122)	0	0	0
2017/12/14	R209	01/02/2018	9.33	Call	Bond Future	372.1300		0.3721	351.5200	0.3515	(5.538)	0	0	220
2017/12/14	R209	01/02/2018	10.22	Put	Bond Future	985.5300		0.9855	989.7700	0.9898	0.430	0	0	739
2017/12/14	R209	01/02/2018	9.75	Call	Bond Future	1,130.9500		1.1309	1,091.4500	1.0914	(3.493)	0	0	5,000
2017/12/14	R209	01/02/2018			Bond Future	9.9467		71.4189	9.9562	71.3592	0.095	0.0000	0.0000	153,468

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
2017/12/14	R209	01/02/2018	9.73	Put	Bond Future	2,475.5500	2.4756	2,496.6500	2.4966	0.852	0	0	0
2017/12/14	R209	01/02/2018	9.71	Call	Bond Future	1,033.4300	1.0334	995.6900	0.9957	(3.652)	0	0	0
2017/12/14	R209	01/02/2018	9.88	Call	Bond Future	1,487.0700	1.4871	1,442.1900	1.4422	(3.018)	0	0	0
2017/12/14	R209	01/02/2018	9.88	Put	Bond Future	1,911.8300	1.9118	1,926.6700	1.9267	0.776	0	0	220
2017/12/14	R209	01/02/2018	9.59	Call	Bond Future	773.9900	0.7740	741.7000	0.7417	(4.172)	0	0	0
2017/12/14	R209	01/02/2018	9.59	Put	Bond Future	3,091.1700	3.0912	3,118.6000	3.1186	0.887	0	0	377
2017/12/14	R209	01/02/2018	9.72	Put	Bond Future	2,516.7600	2.5168	2,538.3000	2.5383	0.856	0	0	0
2017/12/14	R209	01/02/2018	10.10	Put	Bond Future	1,259.9500	1.2600	1,267.2700	1.2673	0.581	0	0	3,000
2017/12/14	R209	01/02/2018	9.85	Put	Bond Future	2,016.6700	2.0167	2,032.6900	2.0327	0.794	0	0	7,500
2017/12/14	R209	01/02/2018	9.33	Put	Bond Future	4,451.9500	4.4519	4,491.0600	4.4911	0.878	0	0	0
2017/12/14	R209	01/02/2018	10.22	Call	Bond Future	2,685.2100	2.6852	2,629.7300	2.6297	(2.066)	0	0	0
2017/12/14	R209	01/02/2018	9.75	Put	Bond Future	2,394.6500	2.3947	2,414.8700	2.4149	0.844	0	0	0
2017/12/14	R209	01/02/2018	10.00	Call	Bond Future	1,867.0700	1.8671	1,817.8100	1.8178	(2.638)	0	0	0
2017/12/14	R209	01/02/2018	10.00	Put	Bond Future	1,530.6600	1.5307	1,541.1200	1.5411	0.683	0	0	7,488
2017/12/14	R209	01/02/2018	9.89	Call	Bond Future	1,516.8600	1.5169	1,471.5900	1.4716	(2.984)	0	0	0
2017/12/14	R209	01/02/2018	9.89	Put	Bond Future	1,877.7100	1.8777	1,892.1600	1.8922	0.770	0	0	157
2017/12/14	R209	01/02/2018	9.32	Put	Bond Future	4,509.4900	4.5095	4,549.0200	4.5490	0.877	0	0	0
2017/12/14	R209	01/02/2018	9.32	Call	Bond Future	360.5900	0.3606	340.4000	0.3404	(5.599)	0	0	157
2017/12/14	R209	01/02/2018	9.87	Call	Bond Future	1,457.5100	1.4575	1,413.0200	1.4130	(3.052)	0	0	0
2017/12/14	R209	01/02/2018	9.87	Put	Bond Future	1,946.2700	1.9463	1,961.5000	1.9615	0.783	0	0	739
2017/12/14	R209	01/02/2018	9.52	Put	Bond Future	3,430.6600	3.4307	3,461.3100	3.4613	0.893	0	0	0
2017/12/14	R209	01/02/2018	9.52	Call	Bond Future	645.1800	0.6452	616.1100	0.6161	(4.506)	0	0	739
2017/12/14	R209	03/05/2018	10.73	Call	Bond Future	5,701.5000	5.7015	5,647.7900	5.6478	(0.942)	0	0	0
2017/12/14	R209	03/05/2018	9.75	Call	Bond Future	2,288.9000	2.2889	2,252.0000	2.2520	(1.612)	0	0	435
2017/12/14	R209	03/05/2018	10.00	Call	Bond Future	3,019.9000	3.0199	2,977.6500	2.9776	(1.399)	0	0	0
2017/12/14	R209	03/05/2018	9.85	Put	Bond Future	3,593.0900	3.5931	3,614.7900	3.6148	0.604	0	0	0
2017/12/14	R209	03/05/2018			Bond Future	10.0117	69.6034	10.0214	69.5426	0.097	0.0000	0.0000	0
2017/12/14	R209	03/05/2018	10.73	Put	Bond Future	1,413.2000	1.4132	1,420.2900	1.4203	0.502	0	0	435
2017/12/14	R209	03/05/2018	9.75	Put	Bond Future	3,958.5900	3.9586	3,982.4900	3.9825	0.604	0	0	0
2017/12/14	R209	03/05/2018	9.85	Call	Bond Future	2,568.3800	2.5684	2,529.2800	2.5293	(1.522)	0	0	0
2017/12/14	R209	03/05/2018	10.22	Call	Bond Future	3,754.7400	3.7547	3,708.3200	3.7083	(1.236)	0	0	0
2017/12/14	R209	03/05/2018	10.22	Put	Bond Future	2,468.1400	2.4681	2,482.5200	2.4825	0.583	0	0	435
2017/12/14	R209	03/05/2018	10.00	Put	Bond Future	3,093.5200	3.0935	3,112.0700	3.1121	0.600	0	0	5,000
2017/12/14	R209	03/05/2018	9.86	Call	Bond Future	2,597.2600	2.5973	2,557.9400	2.5579	(1.514)	0	0	0
2017/12/14	R209	03/05/2018	9.84	Call	Bond Future	2,539.6800	2.5397	2,500.7900	2.5008	(1.531)	0	0	0
2017/12/14	R209	03/05/2018	9.84	Put	Bond Future	3,628.4900	3.6285	3,650.4000	3.6504	0.604	0	0	0
2017/12/14	R209	03/05/2018	9.86	Put	Bond Future	3,557.9600	3.5580	3,579.4400	3.5794	0.604	0	0	0
2017/12/14	R209	02/08/2018	9.66	Call	Bond Future	2,630.8000	2.6308	2,596.9800	2.5970	(1.286)	0	0	435
2017/12/14	R209	02/08/2018	10.38	Call	Bond Future	4,847.3800	4.8474	4,801.6300	4.8016	(0.944)	0	0	0
2017/12/14	R209	02/08/2018	10.39	Put	Bond Future	2,972.6000	2.9726	2,989.2100	2.9892	0.559	0	0	0
2017/12/14	R209	02/08/2018			Bond Future	10.0753	70.9193	10.0854	70.8568	0.100	0.0000	0.0000	0
2017/12/14	R209	02/08/2018	10.84	Call	Bond Future	6,547.8800	6.5479	6,496.4800	6.4965	(0.785)	0	0	0
2017/12/14	R209	02/08/2018	10.84	Put	Bond Future	2,043.3100	2.0433	2,054.4000	2.0544	0.543	0	0	435
2017/12/14	R209	02/08/2018	10.21	Call	Bond Future	4,265.6200	4.2656	4,222.3900	4.2224	(1.013)	0	0	0
2017/12/14	R209	02/08/2018	10.21	Put	Bond Future	3,438.1400	3.4381	3,457.4000	3.4574	0.560	0	0	435
2017/12/14	R209	02/08/2018	9.66	Put	Bond Future	5,278.1800	5.2782	5,306.8500	5.3068	0.543	0	0	0
2017/12/14	R209	02/08/2018	10.38	Put	Bond Future	2,996.9600	2.9970	3,013.7000	3.0137	0.559	0	0	0
2017/12/14	R209	02/08/2018	10.39	Call	Bond Future	4,882.4700	4.8825	4,836.5900	4.8366	(0.940)	0	0	0

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2017/12/14	R209	02/08/2018	10.40	Call	Bond Future	4,917.6500		4.9176	4,871.6300	4.8716	(0.936)	0	0	0
2017/12/14	R209	02/08/2018	10.40	Put	Bond Future	2,948.4100		2.9484	2,964.8800	2.9649	0.559	0	0	0
2017/12/14	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R209	01/11/2018	9.34	Put	Bond Future	7,449.3200		7.4493	7,484.9800	7.4850	0.479	0	0	0
2017/12/14	R209	01/11/2018	1,016.00	Call	Bond Future	68,252.7200		68.2527	68,188.8200	68.1888	(0.094)	0	0	0
2017/12/14	R209	01/11/2018			Bond Future	10.1371		69.1406	10.1476	69.0767	0.103	0.0000	0.0000	0
2017/12/14	R209	01/11/2018	1,016.01	Call	Bond Future	68,252.7200		68.2527	68,188.8200	68.1888	(0.094)	0	0	0
2017/12/14	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R209	01/11/2018	1,015.99	Call	Bond Future	68,252.7100		68.2527	68,188.8100	68.1888	(0.094)	0	0	0
2017/12/14	R209	01/11/2018	9.34	Call	Bond Future	2,290.9100		2.2909	2,262.6700	2.2627	(1.233)	0	0	435
2017/12/14	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R209	01/11/2018	10.57	Call	Bond Future	5,867.0900		5.8671	5,820.6500	5.8207	(0.792)	0	0	0
2017/12/14	R209	01/11/2018	10.57	Put	Bond Future	3,288.1500		3.2881	3,305.6100	3.3056	0.531	0	0	435
2017/12/14	R209	01/11/2018	9.94	Call	Bond Future	3,835.1200		3.8351	3,797.2500	3.7973	(0.987)	0	0	0
2017/12/14	R209	01/11/2018	9.94	Put	Bond Future	5,059.8800		5.0599	5,085.9100	5.0859	0.514	0	0	435
2017/12/14	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R210	01/02/2018			Bond Future	184.3771		184.3771	184.3823	184.3823	0.003	0.0000	0.0000	2,159
2017/12/14	R210	01/02/2018	192.36	Put	Bond Future	7,982.9100		7.9829	7,977.7300	7.9777	(0.065)	0	0	0
2017/12/14	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R210	01/02/2018	192.38	Put	Bond Future	8,002.9100		8.0029	7,997.7300	7.9977	(0.065)	0	0	0
2017/12/14	R210	01/02/2018	192.37	Put	Bond Future	7,992.9100		7.9929	7,987.7300	7.9877	(0.065)	0	0	0
2017/12/14	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R210	03/05/2018	191.44	Put	Bond Future	6,031.9000		6.0319	6,026.4500	6.0264	(0.090)	0	0	0
2017/12/14	R210	03/05/2018			Bond Future	185.4081		185.4081	185.4135	185.4135	0.003	0.0000	0.0000	0
2017/12/14	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R210	03/05/2018	191.46	Put	Bond Future	6,051.9000		6.0519	6,046.4500	6.0464	(0.090)	0	0	0
2017/12/14	R210	03/05/2018	191.45	Put	Bond Future	6,041.9000		6.0419	6,036.4500	6.0364	(0.090)	0	0	0
2017/12/14	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R212	01/02/2018	154.71	Put	Bond Future	4,921.8700		4.9219	4,627.0300	4.6270	(5.990)	0	0	0
2017/12/14	R212	01/02/2018			Bond Future	149.7881		149.7881	150.0830	150.0830	0.197	0.0000	0.0000	4,967
2017/12/14	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R212	01/02/2018	154.70	Put	Bond Future	4,911.8700		4.9119	4,617.0300	4.6170	(6.003)	0	0	0
2017/12/14	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R212	01/02/2018	154.69	Put	Bond Future	4,901.8700		4.9019	4,607.0300	4.6070	(6.015)	0	0	0
2017/12/14	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R212	03/05/2018			Bond Future	152.5958		152.5958	152.8965	152.8965	0.197	0.0000	0.0000	0
2017/12/14	R212	03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R212	03/05/2018	154.28	Put	Bond Future	1,684.1500		1.6841	1,383.5500	1.3835	(17.849)	0	0	0
2017/12/14	R212	03/05/2018	154.30	Put	Bond Future	1,704.1500		1.7041	1,403.5500	1.4035	(17.639)	0	0	0
2017/12/14	R212	03/05/2018	154.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/14	R212	03/05/2018	154.29	Put	Bond Future	1,694.1500		1.6941	1,393.5500	1.3935	(17.743)	0	0	0
2017/12/14	R213	01/02/2018	9.42	Call	Bond Future	726.1300		0.7261	695.4000	0.6954	(4.232)	0	0	0
2017/12/14	R213	01/02/2018	9.41	Put	Bond Future	3,100.6900		3.1007	3,128.6200	3.1286	0.901	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
2017/12/14	R213	01/02/2018			Bond Future	9.7864		82.7681	9.7958	82.7099	0.096	0.0000	0.0000	58,778
2017/12/14	R213	01/02/2018	9.43	Call	Bond Future	745.0700		0.7451	713.8800	0.7139	(4.186)	0	0	0
2017/12/14	R213	01/02/2018	9.43	Put	Bond Future	3,008.5900		3.0086	3,035.6100	3.0356	0.898	0	0	0
2017/12/14	R213	01/02/2018	9.42	Put	Bond Future	3,054.4300		3.0544	3,081.9100	3.0819	0.900	0	0	0
2017/12/14	R213	01/02/2018	9.41	Call	Bond Future	707.5300		0.7075	677.2500	0.6772	(4.280)	0	0	0
2017/12/14	R213	03/05/2018	9.57	Put	Bond Future	3,925.2300		3.9252	3,949.3700	3.9494	0.615	0	0	0
2017/12/14	R213	03/05/2018	9.56	Call	Bond Future	2,118.0200		2.1180	2,083.1700	2.0832	(1.645)	0	0	0
2017/12/14	R213	03/05/2018			Bond Future	9.8558		80.7643	9.8654	80.7051	0.098	0.0000	0.0000	0
2017/12/14	R213	03/05/2018	9.57	Call	Bond Future	2,144.0200		2.1440	2,108.9500	2.1090	(1.636)	0	0	0
2017/12/14	R213	03/05/2018	9.56	Put	Bond Future	3,962.5600		3.9626	3,986.9200	3.9869	0.615	0	0	0
2017/12/14	R213	03/05/2018	9.58	Call	Bond Future	2,170.2000		2.1702	2,134.9100	2.1349	(1.626)	0	0	0
2017/12/14	R213	03/05/2018	9.58	Put	Bond Future	3,888.1600		3.8882	3,912.0800	3.9121	0.615	0	0	0
2017/12/14	R214	01/02/2018	9.84	Call	Bond Future	970.4200		0.9704	944.7700	0.9448	(2.643)	0	0	0
2017/12/14	R214	01/02/2018			Bond Future	10.1238		70.7224	10.1281	70.6944	0.043	0.0000	0.0000	50,212
2017/12/14	R214	01/02/2018	9.82	Call	Bond Future	925.4800		0.9255	900.3800	0.9004	(2.712)	0	0	0
2017/12/14	R214	01/02/2018	9.82	Put	Bond Future	2,947.2800		2.9473	2,950.1800	2.9502	0.098	0	0	0
2017/12/14	R214	01/02/2018	9.84	Put	Bond Future	2,856.0900		2.8561	2,858.4400	2.8584	0.082	0	0	0
2017/12/14	R214	01/02/2018	9.83	Call	Bond Future	947.7800		0.9478	922.4000	0.9224	(2.678)	0	0	0
2017/12/14	R214	01/02/2018	9.83	Put	Bond Future	2,901.4600		2.9015	2,904.0800	2.9041	0.090	0	0	0
2017/12/14	R214	03/05/2018	9.99	Put	Bond Future	3,868.9300		3.8689	3,873.2300	3.8732	0.111	0	0	0
2017/12/14	R214	03/05/2018			Bond Future	10.1887		68.7472	10.1932	68.7188	0.043	0.0000	0.0000	0
2017/12/14	R214	03/05/2018	9.98	Call	Bond Future	2,542.4600		2.5425	2,518.4500	2.5184	(0.944)	0	0	0
2017/12/14	R214	03/05/2018	9.98	Put	Bond Future	3,906.4800		3.9065	3,910.8800	3.9109	0.113	0	0	0
2017/12/14	R214	03/05/2018	9.99	Call	Bond Future	2,571.2700		2.5713	2,547.1600	2.5472	(0.938)	0	0	0
2017/12/14	R214	03/05/2018	9.97	Call	Bond Future	2,513.6400		2.5136	2,489.7500	2.4897	(0.950)	0	0	0
2017/12/14	R214	03/05/2018	9.97	Put	Bond Future	3,944.1300		3.9441	3,948.6500	3.9487	0.115	0	0	0
2017/12/14	R248	01/02/2018	9.90	Put	Bond Future	3,631.7900		3.6318	3,633.9400	3.6339	0.059	0	0	0
2017/12/14	R248	01/02/2018	9.89	Call	Bond Future	1,245.4000		1.2454	1,212.7100	1.2127	(2.625)	0	0	0
2017/12/14	R248	01/02/2018			Bond Future	10.1800		90.4946	10.1843	90.4594	0.042	0.0000	0.0000	97,406
2017/12/14	R248	01/02/2018	9.90	Call	Bond Future	1,274.5400		1.2745	1,241.5100	1.2415	(2.592)	0	0	0
2017/12/14	R248	01/02/2018	9.89	Put	Bond Future	3,688.9500		3.6889	3,691.4400	3.6914	0.067	0	0	0
2017/12/14	R248	01/02/2018	9.91	Call	Bond Future	1,304.1000		1.3041	1,270.7400	1.2707	(2.558)	0	0	0
2017/12/14	R248	01/02/2018	9.91	Put	Bond Future	3,575.2100		3.5752	3,577.0300	3.5770	0.051	0	0	0
2017/12/14	R248	03/05/2018	10.06	Call	Bond Future	3,355.6700		3.3557	3,324.8100	3.3248	(0.920)	0	0	0
2017/12/14	R248	03/05/2018	10.05	Put	Bond Future	4,946.5900		4.9466	4,951.6800	4.9517	0.103	0	0	0
2017/12/14	R248	03/05/2018			Bond Future	10.2471		87.7478	10.2515	87.7120	0.043	0.0000	0.0000	0
2017/12/14	R248	03/05/2018	10.07	Call	Bond Future	3,392.7200		3.3927	3,361.7200	3.3617	(0.914)	0	0	0
2017/12/14	R248	03/05/2018	10.07	Put	Bond Future	4,852.8100		4.8528	4,857.6200	4.8576	0.099	0	0	0
2017/12/14	R248	03/05/2018	10.06	Put	Bond Future	4,899.5200		4.8995	4,904.4700	4.9045	0.101	0	0	0
2017/12/14	R248	03/05/2018	10.05	Call	Bond Future	3,318.8400		3.3188	3,288.1200	3.2881	(0.926)	0	0	0

Total

1120200