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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/12/2017 TO 22/12/2017

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
2017/12/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	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
2017/12/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	2025	01/02/2018	133.89	Put	Bond Future	4,460.7900	4.4608	4,457.5300	4.4575	(0.073)	0	0	0
2017/12/22	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2025	01/02/2018			Bond Future	129.4292	129.4292	129.4325	129.4325	0.003	0.0000	0.0000	1,070
2017/12/22	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2025	01/02/2018	133.88	Put	Bond Future	4,450.7900	4.4508	4,447.5300	4.4475	(0.073)	0	0	0
2017/12/22	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2025	01/02/2018	133.90	Put	Bond Future	4,470.7900	4.4708	4,467.5300	4.4675	(0.073)	0	0	0
2017/12/22	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2025	03/05/2018	133.20	Put	Bond Future	1,344.5900	1.3446	1,341.2300	1.3412	(0.250)	0	0	0
2017/12/22	2025	03/05/2018			Bond Future	131.8554	131.8554	131.8588	131.8588	0.003	0.0000	0.0000	0
2017/12/22	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2025	03/05/2018	133.22	Put	Bond Future	1,364.5900	1.3646	1,361.2300	1.3612	(0.246)	0	0	0
2017/12/22	2025	03/05/2018	133.21	Put	Bond Future	1,354.5900	1.3546	1,351.2300	1.3512	(0.248)	0	0	0
2017/12/22	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2025	02/08/2018			Bond Future	134.3192	134.3192	134.3207	134.3207	0.001	0.0000	0.0000	0
2017/12/22	2025	02/08/2018	136.65	Put	Bond Future	2,330.7900	2.3308	2,329.3500	2.3294	(0.062)	0	0	0
2017/12/22	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2025	02/08/2018	136.67	Put	Bond Future	2,350.7900	2.3508	2,349.3500	2.3494	(0.061)	0	0	0
2017/12/22	2025	02/08/2018	136.66	Put	Bond Future	2,340.7900	2.3408	2,339.3500	2.3394	(0.062)	0	0	0
2017/12/22	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2029	01/02/2018			Bond Future	100.1477	100.1477	100.1504	100.1504	0.003	0.0000	0.0000	1,370
2017/12/22	2029	03/05/2018			Bond Future	101.0070	101.0070	101.0098	101.0098	0.003	0.0000	0.0000	0
2017/12/22	2029	02/08/2018			Bond Future	102.9284	102.9284	102.9298	102.9298	0.001	0.0000	0.0000	0
2017/12/22	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2030	01/02/2018			Bond Future	9.2760	91.0145	9.3007	90.8493	0.266	0.0000	0.0000	71,608
2017/12/22	2030	01/02/2018	9.38	Call	Bond Future	692.2700	0.6923	527.1000	0.5271	(23.859)	0	0	0
2017/12/22	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2030	01/02/2018	9.39	Call	Bond Future	758.4700	0.7585	593.3000	0.5933	(21.777)	0	0	0
2017/12/22	2030	01/02/2018	9.37	Call	Bond Future	626.0100	0.6260	460.8400	0.4608	(26.385)	0	0	0
2017/12/22	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2030	03/05/2018	9.51	Call	Bond Future	1,134.0600	1.1341	965.7200	0.9657	(14.844)	0	0	0
2017/12/22	2030	03/05/2018			Bond Future	9.3363	92.7150	9.3619	92.5467	0.274	0.0000	0.0000	0
2017/12/22	2030	03/05/2018	9.49	Call	Bond Future	1,004.4900	1.0045	836.1500	0.8361	(16.759)	0	0	0
2017/12/22	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2030	03/05/2018	9.50	Call	Bond Future	1,069.3100	1.0693	900.9700	0.9010	(15.743)	0	0	0
2017/12/22	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2030	02/08/2018			Bond Future	9.3978	90.4571	9.4246	90.2843	0.285	0.0000	0.0000	0

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2017/12/22	2030	02/08/2018	9.46	Call	Bond Future	401.0700	0.4011	228.2700	0.2283	(43.085)	0	0	0
2017/12/22	2030	02/08/2018	9.47	Call	Bond Future	465.3600	0.4654	292.5600	0.2926	(37.133)	0	0	0
2017/12/22	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2030	02/08/2018	9.45	Call	Bond Future	336.7300	0.3367	163.9300	0.1639	(51.317)	0	0	0
2017/12/22	2032	01/02/2018	9.56	Call	Bond Future	2,113.0200	2.1130	2,012.0300	2.0120	(4.779)	0	0	0
2017/12/22	2032	01/02/2018	9.55	Put	Bond Future	1,373.4800	1.3735	1,414.2100	1.4142	2.965	0	0	0
2017/12/22	2032	01/02/2018	9.20	Call	Bond Future	916.5800	0.9166	851.7600	0.8518	(7.072)	0	0	7,500
2017/12/22	2032	01/02/2018	9.45	Put	Bond Future	1,702.9400	1.7029	1,752.9800	1.7530	2.938	0	0	0
2017/12/22	2032	01/02/2018	9.40	Put	Bond Future	1,887.1500	1.8872	1,942.1700	1.9422	2.916	0	0	0
2017/12/22	2032	01/02/2018			Bond Future	9.4525	93.6275	9.4720	93.4866	0.207	0.0000	0.0000	45,389
2017/12/22	2032	01/02/2018	9.57	Call	Bond Future	2,154.3700	2.1544	2,052.5200	2.0525	(4.728)	0	0	0
2017/12/22	2032	01/02/2018	9.57	Put	Bond Future	1,313.6100	1.3136	1,352.5900	1.3526	2.967	0	0	0
2017/12/22	2032	01/02/2018	9.30	Put	Bond Future	2,296.0300	2.2960	2,361.4100	2.3614	2.848	0	0	0
2017/12/22	2032	01/02/2018	9.30	Call	Bond Future	1,188.7000	1.1887	1,113.2500	1.1133	(6.347)	0	0	7,800
2017/12/22	2032	01/02/2018	9.56	Put	Bond Future	1,343.3600	1.3434	1,383.2000	1.3832	2.966	0	0	0
2017/12/22	2032	01/02/2018	9.55	Call	Bond Future	2,071.9600	2.0720	1,971.8600	1.9719	(4.831)	0	0	0
2017/12/22	2032	01/02/2018	9.20	Put	Bond Future	2,760.6800	2.7607	2,836.6900	2.8367	2.753	0	0	0
2017/12/22	2032	01/02/2018	9.45	Call	Bond Future	1,685.2200	1.6852	1,594.4300	1.5944	(5.387)	0	0	750
2017/12/22	2032	01/02/2018	9.40	Call	Bond Future	1,508.2800	1.5083	1,422.4700	1.4225	(5.689)	0	0	6,800
2017/12/22	2032	03/05/2018	9.70	Call	Bond Future	3,886.4000	3.8864	3,791.3800	3.7914	(2.445)	0	0	0
2017/12/22	2032	03/05/2018	9.71	Put	Bond Future	2,538.0600	2.5381	2,586.1200	2.5861	1.894	0	0	0
2017/12/22	2032	03/05/2018			Bond Future	9.5122	91.2195	9.5324	91.0760	0.213	0.0000	0.0000	0
2017/12/22	2032	03/05/2018	9.70	Put	Bond Future	2,567.1800	2.5672	2,615.7100	2.6157	1.890	0	0	0
2017/12/22	2032	03/05/2018	9.71	Call	Bond Future	3,926.7400	3.9267	3,831.2500	3.8313	(2.432)	0	0	0
2017/12/22	2032	03/05/2018	9.72	Call	Bond Future	3,967.0700	3.9671	3,871.1000	3.8711	(2.419)	0	0	0
2017/12/22	2032	03/05/2018	9.72	Put	Bond Future	2,509.0000	2.5090	2,556.5800	2.5566	1.896	0	0	0
2017/12/22	2032	02/08/2018	9.66	Put	Bond Future	3,698.5000	3.6985	3,757.0000	3.7570	1.582	0	0	0
2017/12/22	2032	02/08/2018	9.67	Call	Bond Future	4,355.9600	4.3560	4,266.4700	4.2665	(2.054)	0	0	0
2017/12/22	2032	02/08/2018			Bond Future	9.5710	92.9391	9.5921	92.7915	0.221	0.0000	0.0000	0
2017/12/22	2032	02/08/2018	9.68	Call	Bond Future	4,393.9100	4.3939	4,304.0200	4.3040	(2.046)	0	0	0
2017/12/22	2032	02/08/2018	9.68	Put	Bond Future	3,635.5700	3.6356	3,693.2600	3.6933	1.587	0	0	0
2017/12/22	2032	02/08/2018	9.66	Call	Bond Future	4,318.4400	4.3184	4,229.3600	4.2294	(2.063)	0	0	0
2017/12/22	2032	02/08/2018	9.67	Put	Bond Future	3,666.7800	3.6668	3,724.8700	3.7249	1.584	0	0	0
2017/12/22	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2033	01/02/2018			Bond Future	104.4864	104.4864	104.4895	104.4895	0.003	0.0000	0.0000	5,283
2017/12/22	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2033	01/02/2018	109.64	Put	Bond Future	5,153.6000	5.1536	5,150.5200	5.1505	(0.060)	0	0	0
2017/12/22	2033	01/02/2018	109.66	Put	Bond Future	5,173.6000	5.1736	5,170.5200	5.1705	(0.060)	0	0	0
2017/12/22	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2033	01/02/2018	109.65	Put	Bond Future	5,163.6000	5.1636	5,160.5200	5.1605	(0.060)	0	0	0
2017/12/22	2033	03/05/2018	107.71	Put	Bond Future	2,352.8500	2.3528	2,349.9100	2.3499	(0.125)	0	0	0
2017/12/22	2033	03/05/2018			Bond Future	105.3572	105.3572	105.3601	105.3601	0.003	0.0000	0.0000	0
2017/12/22	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2033	03/05/2018	107.70	Put	Bond Future	2,342.8500	2.3428	2,339.9100	2.3399	(0.125)	0	0	0
2017/12/22	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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2017/12/22	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2033	03/05/2018	107.69	Put	Bond Future	2,332.8500	2.3328	2,329.9100	2.3299	(0.126)	0	0	0
2017/12/22	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2033	02/08/2018			Bond Future	107.3613	107.3613	107.3628	107.3628	0.001	0.0000	0.0000	0
2017/12/22	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2033	02/08/2018	109.92	Put	Bond Future	2,558.6700	2.5587	2,557.1800	2.5572	(0.058)	0	0	0
2017/12/22	2033	02/08/2018	109.94	Put	Bond Future	2,578.6700	2.5787	2,577.1800	2.5772	(0.058)	0	0	0
2017/12/22	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2033	02/08/2018	109.93	Put	Bond Future	2,568.6700	2.5687	2,567.1800	2.5672	(0.058)	0	0	0
2017/12/22	2037	01/02/2018	9.82	Put	Bond Future	1,598.3800	1.5984	1,696.7800	1.6968	6.156	0	0	0
2017/12/22	2037	01/02/2018			Bond Future	9.7324	89.5595	9.7672	89.2863	0.357	0.0000	0.0000	44,365
2017/12/22	2037	01/02/2018	9.88	Put	Bond Future	1,403.9900	1.4040	1,492.3400	1.4923	6.293	0	0	0
2017/12/22	2037	01/02/2018	9.88	Call	Bond Future	2,554.5000	2.5545	2,369.6400	2.3696	(7.237)	0	0	2,000
2017/12/22	2037	01/02/2018	9.82	Call	Bond Future	2,283.9600	2.2840	2,109.1500	2.1091	(7.654)	0	0	0
2017/12/22	2037	01/02/2018	9.81	Put	Bond Future	1,632.5500	1.6325	1,732.6700	1.7327	6.133	0	0	0
2017/12/22	2037	01/02/2018	9.83	Call	Bond Future	2,327.9600	2.3280	2,151.4400	2.1514	(7.583)	0	0	0
2017/12/22	2037	01/02/2018	9.83	Put	Bond Future	1,564.6300	1.5646	1,661.3200	1.6613	6.180	0	0	0
2017/12/22	2037	01/02/2018	9.81	Call	Bond Future	2,240.2700	2.2403	2,067.1800	2.0672	(7.726)	0	0	0
2017/12/22	2037	01/02/2018	10.32	Call	Bond Future	4,926.9900	4.9270	4,687.1700	4.6872	(4.867)	0	0	0
2017/12/22	2037	01/02/2018	10.32	Put	Bond Future	480.2000	0.4802	513.5900	0.5136	6.953	0	0	2,000
2017/12/22	2037	01/02/2018	10.72	Call	Bond Future	7,421.5300	7.4215	7,158.5400	7.1585	(3.544)	0	0	0
2017/12/22	2037	01/02/2018	10.72	Put	Bond Future	142.9300	0.1429	153.1500	0.1531	7.150	0	0	2,000
2017/12/22	2037	03/05/2018	9.99	Call	Bond Future	4,467.4700	4.4675	4,292.7800	4.2928	(3.910)	0	0	0
2017/12/22	2037	03/05/2018	9.97	Put	Bond Future	3,038.4000	3.0384	3,143.8100	3.1438	3.469	0	0	0
2017/12/22	2037	03/05/2018			Bond Future	9.7954	91.2328	9.8313	90.9545	0.366	0.0000	0.0000	0
2017/12/22	2037	03/05/2018	9.99	Put	Bond Future	2,973.5100	2.9735	3,077.1400	3.0771	3.485	0	0	0
2017/12/22	2037	03/05/2018	9.97	Call	Bond Future	4,380.6300	4.3806	4,207.7200	4.2077	(3.947)	0	0	0
2017/12/22	2037	03/05/2018	9.98	Put	Bond Future	3,005.8100	3.0058	3,110.3300	3.1103	3.477	0	0	0
2017/12/22	2037	03/05/2018	9.98	Call	Bond Future	4,423.9600	4.4240	4,250.1600	4.2502	(3.929)	0	0	0
2017/12/22	2037	02/08/2018	9.96	Put	Bond Future	4,174.8600	4.1749	4,293.6400	4.2936	2.845	0	0	0
2017/12/22	2037	02/08/2018	9.95	Call	Bond Future	4,899.3500	4.8994	4,734.0600	4.7341	(3.374)	0	0	0
2017/12/22	2037	02/08/2018			Bond Future	9.8596	88.6966	9.8968	88.4118	0.377	0.0000	0.0000	0
2017/12/22	2037	02/08/2018	9.96	Call	Bond Future	4,940.2500	4.9402	4,774.2000	4.7742	(3.361)	0	0	0
2017/12/22	2037	02/08/2018	9.95	Put	Bond Future	4,209.7600	4.2098	4,329.3000	4.3293	2.840	0	0	0
2017/12/22	2037	02/08/2018	9.97	Call	Bond Future	4,981.3000	4.9813	4,814.5000	4.8145	(3.349)	0	0	0
2017/12/22	2037	02/08/2018	9.97	Put	Bond Future	4,140.2100	4.1402	4,258.2400	4.2582	2.851	0	0	0
2017/12/22	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2038	01/02/2018	136.95	Put	Bond Future	10,869.7000	10.8697	10,463.4500	10.4635	(3.737)	0	0	0
2017/12/22	2038	01/02/2018			Bond Future	126.0803	126.0803	126.4866	126.4866	0.322	0.0000	0.0000	19,692
2017/12/22	2038	01/02/2018	136.94	Put	Bond Future	10,859.7000	10.8597	10,453.4500	10.4535	(3.741)	0	0	0
2017/12/22	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2038	01/02/2018	136.93	Put	Bond Future	10,849.7000	10.8497	10,443.4500	10.4435	(3.744)	0	0	0
2017/12/22	2038	03/05/2018	132.28	Put	Bond Future	3,836.1800	3.8362	3,422.4200	3.4224	(10.786)	0	0	0
2017/12/22	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2038	03/05/2018			Bond Future	128.4438	128.4438	128.8576	128.8576	0.322	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
2017/12/22	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2038	03/05/2018	132.27	Put	Bond Future	3,826.1800	3.8262	3,412.4200	3.4124	(10.814)	0	0	0
2017/12/22	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2038	03/05/2018	132.29	Put	Bond Future	3,846.1800	3.8462	3,432.4200	3.4324	(10.758)	0	0	0
2017/12/22	2038	02/08/2018	134.55	Put	Bond Future	3,712.8900	3.7129	3,293.0600	3.2931	(11.307)	0	0	0
2017/12/22	2038	02/08/2018			Bond Future	130.8371	130.8371	131.2569	131.2569	0.321	0.0000	0.0000	0
2017/12/22	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2038	02/08/2018	134.54	Put	Bond Future	3,702.8900	3.7029	3,283.0600	3.2831	(11.338)	0	0	0
2017/12/22	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2038	02/08/2018	134.53	Put	Bond Future	3,692.8900	3.6929	3,273.0600	3.2731	(11.369)	0	0	0
2017/12/22	2040	01/02/2018	9.89	Call	Bond Future	2,351.3000	2.3513	2,190.9100	2.1909	(6.821)	0	0	0
2017/12/22	2040	01/02/2018			Bond Future	9.8227	92.7879	9.8524	92.5386	0.302	0.0000	0.0000	28,354
2017/12/22	2040	01/02/2018	9.87	Call	Bond Future	2,260.8500	2.2609	2,103.6400	2.1036	(6.954)	0	0	0
2017/12/22	2040	01/02/2018	9.87	Put	Bond Future	1,864.3600	1.8644	1,956.4100	1.9564	4.937	0	0	0
2017/12/22	2040	01/02/2018	9.88	Put	Bond Future	1,825.9100	1.8259	1,916.3700	1.9164	4.954	0	0	0
2017/12/22	2040	01/02/2018	9.89	Put	Bond Future	1,788.0600	1.7881	1,876.9300	1.8769	4.970	0	0	0
2017/12/22	2040	01/02/2018	9.88	Call	Bond Future	2,305.8400	2.3058	2,147.0400	2.1470	(6.887)	0	0	0
2017/12/22	2040	03/05/2018	10.08	Put	Bond Future	3,193.2000	3.1932	3,285.3000	3.2853	2.884	0	0	0
2017/12/22	2040	03/05/2018			Bond Future	9.8862	94.5214	9.9168	94.2675	0.310	0.0000	0.0000	0
2017/12/22	2040	03/05/2018	10.07	Call	Bond Future	4,734.4700	4.7345	4,573.4700	4.5735	(3.401)	0	0	0
2017/12/22	2040	03/05/2018	10.07	Put	Bond Future	3,227.8100	3.2278	3,320.7200	3.3207	2.878	0	0	0
2017/12/22	2040	03/05/2018	10.08	Call	Bond Future	4,780.6900	4.7807	4,618.8800	4.6189	(3.385)	0	0	0
2017/12/22	2040	03/05/2018	10.00	Put	Bond Future	3,479.1400	3.4791	3,577.7600	3.5778	2.835	0	0	0
2017/12/22	2040	03/05/2018	10.00	Call	Bond Future	4,416.7100	4.4167	4,261.4200	4.2614	(3.516)	0	0	1,500
2017/12/22	2040	03/05/2018	9.00	Put	Bond Future	9,021.8500	9.0218	9,209.5000	9.2095	2.080	0	0	0
2017/12/22	2040	03/05/2018	9.00	Call	Bond Future	1,156.3200	1.1563	1,090.0600	1.0901	(5.730)	0	0	1,500
2017/12/22	2040	03/05/2018	10.06	Call	Bond Future	4,688.4500	4.6885	4,528.2500	4.5282	(3.417)	0	0	0
2017/12/22	2040	03/05/2018	10.06	Put	Bond Future	3,262.7300	3.2627	3,356.4400	3.3564	2.872	0	0	0
2017/12/22	2040	02/08/2018	10.03	Put	Bond Future	4,639.4100	4.6394	4,747.0400	4.7470	2.320	0	0	0
2017/12/22	2040	02/08/2018	10.04	Call	Bond Future	5,327.0700	5.3271	5,174.0800	5.1741	(2.872)	0	0	0
2017/12/22	2040	02/08/2018			Bond Future	9.9510	91.7968	9.9828	91.5369	0.319	0.0000	0.0000	0
2017/12/22	2040	02/08/2018	10.05	Call	Bond Future	5,370.4600	5.3705	5,216.7900	5.2168	(2.861)	0	0	0
2017/12/22	2040	02/08/2018	10.05	Put	Bond Future	4,564.3500	4.5644	4,670.6200	4.6706	2.328	0	0	0
2017/12/22	2040	02/08/2018	10.03	Call	Bond Future	5,283.5500	5.2836	5,131.2400	5.1312	(2.883)	0	0	0
2017/12/22	2040	02/08/2018	10.04	Put	Bond Future	4,601.8900	4.6019	4,708.8400	4.7088	2.324	0	0	0
2017/12/22	2044	01/02/2018	9.90	Put	Bond Future	1,958.0600	1.9581	2,052.8600	2.0529	4.842	0	0	0
2017/12/22	2044	01/02/2018	9.89	Call	Bond Future	2,192.6200	2.1926	2,037.6600	2.0377	(7.067)	0	0	0
2017/12/22	2044	01/02/2018			Bond Future	9.8671	89.7475	9.8968	89.4961	0.301	0.0000	0.0000	22,082
2017/12/22	2044	01/02/2018	9.90	Call	Bond Future	2,236.7000	2.2367	2,080.1200	2.0801	(7.000)	0	0	0
2017/12/22	2044	01/02/2018	9.89	Put	Bond Future	1,998.4200	1.9984	2,094.8400	2.0948	4.825	0	0	0
2017/12/22	2044	01/02/2018	9.91	Call	Bond Future	2,281.3700	2.2814	2,123.1800	2.1232	(6.934)	0	0	0
2017/12/22	2044	01/02/2018	9.91	Put	Bond Future	1,918.4400	1.9184	2,011.6300	2.0116	4.858	0	0	0
2017/12/22	2044	03/05/2018	10.10	Call	Bond Future	4,754.4800	4.7545	4,592.8800	4.5929	(3.399)	0	0	0
2017/12/22	2044	03/05/2018	10.09	Put	Bond Future	3,376.5300	3.3765	3,471.7700	3.4718	2.821	0	0	0
2017/12/22	2044	03/05/2018			Bond Future	9.9291	91.4242	9.9597	91.1682	0.308	0.0000	0.0000	0

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2017/12/22	2044	03/05/2018	10.11	Call	Bond Future	4,800.7400	4.8007	4,638.3300	4.6383	(3.383)	0	0	0
2017/12/22	2044	03/05/2018	10.11	Put	Bond Future	3,305.4400	3.3054	3,399.0700	3.3991	2.833	0	0	0
2017/12/22	2044	03/05/2018	10.10	Put	Bond Future	3,340.7200	3.3407	3,435.1600	3.4352	2.827	0	0	0
2017/12/22	2044	03/05/2018	10.09	Call	Bond Future	4,708.6300	4.7086	4,547.8300	4.5478	(3.415)	0	0	0
2017/12/22	2044	02/08/2018	10.07	Call	Bond Future	5,378.8500	5.3788	5,224.8300	5.2248	(2.863)	0	0	0
2017/12/22	2044	02/08/2018			Bond Future	9.9923	88.7665	10.0240	88.5042	0.318	0.0000	0.0000	0
2017/12/22	2044	02/08/2018	10.05	Call	Bond Future	5,292.0900	5.2921	5,139.4100	5.1394	(2.885)	0	0	0
2017/12/22	2044	02/08/2018	10.05	Put	Bond Future	4,816.1500	4.8162	4,925.6900	4.9257	2.274	0	0	0
2017/12/22	2044	02/08/2018	10.07	Put	Bond Future	4,738.9900	4.7390	4,847.1900	4.8472	2.283	0	0	0
2017/12/22	2044	02/08/2018	10.06	Call	Bond Future	5,335.4000	5.3354	5,182.0400	5.1820	(2.874)	0	0	0
2017/12/22	2044	02/08/2018	10.06	Put	Bond Future	4,777.4400	4.7774	4,886.3000	4.8863	2.279	0	0	0
2017/12/22	2046	01/02/2018	132.92	Put	Bond Future	10,664.2300	10.6642	10,660.6100	10.6606	(0.034)	0	0	0
2017/12/22	2046	01/02/2018			Bond Future	122.2558	122.2558	122.2594	122.2594	0.003	0.0000	0.0000	21,177
2017/12/22	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2046	01/02/2018	132.91	Put	Bond Future	10,654.2300	10.6542	10,650.6100	10.6506	(0.034)	0	0	0
2017/12/22	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2046	01/02/2018	132.90	Put	Bond Future	10,644.2300	10.6442	10,640.6100	10.6406	(0.034)	0	0	0
2017/12/22	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2046	03/05/2018			Bond Future	122.9478	122.9478	122.9515	122.9515	0.003	0.0000	0.0000	0
2017/12/22	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2046	03/05/2018	127.93	Put	Bond Future	4,982.1500	4.9821	4,978.5100	4.9785	(0.073)	0	0	0
2017/12/22	2046	03/05/2018	127.95	Put	Bond Future	5,002.1500	5.0021	4,998.5100	4.9985	(0.073)	0	0	0
2017/12/22	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2046	03/05/2018	127.94	Put	Bond Future	4,992.1500	4.9921	4,988.5100	4.9885	(0.073)	0	0	0
2017/12/22	2046	02/08/2018	128.78	Put	Bond Future	3,493.3100	3.4933	3,491.3800	3.4914	(0.055)	0	0	0
2017/12/22	2046	02/08/2018			Bond Future	125.2867	125.2867	125.2886	125.2886	0.002	0.0000	0.0000	0
2017/12/22	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2046	02/08/2018	128.77	Put	Bond Future	3,483.3100	3.4833	3,481.3800	3.4814	(0.055)	0	0	0
2017/12/22	2046	02/08/2018	128.79	Put	Bond Future	3,503.3100	3.5033	3,501.3800	3.5014	(0.055)	0	0	0
2017/12/22	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2050	01/02/2018	140.23	Put	Bond Future	12,940.1700	12.9402	12,936.2600	12.9363	(0.030)	0	0	0
2017/12/22	2050	01/02/2018			Bond Future	127.2898	127.2898	127.2937	127.2937	0.003	0.0000	0.0000	24,012
2017/12/22	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2050	01/02/2018	140.25	Put	Bond Future	12,960.1700	12.9602	12,956.2600	12.9563	(0.030)	0	0	0
2017/12/22	2050	01/02/2018	140.24	Put	Bond Future	12,950.1700	12.9502	12,946.2600	12.9463	(0.030)	0	0	0
2017/12/22	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2050	03/05/2018	135.62	Put	Bond Future	5,944.1400	5.9441	5,940.2000	5.9402	(0.066)	0	0	0
2017/12/22	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2050	03/05/2018			Bond Future	129.6759	129.6759	129.6798	129.6798	0.003	0.0000	0.0000	0
2017/12/22	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2050	03/05/2018	135.61	Put	Bond Future	5,934.1400	5.9341	5,930.2000	5.9302	(0.066)	0	0	0
2017/12/22	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2050	03/05/2018	135.63	Put	Bond Future	5,954.1400	5.9541	5,950.2000	5.9502	(0.066)	0	0	0

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2017/12/22	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2050	02/08/2018	137.54	Put	Bond Future	7,130.4200	7.1304	7,128.4300	7.1284	(0.028)	0	0	0
2017/12/22	2050	02/08/2018	137.52	Put	Bond Future	7,110.4200	7.1104	7,108.4300	7.1084	(0.028)	0	0	0
2017/12/22	2050	02/08/2018			Bond Future	130.4096	130.4096	130.4116	130.4116	0.002	0.0000	0.0000	0
2017/12/22	2050	02/08/2018	137.53	Put	Bond Future	7,120.4200	7.1204	7,118.4300	7.1184	(0.028)	0	0	0
2017/12/22	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	AL37	01/02/2018			Index Future	566.9310	566.9310	567.2010	567.2010	0.048	0.0000	0.0000	0
2017/12/22	AL37	03/05/2018			Index Future	577.5230	577.5230	577.7980	577.7980	0.048	0.0000	0.0000	0
2017/12/22	AL37	02/08/2018			Index Future	588.4110	588.4110	588.6830	588.6830	0.046	0.0000	0.0000	0
2017/12/22	AL7T	01/02/2018			Index Future	652.8940	652.8940	652.1450	652.1450	(0.115)	0.0000	0.0000	0
2017/12/22	AL7T	03/05/2018			Index Future	665.0920	665.0920	664.3300	664.3300	(0.115)	0.0000	0.0000	0
2017/12/22	AL7T	02/08/2018			Index Future	677.6310	677.6310	676.8450	676.8450	(0.116)	0.0000	0.0000	0
2017/12/22	ALBI	01/02/2018			Index Future	588.0780	588.0780	587.0630	587.0630	(0.173)	0.0000	0.0000	777
2017/12/22	ALBI	03/05/2018			Index Future	599.0650	599.0650	598.0320	598.0320	(0.172)	0.0000	0.0000	0
2017/12/22	ALBI	02/08/2018			Index Future	610.3590	610.3590	609.2980	609.2980	(0.174)	0.0000	0.0000	0
2017/12/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	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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2017/12/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	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
2017/12/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/22	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	EL28	01/02/2018			Bond Future	128.1093	128.1093	128.1153	128.1153	0.005	0.0000	0.0000	0
2017/12/22	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	EL28	01/02/2018	132.29	Put	Bond Future	4,180.7200	4.1807	4,174.7400	4.1747	(0.143)	0	0	0
2017/12/22	EL28	01/02/2018	132.31	Put	Bond Future	4,200.7200	4.2007	4,194.7400	4.1947	(0.142)	0	0	0
2017/12/22	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	EL28	01/02/2018	132.30	Put	Bond Future	4,190.7200	4.1907	4,184.7400	4.1847	(0.143)	0	0	0
2017/12/22	EL28	03/05/2018	133.20	Put	Bond Future	4,448.8500	4.4488	4,442.7100	4.4427	(0.138)	0	0	0
2017/12/22	EL28	03/05/2018			Bond Future	128.7511	128.7511	128.7573	128.7573	0.005	0.0000	0.0000	0
2017/12/22	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	EL28	03/05/2018	133.19	Put	Bond Future	4,438.8500	4.4388	4,432.7100	4.4327	(0.138)	0	0	0
2017/12/22	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	EL28	03/05/2018	133.18	Put	Bond Future	4,428.8500	4.4288	4,422.7100	4.4227	(0.139)	0	0	0
2017/12/22	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	EL28	02/08/2018			Bond Future	131.2003	131.2003	131.2047	131.2047	0.003	0.0000	0.0000	0
2017/12/22	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	EL28	02/08/2018	134.93	Put	Bond Future	3,729.6600	3.7297	3,725.3400	3.7253	(0.116)	0	0	0
2017/12/22	EL28	02/08/2018	134.95	Put	Bond Future	3,749.6600	3.7497	3,745.3400	3.7453	(0.115)	0	0	0
2017/12/22	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	EL28	02/08/2018	134.94	Put	Bond Future	3,739.6600	3.7397	3,735.3400	3.7353	(0.116)	0	0	0
2017/12/22	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	ES33	01/02/2018	10.99	Call	Bond Future	978.7800	0.9788	741.0100	0.7410	(24.292)	0	0	0
2017/12/22	ES33	01/02/2018			Bond Future	10.8264	78.1723	10.8659	77.9345	0.364	0.0000	0.0000	9,466
2017/12/22	ES33	01/02/2018	11.00	Call	Bond Future	1,038.0100	1.0380	800.2400	0.8002	(22.906)	0	0	0
2017/12/22	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	ES33	01/02/2018	11.01	Call	Bond Future	1,097.1600	1.0972	859.3900	0.8594	(21.671)	0	0	0
2017/12/22	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	ES33	03/05/2018	11.22	Call	Bond Future	1,713.1600	1.7132	1,470.9400	1.4709	(14.139)	0	0	0
2017/12/22	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	ES33	03/05/2018			Bond Future	10.9270	75.8412	10.9678	75.5990	0.374	0.0000	0.0000	0
2017/12/22	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	ES33	03/05/2018	11.20	Call	Bond Future	1,598.0900	1.5981	1,355.8700	1.3559	(15.157)	0	0	0
2017/12/22	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	ES33	03/05/2018	11.21	Call	Bond Future	1,655.6600	1.6557	1,413.4400	1.4134	(14.630)	0	0	0
2017/12/22	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	ES33	02/08/2018	11.14	Call	Bond Future	654.3600	0.6544	406.5400	0.4065	(37.872)	0	0	0
2017/12/22	ES33	02/08/2018			Bond Future	11.0275	77.2709	11.0699	77.0231	0.385	0.0000	0.0000	0
2017/12/22	ES33	02/08/2018	11.15	Call	Bond Future	712.1100	0.7121	464.2900	0.4643	(34.801)	0	0	0
2017/12/22	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	ES33	02/08/2018	11.16	Call	Bond Future	769.8000	0.7698	521.9800	0.5220	(32.193)	0	0	0
2017/12/22	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	ES42	01/02/2018			Bond Future	11.1104	80.6186	11.1397	80.4203	0.264	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
2017/12/22	ES42	03/05/2018			Bond Future	11.2140	77.8634	11.2444	77.6614	0.271	0.0000	0.0000	0
2017/12/22	ES42	02/08/2018			Bond Future	11.3159	79.3310	11.3475	79.1242	0.279	0.0000	0.0000	0
2017/12/22	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	GOVI	01/02/2018			GOVI	586.6390	586.6390	585.6210	585.6210	(0.174)	0.0000	0.0000	783
2017/12/22	GOVI	01/02/2018	581.03	Call	GOVI	56,090.0000	5.6090	45,910.0000	4.5910	(18.149)	0	0	0
2017/12/22	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	GOVI	01/02/2018	581.04	Call	GOVI	55,990.0000	5.5990	45,810.0000	4.5810	(18.182)	0	0	0
2017/12/22	GOVI	01/02/2018	581.02	Call	GOVI	56,190.0000	5.6190	46,010.0000	4.6010	(18.117)	0	0	0
2017/12/22	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	GOVI	03/05/2018	590.29	Call	GOVI	73,090.0000	7.3090	62,720.0000	6.2720	(14.188)	0	0	0
2017/12/22	GOVI	03/05/2018	590.27	Call	GOVI	73,290.0000	7.3290	62,920.0000	6.2920	(14.149)	0	0	0
2017/12/22	GOVI	03/05/2018			GOVI	597.5990	597.5990	596.5620	596.5620	(0.174)	0.0000	0.0000	0
2017/12/22	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	GOVI	03/05/2018	590.28	Call	GOVI	73,190.0000	7.3190	62,820.0000	6.2820	(14.169)	0	0	0
2017/12/22	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	GOVI	02/08/2018			GOVI	608.8660	608.8660	607.8000	607.8000	(0.175)	0.0000	0.0000	0
2017/12/22	GOVI	02/08/2018	605.71	Call	GOVI	31,560.0000	3.1560	20,900.0000	2.0900	(33.777)	0	0	0
2017/12/22	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	GOVI	02/08/2018	605.72	Call	GOVI	31,460.0000	3.1460	20,800.0000	2.0800	(33.884)	0	0	0
2017/12/22	GOVI	02/08/2018	605.70	Call	GOVI	31,660.0000	3.1660	21,000.0000	2.1000	(33.670)	0	0	0
2017/12/22	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/22	IGOV	01/02/2018			Index Future	249.6990	249.6990	249.7970	249.7970	0.039	0.0000	0.0000	879
2017/12/22	IGOV	03/05/2018			Index Future	254.3800	254.3800	254.4800	254.4800	0.039	0.0000	0.0000	269
2017/12/22	IGOV	02/08/2018			Index Future	259.2190	259.2190	259.3170	259.3170	0.038	0.0000	0.0000	0
2017/12/22	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2017/12/22	IS01	21/06/2018			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2017/12/22	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2017/12/22	IS01	20/12/2018			Interest Rate Swap	100.4700	100.4700	100.4800	100.4800	0.010	0.0000	0.0000	0
2017/12/22	IS01	22/03/2019			Interest Rate Swap	99.4900	99.4900	99.5000	99.5000	0.010	0.0000	0.0000	0
2017/12/22	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2017/12/22	IS02	15/06/2018			Interest Rate Swap	98.5700	98.5700	98.5700	98.5700	0.000	0.0000	0.0000	0
2017/12/22	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2017/12/22	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8600	98.8600	0.000	0.0000	0.0000	0
2017/12/22	IS02	15/03/2019			Interest Rate Swap	99.2400	99.2400	99.2500	99.2500	0.010	0.0000	0.0000	0
2017/12/22	IS02	21/06/2019			Interest Rate Swap	99.6200	99.6200	99.6400	99.6400	0.020	0.0000	0.0000	0
2017/12/22	IS02	20/09/2019			Interest Rate Swap	100.0100	100.0100	100.0300	100.0300	0.020	0.0000	0.0000	0
2017/12/22	IS02	20/12/2019			Interest Rate Swap	100.9500	100.9500	100.9700	100.9700	0.020	0.0000	0.0000	0
2017/12/22	IS02	23/03/2020			Interest Rate Swap	98.7100	98.7100	98.7400	98.7400	0.030	0.0000	0.0000	0
2017/12/22	IS05	17/12/2020			Interest Rate Swap	96.1700	96.1700	96.2600	96.2600	0.094	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
2017/12/22	IS05	16/03/2021			Interest Rate Swap	95.3900	95.3900	95.4900	95.4900	0.105	0.0000	0.0000	0
2017/12/22	IS05	15/06/2021			Interest Rate Swap	94.5900	94.5900	94.6900	94.6900	0.106	0.0000	0.0000	0
2017/12/22	IS05	21/09/2021			Interest Rate Swap	94.7600	94.7600	94.8700	94.8700	0.116	0.0000	0.0000	0
2017/12/22	IS05	21/12/2021			Interest Rate Swap	96.9500	96.9500	97.0700	97.0700	0.124	0.0000	0.0000	51
2017/12/22	IS05	15/03/2022			Interest Rate Swap	97.0800	97.0800	97.2100	97.2100	0.134	0.0000	0.0000	0
2017/12/22	IS05	21/06/2022			Interest Rate Swap	98.2600	98.2600	98.4000	98.4000	0.142	0.0000	0.0000	0
2017/12/22	IS05	20/09/2022			Interest Rate Swap	100.4500	100.4500	100.6000	100.6000	0.149	0.0000	0.0000	0
2017/12/22	IS05	20/12/2022			Interest Rate Swap	101.6900	101.6900	101.8600	101.8600	0.167	0.0000	0.0000	0
2017/12/22	IS05	22/03/2023			Interest Rate Swap	96.8200	96.8200	97.0000	97.0000	0.186	0.0000	0.0000	0
2017/12/22	IS10	17/12/2025			Interest Rate Swap	95.3000	95.3000	95.5700	95.5700	0.283	0.0000	0.0000	0
2017/12/22	IS10	16/03/2026			Interest Rate Swap	92.3200	92.3200	92.6200	92.6200	0.325	0.0000	0.0000	0
2017/12/22	IS10	15/06/2026			Interest Rate Swap	91.0800	91.0800	91.4100	91.4100	0.362	0.0000	0.0000	0
2017/12/22	IS10	21/09/2026			Interest Rate Swap	93.2400	93.2400	93.6000	93.6000	0.386	0.0000	0.0000	0
2017/12/22	IS10	21/12/2026			Interest Rate Swap	97.0100	97.0100	97.3800	97.3800	0.381	0.0000	0.0000	0
2017/12/22	IS10	15/03/2027			Interest Rate Swap	95.5800	95.5800	95.9600	95.9600	0.398	0.0000	0.0000	0
2017/12/22	IS10	21/06/2027			Interest Rate Swap	97.6500	97.6500	98.0100	98.0100	0.369	0.0000	0.0000	0
2017/12/22	IS10	20/09/2027			Interest Rate Swap	101.3500	101.3500	101.7000	101.7000	0.345	0.0000	0.0000	0
2017/12/22	IS10	20/12/2027			Interest Rate Swap	101.7000	101.7000	102.0400	102.0400	0.334	0.0000	0.0000	0
2017/12/22	IS10	22/03/2028			Interest Rate Swap	96.9700	96.9700	97.3200	97.3200	0.361	0.0000	0.0000	0
2017/12/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/22	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/22	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/22	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/22	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/22	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/22	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/22	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/22	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/22	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/22	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/22	R023	01/02/2018	8.33	Put	Bond Future	351.0500	0.3510	331.1700	0.3312	(5.663)	0	0	0
2017/12/22	R023	01/02/2018			Bond Future	8.0320	102.2418	8.0213	102.2853	(0.133)	0.0000	0.0000	60,572
2017/12/22	R023	01/02/2018	8.32	Call	Bond Future	1,524.1100	1.5241	1,547.3500	1.5474	1.525	0	0	0
2017/12/22	R023	01/02/2018	8.32	Put	Bond Future	361.9900	0.3620	341.7300	0.3417	(5.597)	0	0	0
2017/12/22	R023	01/02/2018	8.33	Call	Bond Future	1,553.2200	1.5532	1,576.8400	1.5768	1.521	0	0	0
2017/12/22	R023	01/02/2018	8.31	Call	Bond Future	1,495.1300	1.4951	1,518.0000	1.5180	1.530	0	0	0
2017/12/22	R023	01/02/2018	8.31	Put	Bond Future	373.0800	0.3731	352.4500	0.3524	(5.530)	0	0	0
2017/12/22	R023	03/05/2018	8.27	Call	Bond Future	1,924.8600	1.9249	1,945.8900	1.9459	1.093	0	0	0
2017/12/22	R023	03/05/2018			Bond Future	8.0591	100.2221	8.0477	100.2665	(0.141)	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
2017/12/22	R023	03/05/2018	8.27	Put	Bond Future	1,106.9600	1.1070	1,083.6600	1.0837	(2.105)	0	0	0
2017/12/22	R023	03/05/2018	8.28	Call	Bond Future	1,948.2500	1.9482	1,969.4600	1.9695	1.089	0	0	0
2017/12/22	R023	03/05/2018	8.29	Put	Bond Future	1,076.7500	1.0767	1,053.8300	1.0538	(2.129)	0	0	0
2017/12/22	R023	03/05/2018	9.19	Call	Bond Future	4,541.2900	4.5413	4,577.0400	4.5770	0.787	0	0	0
2017/12/22	R023	03/05/2018	9.19	Put	Bond Future	251.1700	0.2512	242.5900	0.2426	(3.416)	0	0	2,500
2017/12/22	R023	03/05/2018	8.28	Put	Bond Future	1,091.7800	1.0918	1,068.6600	1.0687	(2.118)	0	0	0
2017/12/22	R023	03/05/2018	8.29	Call	Bond Future	1,971.7700	1.9718	1,993.1800	1.9932	1.086	0	0	0
2017/12/22	R035	01/02/2018	9.75	Call	Bond Future	908.8600	0.9089	634.8600	0.6349	(30.148)	0	0	0
2017/12/22	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R035	01/02/2018			Bond Future	9.6341	97.5900	9.6689	97.3159	0.361	0.0000	0.0000	54,663
2017/12/22	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R035	01/02/2018	9.73	Call	Bond Future	752.9600	0.7530	478.9600	0.4790	(36.390)	0	0	0
2017/12/22	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R035	01/02/2018	9.74	Call	Bond Future	830.9600	0.8310	556.9600	0.5570	(32.974)	0	0	0
2017/12/22	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R035	03/05/2018			Bond Future	9.6938	94.9128	9.7297	94.6338	0.370	0.0000	0.0000	0
2017/12/22	R035	03/05/2018	9.90	Call	Bond Future	1,587.7400	1.5877	1,308.6700	1.3087	(17.577)	0	0	0
2017/12/22	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R035	03/05/2018	9.91	Call	Bond Future	1,663.7000	1.6637	1,384.6300	1.3846	(16.774)	0	0	0
2017/12/22	R035	03/05/2018	9.89	Call	Bond Future	1,511.6900	1.5117	1,232.6200	1.2326	(18.461)	0	0	0
2017/12/22	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R186	01/02/2018	8.96	Call	Bond Future	2,395.9800	2.3960	2,292.9100	2.2929	(4.302)	0	0	0
2017/12/22	R186	01/02/2018	8.50	Put	Bond Future	2,155.0100	2.1550	2,223.7900	2.2238	3.192	0	0	0
2017/12/22	R186	01/02/2018	9.00	Call	Bond Future	2,575.6200	2.5756	2,469.8100	2.4698	(4.108)	0	0	0
2017/12/22	R186	01/02/2018	9.25	Call	Bond Future	3,811.3100	3.8113	3,692.6600	3.6927	(3.113)	0	0	0
2017/12/22	R186	01/02/2018			Bond Future	8.7029	112.2854	8.7226	112.1565	0.227	0.0000	0.0000	109,174
2017/12/22	R186	01/02/2018	8.50	Call	Bond Future	819.8500	0.8198	759.6400	0.7596	(7.344)	0	0	1,460
2017/12/22	R186	01/02/2018	7.75	Put	Bond Future	6,495.4800	6.4955	6,618.5700	6.6186	1.895	0	0	0
2017/12/22	R186	01/02/2018	7.75	Call	Bond Future	36.0900	0.0361	30.1900	0.0302	(16.348)	0	0	1,460
2017/12/22	R186	01/02/2018	8.97	Call	Bond Future	2,440.3100	2.4403	2,336.5400	2.3365	(4.252)	0	0	0
2017/12/22	R186	01/02/2018	8.96	Put	Bond Future	733.6000	0.7336	759.5200	0.7595	3.533	0	0	0
2017/12/22	R186	01/02/2018	9.00	Put	Bond Future	657.6100	0.6576	680.7900	0.6808	3.525	0	0	6,200
2017/12/22	R186	01/02/2018	8.75	Put	Bond Future	1,249.2700	1.2493	1,292.7000	1.2927	3.476	0	0	775
2017/12/22	R186	01/02/2018	9.25	Put	Bond Future	313.5000	0.3135	323.8400	0.3238	3.298	0	0	775
2017/12/22	R186	01/02/2018	8.97	Put	Bond Future	713.9500	0.7139	739.1700	0.7392	3.532	0	0	0
2017/12/22	R186	01/02/2018	8.98	Call	Bond Future	2,485.0200	2.4850	2,380.5500	2.3806	(4.204)	0	0	0
2017/12/22	R186	01/02/2018	8.98	Put	Bond Future	694.7200	0.6947	719.2400	0.7192	3.529	0	0	0
2017/12/22	R186	01/02/2018	8.75	Call	Bond Future	1,556.5200	1.5565	1,470.9600	1.4710	(5.497)	0	0	0
2017/12/22	R186	01/02/2018	9.65	Call	Bond Future	6,041.5100	6.0415	5,914.3600	5.9144	(2.105)	0	0	0
2017/12/22	R186	01/02/2018	9.65	Put	Bond Future	78.7600	0.0788	80.6000	0.0806	2.336	0	0	1,950
2017/12/22	R186	03/05/2018	10.14	Put	Bond Future	358.3300	0.3583	367.2600	0.3673	2.492	0	0	1,120
2017/12/22	R186	03/05/2018	8.69	Call	Bond Future	2,429.6300	2.4296	2,356.2600	2.3563	(3.020)	0	0	0
2017/12/22	R186	03/05/2018	9.72	Put	Bond Future	737.2100	0.7372	754.7100	0.7547	2.374	0	0	10,640
2017/12/22	R186	03/05/2018	8.92	Call	Bond Future	3,214.0900	3.2141	3,129.1700	3.1292	(2.642)	0	0	0
2017/12/22	R186	03/05/2018	8.91	Put	Bond Future	2,182.3700	2.1824	2,229.3900	2.2294	2.155	0	0	0
2017/12/22	R186	03/05/2018			Bond Future	8.7529	114.3833	8.7735	114.2518	0.236	0.0000	0.0000	200

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
2017/12/22	R186	03/05/2018	9.30	Put	Bond Future	1,324.7900	1.3248	1,355.1600	1.3552	2.292	0	0	0
2017/12/22	R186	03/05/2018	9.30	Call	Bond Future	4,739.3300	4.7393	4,638.2400	4.6382	(2.133)	0	0	1,120
2017/12/22	R186	03/05/2018	10.14	Call	Bond Future	8,747.7700	8.7478	8,625.2400	8.6252	(1.401)	0	0	0
2017/12/22	R186	03/05/2018	8.93	Call	Bond Future	3,250.8000	3.2508	3,165.4000	3.1654	(2.627)	0	0	0
2017/12/22	R186	03/05/2018	8.93	Put	Bond Future	2,129.7600	2.1298	2,175.8200	2.1758	2.163	0	0	0
2017/12/22	R186	03/05/2018	8.69	Put	Bond Future	2,831.0900	2.8311	2,889.1800	2.8892	2.052	0	0	0
2017/12/22	R186	03/05/2018	9.72	Call	Bond Future	6,678.5600	6.6786	6,564.6000	6.5646	(1.706)	0	0	0
2017/12/22	R186	03/05/2018	9.19	Put	Bond Future	1,532.5500	1.5325	1,567.1700	1.5672	2.259	0	0	0
2017/12/22	R186	03/05/2018	8.92	Put	Bond Future	2,155.9400	2.1559	2,202.4800	2.2025	2.159	0	0	0
2017/12/22	R186	03/05/2018	8.91	Call	Bond Future	3,177.5900	3.1776	3,093.1500	3.0931	(2.657)	0	0	0
2017/12/22	R186	03/05/2018	9.75	Call	Bond Future	6,824.7100	6.8247	6,710.0300	6.7100	(1.680)	0	0	0
2017/12/22	R186	03/05/2018	9.75	Put	Bond Future	705.9200	0.7059	722.7000	0.7227	2.377	0	0	3,200
2017/12/22	R186	03/05/2018	9.19	Call	Bond Future	4,271.9500	4.2719	4,175.1100	4.1751	(2.267)	0	0	0
2017/12/22	R197	01/02/2018	301.68	Put	Bond Future	5,059.6100	5.0596	4,900.1100	4.9001	(3.152)	0	0	0
2017/12/22	R197	01/02/2018			Bond Future	296.6204	296.6204	296.7799	296.7799	0.054	0.0000	0.0000	2,350
2017/12/22	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R197	01/02/2018	301.67	Put	Bond Future	5,049.6100	5.0496	4,890.1100	4.8901	(3.159)	0	0	0
2017/12/22	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R197	01/02/2018	301.66	Put	Bond Future	5,039.6100	5.0396	4,880.1100	4.8801	(3.165)	0	0	0
2017/12/22	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R197	03/05/2018			Bond Future	302.1807	302.1807	302.3430	302.3430	0.054	0.0000	0.0000	0
2017/12/22	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R197	03/05/2018	304.44	Put	Bond Future	2,259.3200	2.2593	2,097.0000	2.0970	(7.184)	0	0	0
2017/12/22	R197	03/05/2018	304.46	Put	Bond Future	2,279.3200	2.2793	2,117.0000	2.1170	(7.121)	0	0	0
2017/12/22	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R197	03/05/2018	304.45	Put	Bond Future	2,269.3200	2.2693	2,107.0000	2.1070	(7.153)	0	0	0
2017/12/22	R202	01/02/2018	249.07	Call	Bond Future	0.4600	0.0005	0.3900	0.0004	(15.217)	0	0	0
2017/12/22	R202	01/02/2018	249.06	Put	Bond Future	13,662.3900	13.6624	13,655.0900	13.6551	(0.053)	0	0	0
2017/12/22	R202	01/02/2018			Bond Future	235.3981	235.3981	235.4053	235.4053	0.003	0.0000	0.0000	21,519
2017/12/22	R202	01/02/2018	249.08	Call	Bond Future	0.4500	0.0005	0.3800	0.0004	(15.556)	0	0	0
2017/12/22	R202	01/02/2018	249.08	Put	Bond Future	13,682.3800	13.6824	13,675.0800	13.6751	(0.053)	0	0	0
2017/12/22	R202	01/02/2018	249.07	Put	Bond Future	13,672.3900	13.6724	13,665.0900	13.6651	(0.053)	0	0	0
2017/12/22	R202	01/02/2018	249.06	Call	Bond Future	0.4600	0.0005	0.3900	0.0004	(15.217)	0	0	0
2017/12/22	R202	03/05/2018	247.48	Put	Bond Future	8,202.8200	8.2028	8,190.5100	8.1905	(0.150)	0	0	0
2017/12/22	R202	03/05/2018	247.47	Call	Bond Future	535.1100	0.5351	530.0100	0.5300	(0.953)	0	0	0
2017/12/22	R202	03/05/2018			Bond Future	239.8109	239.8109	239.8181	239.8181	0.003	0.0000	0.0000	0
2017/12/22	R202	03/05/2018	247.48	Call	Bond Future	533.7000	0.5337	528.6000	0.5286	(0.956)	0	0	0
2017/12/22	R202	03/05/2018	247.47	Put	Bond Future	8,194.2300	8.1942	8,181.9200	8.1819	(0.150)	0	0	0
2017/12/22	R202	03/05/2018	247.49	Call	Bond Future	532.3000	0.5323	527.2000	0.5272	(0.958)	0	0	0
2017/12/22	R202	03/05/2018	247.49	Put	Bond Future	8,211.4200	8.2114	8,199.1100	8.1991	(0.150)	0	0	0
2017/12/22	R204	01/02/2018	7.27	Call	Bond Future	198.4600	0.1985	205.8400	0.2058	3.719	0	0	0
2017/12/22	R204	01/02/2018			Bond Future	7.1263	101.7449	7.1102	101.7584	(0.226)	0.0000	0.0000	30,645
2017/12/22	R204	01/02/2018	7.25	Call	Bond Future	187.6000	0.1876	194.7100	0.1947	3.790	0	0	0
2017/12/22	R204	01/02/2018	7.25	Put	Bond Future	84.1700	0.0842	77.7800	0.0778	(7.592)	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
2017/12/22	R204	01/02/2018	7.27	Put	Bond Future	78.3200	0.0783	72.2000	0.0722	(7.814)	0	0	0
2017/12/22	R204	01/02/2018	7.26	Call	Bond Future	192.9900	0.1930	200.2400	0.2002	3.757	0	0	0
2017/12/22	R204	01/02/2018	7.26	Put	Bond Future	81.2000	0.0812	74.9500	0.0750	(7.697)	0	0	0
2017/12/22	R204	03/05/2018	7.10	Put	Bond Future	138.4600	0.1385	132.1000	0.1321	(4.593)	0	0	0
2017/12/22	R204	03/05/2018			Bond Future	6.9535	103.6458	6.9307	103.6595	(0.327)	0.0000	0.0000	0
2017/12/22	R204	03/05/2018	7.09	Call	Bond Future	223.0000	0.2230	230.3000	0.2303	3.274	0	0	0
2017/12/22	R204	03/05/2018	7.09	Put	Bond Future	140.7700	0.1408	134.3500	0.1344	(4.561)	0	0	0
2017/12/22	R204	03/05/2018	7.10	Call	Bond Future	226.7100	0.2267	234.0700	0.2341	3.246	0	0	0
2017/12/22	R204	03/05/2018	7.08	Call	Bond Future	219.3300	0.2193	226.5500	0.2266	3.292	0	0	0
2017/12/22	R204	03/05/2018	7.08	Put	Bond Future	143.1200	0.1431	136.6200	0.1366	(4.542)	0	0	0
2017/12/22	R207	01/02/2018	7.61	Put	Bond Future	158.9400	0.1589	129.8600	0.1299	(18.296)	0	0	0
2017/12/22	R207	01/02/2018	7.60	Call	Bond Future	466.1000	0.4661	520.6900	0.5207	11.712	0	0	0
2017/12/22	R207	01/02/2018			Bond Future	7.4296	100.1147	7.3820	100.1991	(0.641)	0.0000	0.0000	45,523
2017/12/22	R207	01/02/2018	7.61	Call	Bond Future	478.0600	0.4781	533.4000	0.5334	11.576	0	0	0
2017/12/22	R207	01/02/2018	7.60	Put	Bond Future	164.6300	0.1646	134.8000	0.1348	(18.119)	0	0	0
2017/12/22	R207	01/02/2018	7.62	Call	Bond Future	490.1700	0.4902	546.2400	0.5462	11.439	0	0	0
2017/12/22	R207	01/02/2018	7.62	Put	Bond Future	153.4000	0.1534	125.0500	0.1251	(18.481)	0	0	0
2017/12/22	R207	03/05/2018	7.57	Call	Bond Future	628.2600	0.6283	677.1700	0.6772	7.785	0	0	0
2017/12/22	R207	03/05/2018	7.56	Put	Bond Future	398.4200	0.3984	360.9500	0.3609	(9.405)	0	0	0
2017/12/22	R207	03/05/2018			Bond Future	7.4183	101.9851	7.3632	102.0711	(0.743)	0.0000	0.0000	0
2017/12/22	R207	03/05/2018	7.58	Call	Bond Future	637.6700	0.6377	686.9900	0.6870	7.734	0	0	0
2017/12/22	R207	03/05/2018	7.58	Put	Bond Future	386.0800	0.3861	349.4300	0.3494	(9.493)	0	0	0
2017/12/22	R207	03/05/2018	7.57	Put	Bond Future	392.2100	0.3922	355.1500	0.3552	(9.449)	0	0	0
2017/12/22	R207	03/05/2018	7.56	Call	Bond Future	618.9300	0.6189	667.4300	0.6674	7.836	0	0	0
2017/12/22	R208	01/02/2018	7.85	Put	Bond Future	309.5400	0.3095	283.8100	0.2838	(8.312)	0	0	0
2017/12/22	R208	01/02/2018			Bond Future	7.6953	99.7819	7.6742	99.8388	(0.273)	0.0000	0.0000	35,491
2017/12/22	R208	01/02/2018	7.84	Call	Bond Future	709.6800	0.7097	740.4000	0.7404	4.329	0	0	0
2017/12/22	R208	01/02/2018	7.84	Put	Bond Future	319.2000	0.3192	292.9800	0.2930	(8.214)	0	0	0
2017/12/22	R208	01/02/2018	7.85	Call	Bond Future	726.9300	0.7269	758.1400	0.7581	4.293	0	0	0
2017/12/22	R208	01/02/2018	7.83	Call	Bond Future	692.6500	0.6927	722.8600	0.7229	4.362	0	0	0
2017/12/22	R208	01/02/2018	7.83	Put	Bond Future	329.0900	0.3291	302.3600	0.3024	(8.122)	0	0	0
2017/12/22	R208	03/05/2018	7.77	Call	Bond Future	941.6600	0.9417	969.6400	0.9696	2.971	0	0	0
2017/12/22	R208	03/05/2018			Bond Future	7.7083	98.2448	7.6852	98.3028	(0.299)	0.0000	0.0000	0
2017/12/22	R208	03/05/2018	7.77	Put	Bond Future	786.6100	0.7866	756.6000	0.7566	(3.815)	0	0	0
2017/12/22	R208	03/05/2018	7.78	Call	Bond Future	955.3400	0.9553	983.5900	0.9836	2.957	0	0	0
2017/12/22	R208	03/05/2018	7.79	Put	Bond Future	764.1500	0.7642	734.6800	0.7347	(3.857)	0	0	0
2017/12/22	R208	03/05/2018	7.78	Put	Bond Future	775.2000	0.7752	745.4600	0.7455	(3.836)	0	0	0
2017/12/22	R208	03/05/2018	7.79	Call	Bond Future	969.3700	0.9694	997.8900	0.9979	2.942	0	0	0
2017/12/22	R209	01/02/2018	9.72	Call	Bond Future	2,142.8300	2.1428	1,964.9700	1.9650	(8.300)	0	0	0
2017/12/22	R209	01/02/2018	9.73	Call	Bond Future	2,182.7700	2.1828	2,003.2800	2.0033	(8.223)	0	0	0
2017/12/22	R209	01/02/2018	9.71	Put	Bond Future	1,142.0500	1.1420	1,231.4800	1.2315	7.831	0	0	0
2017/12/22	R209	01/02/2018	10.10	Call	Bond Future	3,875.1300	3.8751	3,647.5800	3.6476	(5.872)	0	0	0
2017/12/22	R209	01/02/2018	9.85	Call	Bond Future	2,688.8900	2.6889	2,491.1000	2.4911	(7.356)	0	0	0
2017/12/22	R209	01/02/2018	9.33	Call	Bond Future	894.6400	0.8946	787.8500	0.7878	(11.937)	0	0	220
2017/12/22	R209	01/02/2018	10.22	Put	Bond Future	305.3800	0.3054	333.2200	0.3332	9.117	0	0	739

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
2017/12/22	R209	01/02/2018	9.75	Call	Bond Future	2,263.7300	2.2637	2,081.0200	2.0810	(8.071)	0	0	5,000
2017/12/22	R209	01/02/2018			Bond Future	9.5647	73.9049	9.6046	73.6392	0.417	0.0000	0.0000	145,964
2017/12/22	R209	01/02/2018	9.73	Put	Bond Future	1,090.9100	1.0909	1,177.0500	1.1770	7.896	0	0	0
2017/12/22	R209	01/02/2018	9.71	Call	Bond Future	2,103.1400	2.1031	1,926.9400	1.9269	(8.378)	0	0	0
2017/12/22	R209	01/02/2018	9.88	Call	Bond Future	2,822.6200	2.8226	2,620.6400	2.6206	(7.156)	0	0	0
2017/12/22	R209	01/02/2018	9.88	Put	Bond Future	761.4100	0.7614	825.0600	0.8251	8.359	0	0	220
2017/12/22	R209	01/02/2018	9.59	Call	Bond Future	1,657.1800	1.6572	1,501.8000	1.5018	(9.376)	0	0	0
2017/12/22	R209	01/02/2018	9.59	Put	Bond Future	1,488.3900	1.4884	1,598.6400	1.5986	7.407	0	0	377
2017/12/22	R209	01/02/2018	9.72	Put	Bond Future	1,116.3100	1.1163	1,204.0800	1.2041	7.863	0	0	0
2017/12/22	R209	01/02/2018	10.10	Put	Bond Future	427.9800	0.4280	466.0600	0.4661	8.898	0	0	3,000
2017/12/22	R209	01/02/2018	9.85	Put	Bond Future	819.9400	0.8199	887.7800	0.8878	8.274	0	0	7,500
2017/12/22	R209	01/02/2018	9.33	Put	Bond Future	2,488.4900	2.4885	2,647.3300	2.6473	6.383	0	0	0
2017/12/22	R209	01/02/2018	10.22	Call	Bond Future	4,491.0300	4.4910	4,253.2400	4.2532	(5.295)	0	0	0
2017/12/22	R209	01/02/2018	9.75	Put	Bond Future	1,041.4600	1.0415	1,124.3800	1.1244	7.962	0	0	0
2017/12/22	R209	01/02/2018	10.00	Call	Bond Future	3,382.3800	3.3824	3,165.3400	3.1653	(6.417)	0	0	0
2017/12/22	R209	01/02/2018	10.00	Put	Bond Future	560.0000	0.5600	608.5900	0.6086	8.677	0	0	7,488
2017/12/22	R209	01/02/2018	9.89	Call	Bond Future	2,867.7600	2.8678	2,664.4200	2.6644	(7.091)	0	0	0
2017/12/22	R209	01/02/2018	9.89	Put	Bond Future	742.6400	0.7426	804.9300	0.8049	8.388	0	0	157
2017/12/22	R209	01/02/2018	9.32	Put	Bond Future	2,533.8900	2.5339	2,694.5900	2.6946	6.342	0	0	0
2017/12/22	R209	01/02/2018	9.32	Call	Bond Future	870.9600	0.8710	766.0300	0.7660	(12.048)	0	0	157
2017/12/22	R209	01/02/2018	9.87	Call	Bond Future	2,777.7800	2.7778	2,577.1700	2.5772	(7.222)	0	0	0
2017/12/22	R209	01/02/2018	9.87	Put	Bond Future	780.5700	0.7806	845.5900	0.8456	8.330	0	0	739
2017/12/22	R209	01/02/2018	9.52	Put	Bond Future	1,722.7100	1.7227	1,845.8100	1.8458	7.146	0	0	0
2017/12/22	R209	01/02/2018	9.52	Call	Bond Future	1,423.2000	1.4232	1,280.6700	1.2807	(10.015)	0	0	739
2017/12/22	R209	03/05/2018	10.73	Call	Bond Future	7,583.0700	7.5831	7,351.8200	7.3518	(3.050)	0	0	0
2017/12/22	R209	03/05/2018	9.75	Call	Bond Future	3,461.3400	3.4613	3,298.7200	3.2987	(4.698)	0	0	435
2017/12/22	R209	03/05/2018	10.00	Call	Bond Future	4,413.0700	4.4131	4,228.8200	4.2288	(4.175)	0	0	0
2017/12/22	R209	03/05/2018	9.85	Put	Bond Future	2,322.0900	2.3221	2,421.1300	2.4211	4.265	0	0	0
2017/12/22	R209	03/05/2018			Bond Future	9.6183	72.1363	9.6593	71.8656	0.427	0.0000	0.0000	0
2017/12/22	R209	03/05/2018	10.73	Put	Bond Future	761.8900	0.7619	801.2600	0.8013	5.167	0	0	435
2017/12/22	R209	03/05/2018	9.75	Put	Bond Future	2,598.1500	2.5981	2,706.1500	2.7062	4.157	0	0	0
2017/12/22	R209	03/05/2018	9.85	Call	Bond Future	3,830.2600	3.8303	3,658.6800	3.6587	(4.480)	0	0	0
2017/12/22	R209	03/05/2018	10.22	Call	Bond Future	5,322.0600	5.3221	5,121.1000	5.1211	(3.776)	0	0	0
2017/12/22	R209	03/05/2018	10.22	Put	Bond Future	1,502.5800	1.5026	1,572.2400	1.5722	4.636	0	0	435
2017/12/22	R209	03/05/2018	10.00	Put	Bond Future	1,953.8100	1.9538	2,040.1800	2.0402	4.421	0	0	5,000
2017/12/22	R209	03/05/2018	9.86	Call	Bond Future	3,868.1200	3.8681	3,695.6500	3.6956	(4.459)	0	0	0
2017/12/22	R209	03/05/2018	9.84	Call	Bond Future	3,792.7400	3.7927	3,622.0300	3.6220	(4.501)	0	0	0
2017/12/22	R209	03/05/2018	9.84	Put	Bond Future	2,348.6700	2.3487	2,448.5800	2.4486	4.254	0	0	0
2017/12/22	R209	03/05/2018	9.86	Put	Bond Future	2,295.9400	2.2959	2,394.0900	2.3941	4.275	0	0	0
2017/12/22	R209	02/08/2018	9.66	Call	Bond Future	3,765.2200	3.7652	3,613.6300	3.6136	(4.026)	0	0	435
2017/12/22	R209	02/08/2018	10.38	Call	Bond Future	6,472.8700	6.4729	6,272.5700	6.2726	(3.094)	0	0	0
2017/12/22	R209	02/08/2018	10.39	Put	Bond Future	2,027.1700	2.0272	2,103.0800	2.1031	3.745	0	0	0
2017/12/22	R209	02/08/2018			Bond Future	9.6708	73.4961	9.7132	73.2193	0.438	0.0000	0.0000	0
2017/12/22	R209	02/08/2018	10.84	Call	Bond Future	8,358.3600	8.3584	8,134.0800	8.1341	(2.683)	0	0	0
2017/12/22	R209	02/08/2018	10.84	Put	Bond Future	1,276.9700	1.2770	1,329.4800	1.3295	4.112	0	0	435
2017/12/22	R209	02/08/2018	10.21	Call	Bond Future	5,787.3700	5.7874	5,597.2300	5.5972	(3.285)	0	0	0
2017/12/22	R209	02/08/2018	10.21	Put	Bond Future	2,383.0700	2.3831	2,469.7200	2.4697	3.636	0	0	435
2017/12/22	R209	02/08/2018	9.66	Put	Bond Future	3,835.7800	3.8358	3,960.9800	3.9610	3.264	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
2017/12/22	R209	02/08/2018	10.38	Put	Bond Future	2,045.6300	2.0456	2,122.1200	2.1221	3.739	0	0	0
2017/12/22	R209	02/08/2018	10.39	Call	Bond Future	6,513.8600	6.5139	6,312.9800	6.3130	(3.084)	0	0	0
2017/12/22	R209	02/08/2018	10.40	Call	Bond Future	6,554.9200	6.5549	6,353.4800	6.3535	(3.073)	0	0	0
2017/12/22	R209	02/08/2018	10.40	Put	Bond Future	2,008.8600	2.0089	2,084.2100	2.0842	3.751	0	0	0
2017/12/22	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R209	01/11/2018	9.34	Put	Bond Future	5,828.5100	5.8285	5,981.2900	5.9813	2.621	0	0	0
2017/12/22	R209	01/11/2018	1,016.00	Call	Bond Future	70,879.5100	70.8795	70,596.9600	70.5970	(0.399)	0	0	0
2017/12/22	R209	01/11/2018			Bond Future	9.7205	71.7674	9.7642	71.4848	0.450	0.0000	0.0000	0
2017/12/22	R209	01/11/2018	1,016.01	Call	Bond Future	70,879.5100	70.8795	70,596.9600	70.5970	(0.399)	0	0	0
2017/12/22	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R209	01/11/2018	1,015.99	Call	Bond Future	70,879.5000	70.8795	70,596.9500	70.5969	(0.399)	0	0	0
2017/12/22	R209	01/11/2018	9.34	Call	Bond Future	3,296.8900	3.2969	3,167.1200	3.1671	(3.936)	0	0	255
2017/12/22	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R209	01/11/2018	10.57	Call	Bond Future	7,609.8000	7.6098	7,405.1800	7.4052	(2.689)	0	0	0
2017/12/22	R209	01/11/2018	10.57	Put	Bond Future	2,404.0700	2.4041	2,482.0000	2.4820	3.242	0	0	255
2017/12/22	R209	01/11/2018	9.94	Call	Bond Future	5,235.4400	5.2354	5,065.6600	5.0657	(3.243)	0	0	0
2017/12/22	R209	01/11/2018	9.94	Put	Bond Future	3,833.4100	3.8334	3,946.1800	3.9462	2.942	0	0	255
2017/12/22	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R210	01/02/2018			Bond Future	185.9088	185.9088	185.9138	185.9138	0.003	0.0000	0.0000	2,159
2017/12/22	R210	01/02/2018	192.36	Put	Bond Future	6,451.2300	6.4512	6,446.1700	6.4462	(0.078)	0	0	0
2017/12/22	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R210	01/02/2018	192.38	Put	Bond Future	6,471.2300	6.4712	6,466.1700	6.4662	(0.078)	0	0	0
2017/12/22	R210	01/02/2018	192.37	Put	Bond Future	6,461.2300	6.4612	6,456.1700	6.4562	(0.078)	0	0	0
2017/12/22	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R210	03/05/2018	191.44	Put	Bond Future	4,471.2600	4.4713	4,466.2500	4.4663	(0.112)	0	0	0
2017/12/22	R210	03/05/2018			Bond Future	186.9687	186.9687	186.9738	186.9738	0.003	0.0000	0.0000	0
2017/12/22	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R210	03/05/2018	191.46	Put	Bond Future	4,491.2600	4.4913	4,486.2500	4.4863	(0.112)	0	0	0
2017/12/22	R210	03/05/2018	191.45	Put	Bond Future	4,481.2600	4.4813	4,476.2500	4.4763	(0.112)	0	0	0
2017/12/22	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R212	01/02/2018	154.71	Put	Bond Future	4,132.5700	4.1326	4,129.2400	4.1292	(0.081)	0	0	0
2017/12/22	R212	01/02/2018			Bond Future	150.5774	150.5774	150.5808	150.5808	0.002	0.0000	0.0000	4,967
2017/12/22	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R212	01/02/2018	154.70	Put	Bond Future	4,122.5700	4.1226	4,119.2400	4.1192	(0.081)	0	0	0
2017/12/22	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R212	01/02/2018	154.69	Put	Bond Future	4,112.5700	4.1126	4,109.2400	4.1092	(0.081)	0	0	0
2017/12/22	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R212	03/05/2018			Bond Future	153.4001	153.4001	153.4035	153.4035	0.002	0.0000	0.0000	0
2017/12/22	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R212	03/05/2018	154.28	Put	Bond Future	879.8500	0.8798	876.5200	0.8765	(0.378)	0	0	0
2017/12/22	R212	03/05/2018	154.30	Put	Bond Future	899.8500	0.8998	896.5200	0.8965	(0.370)	0	0	0
2017/12/22	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/22	R212	03/05/2018	154.29	Put	Bond Future	889.8500	0.8898	886.5200	0.8865	(0.374)	0	0	0



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2017/12/22	R213	01/02/2018	9.42	Call	Bond Future	1,794.2000	1.7942	1,704.6300	1.7046	(4.992)	0	0	0
2017/12/22	R213	01/02/2018	9.41	Put	Bond Future	1,280.8900	1.2809	1,320.3000	1.3203	3.077	0	0	0
2017/12/22	R213	01/02/2018			Bond Future	9.3368	85.6382	9.3564	85.5100	0.210	0.0000	0.0000	58,778
2017/12/22	R213	01/02/2018	9.43	Call	Bond Future	1,831.0700	1.8311	1,740.6700	1.7407	(4.937)	0	0	0
2017/12/22	R213	01/02/2018	9.43	Put	Bond Future	1,224.4900	1.2245	1,262.2200	1.2622	3.081	0	0	0
2017/12/22	R213	01/02/2018	9.42	Put	Bond Future	1,252.4000	1.2524	1,290.9600	1.2910	3.079	0	0	0
2017/12/22	R213	01/02/2018	9.41	Call	Bond Future	1,757.8300	1.7578	1,669.1100	1.6691	(5.047)	0	0	0
2017/12/22	R213	03/05/2018	9.57	Put	Bond Future	2,345.2500	2.3453	2,389.8300	2.3898	1.901	0	0	0
2017/12/22	R213	03/05/2018	9.56	Call	Bond Future	3,452.0700	3.4521	3,366.5300	3.3665	(2.478)	0	0	0
2017/12/22	R213	03/05/2018			Bond Future	9.3911	83.6886	9.4114	83.5580	0.216	0.0000	0.0000	0
2017/12/22	R213	03/05/2018	9.57	Call	Bond Future	3,488.3000	3.4883	3,402.3200	3.4023	(2.465)	0	0	0
2017/12/22	R213	03/05/2018	9.56	Put	Bond Future	2,372.3500	2.3724	2,417.3700	2.4174	1.898	0	0	0
2017/12/22	R213	03/05/2018	9.58	Call	Bond Future	3,524.9000	3.5249	3,438.4800	3.4385	(2.452)	0	0	0
2017/12/22	R213	03/05/2018	9.58	Put	Bond Future	2,318.6000	2.3186	2,362.7400	2.3627	1.904	0	0	0
2017/12/22	R214	01/02/2018	9.84	Call	Bond Future	1,885.7500	1.8857	1,756.0600	1.7561	(6.877)	0	0	0
2017/12/22	R214	01/02/2018			Bond Future	9.7818	73.0056	9.8115	72.8024	0.304	0.0000	0.0000	49,252
2017/12/22	R214	01/02/2018	9.82	Call	Bond Future	1,812.6500	1.8126	1,685.5600	1.6856	(7.011)	0	0	0
2017/12/22	R214	01/02/2018	9.82	Put	Bond Future	1,551.1800	1.5512	1,627.3100	1.6273	4.908	0	0	0
2017/12/22	R214	01/02/2018	9.84	Put	Bond Future	1,488.1500	1.4881	1,561.6800	1.5617	4.941	0	0	0
2017/12/22	R214	01/02/2018	9.83	Call	Bond Future	1,849.0100	1.8490	1,720.6100	1.7206	(6.944)	0	0	0
2017/12/22	R214	01/02/2018	9.83	Put	Bond Future	1,519.4200	1.5194	1,594.2400	1.5942	4.924	0	0	0
2017/12/22	R214	03/05/2018	9.99	Put	Bond Future	2,672.3900	2.6724	2,749.8800	2.7499	2.900	0	0	0
2017/12/22	R214	03/05/2018			Bond Future	9.8367	71.0736	9.8673	70.8665	0.311	0.0000	0.0000	0
2017/12/22	R214	03/05/2018	9.98	Call	Bond Future	3,664.0700	3.6641	3,535.2100	3.5352	(3.517)	0	0	0
2017/12/22	R214	03/05/2018	9.98	Put	Bond Future	2,701.7200	2.7017	2,779.8800	2.7799	2.893	0	0	0
2017/12/22	R214	03/05/2018	9.99	Call	Bond Future	3,701.1000	3.7011	3,571.5700	3.5716	(3.500)	0	0	0
2017/12/22	R214	03/05/2018	9.97	Call	Bond Future	3,627.1900	3.6272	3,499.0100	3.4990	(3.534)	0	0	0
2017/12/22	R214	03/05/2018	9.97	Put	Bond Future	2,731.3100	2.7313	2,810.1500	2.8101	2.887	0	0	0
2017/12/22	R248	01/02/2018	9.90	Put	Bond Future	1,813.3400	1.8133	1,903.0000	1.9030	4.944	0	0	0
2017/12/22	R248	01/02/2018	9.89	Call	Bond Future	2,483.7300	2.4837	2,315.9200	2.3159	(6.756)	0	0	0
2017/12/22	R248	01/02/2018			Bond Future	9.8173	93.5701	9.8470	93.3110	0.303	0.0000	0.0000	94,443
2017/12/22	R248	01/02/2018	9.90	Call	Bond Future	2,531.5600	2.5316	2,362.1400	2.3621	(6.692)	0	0	0
2017/12/22	R248	01/02/2018	9.89	Put	Bond Future	1,851.8100	1.8518	1,943.0800	1.9431	4.929	0	0	0
2017/12/22	R248	01/02/2018	9.91	Call	Bond Future	2,579.9600	2.5800	2,408.9500	2.4090	(6.628)	0	0	0
2017/12/22	R248	01/02/2018	9.91	Put	Bond Future	1,775.6000	1.7756	1,863.6700	1.8637	4.960	0	0	0
2017/12/22	R248	03/05/2018	10.06	Call	Bond Future	4,959.3000	4.9593	4,791.1600	4.7912	(3.390)	0	0	0
2017/12/22	R248	03/05/2018	10.05	Put	Bond Future	3,405.8800	3.4059	3,502.6100	3.5026	2.840	0	0	0
2017/12/22	R248	03/05/2018			Bond Future	9.8734	90.8814	9.9039	90.6173	0.310	0.0000	0.0000	0
2017/12/22	R248	03/05/2018	10.07	Call	Bond Future	5,007.1000	5.0071	4,838.1500	4.8381	(3.374)	0	0	0
2017/12/22	R248	03/05/2018	10.07	Put	Bond Future	3,333.6400	3.3336	3,428.7200	3.4287	2.852	0	0	0
2017/12/22	R248	03/05/2018	10.06	Put	Bond Future	3,369.6000	3.3696	3,465.4900	3.4655	2.846	0	0	0
2017/12/22	R248	03/05/2018	10.05	Call	Bond Future	4,911.6800	4.9117	4,744.3800	4.7444	(3.406)	0	0	0

**Total**

**1120545**