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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/12/2017 TO 15/12/2017

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
2017/12/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	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
2017/12/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	2025	01/02/2018	133.89	Put	Bond Future	5,422.0000	5.4220	5,079.6600	5.0797	(6.314)	0	0	0
2017/12/15	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2025	01/02/2018			Bond Future	128.4680	128.4680	128.8103	128.8103	0.266	0.0000	0.0000	1,070
2017/12/15	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2025	01/02/2018	133.88	Put	Bond Future	5,412.0000	5.4120	5,069.6600	5.0697	(6.326)	0	0	0
2017/12/15	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2025	01/02/2018	133.90	Put	Bond Future	5,432.0000	5.4320	5,089.6600	5.0897	(6.302)	0	0	0
2017/12/15	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2025	03/05/2018	133.20	Put	Bond Future	2,323.7700	2.3238	1,975.0300	1.9750	(15.008)	0	0	0
2017/12/15	2025	03/05/2018			Bond Future	130.8762	130.8762	131.2250	131.2250	0.266	0.0000	0.0000	0
2017/12/15	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2025	03/05/2018	133.22	Put	Bond Future	2,343.7700	2.3438	1,995.0300	1.9950	(14.879)	0	0	0
2017/12/15	2025	03/05/2018	133.21	Put	Bond Future	2,333.7700	2.3338	1,985.0300	1.9850	(14.943)	0	0	0
2017/12/15	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2025	02/08/2018			Bond Future	133.3286	133.3286	133.6820	133.6820	0.265	0.0000	0.0000	0
2017/12/15	2025	02/08/2018	136.65	Put	Bond Future	3,321.3700	3.3214	2,967.9600	2.9680	(10.640)	0	0	0
2017/12/15	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2025	02/08/2018	136.67	Put	Bond Future	3,341.3700	3.3414	2,987.9600	2.9880	(10.577)	0	0	0
2017/12/15	2025	02/08/2018	136.66	Put	Bond Future	3,331.3700	3.3314	2,977.9600	2.9780	(10.609)	0	0	0
2017/12/15	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2029	01/02/2018			Bond Future	99.5266	99.5266	99.7283	99.7283	0.203	0.0000	0.0000	1,370
2017/12/15	2029	03/05/2018			Bond Future	100.3741	100.3741	100.5798	100.5798	0.205	0.0000	0.0000	0
2017/12/15	2029	02/08/2018			Bond Future	102.2891	102.2891	102.4970	102.4970	0.203	0.0000	0.0000	0
2017/12/15	2030	01/02/2018	9.39	Put	Bond Future	2,277.2800	2.2773	823.6400	0.8236	(63.832)	0	0	0
2017/12/15	2030	01/02/2018			Bond Future	9.7403	87.9787	9.5153	89.4324	(2.310)	0.0000	0.0000	70,848
2017/12/15	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2030	01/02/2018	9.38	Put	Bond Future	2,343.4800	2.3435	889.8400	0.8898	(62.029)	0	0	0
2017/12/15	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2030	01/02/2018	9.37	Put	Bond Future	2,409.7400	2.4097	956.1000	0.9561	(60.324)	0	0	0
2017/12/15	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2030	03/05/2018			Bond Future	9.8173	89.6220	9.5842	91.1027	(2.375)	0.0000	0.0000	0
2017/12/15	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2030	03/05/2018	9.49	Put	Bond Future	2,088.5000	2.0885	607.7700	0.6078	(70.899)	0	0	0
2017/12/15	2030	03/05/2018	9.51	Put	Bond Future	1,958.9300	1.9589	478.2000	0.4782	(75.589)	0	0	0
2017/12/15	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2030	03/05/2018	9.50	Put	Bond Future	2,023.6800	2.0237	542.9500	0.5430	(73.170)	0	0	0
2017/12/15	2030	02/08/2018	9.46	Put	Bond Future	2,746.0700	2.7461	1,239.2600	1.2393	(54.872)	0	0	0
2017/12/15	2030	02/08/2018			Bond Future	9.8960	87.3099	9.6545	88.8167	(2.441)	0.0000	0.0000	0

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2017/12/15	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2030	02/08/2018	9.45	Put	Bond Future	2,810.4100	2.8104	1,303.6000	1.3036	(53.615)	0	0	0
2017/12/15	2030	02/08/2018	9.47	Put	Bond Future	2,681.7800	2.6818	1,174.9700	1.1750	(56.187)	0	0	0
2017/12/15	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2032	01/02/2018	9.56	Call	Bond Future	829.5400	0.8295	1,383.5800	1.3836	66.789	0	0	0
2017/12/15	2032	01/02/2018	9.55	Put	Bond Future	3,296.7300	3.2967	2,283.9100	2.2839	(30.722)	0	0	0
2017/12/15	2032	01/02/2018	9.20	Call	Bond Future	285.3600	0.2854	548.3500	0.5484	92.161	0	0	7,500
2017/12/15	2032	01/02/2018	9.45	Put	Bond Future	3,822.4700	3.8225	2,720.2000	2.7202	(28.837)	0	0	0
2017/12/15	2032	01/02/2018	9.40	Put	Bond Future	4,101.4800	4.1015	2,956.7500	2.9568	(27.910)	0	0	0
2017/12/15	2032	01/02/2018			Bond Future	9.9065	90.4407	9.6816	91.9983	(2.269)	0.0000	0.0000	46,234
2017/12/15	2032	01/02/2018	9.57	Call	Bond Future	850.8900	0.8509	1,414.1700	1.4142	66.199	0	0	0
2017/12/15	2032	01/02/2018	9.57	Put	Bond Future	3,196.8900	3.1969	2,202.5300	2.2025	(31.104)	0	0	0
2017/12/15	2032	01/02/2018	9.30	Put	Bond Future	4,689.9700	4.6900	3,465.9500	3.4660	(26.099)	0	0	0
2017/12/15	2032	01/02/2018	9.30	Call	Bond Future	395.8800	0.3959	729.5000	0.7295	84.273	0	0	7,800
2017/12/15	2032	01/02/2018	9.56	Put	Bond Future	3,246.6400	3.2466	2,243.0400	2.2430	(30.912)	0	0	0
2017/12/15	2032	01/02/2018	9.55	Call	Bond Future	808.4500	0.8084	1,353.2700	1.3533	67.391	0	0	0
2017/12/15	2032	01/02/2018	9.20	Put	Bond Future	5,316.2200	5.3162	4,021.5700	4.0216	(24.353)	0	0	0
2017/12/15	2032	01/02/2018	9.45	Call	Bond Future	617.9900	0.6180	1,073.3600	1.0734	73.686	0	0	750
2017/12/15	2032	01/02/2018	9.40	Call	Bond Future	535.8500	0.5359	948.7600	0.9488	77.057	0	0	6,800
2017/12/15	2032	03/05/2018	9.70	Call	Bond Future	2,366.9500	2.3669	3,089.6500	3.0896	30.533	0	0	0
2017/12/15	2032	03/05/2018	9.71	Put	Bond Future	4,253.8700	4.2539	3,395.2600	3.3953	(20.184)	0	0	0
2017/12/15	2032	03/05/2018			Bond Future	9.9817	87.9727	9.7492	89.5594	(2.330)	0.0000	0.0000	0
2017/12/15	2032	03/05/2018	9.70	Put	Bond Future	4,294.5200	4.2945	3,430.5200	3.4305	(20.119)	0	0	0
2017/12/15	2032	03/05/2018	9.71	Call	Bond Future	2,395.7600	2.3958	3,123.8500	3.1238	30.391	0	0	0
2017/12/15	2032	03/05/2018	9.72	Call	Bond Future	2,424.7800	2.4248	3,158.2500	3.1582	30.249	0	0	0
2017/12/15	2032	03/05/2018	9.72	Put	Bond Future	4,213.5000	4.2135	3,360.2700	3.3603	(20.250)	0	0	0
2017/12/15	2032	02/08/2018	9.66	Put	Bond Future	5,520.7500	5.5208	4,621.8100	4.6218	(16.283)	0	0	0
2017/12/15	2032	02/08/2018	9.67	Call	Bond Future	2,864.7500	2.8648	3,585.0000	3.5850	25.142	0	0	0
2017/12/15	2032	02/08/2018			Bond Future	10.0559	89.6352	9.8157	91.2500	(2.389)	0.0000	0.0000	0
2017/12/15	2032	02/08/2018	9.68	Call	Bond Future	2,893.1300	2.8931	3,617.7600	3.6178	25.047	0	0	0
2017/12/15	2032	02/08/2018	9.68	Put	Bond Future	5,438.6800	5.4387	4,548.5000	4.5485	(16.368)	0	0	0
2017/12/15	2032	02/08/2018	9.66	Call	Bond Future	2,836.8000	2.8368	3,552.6700	3.5527	25.235	0	0	0
2017/12/15	2032	02/08/2018	9.67	Put	Bond Future	5,479.4600	5.4795	4,584.9000	4.5849	(16.326)	0	0	0
2017/12/15	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2033	01/02/2018			Bond Future	102.4603	102.4603	103.1258	103.1258	0.650	0.0000	0.0000	5,283
2017/12/15	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2033	01/02/2018	109.64	Put	Bond Future	7,179.6500	7.1797	6,514.1500	6.5141	(9.269)	0	0	0
2017/12/15	2033	01/02/2018	109.66	Put	Bond Future	7,199.6500	7.1997	6,534.1500	6.5341	(9.244)	0	0	0
2017/12/15	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2033	01/02/2018	109.65	Put	Bond Future	7,189.6500	7.1897	6,524.1500	6.5241	(9.256)	0	0	0
2017/12/15	2033	03/05/2018	107.71	Put	Bond Future	4,417.4800	4.4175	3,739.6400	3.7396	(15.344)	0	0	0
2017/12/15	2033	03/05/2018			Bond Future	103.2925	103.2925	103.9704	103.9704	0.656	0.0000	0.0000	0
2017/12/15	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2033	03/05/2018	107.70	Put	Bond Future	4,407.4800	4.4075	3,729.6400	3.7296	(15.379)	0	0	0
2017/12/15	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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2017/12/15	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2033	03/05/2018	107.69	Put	Bond Future	4,397.4800	4.3975	3,719.6400	3.7196	(15.414)	0	0	0
2017/12/15	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2033	02/08/2018			Bond Future	105.2631	105.2631	105.9524	105.9524	0.655	0.0000	0.0000	0
2017/12/15	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2033	02/08/2018	109.92	Put	Bond Future	4,656.9100	4.6569	3,967.6100	3.9676	(14.802)	0	0	0
2017/12/15	2033	02/08/2018	109.94	Put	Bond Future	4,676.9100	4.6769	3,987.6100	3.9876	(14.738)	0	0	0
2017/12/15	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2033	02/08/2018	109.93	Put	Bond Future	4,666.9100	4.6669	3,977.6100	3.9776	(14.770)	0	0	0
2017/12/15	2037	01/02/2018	9.82	Put	Bond Future	3,321.6900	3.3217	2,289.1000	2.2891	(31.086)	0	0	0
2017/12/15	2037	01/02/2018			Bond Future	10.1096	86.6642	9.8851	88.3697	(2.221)	0.0000	0.0000	53,670
2017/12/15	2037	01/02/2018	9.88	Put	Bond Future	3,020.1300	3.0201	2,048.0700	2.0481	(32.186)	0	0	0
2017/12/15	2037	01/02/2018	9.88	Call	Bond Future	1,275.3000	1.2753	2,008.7200	2.0087	57.510	0	0	2,000
2017/12/15	2037	01/02/2018	9.82	Call	Bond Future	1,111.9300	1.1119	1,784.8200	1.7848	60.516	0	0	0
2017/12/15	2037	01/02/2018	9.81	Put	Bond Future	3,373.6900	3.3737	2,331.0800	2.3311	(30.904)	0	0	0
2017/12/15	2037	01/02/2018	9.83	Call	Bond Future	1,138.0800	1.1381	1,821.0000	1.8210	60.006	0	0	0
2017/12/15	2037	01/02/2018	9.83	Put	Bond Future	3,270.0900	3.2701	2,247.5300	2.2475	(31.270)	0	0	0
2017/12/15	2037	01/02/2018	9.81	Call	Bond Future	1,086.0700	1.0861	1,748.9400	1.7489	61.034	0	0	0
2017/12/15	2037	01/02/2018	10.32	Call	Bond Future	2,917.7600	2.9178	4,075.5200	4.0755	39.680	0	0	0
2017/12/15	2037	01/02/2018	10.32	Put	Bond Future	1,366.3100	1.3663	818.5900	0.8186	(40.088)	0	0	2,000
2017/12/15	2037	01/02/2018	10.72	Call	Bond Future	4,958.1400	4.9581	6,394.7600	6.3948	28.975	0	0	0
2017/12/15	2037	01/02/2018	10.72	Put	Bond Future	574.8800	0.5749	306.0200	0.3060	(46.768)	0	0	2,000
2017/12/15	2037	03/05/2018	9.99	Call	Bond Future	2,954.6100	2.9546	3,801.1300	3.8011	28.651	0	0	0
2017/12/15	2037	03/05/2018	9.97	Put	Bond Future	4,495.8900	4.4959	3,593.6400	3.5936	(20.068)	0	0	0
2017/12/15	2037	03/05/2018			Bond Future	10.1847	88.2829	9.9530	90.0202	(2.275)	0.0000	0.0000	0
2017/12/15	2037	03/05/2018	9.99	Put	Bond Future	4,410.5500	4.4106	3,519.8000	3.5198	(20.196)	0	0	0
2017/12/15	2037	03/05/2018	9.97	Call	Bond Future	2,888.2200	2.8882	3,723.2400	3.7232	28.911	0	0	0
2017/12/15	2037	03/05/2018	9.98	Put	Bond Future	4,452.9600	4.4530	3,556.4600	3.5565	(20.133)	0	0	0
2017/12/15	2037	03/05/2018	9.98	Call	Bond Future	2,921.2100	2.9212	3,761.9800	3.7620	28.782	0	0	0
2017/12/15	2037	02/08/2018	9.96	Put	Bond Future	5,738.5000	5.7385	4,807.2300	4.8072	(16.228)	0	0	0
2017/12/15	2037	02/08/2018	9.95	Call	Bond Future	3,470.0300	3.4700	4,302.2600	4.3023	23.983	0	0	0
2017/12/15	2037	02/08/2018			Bond Future	10.2611	85.6952	10.0220	87.4634	(2.330)	0.0000	0.0000	0
2017/12/15	2037	02/08/2018	9.96	Call	Bond Future	3,502.4200	3.5024	4,339.3500	4.3394	23.896	0	0	0
2017/12/15	2037	02/08/2018	9.95	Put	Bond Future	5,781.9100	5.7819	4,845.9400	4.8459	(16.188)	0	0	0
2017/12/15	2037	02/08/2018	9.97	Call	Bond Future	3,534.9600	3.5350	4,376.5900	4.3766	23.809	0	0	0
2017/12/15	2037	02/08/2018	9.97	Put	Bond Future	5,695.3400	5.6953	4,768.7700	4.7688	(16.269)	0	0	0
2017/12/15	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2038	01/02/2018	136.95	Put	Bond Future	12,298.2300	12.2982	11,496.8700	11.4969	(6.516)	0	0	0
2017/12/15	2038	01/02/2018			Bond Future	124.6518	124.6518	125.4531	125.4531	0.643	0.0000	0.0000	19,692
2017/12/15	2038	01/02/2018	136.94	Put	Bond Future	12,288.2300	12.2882	11,486.8700	11.4869	(6.521)	0	0	0
2017/12/15	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2038	01/02/2018	136.93	Put	Bond Future	12,278.2300	12.2782	11,476.8700	11.4769	(6.527)	0	0	0
2017/12/15	2038	03/05/2018	132.28	Put	Bond Future	5,291.5300	5.2915	4,475.1700	4.4752	(15.428)	0	0	0
2017/12/15	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2038	03/05/2018			Bond Future	126.9885	126.9885	127.8048	127.8048	0.643	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
2017/12/15	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2038	03/05/2018	132.27	Put	Bond Future	5,281.5300	5.2815	4,465.1700	4.4652	(15.457)	0	0	0
2017/12/15	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2038	03/05/2018	132.29	Put	Bond Future	5,301.5300	5.3015	4,485.1700	4.4852	(15.399)	0	0	0
2017/12/15	2038	02/08/2018	134.55	Put	Bond Future	5,188.8300	5.1888	4,358.9000	4.3589	(15.995)	0	0	0
2017/12/15	2038	02/08/2018			Bond Future	129.3612	129.3612	130.1911	130.1911	0.642	0.0000	0.0000	0
2017/12/15	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2038	02/08/2018	134.54	Put	Bond Future	5,178.8300	5.1788	4,348.9000	4.3489	(16.025)	0	0	0
2017/12/15	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2038	02/08/2018	134.53	Put	Bond Future	5,168.8300	5.1688	4,338.9000	4.3389	(16.056)	0	0	0
2017/12/15	2040	01/02/2018	9.89	Call	Bond Future	1,161.3700	1.1614	1,868.8800	1.8689	60.920	0	0	0
2017/12/15	2040	01/02/2018			Bond Future	10.1898	89.7830	9.9653	91.6015	(2.203)	0.0000	0.0000	27,812
2017/12/15	2040	01/02/2018	9.87	Call	Bond Future	1,107.5800	1.1076	1,793.8400	1.7938	61.960	0	0	0
2017/12/15	2040	01/02/2018	9.87	Put	Bond Future	3,715.9700	3.7160	2,583.7100	2.5837	(30.470)	0	0	0
2017/12/15	2040	01/02/2018	9.88	Put	Bond Future	3,659.2800	3.6593	2,537.6300	2.5376	(30.652)	0	0	0
2017/12/15	2040	01/02/2018	9.89	Put	Bond Future	3,603.0100	3.6030	2,492.0000	2.4920	(30.836)	0	0	0
2017/12/15	2040	01/02/2018	9.88	Call	Bond Future	1,134.3300	1.1343	1,831.2000	1.8312	61.435	0	0	0
2017/12/15	2040	03/05/2018	10.08	Put	Bond Future	4,715.2100	4.7152	3,773.3900	3.7734	(19.974)	0	0	0
2017/12/15	2040	03/05/2018			Bond Future	10.2650	91.4599	10.0333	93.3124	(2.257)	0.0000	0.0000	0
2017/12/15	2040	03/05/2018	10.07	Call	Bond Future	3,205.5900	3.2056	4,110.2300	4.1102	28.221	0	0	0
2017/12/15	2040	03/05/2018	10.07	Put	Bond Future	4,760.4600	4.7605	3,812.5900	3.8126	(19.911)	0	0	0
2017/12/15	2040	03/05/2018	10.08	Call	Bond Future	3,241.1700	3.2412	4,151.8600	4.1519	28.098	0	0	0
2017/12/15	2040	03/05/2018	10.00	Put	Bond Future	5,085.0500	5.0850	4,094.6900	4.0947	(19.476)	0	0	0
2017/12/15	2040	03/05/2018	10.00	Call	Bond Future	2,961.0900	2.9611	3,823.2400	3.8232	29.116	0	0	1,500
2017/12/15	2040	03/05/2018	9.00	Put	Bond Future	11,606.9400	11.6069	10,062.0500	10.0621	(13.310)	0	0	0
2017/12/15	2040	03/05/2018	9.00	Call	Bond Future	679.8800	0.6799	987.5000	0.9875	45.246	0	0	1,500
2017/12/15	2040	03/05/2018	10.06	Call	Bond Future	3,169.9900	3.1700	4,068.5900	4.0686	28.347	0	0	0
2017/12/15	2040	03/05/2018	10.06	Put	Bond Future	4,805.8000	4.8058	3,851.8900	3.8519	(19.849)	0	0	0
2017/12/15	2040	02/08/2018	10.03	Put	Bond Future	6,242.9300	6.2429	5,248.0400	5.2480	(15.936)	0	0	0
2017/12/15	2040	02/08/2018	10.04	Call	Bond Future	3,806.5400	3.8065	4,702.2000	4.7022	23.530	0	0	0
2017/12/15	2040	02/08/2018			Bond Future	10.3416	88.6818	10.1025	90.5674	(2.311)	0.0000	0.0000	0
2017/12/15	2040	02/08/2018	10.05	Call	Bond Future	3,841.2400	3.8412	4,741.8400	4.7418	23.446	0	0	0
2017/12/15	2040	02/08/2018	10.05	Put	Bond Future	6,150.2000	6.1502	5,165.1900	5.1652	(16.016)	0	0	0
2017/12/15	2040	02/08/2018	10.03	Call	Bond Future	3,772.0000	3.7720	4,662.7200	4.6627	23.614	0	0	0
2017/12/15	2040	02/08/2018	10.04	Put	Bond Future	6,196.4300	6.1964	5,206.4800	5.2065	(15.976)	0	0	0
2017/12/15	2044	01/02/2018	9.90	Put	Bond Future	3,830.2500	3.8302	2,655.9800	2.6560	(30.658)	0	0	0
2017/12/15	2044	01/02/2018	9.89	Call	Bond Future	1,061.1900	1.0612	1,745.8000	1.7458	64.513	0	0	0
2017/12/15	2044	01/02/2018			Bond Future	10.2339	86.7257	10.0044	88.5954	(2.243)	0.0000	0.0000	22,082
2017/12/15	2044	01/02/2018	9.90	Call	Bond Future	1,087.1300	1.0871	1,782.5600	1.7826	63.969	0	0	0
2017/12/15	2044	01/02/2018	9.89	Put	Bond Future	3,888.7500	3.8888	2,703.6600	2.7037	(30.475)	0	0	0
2017/12/15	2044	01/02/2018	9.91	Call	Bond Future	1,113.4900	1.1135	1,819.7600	1.8198	63.428	0	0	0
2017/12/15	2044	01/02/2018	9.91	Put	Bond Future	3,772.3200	3.7723	2,608.8900	2.6089	(30.841)	0	0	0
2017/12/15	2044	03/05/2018	10.10	Call	Bond Future	3,202.5600	3.2026	4,128.9700	4.1290	28.927	0	0	0
2017/12/15	2044	03/05/2018	10.09	Put	Bond Future	4,913.6600	4.9137	3,929.2500	3.9293	(20.034)	0	0	0
2017/12/15	2044	03/05/2018			Bond Future	10.3074	88.3455	10.0707	90.2501	(2.297)	0.0000	0.0000	0

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2017/12/15	2044	03/05/2018	10.11	Call	Bond Future	3,238.2200	3.2382	4,170.8200	4.1708	28.800	0	0	0
2017/12/15	2044	03/05/2018	10.11	Put	Bond Future	4,821.5800	4.8216	3,849.5600	3.8496	(20.160)	0	0	0
2017/12/15	2044	03/05/2018	10.10	Put	Bond Future	4,867.4600	4.8675	3,889.2500	3.8893	(20.097)	0	0	0
2017/12/15	2044	03/05/2018	10.09	Call	Bond Future	3,167.1000	3.1671	4,087.3100	4.0873	29.055	0	0	0
2017/12/15	2044	02/08/2018	10.07	Call	Bond Future	3,820.7600	3.8208	4,740.7300	4.7407	24.078	0	0	0
2017/12/15	2044	02/08/2018			Bond Future	10.3822	85.6338	10.1381	87.5725	(2.351)	0.0000	0.0000	0
2017/12/15	2044	02/08/2018	10.05	Call	Bond Future	3,751.9200	3.7519	4,661.7400	4.6617	24.249	0	0	0
2017/12/15	2044	02/08/2018	10.05	Put	Bond Future	6,408.6900	6.4087	5,379.7200	5.3797	(16.056)	0	0	0
2017/12/15	2044	02/08/2018	10.07	Put	Bond Future	6,313.6100	6.3136	5,294.7900	5.2948	(16.137)	0	0	0
2017/12/15	2044	02/08/2018	10.06	Call	Bond Future	3,786.2600	3.7863	4,701.1600	4.7012	24.164	0	0	0
2017/12/15	2044	02/08/2018	10.06	Put	Bond Future	6,361.0100	6.3610	5,337.1200	5.3371	(16.096)	0	0	0
2017/12/15	2046	01/02/2018	132.92	Put	Bond Future	15,081.1000	15.0811	14,496.0200	14.4960	(3.880)	0	0	0
2017/12/15	2046	01/02/2018			Bond Future	117.8389	117.8389	118.4240	118.4240	0.497	0.0000	0.0000	21,177
2017/12/15	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2046	01/02/2018	132.91	Put	Bond Future	15,071.1000	15.0711	14,486.0200	14.4860	(3.882)	0	0	0
2017/12/15	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2046	01/02/2018	132.90	Put	Bond Future	15,061.1000	15.0611	14,476.0200	14.4760	(3.885)	0	0	0
2017/12/15	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2046	03/05/2018			Bond Future	118.4482	118.4482	119.0441	119.0441	0.503	0.0000	0.0000	0
2017/12/15	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2046	03/05/2018	127.93	Put	Bond Future	9,481.7600	9.4818	8,885.9000	8.8859	(6.284)	0	0	0
2017/12/15	2046	03/05/2018	127.95	Put	Bond Future	9,501.7600	9.5018	8,905.9000	8.9059	(6.271)	0	0	0
2017/12/15	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2046	03/05/2018	127.94	Put	Bond Future	9,491.7600	9.4918	8,895.9000	8.8959	(6.278)	0	0	0
2017/12/15	2046	02/08/2018	128.78	Put	Bond Future	8,072.1100	8.0721	7,466.5700	7.4666	(7.502)	0	0	0
2017/12/15	2046	02/08/2018			Bond Future	120.7079	120.7079	121.3134	121.3134	0.502	0.0000	0.0000	0
2017/12/15	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2046	02/08/2018	128.77	Put	Bond Future	8,062.1100	8.0621	7,456.5700	7.4566	(7.511)	0	0	0
2017/12/15	2046	02/08/2018	128.79	Put	Bond Future	8,082.1100	8.0821	7,476.5700	7.4766	(7.492)	0	0	0
2017/12/15	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2050	01/02/2018	140.23	Put	Bond Future	18,031.0200	18.0310	16,279.6500	16.2796	(9.713)	0	0	0
2017/12/15	2050	01/02/2018			Bond Future	122.1990	122.1990	123.9503	123.9503	1.433	0.0000	0.0000	24,012
2017/12/15	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2050	01/02/2018	140.25	Put	Bond Future	18,051.0200	18.0510	16,299.6500	16.2996	(9.702)	0	0	0
2017/12/15	2050	01/02/2018	140.24	Put	Bond Future	18,041.0200	18.0410	16,289.6500	16.2896	(9.708)	0	0	0
2017/12/15	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2050	03/05/2018	135.62	Put	Bond Future	11,130.4400	11.1304	9,346.3000	9.3463	(16.029)	0	0	0
2017/12/15	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2050	03/05/2018			Bond Future	124.4896	124.4896	126.2737	126.2737	1.433	0.0000	0.0000	0
2017/12/15	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2050	03/05/2018	135.61	Put	Bond Future	11,120.4400	11.1204	9,336.3000	9.3363	(16.044)	0	0	0
2017/12/15	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2050	03/05/2018	135.63	Put	Bond Future	11,140.4400	11.1404	9,356.3000	9.3563	(16.015)	0	0	0

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2017/12/15	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2050	02/08/2018	137.54	Put	Bond Future	12,408.5600	12.4086	10,592.3100	10.5923	(14.637)	0	0	0
2017/12/15	2050	02/08/2018	137.52	Put	Bond Future	12,388.5600	12.3886	10,572.3100	10.5723	(14.661)	0	0	0
2017/12/15	2050	02/08/2018			Bond Future	125.1314	125.1314	126.9477	126.9477	1.451	0.0000	0.0000	0
2017/12/15	2050	02/08/2018	137.53	Put	Bond Future	12,398.5600	12.3986	10,582.3100	10.5823	(14.649)	0	0	0
2017/12/15	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	AL37	01/02/2018			Index Future	554.5950	554.5950	558.8750	558.8750	0.772	0.0000	0.0000	0
2017/12/15	AL37	03/05/2018			Index Future	564.9530	564.9530	569.3140	569.3140	0.772	0.0000	0.0000	0
2017/12/15	AL37	02/08/2018			Index Future	575.6310	575.6310	580.0620	580.0620	0.770	0.0000	0.0000	0
2017/12/15	AL7T	01/02/2018			Index Future	632.3180	632.3180	640.2410	640.2410	1.253	0.0000	0.0000	0
2017/12/15	AL7T	03/05/2018			Index Future	644.1280	644.1280	652.2000	652.2000	1.253	0.0000	0.0000	0
2017/12/15	AL7T	02/08/2018			Index Future	656.3020	656.3020	664.5130	664.5130	1.251	0.0000	0.0000	0
2017/12/15	ALBI	01/02/2018			Index Future	570.5190	570.5190	579.4320	579.4320	1.562	0.0000	0.0000	760
2017/12/15	ALBI	03/05/2018			Index Future	581.1750	581.1750	590.2540	590.2540	1.562	0.0000	0.0000	0
2017/12/15	ALBI	02/08/2018			Index Future	592.1600	592.1600	601.3980	601.3980	1.560	0.0000	0.0000	0
2017/12/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	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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2017/12/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	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
2017/12/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/15	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	EL28	01/02/2018			Bond Future	127.0316	127.0316	127.2650	127.2650	0.184	0.0000	0.0000	0
2017/12/15	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	EL28	01/02/2018	132.29	Put	Bond Future	5,258.3700	5.2584	5,024.9500	5.0250	(4.439)	0	0	0
2017/12/15	EL28	01/02/2018	132.31	Put	Bond Future	5,278.3700	5.2784	5,044.9500	5.0450	(4.422)	0	0	0
2017/12/15	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	EL28	01/02/2018	132.30	Put	Bond Future	5,268.3700	5.2684	5,034.9500	5.0350	(4.431)	0	0	0
2017/12/15	EL28	03/05/2018	133.20	Put	Bond Future	5,546.5600	5.5466	5,308.7600	5.3088	(4.287)	0	0	0
2017/12/15	EL28	03/05/2018			Bond Future	127.6534	127.6534	127.8912	127.8912	0.186	0.0000	0.0000	0
2017/12/15	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	EL28	03/05/2018	133.19	Put	Bond Future	5,536.5600	5.5366	5,298.7600	5.2988	(4.295)	0	0	0
2017/12/15	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	EL28	03/05/2018	133.18	Put	Bond Future	5,526.5600	5.5266	5,288.7600	5.2888	(4.303)	0	0	0
2017/12/15	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	EL28	02/08/2018			Bond Future	130.0888	130.0888	130.3292	130.3292	0.185	0.0000	0.0000	0
2017/12/15	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	EL28	02/08/2018	134.93	Put	Bond Future	4,841.1900	4.8412	4,600.8400	4.6008	(4.965)	0	0	0
2017/12/15	EL28	02/08/2018	134.95	Put	Bond Future	4,861.1900	4.8612	4,620.8400	4.6208	(4.944)	0	0	0
2017/12/15	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	EL28	02/08/2018	134.94	Put	Bond Future	4,851.1900	4.8512	4,610.8400	4.6108	(4.954)	0	0	0
2017/12/15	ES33	01/02/2018	11.00	Put	Bond Future	1,308.6800	1.3087	0.0000	0.0000	(100.000)	0	0	0
2017/12/15	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	ES33	01/02/2018			Bond Future	11.2241	75.8256	10.9986	77.1428	(2.009)	0.0000	0.0000	9,466
2017/12/15	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	8.5900	0.0086	100.000	0	0	0
2017/12/15	ES33	01/02/2018	10.99	Put	Bond Future	1,367.9100	1.3679	50.6400	0.0506	(96.298)	0	0	0
2017/12/15	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	67.7400	0.0677	100.000	0	0	0
2017/12/15	ES33	01/02/2018	11.01	Put	Bond Future	1,249.5300	1.2495	0.0000	0.0000	(100.000)	0	0	0
2017/12/15	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	664.1200	0.6641	100.000	0	0	0
2017/12/15	ES33	03/05/2018	11.20	Put	Bond Future	792.8000	0.7928	0.0000	0.0000	(100.000)	0	0	0
2017/12/15	ES33	03/05/2018			Bond Future	11.3388	73.4503	11.1052	74.7921	(2.060)	0.0000	0.0000	0
2017/12/15	ES33	03/05/2018	11.22	Put	Bond Future	677.7300	0.6777	0.0000	0.0000	(100.000)	0	0	0
2017/12/15	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	549.0500	0.5491	100.000	0	0	0
2017/12/15	ES33	03/05/2018	11.21	Put	Bond Future	735.2300	0.7352	0.0000	0.0000	(100.000)	0	0	0
2017/12/15	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	606.6200	0.6066	100.000	0	0	0
2017/12/15	ES33	02/08/2018	11.15	Put	Bond Future	1,720.4500	1.7204	354.8200	0.3548	(79.376)	0	0	0
2017/12/15	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	ES33	02/08/2018			Bond Future	11.4533	74.8383	11.2117	76.2040	(2.110)	0.0000	0.0000	0
2017/12/15	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	ES33	02/08/2018	11.14	Put	Bond Future	1,778.2000	1.7782	412.5700	0.4126	(76.798)	0	0	0
2017/12/15	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	ES33	02/08/2018	11.16	Put	Bond Future	1,662.7600	1.6628	297.1300	0.2971	(82.130)	0	0	0
2017/12/15	ES42	01/02/2018			Bond Future	11.4619	78.2968	11.2365	79.7719	(1.967)	0.0000	0.0000	7,957

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2017/12/15	ES42	03/05/2018			Bond Future	11.5785	75.4979	11.3447	77.0005	(2.019)	0.0000	0.0000	0
2017/12/15	ES42	02/08/2018			Bond Future	11.6928	76.9245	11.4509	78.4539	(2.069)	0.0000	0.0000	0
2017/12/15	GOVI	01/02/2018	581.04	Put	GOVI	123,880.0000	12.3880	34,190.0000	3.4190	(72.401)	0	0	0
2017/12/15	GOVI	01/02/2018			GOVI	568.6520	568.6520	577.6210	577.6210	1.577	0.0000	0.0000	783
2017/12/15	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	GOVI	01/02/2018	581.03	Put	GOVI	123,780.0000	12.3780	34,090.0000	3.4090	(72.459)	0	0	0
2017/12/15	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	GOVI	01/02/2018	581.02	Put	GOVI	123,680.0000	12.3680	33,990.0000	3.3990	(72.518)	0	0	0
2017/12/15	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	GOVI	03/05/2018			GOVI	579.2730	579.2730	588.4090	588.4090	1.577	0.0000	0.0000	0
2017/12/15	GOVI	03/05/2018	590.27	Put	GOVI	109,970.0000	10.9970	18,610.0000	1.8610	(83.077)	0	0	0
2017/12/15	GOVI	03/05/2018	590.29	Put	GOVI	110,170.0000	11.0170	18,810.0000	1.8810	(82.926)	0	0	0
2017/12/15	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	GOVI	03/05/2018	590.28	Put	GOVI	110,070.0000	11.0070	18,710.0000	1.8710	(83.002)	0	0	0
2017/12/15	GOVI	02/08/2018	605.72	Put	GOVI	154,980.0000	15.4980	62,020.0000	6.2020	(59.982)	0	0	0
2017/12/15	GOVI	02/08/2018			GOVI	590.2220	590.2220	599.5180	599.5180	1.575	0.0000	0.0000	0
2017/12/15	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	GOVI	02/08/2018	605.71	Put	GOVI	154,880.0000	15.4880	61,920.0000	6.1920	(60.021)	0	0	0
2017/12/15	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	GOVI	02/08/2018	605.70	Put	GOVI	154,780.0000	15.4780	61,820.0000	6.1820	(60.059)	0	0	0
2017/12/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/15	IGOV	01/02/2018			Index Future	246.2660	246.2660	247.4050	247.4050	0.463	0.0000	0.0000	879
2017/12/15	IGOV	03/05/2018			Index Future	250.8830	250.8830	252.0430	252.0430	0.462	0.0000	0.0000	269
2017/12/15	IGOV	02/08/2018			Index Future	255.6690	255.6690	256.8480	256.8480	0.461	0.0000	0.0000	0
2017/12/15	IS01	21/12/2017			Interest Rate Swap	99.7600	99.7600	99.7600	99.7600	0.000	0.0000	0.0000	0
2017/12/15	IS01	15/03/2018			Interest Rate Swap	99.7300	99.7300	99.7200	99.7200	(0.010)	0.0000	0.0000	0
2017/12/15	IS01	21/06/2018			Interest Rate Swap	99.9500	99.9500	99.9400	99.9400	(0.010)	0.0000	0.0000	0
2017/12/15	IS01	20/09/2018			Interest Rate Swap	100.2200	100.2200	100.2000	100.2000	(0.020)	0.0000	0.0000	0
2017/12/15	IS01	20/12/2018			Interest Rate Swap	100.8200	100.8200	100.7800	100.7800	(0.040)	0.0000	0.0000	0
2017/12/15	IS01	22/03/2019			Interest Rate Swap	100.0000	100.0000	99.9300	99.9300	(0.070)	0.0000	0.0000	0
2017/12/15	IS02	18/12/2017			Interest Rate Swap	99.8000	99.8000	99.8000	99.8000	0.000	0.0000	0.0000	0
2017/12/15	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2017/12/15	IS02	15/06/2018			Interest Rate Swap	98.6400	98.6400	98.6300	98.6300	(0.010)	0.0000	0.0000	0
2017/12/15	IS02	21/09/2018			Interest Rate Swap	98.6900	98.6900	98.6600	98.6600	(0.030)	0.0000	0.0000	0
2017/12/15	IS02	21/12/2018			Interest Rate Swap	99.2100	99.2100	99.1600	99.1600	(0.050)	0.0000	0.0000	0
2017/12/15	IS02	15/03/2019			Interest Rate Swap	99.7400	99.7400	99.6700	99.6700	(0.070)	0.0000	0.0000	0
2017/12/15	IS02	21/06/2019			Interest Rate Swap	100.3000	100.3000	100.2000	100.2000	(0.100)	0.0000	0.0000	0
2017/12/15	IS02	20/09/2019			Interest Rate Swap	100.8600	100.8600	100.7500	100.7500	(0.109)	0.0000	0.0000	0
2017/12/15	IS02	20/12/2019			Interest Rate Swap	101.9800	101.9800	101.8500	101.8500	(0.127)	0.0000	0.0000	0
2017/12/15	IS02	23/03/2020			Interest Rate Swap	99.9200	99.9200	99.7800	99.7800	(0.140)	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
2017/12/15	IS05	17/12/2020			Interest Rate Swap	97.8700	97.8700	97.6400	97.6400	(0.235)	0.0000	0.0000	0
2017/12/15	IS05	16/03/2021			Interest Rate Swap	97.2500	97.2500	96.9700	96.9700	(0.288)	0.0000	0.0000	0
2017/12/15	IS05	15/06/2021			Interest Rate Swap	96.6100	96.6100	96.2500	96.2500	(0.373)	0.0000	0.0000	0
2017/12/15	IS05	21/09/2021			Interest Rate Swap	96.9400	96.9400	96.5200	96.5200	(0.433)	0.0000	0.0000	0
2017/12/15	IS05	21/12/2021			Interest Rate Swap	99.2500	99.2500	98.7700	98.7700	(0.484)	0.0000	0.0000	51
2017/12/15	IS05	15/03/2022			Interest Rate Swap	99.4900	99.4900	98.9800	98.9800	(0.513)	0.0000	0.0000	0
2017/12/15	IS05	21/06/2022			Interest Rate Swap	100.8000	100.8000	100.2500	100.2500	(0.546)	0.0000	0.0000	0
2017/12/15	IS05	20/09/2022			Interest Rate Swap	103.0800	103.0800	102.5000	102.5000	(0.563)	0.0000	0.0000	0
2017/12/15	IS05	20/12/2022			Interest Rate Swap	104.4100	104.4100	103.8100	103.8100	(0.575)	0.0000	0.0000	0
2017/12/15	IS05	22/03/2023			Interest Rate Swap	99.7100	99.7100	99.0700	99.0700	(0.642)	0.0000	0.0000	0
2017/12/15	IS10	17/12/2025			Interest Rate Swap	98.7300	98.7300	97.9900	97.9900	(0.750)	0.0000	0.0000	0
2017/12/15	IS10	16/03/2026			Interest Rate Swap	95.8600	95.8600	95.0900	95.0900	(0.803)	0.0000	0.0000	0
2017/12/15	IS10	15/06/2026			Interest Rate Swap	94.7000	94.7000	93.9100	93.9100	(0.834)	0.0000	0.0000	0
2017/12/15	IS10	21/09/2026			Interest Rate Swap	96.8700	96.8700	96.0700	96.0700	(0.826)	0.0000	0.0000	0
2017/12/15	IS10	21/12/2026			Interest Rate Swap	100.6100	100.6100	99.8100	99.8100	(0.795)	0.0000	0.0000	0
2017/12/15	IS10	15/03/2027			Interest Rate Swap	99.2600	99.2600	98.4300	98.4300	(0.836)	0.0000	0.0000	0
2017/12/15	IS10	21/06/2027			Interest Rate Swap	101.3200	101.3200	100.4900	100.4900	(0.819)	0.0000	0.0000	0
2017/12/15	IS10	20/09/2027			Interest Rate Swap	104.9800	104.9800	104.1500	104.1500	(0.791)	0.0000	0.0000	0
2017/12/15	IS10	20/12/2027			Interest Rate Swap	105.3700	105.3700	104.5300	104.5300	(0.797)	0.0000	0.0000	0
2017/12/15	IS10	22/03/2028			Interest Rate Swap	100.8200	100.8200	99.9300	99.9300	(0.883)	0.0000	0.0000	0
2017/12/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/15	JBAF	20/12/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/12/15	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/15	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/15	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/15	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/15	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/15	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/15	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/15	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/15	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/15	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/15	R023	01/02/2018	8.33	Put	Bond Future	1,667.2200	1.6672	1,099.9800	1.1000	(34.023)	0	0	0
2017/12/15	R023	01/02/2018			Bond Future	8.6553	99.7477	8.4376	100.6098	(2.515)	0.0000	0.0000	60,552
2017/12/15	R023	01/02/2018	8.32	Call	Bond Future	363.9000	0.3639	652.9800	0.6530	79.439	0	0	0
2017/12/15	R023	01/02/2018	8.32	Put	Bond Future	1,695.9400	1.6959	1,122.8800	1.1229	(33.790)	0	0	0
2017/12/15	R023	01/02/2018	8.33	Call	Bond Future	375.2300	0.3752	670.1300	0.6701	78.592	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
2017/12/15	R023	01/02/2018	8.31	Call	Bond Future	352.8100	0.3528	636.1100	0.6361	80.298	0	0	0
2017/12/15	R023	01/02/2018	8.31	Put	Bond Future	1,724.9200	1.7249	1,146.0800	1.1461	(33.557)	0	0	0
2017/12/15	R023	03/05/2018	8.27	Call	Bond Future	808.0200	0.8080	1,132.5300	1.1325	40.161	0	0	0
2017/12/15	R023	03/05/2018			Bond Future	8.7215	97.6809	8.4902	98.5591	(2.652)	0.0000	0.0000	0
2017/12/15	R023	03/05/2018	8.27	Put	Bond Future	2,531.3800	2.5314	1,977.6600	1.9777	(21.874)	0	0	0
2017/12/15	R023	03/05/2018	8.28	Call	Bond Future	821.2500	0.8213	1,149.1600	1.1492	39.928	0	0	0
2017/12/15	R023	03/05/2018	8.29	Put	Bond Future	2,480.8500	2.4809	1,933.9500	1.9340	(22.045)	0	0	0
2017/12/15	R023	03/05/2018	9.19	Call	Bond Future	2,605.9300	2.6059	3,230.0100	3.2300	23.948	0	0	0
2017/12/15	R023	03/05/2018	9.19	Put	Bond Future	857.0700	0.8571	602.9200	0.6029	(29.653)	0	0	2,500
2017/12/15	R023	03/05/2018	8.28	Put	Bond Future	2,506.0400	2.5060	1,955.7200	1.9557	(21.960)	0	0	0
2017/12/15	R023	03/05/2018	8.29	Call	Bond Future	834.6100	0.8346	1,165.9400	1.1659	39.699	0	0	0
2017/12/15	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R035	01/02/2018	9.73	Put	Bond Future	2,238.8600	2.2389	524.1000	0.5241	(76.591)	0	0	0
2017/12/15	R035	01/02/2018			Bond Future	10.0222	94.5981	9.7974	96.3129	(2.243)	0.0000	0.0000	55,243
2017/12/15	R035	01/02/2018	9.75	Put	Bond Future	2,082.9600	2.0830	368.2000	0.3682	(82.323)	0	0	0
2017/12/15	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R035	01/02/2018	9.74	Put	Bond Future	2,160.8600	2.1609	446.1000	0.4461	(79.355)	0	0	0
2017/12/15	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R035	03/05/2018	9.91	Put	Bond Future	1,384.4500	1.3844	0.0000	0.0000	(100.000)	0	0	0
2017/12/15	R035	03/05/2018			Bond Future	10.0945	91.8647	9.8624	93.6114	(2.299)	0.0000	0.0000	0
2017/12/15	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	286.3000	0.2863	100.000	0	0	0
2017/12/15	R035	03/05/2018	9.90	Put	Bond Future	1,460.4100	1.4604	0.0000	0.0000	(100.000)	0	0	0
2017/12/15	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	362.2600	0.3623	100.000	0	0	0
2017/12/15	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	210.2500	0.2102	100.000	0	0	0
2017/12/15	R035	03/05/2018	9.89	Put	Bond Future	1,536.4600	1.5365	0.0000	0.0000	(100.000)	0	0	0
2017/12/15	R186	01/02/2018	8.96	Call	Bond Future	744.5900	0.7446	1,269.4400	1.2694	70.488	0	0	0
2017/12/15	R186	01/02/2018	8.50	Put	Bond Future	5,126.7700	5.1268	3,887.0700	3.8871	(24.181)	0	0	0
2017/12/15	R186	01/02/2018	9.00	Call	Bond Future	827.2900	0.8273	1,388.3500	1.3884	67.819	0	0	0
2017/12/15	R186	01/02/2018	9.25	Call	Bond Future	1,480.3400	1.4803	2,271.4200	2.2714	53.439	0	0	0
2017/12/15	R186	01/02/2018			Bond Future	9.2703	108.6605	9.0445	110.0837	(2.436)	0.0000	0.0000	93,853
2017/12/15	R186	01/02/2018	8.50	Call	Bond Future	166.6800	0.1667	350.2000	0.3502	110.103	0	0	1,460
2017/12/15	R186	01/02/2018	7.75	Put	Bond Future	10,088.9600	10.0890	8,675.3600	8.6754	(14.011)	0	0	0
2017/12/15	R186	01/02/2018	7.75	Call	Bond Future	4.6400	0.0046	14.2600	0.0143	207.328	0	0	1,460
2017/12/15	R186	01/02/2018	8.97	Call	Bond Future	764.7100	0.7647	1,298.5600	1.2986	69.811	0	0	0
2017/12/15	R186	01/02/2018	8.96	Put	Bond Future	2,707.1400	2.7071	1,808.7700	1.8088	(33.185)	0	0	0
2017/12/15	R186	01/02/2018	9.00	Put	Bond Future	2,534.2100	2.5342	1,672.0500	1.6721	(34.021)	0	0	6,200
2017/12/15	R186	01/02/2018	8.75	Put	Bond Future	3,720.4700	3.7205	2,645.1900	2.6452	(28.902)	0	0	775
2017/12/15	R186	01/02/2018	9.25	Put	Bond Future	1,607.4600	1.6075	975.3200	0.9753	(39.325)	0	0	775
2017/12/15	R186	01/02/2018	8.97	Put	Bond Future	2,663.2800	2.6633	1,773.9100	1.7739	(33.394)	0	0	0
2017/12/15	R186	01/02/2018	8.98	Call	Bond Future	785.2000	0.7852	1,328.0900	1.3281	69.140	0	0	0
2017/12/15	R186	01/02/2018	8.98	Put	Bond Future	2,619.8300	2.6198	1,739.5000	1.7395	(33.603)	0	0	0
2017/12/15	R186	01/02/2018	8.75	Call	Bond Future	402.7900	0.4028	750.7300	0.7507	86.382	0	0	0
2017/12/15	R186	01/02/2018	9.65	Call	Bond Future	3,008.7000	3.0087	4,114.2700	4.1143	36.746	0	0	0
2017/12/15	R186	01/02/2018	9.65	Put	Bond Future	670.8800	0.6709	353.2300	0.3532	(47.348)	0	0	1,950
2017/12/15	R186	03/05/2018	10.14	Put	Bond Future	1,107.3500	1.1073	786.4400	0.7864	(28.980)	0	0	1,120
2017/12/15	R186	03/05/2018	8.69	Call	Bond Future	0.0000	0.0000	1,606.8500	1.6069	100.000	0	0	10,640

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
2017/12/15	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	1,353.2000	1.3532	100.000	0	0	10,640
2017/12/15	R186	03/05/2018	8.92	Call	Bond Future	1,619.6600	1.6197	2,193.7500	2.1938	35.445	0	0	0
2017/12/15	R186	03/05/2018	8.91	Put	Bond Future	4,295.1200	4.2951	3,414.2800	3.4143	(20.508)	0	0	0
2017/12/15	R186	03/05/2018			Bond Future	9.3457	110.6901	9.1098	112.1399	(2.524)	0.0000	0.0000	0
2017/12/15	R186	03/05/2018	9.30	Put	Bond Future	2,911.1900	2.9112	2,231.3700	2.2314	(23.352)	0	0	0
2017/12/15	R186	03/05/2018	9.30	Call	Bond Future	2,632.5300	2.6325	3,402.5000	3.4025	29.248	0	0	1,120
2017/12/15	R186	03/05/2018	10.14	Call	Bond Future	5,803.5900	5.8036	6,932.4700	6.9325	19.451	0	0	0
2017/12/15	R186	03/05/2018	8.93	Call	Bond Future	1,642.6500	1.6426	2,221.9000	2.2219	35.263	0	0	0
2017/12/15	R186	03/05/2018	8.93	Put	Bond Future	4,214.8100	4.2148	3,344.2700	3.3443	(20.654)	0	0	0
2017/12/15	R186	03/05/2018	8.69	Put	Bond Future	0.0000	0.0000	4,251.7200	4.2517	100.000	0	0	0
2017/12/15	R186	03/05/2018	9.72	Call	Bond Future	0.0000	0.0000	5,051.1400	5.0511	100.000	0	0	0
2017/12/15	R186	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	2,525.9700	2.5260	100.000	0	0	0
2017/12/15	R186	03/05/2018	8.92	Put	Bond Future	4,254.7100	4.2547	3,379.0100	3.3790	(20.582)	0	0	0
2017/12/15	R186	03/05/2018	8.91	Call	Bond Future	1,597.1400	1.5971	2,166.0900	2.1661	35.623	0	0	0
2017/12/15	R186	03/05/2018	9.75	Call	Bond Future	4,197.7800	4.1978	5,178.9000	5.1789	23.372	0	0	0
2017/12/15	R186	03/05/2018	9.75	Put	Bond Future	1,772.1900	1.7722	1,303.5200	1.3035	(26.446)	0	0	3,200
2017/12/15	R186	03/05/2018	9.19	Call	Bond Future	0.0000	0.0000	3,021.9600	3.0220	100.000	0	0	10,640
2017/12/15	R197	01/02/2018	301.68	Put	Bond Future	6,644.1400	6.6441	6,179.3800	6.1794	(6.995)	0	0	0
2017/12/15	R197	01/02/2018			Bond Future	295.0359	295.0359	295.5006	295.5006	0.158	0.0000	0.0000	2,350
2017/12/15	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R197	01/02/2018	301.67	Put	Bond Future	6,634.1400	6.6341	6,169.3800	6.1694	(7.006)	0	0	0
2017/12/15	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R197	01/02/2018	301.66	Put	Bond Future	6,624.1400	6.6241	6,159.3800	6.1594	(7.016)	0	0	0
2017/12/15	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R197	03/05/2018			Bond Future	300.5665	300.5665	301.0400	301.0400	0.158	0.0000	0.0000	0
2017/12/15	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R197	03/05/2018	304.44	Put	Bond Future	3,873.4900	3.8735	3,399.9900	3.4000	(12.224)	0	0	0
2017/12/15	R197	03/05/2018	304.46	Put	Bond Future	3,893.4900	3.8935	3,419.9900	3.4200	(12.161)	0	0	0
2017/12/15	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R197	03/05/2018	304.45	Put	Bond Future	3,883.4900	3.8835	3,409.9900	3.4100	(12.193)	0	0	0
2017/12/15	R202	01/02/2018	249.07	Call	Bond Future	0.1400	0.0001	0.4800	0.0005	242.857	0	0	0
2017/12/15	R202	01/02/2018	249.06	Put	Bond Future	16,043.1400	16.0431	14,588.1100	14.5881	(9.069)	0	0	0
2017/12/15	R202	01/02/2018			Bond Future	233.0170	233.0170	234.4724	234.4724	0.625	0.0000	0.0000	21,522
2017/12/15	R202	01/02/2018	249.08	Call	Bond Future	0.1400	0.0001	0.4800	0.0005	242.857	0	0	0
2017/12/15	R202	01/02/2018	249.08	Put	Bond Future	16,063.1300	16.0631	14,608.1000	14.6081	(9.058)	0	0	0
2017/12/15	R202	01/02/2018	249.07	Put	Bond Future	16,053.1300	16.0531	14,598.1000	14.5981	(9.064)	0	0	0
2017/12/15	R202	01/02/2018	249.06	Call	Bond Future	0.1500	0.0002	0.4900	0.0005	226.667	0	0	0
2017/12/15	R202	03/05/2018	247.48	Put	Bond Future	10,383.7800	10.3838	9,052.5700	9.0526	(12.820)	0	0	0
2017/12/15	R202	03/05/2018	247.47	Call	Bond Future	289.7200	0.2897	441.4500	0.4415	52.371	0	0	0
2017/12/15	R202	03/05/2018			Bond Future	237.3851	237.3851	238.8677	238.8677	0.625	0.0000	0.0000	0
2017/12/15	R202	03/05/2018	247.48	Call	Bond Future	288.8900	0.2889	440.2700	0.4403	52.401	0	0	0
2017/12/15	R202	03/05/2018	247.47	Put	Bond Future	10,374.6100	10.3746	9,043.7500	9.0438	(12.828)	0	0	0
2017/12/15	R202	03/05/2018	247.49	Call	Bond Future	288.0600	0.2881	439.0900	0.4391	52.430	0	0	0
2017/12/15	R202	03/05/2018	247.49	Put	Bond Future	10,392.9500	10.3930	9,061.3900	9.0614	(12.812)	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
2017/12/15	R204	01/02/2018	7.27	Call	Bond Future	41.7100	0.0417	83.3400	0.0833	99.808	0	0	0
2017/12/15	R204	01/02/2018			Bond Future	7.6146	101.3376	7.4293	101.4918	(2.433)	0.0000	0.0000	30,645
2017/12/15	R204	01/02/2018	7.25	Call	Bond Future	38.1400	0.0381	77.3400	0.0773	102.779	0	0	0
2017/12/15	R204	01/02/2018	7.25	Put	Bond Future	342.0200	0.3420	226.9900	0.2270	(33.633)	0	0	0
2017/12/15	R204	01/02/2018	7.27	Put	Bond Future	328.8800	0.3289	216.2800	0.2163	(34.237)	0	0	0
2017/12/15	R204	01/02/2018	7.26	Call	Bond Future	39.9000	0.0399	80.3000	0.0803	101.253	0	0	0
2017/12/15	R204	01/02/2018	7.26	Put	Bond Future	335.4200	0.3354	221.5900	0.2216	(33.937)	0	0	0
2017/12/15	R204	03/05/2018	7.10	Put	Bond Future	395.5700	0.3956	285.1400	0.2851	(27.917)	0	0	0
2017/12/15	R204	03/05/2018			Bond Future	7.6453	103.2303	7.3830	103.3875	(3.430)	0.0000	0.0000	0
2017/12/15	R204	03/05/2018	7.09	Call	Bond Future	66.7500	0.0667	112.6900	0.1127	68.824	0	0	0
2017/12/15	R204	03/05/2018	7.09	Put	Bond Future	399.9400	0.3999	288.7800	0.2888	(27.794)	0	0	0
2017/12/15	R204	03/05/2018	7.10	Call	Bond Future	68.4000	0.0684	115.0700	0.1151	68.231	0	0	0
2017/12/15	R204	03/05/2018	7.08	Call	Bond Future	65.1200	0.0651	110.3500	0.1104	69.456	0	0	0
2017/12/15	R204	03/05/2018	7.08	Put	Bond Future	404.3300	0.4043	292.4600	0.2925	(27.668)	0	0	0
2017/12/15	R207	01/02/2018	7.61	Put	Bond Future	910.1100	0.9101	588.8700	0.5889	(35.297)	0	0	0
2017/12/15	R207	01/02/2018	7.60	Call	Bond Future	57.6700	0.0577	139.3100	0.1393	141.564	0	0	0
2017/12/15	R207	01/02/2018			Bond Future	8.0940	98.9458	7.8624	99.3513	(2.862)	0.0000	0.0000	45,501
2017/12/15	R207	01/02/2018	7.61	Call	Bond Future	60.3400	0.0603	144.5600	0.1446	139.576	0	0	0
2017/12/15	R207	01/02/2018	7.60	Put	Bond Future	925.0900	0.9251	601.2700	0.6013	(35.004)	0	0	0
2017/12/15	R207	01/02/2018	7.62	Call	Bond Future	63.1100	0.0631	149.9500	0.1499	137.601	0	0	0
2017/12/15	R207	01/02/2018	7.62	Put	Bond Future	895.2300	0.8952	576.6100	0.5766	(35.591)	0	0	0
2017/12/15	R207	03/05/2018	7.57	Call	Bond Future	176.6300	0.1766	293.1500	0.2932	65.968	0	0	0
2017/12/15	R207	03/05/2018	7.56	Put	Bond Future	1,143.6200	1.1436	845.4600	0.8455	(26.072)	0	0	0
2017/12/15	R207	03/05/2018			Bond Future	8.1887	100.7939	7.9202	101.2069	(3.279)	0.0000	0.0000	0
2017/12/15	R207	03/05/2018	7.58	Call	Bond Future	180.6200	0.1806	298.8700	0.2989	65.469	0	0	0
2017/12/15	R207	03/05/2018	7.58	Put	Bond Future	1,120.2700	1.1203	825.5200	0.8255	(26.311)	0	0	0
2017/12/15	R207	03/05/2018	7.57	Put	Bond Future	1,131.8200	1.1318	835.3400	0.8353	(26.195)	0	0	0
2017/12/15	R207	03/05/2018	7.56	Call	Bond Future	172.8900	0.1729	287.7300	0.2877	66.424	0	0	0
2017/12/15	R208	01/02/2018	7.85	Put	Bond Future	1,418.5600	1.4186	953.6700	0.9537	(32.772)	0	0	0
2017/12/15	R208	01/02/2018			Bond Future	8.3364	98.0665	8.1104	98.6670	(2.711)	0.0000	0.0000	34,841
2017/12/15	R208	01/02/2018	7.84	Call	Bond Future	115.8800	0.1159	247.8600	0.2479	113.894	0	0	0
2017/12/15	R208	01/02/2018	7.84	Put	Bond Future	1,440.7900	1.4408	972.2600	0.9723	(32.519)	0	0	0
2017/12/15	R208	01/02/2018	7.85	Call	Bond Future	120.5600	0.1206	256.1800	0.2562	112.492	0	0	0
2017/12/15	R208	01/02/2018	7.83	Call	Bond Future	111.3500	0.1113	239.7300	0.2397	115.294	0	0	0
2017/12/15	R208	01/02/2018	7.83	Put	Bond Future	1,463.1800	1.4632	991.0500	0.9911	(32.267)	0	0	0
2017/12/15	R208	03/05/2018	7.77	Call	Bond Future	310.0300	0.3100	482.3600	0.4824	55.585	0	0	0
2017/12/15	R208	03/05/2018			Bond Future	8.4112	96.4968	8.1634	97.1085	(2.946)	0.0000	0.0000	0
2017/12/15	R208	03/05/2018	7.77	Put	Bond Future	1,902.9400	1.9029	1,463.5400	1.4635	(23.091)	0	0	0
2017/12/15	R208	03/05/2018	7.78	Call	Bond Future	316.3100	0.3163	491.0100	0.4910	55.231	0	0	0
2017/12/15	R208	03/05/2018	7.79	Put	Bond Future	1,865.6200	1.8656	1,431.0000	1.4310	(23.296)	0	0	0
2017/12/15	R208	03/05/2018	7.78	Put	Bond Future	1,884.1300	1.8841	1,447.1000	1.4471	(23.195)	0	0	0
2017/12/15	R208	03/05/2018	7.79	Call	Bond Future	322.8800	0.3229	499.9900	0.5000	54.853	0	0	0
2017/12/15	R209	01/02/2018	9.72	Call	Bond Future	1,019.1300	1.0191	1,630.6700	1.6307	60.006	0	0	0
2017/12/15	R209	01/02/2018	9.73	Call	Bond Future	1,042.8200	1.0428	1,663.1500	1.6631	59.486	0	0	0
2017/12/15	R209	01/02/2018	9.71	Put	Bond Future	2,580.2900	2.5803	1,741.8900	1.7419	(32.492)	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
2017/12/15	R209	01/02/2018	10.10	Call	Bond Future	2,168.7300	2.1687	3,104.0700	3.1041	43.128	0	0	0
2017/12/15	R209	01/02/2018	9.85	Call	Bond Future	1,355.9500	1.3559	2,082.0100	2.0820	53.546	0	0	0
2017/12/15	R209	01/02/2018	9.33	Call	Bond Future	351.5200	0.3515	649.5000	0.6495	84.769	0	0	220
2017/12/15	R209	01/02/2018	10.22	Put	Bond Future	989.7700	0.9898	573.0100	0.5730	(42.107)	0	0	739
2017/12/15	R209	01/02/2018	9.75	Call	Bond Future	1,091.4500	1.0914	1,729.4100	1.7294	58.451	0	0	5,000
2017/12/15	R209	01/02/2018			Bond Future	9.9562	71.3592	9.7319	72.8003	(2.252)	0.0000	0.0000	153,453
2017/12/15	R209	01/02/2018	9.73	Put	Bond Future	2,496.6500	2.4966	1,675.8200	1.6758	(32.877)	0	0	0
2017/12/15	R209	01/02/2018	9.71	Call	Bond Future	995.6900	0.9957	1,598.4500	1.5984	60.537	0	0	0
2017/12/15	R209	01/02/2018	9.88	Call	Bond Future	1,442.1900	1.4422	2,194.4600	2.1945	52.162	0	0	0
2017/12/15	R209	01/02/2018	9.88	Put	Bond Future	1,926.6700	1.9267	1,237.7800	1.2378	(35.755)	0	0	220
2017/12/15	R209	01/02/2018	9.59	Call	Bond Future	741.7000	0.7417	1,240.7500	1.2408	67.285	0	0	0
2017/12/15	R209	01/02/2018	9.59	Put	Bond Future	3,118.6000	3.1186	2,176.4900	2.1765	(30.209)	0	0	377
2017/12/15	R209	01/02/2018	9.72	Put	Bond Future	2,538.3000	2.5383	1,708.6800	1.7087	(32.684)	0	0	0
2017/12/15	R209	01/02/2018	10.10	Put	Bond Future	1,267.2700	1.2673	761.4500	0.7614	(39.914)	0	0	3,000
2017/12/15	R209	01/02/2018	9.85	Put	Bond Future	2,032.6900	2.0327	1,317.5900	1.3176	(35.180)	0	0	7,500
2017/12/15	R209	01/02/2018	9.33	Put	Bond Future	4,491.0600	4.4911	3,347.8800	3.3479	(25.455)	0	0	0
2017/12/15	R209	01/02/2018	10.22	Call	Bond Future	2,629.7300	2.6297	3,654.1300	3.6541	38.955	0	0	0
2017/12/15	R209	01/02/2018	9.75	Put	Bond Future	2,414.8700	2.4149	1,611.6700	1.6117	(33.261)	0	0	0
2017/12/15	R209	01/02/2018	10.00	Call	Bond Future	1,817.8100	1.8178	2,672.5300	2.6725	47.019	0	0	0
2017/12/15	R209	01/02/2018	10.00	Put	Bond Future	1,541.1200	1.5411	954.6800	0.9547	(38.053)	0	0	7,488
2017/12/15	R209	01/02/2018	9.89	Call	Bond Future	1,471.5900	1.4716	2,232.5600	2.2326	51.711	0	0	0
2017/12/15	R209	01/02/2018	9.89	Put	Bond Future	1,892.1600	1.8922	1,211.9700	1.2120	(35.948)	0	0	157
2017/12/15	R209	01/02/2018	9.32	Put	Bond Future	4,549.0200	4.5490	3,399.0400	3.3990	(25.280)	0	0	0
2017/12/15	R209	01/02/2018	9.32	Call	Bond Future	340.4000	0.3404	631.5800	0.6316	85.541	0	0	157
2017/12/15	R209	01/02/2018	9.87	Call	Bond Future	1,413.0200	1.4130	2,156.5800	2.1566	52.622	0	0	0
2017/12/15	R209	01/02/2018	9.87	Put	Bond Future	1,961.5000	1.9615	1,263.9000	1.2639	(35.565)	0	0	739
2017/12/15	R209	01/02/2018	9.52	Put	Bond Future	3,461.3100	3.4613	2,461.1300	2.4611	(28.896)	0	0	0
2017/12/15	R209	01/02/2018	9.52	Call	Bond Future	616.1100	0.6161	1,057.0900	1.0571	71.575	0	0	739
2017/12/15	R209	03/05/2018	10.73	Call	Bond Future	5,647.7900	5.6478	6,749.5600	6.7496	19.508	0	0	0
2017/12/15	R209	03/05/2018	9.75	Call	Bond Future	2,252.0000	2.2520	2,930.6700	2.9307	30.136	0	0	435
2017/12/15	R209	03/05/2018	10.00	Call	Bond Future	2,977.6500	2.9776	3,778.3200	3.7783	26.889	0	0	0
2017/12/15	R209	03/05/2018	9.85	Put	Bond Future	3,614.7900	3.6148	2,874.6700	2.8747	(20.475)	0	0	0
2017/12/15	R209	03/05/2018			Bond Future	10.0214	69.5426	9.7905	71.0107	(2.304)	0.0000	0.0000	0
2017/12/15	R209	03/05/2018	10.73	Put	Bond Future	1,420.2900	1.4203	1,053.9100	1.0539	(25.796)	0	0	435
2017/12/15	R209	03/05/2018	9.75	Put	Bond Future	3,982.4900	3.9825	3,193.0100	3.1930	(19.824)	0	0	0
2017/12/15	R209	03/05/2018	9.85	Call	Bond Future	2,529.2800	2.5293	3,257.3100	3.2573	28.784	0	0	0
2017/12/15	R209	03/05/2018	10.22	Call	Bond Future	3,708.3200	3.7083	4,610.3400	4.6103	24.324	0	0	0
2017/12/15	R209	03/05/2018	10.22	Put	Bond Future	2,482.5200	2.4825	1,916.3900	1.9164	(22.805)	0	0	435
2017/12/15	R209	03/05/2018	10.00	Put	Bond Future	3,112.0700	3.1121	2,444.5900	2.4446	(21.448)	0	0	5,000
2017/12/15	R209	03/05/2018	9.86	Call	Bond Future	2,557.9400	2.5579	3,290.8700	3.2909	28.653	0	0	0
2017/12/15	R209	03/05/2018	9.84	Call	Bond Future	2,500.7900	2.5008	3,223.9100	3.2239	28.916	0	0	0
2017/12/15	R209	03/05/2018	9.84	Put	Bond Future	3,650.4000	3.6504	2,905.3700	2.9054	(20.410)	0	0	0
2017/12/15	R209	03/05/2018	9.86	Put	Bond Future	3,579.4400	3.5794	2,844.2200	2.8442	(20.540)	0	0	0
2017/12/15	R209	02/08/2018	9.66	Call	Bond Future	2,596.9800	2.5970	3,253.3800	3.2534	25.276	0	0	435
2017/12/15	R209	02/08/2018	10.38	Call	Bond Future	4,801.6300	4.8016	5,734.1600	5.7342	19.421	0	0	0
2017/12/15	R209	02/08/2018	10.39	Put	Bond Future	2,989.2100	2.9892	2,430.8500	2.4309	(18.679)	0	0	0
2017/12/15	R209	02/08/2018			Bond Future	10.0854	70.8568	9.8478	72.3511	(2.356)	0.0000	0.0000	0
2017/12/15	R209	02/08/2018	10.84	Call	Bond Future	6,496.4800	6.4965	7,574.3700	7.5744	16.592	0	0	0

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2017/12/15	R209	02/08/2018	10.84	Put	Bond Future	2,054.4000	2.0544	1,637.9400	1.6379	(20.272)	0	0	435
2017/12/15	R209	02/08/2018	10.21	Call	Bond Future	4,222.3900	4.2224	5,094.0900	5.0941	20.645	0	0	0
2017/12/15	R209	02/08/2018	10.21	Put	Bond Future	3,457.4000	3.4574	2,834.7500	2.8348	(18.009)	0	0	435
2017/12/15	R209	02/08/2018	9.66	Put	Bond Future	5,306.8500	5.3068	4,468.9000	4.4689	(15.790)	0	0	0
2017/12/15	R209	02/08/2018	10.38	Put	Bond Future	3,013.7000	3.0137	2,451.8800	2.4519	(18.642)	0	0	0
2017/12/15	R209	02/08/2018	10.39	Call	Bond Future	4,836.5900	4.8366	5,772.5800	5.7726	19.352	0	0	0
2017/12/15	R209	02/08/2018	10.40	Call	Bond Future	4,871.6300	4.8716	5,811.0800	5.8111	19.284	0	0	0
2017/12/15	R209	02/08/2018	10.40	Put	Bond Future	2,964.8800	2.9649	2,409.9800	2.4100	(18.716)	0	0	0
2017/12/15	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R209	01/11/2018	9.34	Put	Bond Future	7,484.9800	7.4850	6,522.5700	6.5226	(12.858)	0	0	0
2017/12/15	R209	01/11/2018	1,016.00	Call	Bond Future	68,188.8200	68.1888	69,711.4800	69.7115	2.233	0	0	0
2017/12/15	R209	01/11/2018			Bond Future	10.1476	69.0767	9.9029	70.5994	(2.411)	0.0000	0.0000	0
2017/12/15	R209	01/11/2018	1,016.01	Call	Bond Future	68,188.8200	68.1888	69,711.4800	69.7115	2.233	0	0	0
2017/12/15	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R209	01/11/2018	1,015.99	Call	Bond Future	68,188.8100	68.1888	69,711.4700	69.7115	2.233	0	0	0
2017/12/15	R209	01/11/2018	9.34	Call	Bond Future	2,262.6700	2.2627	2,822.9200	2.8229	24.761	0	0	435
2017/12/15	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R209	01/11/2018	10.57	Call	Bond Future	5,820.6500	5.8207	6,797.2700	6.7973	16.779	0	0	0
2017/12/15	R209	01/11/2018	10.57	Put	Bond Future	3,305.6100	3.3056	2,759.5700	2.7596	(16.519)	0	0	435
2017/12/15	R209	01/11/2018	9.94	Call	Bond Future	3,797.2500	3.7973	4,571.0300	4.5710	20.377	0	0	0
2017/12/15	R209	01/11/2018	9.94	Put	Bond Future	5,085.9100	5.0859	4,337.0300	4.3370	(14.725)	0	0	435
2017/12/15	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R210	01/02/2018			Bond Future	184.3823	184.3823	184.7165	184.7165	0.181	0.0000	0.0000	2,159
2017/12/15	R210	01/02/2018	192.36	Put	Bond Future	7,977.7300	7.9777	7,643.5500	7.6436	(4.189)	0	0	0
2017/12/15	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R210	01/02/2018	192.38	Put	Bond Future	7,997.7300	7.9977	7,663.5500	7.6636	(4.178)	0	0	0
2017/12/15	R210	01/02/2018	192.37	Put	Bond Future	7,987.7300	7.9877	7,653.5500	7.6536	(4.184)	0	0	0
2017/12/15	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R210	03/05/2018	191.44	Put	Bond Future	6,026.4500	6.0264	5,686.0500	5.6861	(5.648)	0	0	0
2017/12/15	R210	03/05/2018			Bond Future	185.4135	185.4135	185.7540	185.7540	0.184	0.0000	0.0000	0
2017/12/15	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R210	03/05/2018	191.46	Put	Bond Future	6,046.4500	6.0464	5,706.0500	5.7061	(5.630)	0	0	0
2017/12/15	R210	03/05/2018	191.45	Put	Bond Future	6,036.4500	6.0364	5,696.0500	5.6961	(5.639)	0	0	0
2017/12/15	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R212	01/02/2018	154.71	Put	Bond Future	4,627.0300	4.6270	4,565.0600	4.5651	(1.339)	0	0	0
2017/12/15	R212	01/02/2018			Bond Future	150.0830	150.0830	150.1449	150.1449	0.041	0.0000	0.0000	4,967
2017/12/15	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R212	01/02/2018	154.70	Put	Bond Future	4,617.0300	4.6170	4,555.0600	4.5551	(1.342)	0	0	0
2017/12/15	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R212	01/02/2018	154.69	Put	Bond Future	4,607.0300	4.6070	4,545.0600	4.5451	(1.345)	0	0	0
2017/12/15	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R212	03/05/2018			Bond Future	152.8965	152.8965	152.9596	152.9596	0.041	0.0000	0.0000	0
2017/12/15	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R212	03/05/2018	154.28	Put	Bond Future	1,383.5500	1.3835	1,320.4200	1.3204	(4.563)	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
2017/12/15	R212	03/05/2018	154.30	Put	Bond Future	1,403.5500	1.4035	1,340.4200	1.3404	(4.498)	0	0	0
2017/12/15	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/15	R212	03/05/2018	154.29	Put	Bond Future	1,393.5500	1.3935	1,330.4200	1.3304	(4.530)	0	0	0
2017/12/15	R213	01/02/2018	9.42	Call	Bond Future	695.4000	0.6954	1,174.0700	1.1741	68.834	0	0	0
2017/12/15	R213	01/02/2018	9.41	Put	Bond Future	3,128.6200	3.1286	2,182.9300	2.1829	(30.227)	0	0	0
2017/12/15	R213	01/02/2018			Bond Future	9.7958	82.7099	9.5710	84.1259	(2.295)	0.0000	0.0000	58,838
2017/12/15	R213	01/02/2018	9.43	Call	Bond Future	713.8800	0.7139	1,200.8700	1.2009	68.217	0	0	0
2017/12/15	R213	01/02/2018	9.43	Put	Bond Future	3,035.6100	3.0356	2,106.5200	2.1065	(30.606)	0	0	0
2017/12/15	R213	01/02/2018	9.42	Put	Bond Future	3,081.9100	3.0819	2,144.5000	2.1445	(30.417)	0	0	0
2017/12/15	R213	01/02/2018	9.41	Call	Bond Future	677.2500	0.6772	1,147.6400	1.1476	69.456	0	0	0
2017/12/15	R213	03/05/2018	9.57	Put	Bond Future	3,949.3700	3.9494	3,156.5900	3.1566	(20.074)	0	0	0
2017/12/15	R213	03/05/2018	9.56	Call	Bond Future	2,083.1700	2.0832	2,728.0100	2.7280	30.955	0	0	0
2017/12/15	R213	03/05/2018			Bond Future	9.8654	80.7051	9.6331	82.1476	(2.355)	0.0000	0.0000	0
2017/12/15	R213	03/05/2018	9.57	Call	Bond Future	2,108.9500	2.1090	2,758.7000	2.7587	30.809	0	0	0
2017/12/15	R213	03/05/2018	9.56	Put	Bond Future	3,986.9200	3.9869	3,189.2300	3.1892	(20.008)	0	0	0
2017/12/15	R213	03/05/2018	9.58	Call	Bond Future	2,134.9100	2.1349	2,789.5600	2.7896	30.664	0	0	0
2017/12/15	R213	03/05/2018	9.58	Put	Bond Future	3,912.0800	3.9121	3,124.2000	3.1242	(20.140)	0	0	0
2017/12/15	R214	01/02/2018	9.84	Call	Bond Future	944.7700	0.9448	1,529.4600	1.5295	61.887	0	0	0
2017/12/15	R214	01/02/2018			Bond Future	10.1281	70.6944	9.9038	72.1769	(2.215)	0.0000	0.0000	49,252
2017/12/15	R214	01/02/2018	9.82	Call	Bond Future	900.3800	0.9004	1,467.3500	1.4674	62.970	0	0	0
2017/12/15	R214	01/02/2018	9.82	Put	Bond Future	2,950.1800	2.9502	2,034.5800	2.0346	(31.035)	0	0	0
2017/12/15	R214	01/02/2018	9.84	Put	Bond Future	2,858.4400	2.8584	1,960.5600	1.9606	(31.412)	0	0	0
2017/12/15	R214	01/02/2018	9.83	Call	Bond Future	922.4000	0.9224	1,498.2200	1.4982	62.426	0	0	0
2017/12/15	R214	01/02/2018	9.83	Put	Bond Future	2,904.0800	2.9041	1,997.3300	1.9973	(31.223)	0	0	0
2017/12/15	R214	03/05/2018	9.99	Put	Bond Future	3,873.2300	3.8732	3,098.0000	3.0980	(20.015)	0	0	0
2017/12/15	R214	03/05/2018			Bond Future	10.1932	68.7188	9.9623	70.2290	(2.265)	0.0000	0.0000	0
2017/12/15	R214	03/05/2018	9.98	Call	Bond Future	2,518.4500	2.5184	3,248.4300	3.2484	28.985	0	0	0
2017/12/15	R214	03/05/2018	9.98	Put	Bond Future	3,910.8800	3.9109	3,130.6400	3.1306	(19.950)	0	0	0
2017/12/15	R214	03/05/2018	9.99	Call	Bond Future	2,547.1600	2.5472	3,282.1500	3.2821	28.855	0	0	0
2017/12/15	R214	03/05/2018	9.97	Call	Bond Future	2,489.7500	2.4897	3,214.7000	3.2147	29.117	0	0	0
2017/12/15	R214	03/05/2018	9.97	Put	Bond Future	3,948.6500	3.9487	3,163.3800	3.1634	(19.887)	0	0	0
2017/12/15	R248	01/02/2018	9.90	Put	Bond Future	3,633.9400	3.6339	2,502.8300	2.5028	(31.126)	0	0	0
2017/12/15	R248	01/02/2018	9.89	Call	Bond Future	1,212.7100	1.2127	1,950.0500	1.9500	60.801	0	0	0
2017/12/15	R248	01/02/2018			Bond Future	10.1843	90.4594	9.9598	92.3390	(2.204)	0.0000	0.0000	97,406
2017/12/15	R248	01/02/2018	9.90	Call	Bond Future	1,241.5100	1.2415	1,989.9500	1.9900	60.285	0	0	0
2017/12/15	R248	01/02/2018	9.89	Put	Bond Future	3,691.4400	3.6914	2,549.2300	2.5492	(30.942)	0	0	0
2017/12/15	R248	01/02/2018	9.91	Call	Bond Future	1,270.7400	1.2707	2,030.3100	2.0303	59.774	0	0	0
2017/12/15	R248	01/02/2018	9.91	Put	Bond Future	3,577.0300	3.5770	2,457.0500	2.4571	(31.310)	0	0	0
2017/12/15	R248	03/05/2018	10.06	Call	Bond Future	3,324.8100	3.3248	4,265.0600	4.2651	28.280	0	0	0
2017/12/15	R248	03/05/2018	10.05	Put	Bond Future	4,951.6800	4.9517	3,970.8900	3.9709	(19.807)	0	0	0
2017/12/15	R248	03/05/2018			Bond Future	10.2515	87.7120	10.0202	89.6268	(2.257)	0.0000	0.0000	0
2017/12/15	R248	03/05/2018	10.07	Call	Bond Future	3,361.7200	3.3617	4,308.2200	4.3082	28.155	0	0	0
2017/12/15	R248	03/05/2018	10.07	Put	Bond Future	4,857.6200	4.8576	3,889.3500	3.8894	(19.933)	0	0	0
2017/12/15	R248	03/05/2018	10.06	Put	Bond Future	4,904.4700	4.9045	3,929.9500	3.9300	(19.870)	0	0	0
2017/12/15	R248	03/05/2018	10.05	Call	Bond Future	3,288.1200	3.2881	4,222.1000	4.2221	28.405	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
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Total												1146078
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