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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/12/2017 TO 01/12/2017

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
2017-12-01	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	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
2017-12-01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	2025	01/02/2018	133.89	Put	Bond Future	6,093.2400	6.0932	5,972.1300	5.9721	(1.988)	0	0	0
2017-12-01	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2025	01/02/2018			Bond Future	127.7968	127.7968	127.9179	127.9179	0.095	0.0000	0.0000	1,070
2017-12-01	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2025	01/02/2018	133.88	Put	Bond Future	6,083.2400	6.0832	5,962.1300	5.9621	(1.991)	0	0	0
2017-12-01	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2025	01/02/2018	133.90	Put	Bond Future	6,103.2400	6.1032	5,982.1300	5.9821	(1.984)	0	0	0
2017-12-01	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2025	03/05/2018	133.20	Put	Bond Future	3,008.8400	3.0088	2,885.9300	2.8859	(4.085)	0	0	0
2017-12-01	2025	03/05/2018			Bond Future	130.1912	130.1912	130.3141	130.3141	0.094	0.0000	0.0000	0
2017-12-01	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2025	03/05/2018	133.22	Put	Bond Future	3,028.8400	3.0288	2,905.9300	2.9059	(4.058)	0	0	0
2017-12-01	2025	03/05/2018	133.21	Put	Bond Future	3,018.8400	3.0188	2,895.9300	2.8959	(4.071)	0	0	0
2017-12-01	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2025	02/08/2018			Bond Future	132.6474	132.6474	132.7692	132.7692	0.092	0.0000	0.0000	0
2017-12-01	2025	02/08/2018	136.65	Put	Bond Future	4,002.5900	4.0026	3,880.8200	3.8808	(3.042)	0	0	0
2017-12-01	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2025	02/08/2018	136.67	Put	Bond Future	4,022.5900	4.0226	3,900.8200	3.9008	(3.027)	0	0	0
2017-12-01	2025	02/08/2018	136.66	Put	Bond Future	4,012.5900	4.0126	3,890.8200	3.8908	(3.035)	0	0	0
2017-12-01	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2029	01/02/2018			Bond Future	98.0798	98.0798	98.3053	98.3053	0.230	0.0000	0.0000	1,370
2017-12-01	2029	03/05/2018			Bond Future	98.8994	98.8994	99.1286	99.1286	0.232	0.0000	0.0000	0
2017-12-01	2029	02/08/2018			Bond Future	100.7991	100.7991	101.0301	101.0301	0.229	0.0000	0.0000	0
2017-12-01	2030	01/02/2018	9.39	Put	Bond Future	3,191.4000	3.1914	2,959.8200	2.9598	(7.256)	0	0	0
2017-12-01	2030	01/02/2018			Bond Future	9.8844	87.0646	9.8477	87.2962	(0.371)	0.0000	0.0000	70,819
2017-12-01	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2030	01/02/2018	9.38	Put	Bond Future	3,257.6000	3.2576	3,026.0200	3.0260	(7.109)	0	0	0
2017-12-01	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2030	01/02/2018	9.37	Put	Bond Future	3,323.8600	3.3239	3,092.2800	3.0923	(6.967)	0	0	0
2017-12-01	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2030	03/05/2018			Bond Future	9.9670	88.6890	9.9290	88.9242	(0.381)	0.0000	0.0000	0
2017-12-01	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2030	03/05/2018	9.49	Put	Bond Future	3,021.5200	3.0215	2,786.2700	2.7863	(7.786)	0	0	0
2017-12-01	2030	03/05/2018	9.51	Put	Bond Future	2,891.9500	2.8919	2,656.7000	2.6567	(8.135)	0	0	0
2017-12-01	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2030	03/05/2018	9.50	Put	Bond Future	2,956.7000	2.9567	2,721.4500	2.7214	(7.957)	0	0	0
2017-12-01	2030	02/08/2018	9.46	Put	Bond Future	3,688.1000	3.6881	3,450.3000	3.4503	(6.448)	0	0	0
2017-12-01	2030	02/08/2018			Bond Future	10.0500	86.3679	10.0109	86.6057	(0.389)	0.0000	0.0000	0

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2017-12-01	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2030	02/08/2018	9.45	Put	Bond Future	3,752.4400	3.7524	3,514.6400	3.5146	(6.337)	0	0	0
2017-12-01	2030	02/08/2018	9.47	Put	Bond Future	3,623.8100	3.6238	3,386.0100	3.3860	(6.562)	0	0	0
2017-12-01	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2032	01/02/2018	9.56	Call	Bond Future	630.7800	0.6308	696.5000	0.6965	10.419	0	0	0
2017-12-01	2032	01/02/2018	9.55	Put	Bond Future	4,254.7000	4.2547	4,003.1400	4.0031	(5.913)	0	0	0
2017-12-01	2032	01/02/2018	9.20	Call	Bond Future	214.1600	0.2142	240.9300	0.2409	12.500	0	0	7,500
2017-12-01	2032	01/02/2018	9.45	Put	Bond Future	4,823.5700	4.8236	4,559.2200	4.5592	(5.480)	0	0	0
2017-12-01	2032	01/02/2018	9.40	Put	Bond Future	5,121.7800	5.1218	4,851.6400	4.8516	(5.274)	0	0	0
2017-12-01	2032	01/02/2018			Bond Future	10.0765	89.2886	10.0295	89.6046	(0.466)	0.0000	0.0000	44,248
2017-12-01	2032	01/02/2018	9.57	Call	Bond Future	647.4900	0.6475	714.5800	0.7146	10.362	0	0	0
2017-12-01	2032	01/02/2018	9.57	Put	Bond Future	4,145.5300	4.1455	3,896.7100	3.8967	(6.002)	0	0	0
2017-12-01	2032	01/02/2018	9.30	Put	Bond Future	5,743.7400	5.7437	5,463.2600	5.4633	(4.883)	0	0	0
2017-12-01	2032	01/02/2018	9.30	Call	Bond Future	297.6100	0.2976	333.0400	0.3330	11.905	0	0	7,800
2017-12-01	2032	01/02/2018	9.56	Put	Bond Future	4,199.9200	4.1999	3,949.7300	3.9497	(5.957)	0	0	0
2017-12-01	2032	01/02/2018	9.55	Call	Bond Future	614.3800	0.6144	678.7300	0.6787	10.474	0	0	0
2017-12-01	2032	01/02/2018	9.20	Put	Bond Future	6,397.0600	6.3971	6,107.9200	6.1079	(4.520)	0	0	0
2017-12-01	2032	01/02/2018	9.45	Call	Bond Future	467.0500	0.4670	518.6100	0.5186	11.040	0	0	750
2017-12-01	2032	01/02/2018	9.40	Call	Bond Future	404.1100	0.4041	449.8800	0.4499	11.326	0	0	6,800
2017-12-01	2032	03/05/2018	9.70	Call	Bond Future	1,767.9200	1.7679	1,876.6600	1.8767	6.151	0	0	0
2017-12-01	2032	03/05/2018	9.71	Put	Bond Future	4,825.9400	4.8259	4,614.5600	4.6146	(4.380)	0	0	0
2017-12-01	2032	03/05/2018			Bond Future	10.1579	86.7974	10.1094	87.1186	(0.477)	0.0000	0.0000	0
2017-12-01	2032	03/05/2018	9.70	Put	Bond Future	4,870.8300	4.8708	4,658.3800	4.6584	(4.362)	0	0	0
2017-12-01	2032	03/05/2018	9.71	Call	Bond Future	1,792.4900	1.7925	1,902.3000	1.9023	6.126	0	0	0
2017-12-01	2032	03/05/2018	9.72	Call	Bond Future	1,817.2600	1.8173	1,928.1500	1.9281	6.102	0	0	0
2017-12-01	2032	03/05/2018	9.72	Put	Bond Future	4,781.3200	4.7813	4,571.0200	4.5710	(4.398)	0	0	0
2017-12-01	2032	02/08/2018	9.66	Put	Bond Future	6,221.0300	6.2210	6,010.4400	6.0104	(3.385)	0	0	0
2017-12-01	2032	02/08/2018	9.67	Call	Bond Future	2,372.8500	2.3728	2,488.4800	2.4885	4.873	0	0	0
2017-12-01	2032	02/08/2018			Bond Future	10.2369	88.4462	10.1870	88.7716	(0.487)	0.0000	0.0000	0
2017-12-01	2032	02/08/2018	9.68	Call	Bond Future	2,398.0700	2.3981	2,514.5500	2.5146	4.857	0	0	0
2017-12-01	2032	02/08/2018	9.68	Put	Bond Future	6,132.6400	6.1326	5,923.7400	5.9237	(3.406)	0	0	0
2017-12-01	2032	02/08/2018	9.66	Call	Bond Future	2,348.0600	2.3481	2,462.8500	2.4628	4.889	0	0	0
2017-12-01	2032	02/08/2018	9.67	Put	Bond Future	6,176.5800	6.1766	5,966.8300	5.9668	(3.396)	0	0	0
2017-12-01	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2033	01/02/2018			Bond Future	101.0791	101.0791	101.2396	101.2396	0.159	0.0000	0.0000	5,283
2017-12-01	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2033	01/02/2018	109.64	Put	Bond Future	8,560.9000	8.5609	8,400.4000	8.4004	(1.875)	0	0	0
2017-12-01	2033	01/02/2018	109.66	Put	Bond Future	8,580.9000	8.5809	8,420.4000	8.4204	(1.870)	0	0	0
2017-12-01	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2033	01/02/2018	109.65	Put	Bond Future	8,570.9000	8.5709	8,410.4000	8.4104	(1.873)	0	0	0
2017-12-01	2033	03/05/2018	107.71	Put	Bond Future	5,825.7300	5.8257	5,662.6500	5.6626	(2.799)	0	0	0
2017-12-01	2033	03/05/2018			Bond Future	101.8843	101.8843	102.0474	102.0474	0.160	0.0000	0.0000	0
2017-12-01	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2033	03/05/2018	107.70	Put	Bond Future	5,815.7300	5.8157	5,652.6500	5.6526	(2.804)	0	0	0
2017-12-01	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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2017-12-01	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2033	03/05/2018	107.69	Put	Bond Future	5,805.7300	5.8057	5,642.6500	5.6426	(2.809)	0	0	0
2017-12-01	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2033	02/08/2018			Bond Future	103.8414	103.8414	104.0048	104.0048	0.157	0.0000	0.0000	0
2017-12-01	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2033	02/08/2018	109.92	Put	Bond Future	6,078.6500	6.0787	5,915.1700	5.9152	(2.689)	0	0	0
2017-12-01	2033	02/08/2018	109.94	Put	Bond Future	6,098.6500	6.0987	5,935.1700	5.9352	(2.681)	0	0	0
2017-12-01	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2033	02/08/2018	109.93	Put	Bond Future	6,088.6500	6.0887	5,925.1700	5.9252	(2.685)	0	0	0
2017-12-01	2037	01/02/2018	9.82	Put	Bond Future	4,447.2300	4.4472	4,124.9700	4.1250	(7.246)	0	0	0
2017-12-01	2037	01/02/2018			Bond Future	10.3147	85.1509	10.2577	85.5679	(0.553)	0.0000	0.0000	53,487
2017-12-01	2037	01/02/2018	9.88	Put	Bond Future	4,100.5300	4.1005	3,789.9900	3.7900	(7.573)	0	0	0
2017-12-01	2037	01/02/2018	9.88	Call	Bond Future	842.4400	0.8424	948.9000	0.9489	12.637	0	0	2,000
2017-12-01	2037	01/02/2018	9.82	Call	Bond Future	724.2100	0.7242	818.9500	0.8189	13.082	0	0	0
2017-12-01	2037	01/02/2018	9.81	Put	Bond Future	4,506.6200	4.5066	4,182.4700	4.1825	(7.193)	0	0	0
2017-12-01	2037	01/02/2018	9.83	Call	Bond Future	743.0200	0.7430	839.6700	0.8397	13.008	0	0	0
2017-12-01	2037	01/02/2018	9.83	Put	Bond Future	4,388.2900	4.3883	4,067.9400	4.0679	(7.300)	0	0	0
2017-12-01	2037	01/02/2018	9.81	Call	Bond Future	705.7400	0.7057	798.5900	0.7986	13.156	0	0	0
2017-12-01	2037	01/02/2018	10.32	Call	Bond Future	2,113.1700	2.1132	2,317.9200	2.3179	9.689	0	0	0
2017-12-01	2037	01/02/2018	10.32	Put	Bond Future	2,074.9800	2.0750	1,862.7300	1.8627	(10.229)	0	0	2,000
2017-12-01	2037	01/02/2018	10.72	Call	Bond Future	3,854.0100	3.8540	4,144.2200	4.1442	7.530	0	0	0
2017-12-01	2037	01/02/2018	10.72	Put	Bond Future	984.0100	0.9840	857.2200	0.8572	(12.885)	0	0	2,000
2017-12-01	2037	03/05/2018	9.99	Call	Bond Future	2,219.6200	2.2196	2,376.2900	2.3763	7.058	0	0	0
2017-12-01	2037	03/05/2018	9.97	Put	Bond Future	5,314.6000	5.3146	5,044.3800	5.0444	(5.084)	0	0	0
2017-12-01	2037	03/05/2018			Bond Future	10.3968	86.7396	10.3379	87.1637	(0.566)	0.0000	0.0000	0
2017-12-01	2037	03/05/2018	9.99	Put	Bond Future	5,218.8800	5.2189	4,951.4300	4.9514	(5.125)	0	0	0
2017-12-01	2037	03/05/2018	9.97	Call	Bond Future	2,163.6100	2.1636	2,317.5100	2.3175	7.113	0	0	0
2017-12-01	2037	03/05/2018	9.98	Put	Bond Future	5,266.4800	5.2665	4,997.6400	4.9976	(5.105)	0	0	0
2017-12-01	2037	03/05/2018	9.98	Call	Bond Future	2,191.4100	2.1914	2,346.6900	2.3467	7.086	0	0	0
2017-12-01	2037	02/08/2018	9.96	Put	Bond Future	6,512.4800	6.5125	6,243.9500	6.2439	(4.123)	0	0	0
2017-12-01	2037	02/08/2018	9.95	Call	Bond Future	2,684.5100	2.6845	2,845.1200	2.8451	5.983	0	0	0
2017-12-01	2037	02/08/2018			Bond Future	10.4792	84.1311	10.4186	84.5614	(0.578)	0.0000	0.0000	0
2017-12-01	2037	02/08/2018	9.96	Call	Bond Future	2,712.3200	2.7123	2,874.0700	2.8741	5.964	0	0	0
2017-12-01	2037	02/08/2018	9.95	Put	Bond Future	6,560.4700	6.5605	6,290.8000	6.2908	(4.111)	0	0	0
2017-12-01	2037	02/08/2018	9.97	Call	Bond Future	2,740.5500	2.7406	2,903.4500	2.9035	5.944	0	0	0
2017-12-01	2037	02/08/2018	9.97	Put	Bond Future	6,465.0100	6.4650	6,197.6300	6.1976	(4.136)	0	0	0
2017-12-01	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2038	01/02/2018	136.95	Put	Bond Future	16,855.2200	16.8552	16,438.4600	16.4385	(2.473)	0	0	0
2017-12-01	2038	01/02/2018			Bond Future	120.0948	120.0948	120.5115	120.5115	0.347	0.0000	0.0000	19,043
2017-12-01	2038	01/02/2018	136.94	Put	Bond Future	16,845.2200	16.8452	16,428.4600	16.4285	(2.474)	0	0	0
2017-12-01	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2038	01/02/2018	136.93	Put	Bond Future	16,835.2200	16.8352	16,418.4600	16.4185	(2.476)	0	0	0
2017-12-01	2038	03/05/2018	132.28	Put	Bond Future	9,935.0400	9.9350	9,510.9400	9.5109	(4.269)	0	0	0
2017-12-01	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2038	03/05/2018			Bond Future	122.3450	122.3450	122.7691	122.7691	0.347	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
2017-12-01	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2038	03/05/2018	132.27	Put	Bond Future	9,925.0400	9.9250	9,500.9400	9.5009	(4.273)	0	0	0
2017-12-01	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2038	03/05/2018	132.29	Put	Bond Future	9,945.0400	9.9450	9,520.9400	9.5209	(4.264)	0	0	0
2017-12-01	2038	02/08/2018	134.55	Put	Bond Future	9,905.1200	9.9051	9,476.1100	9.4761	(4.331)	0	0	0
2017-12-01	2038	02/08/2018			Bond Future	124.6449	124.6449	125.0739	125.0739	0.344	0.0000	0.0000	0
2017-12-01	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2038	02/08/2018	134.54	Put	Bond Future	9,895.1200	9.8951	9,466.1100	9.4661	(4.336)	0	0	0
2017-12-01	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2038	02/08/2018	134.53	Put	Bond Future	9,885.1200	9.8851	9,456.1100	9.4561	(4.340)	0	0	0
2017-12-01	2040	01/02/2018	9.89	Call	Bond Future	757.9500	0.7580	866.4400	0.8664	14.314	0	0	0
2017-12-01	2040	01/02/2018			Bond Future	10.4052	88.0934	10.3430	88.5759	(0.598)	0.0000	0.0000	26,025
2017-12-01	2040	01/02/2018	9.87	Call	Bond Future	719.7400	0.7197	823.9500	0.8239	14.479	0	0	0
2017-12-01	2040	01/02/2018	9.87	Put	Bond Future	5,017.6700	5.0177	4,639.3700	4.6394	(7.539)	0	0	0
2017-12-01	2040	01/02/2018	9.88	Put	Bond Future	4,953.2200	4.9532	4,577.0500	4.5770	(7.594)	0	0	0
2017-12-01	2040	01/02/2018	9.89	Put	Bond Future	4,889.1300	4.8891	4,515.1100	4.5151	(7.650)	0	0	0
2017-12-01	2040	01/02/2018	9.88	Call	Bond Future	738.7300	0.7387	845.0700	0.8451	14.395	0	0	0
2017-12-01	2040	03/05/2018	10.08	Put	Bond Future	5,568.7600	5.5688	5,260.9300	5.2609	(5.528)	0	0	0
2017-12-01	2040	03/05/2018			Bond Future	10.4876	89.7369	10.4234	90.2278	(0.612)	0.0000	0.0000	0
2017-12-01	2040	03/05/2018	10.07	Call	Bond Future	2,341.9500	2.3419	2,523.4600	2.5235	7.750	0	0	0
2017-12-01	2040	03/05/2018	10.07	Put	Bond Future	5,619.8200	5.6198	5,310.3900	5.3104	(5.506)	0	0	0
2017-12-01	2040	03/05/2018	10.08	Call	Bond Future	2,371.7200	2.3717	2,554.8300	2.5548	7.721	0	0	0
2017-12-01	2040	03/05/2018	10.06	Call	Bond Future	2,312.1800	2.3122	2,492.0900	2.4921	7.781	0	0	0
2017-12-01	2040	03/05/2018	10.06	Put	Bond Future	5,670.9900	5.6710	5,359.9600	5.3600	(5.485)	0	0	0
2017-12-01	2040	02/08/2018	10.04	Call	Bond Future	2,922.2600	2.9223	3,110.5800	3.1106	6.444	0	0	0
2017-12-01	2040	02/08/2018	10.03	Put	Bond Future	7,110.1400	7.1101	6,798.9200	6.7989	(4.377)	0	0	0
2017-12-01	2040	02/08/2018			Bond Future	10.5705	86.9350	10.5044	87.4333	(0.625)	0.0000	0.0000	0
2017-12-01	2040	02/08/2018	10.05	Call	Bond Future	2,952.2000	2.9522	3,141.8300	3.1418	6.423	0	0	0
2017-12-01	2040	02/08/2018	10.05	Put	Bond Future	7,007.8900	7.0079	6,699.2900	6.6993	(4.404)	0	0	0
2017-12-01	2040	02/08/2018	10.04	Put	Bond Future	7,058.8800	7.0589	6,748.9700	6.7490	(4.390)	0	0	0
2017-12-01	2040	02/08/2018	10.03	Call	Bond Future	2,892.4800	2.8925	3,079.4900	3.0795	6.465	0	0	0
2017-12-01	2044	01/02/2018	9.90	Put	Bond Future	5,171.7400	5.1717	4,790.0700	4.7901	(7.380)	0	0	0
2017-12-01	2044	01/02/2018	9.89	Call	Bond Future	679.4100	0.6794	778.2800	0.7783	14.552	0	0	0
2017-12-01	2044	01/02/2018			Bond Future	10.4541	84.9947	10.3920	85.4773	(0.595)	0.0000	0.0000	18,064
2017-12-01	2044	01/02/2018	9.90	Call	Bond Future	697.5800	0.6976	798.5200	0.7985	14.470	0	0	0
2017-12-01	2044	01/02/2018	9.89	Put	Bond Future	5,238.0100	5.2380	4,854.2700	4.8543	(7.326)	0	0	0
2017-12-01	2044	01/02/2018	9.91	Call	Bond Future	716.0800	0.7161	819.1200	0.8191	14.389	0	0	0
2017-12-01	2044	01/02/2018	9.91	Put	Bond Future	5,105.9500	5.1060	4,726.3800	4.7264	(7.434)	0	0	0
2017-12-01	2044	03/05/2018	10.10	Call	Bond Future	2,320.9500	2.3209	2,500.4400	2.5004	7.733	0	0	0
2017-12-01	2044	03/05/2018	10.09	Put	Bond Future	5,803.1800	5.8032	5,490.0400	5.4900	(5.396)	0	0	0
2017-12-01	2044	03/05/2018			Bond Future	10.5349	86.5804	10.4708	87.0714	(0.609)	0.0000	0.0000	0
2017-12-01	2044	03/05/2018	10.11	Call	Bond Future	2,350.6700	2.3507	2,531.7600	2.5318	7.704	0	0	0
2017-12-01	2044	03/05/2018	10.11	Put	Bond Future	5,699.2000	5.6992	5,389.2400	5.3892	(5.439)	0	0	0
2017-12-01	2044	03/05/2018	10.10	Put	Bond Future	5,751.0200	5.7510	5,439.4600	5.4395	(5.417)	0	0	0
2017-12-01	2044	03/05/2018	10.09	Call	Bond Future	2,291.4500	2.2915	2,469.3600	2.4694	7.764	0	0	0

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2017-12-01	2044	02/08/2018	10.07	Call	Bond Future	2,913.2500	2.9132	3,100.4500	3.1005	6.426	0	0	0
2017-12-01	2044	02/08/2018			Bond Future	10.6162	83.8437	10.5501	84.3421	(0.622)	0.0000	0.0000	0
2017-12-01	2044	02/08/2018	10.05	Call	Bond Future	2,854.4400	2.8544	3,039.0300	3.0390	6.467	0	0	0
2017-12-01	2044	02/08/2018	10.05	Put	Bond Future	7,301.2800	7.3013	6,987.4200	6.9874	(4.299)	0	0	0
2017-12-01	2044	02/08/2018	10.07	Put	Bond Future	7,196.1700	7.1962	6,884.9200	6.8849	(4.325)	0	0	0
2017-12-01	2044	02/08/2018	10.06	Call	Bond Future	2,883.8900	2.8839	3,069.7900	3.0698	6.446	0	0	0
2017-12-01	2044	02/08/2018	10.06	Put	Bond Future	7,248.7100	7.2487	6,936.1600	6.9362	(4.312)	0	0	0
2017-12-01	2046	01/02/2018	132.92	Put	Bond Future	18,242.8700	18.2429	18,208.3800	18.2084	(0.189)	0	0	0
2017-12-01	2046	01/02/2018			Bond Future	114.6771	114.6771	114.7116	114.7116	0.030	0.0000	0.0000	21,177
2017-12-01	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2046	01/02/2018	132.91	Put	Bond Future	18,232.8700	18.2329	18,198.3800	18.1984	(0.189)	0	0	0
2017-12-01	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2046	01/02/2018	132.90	Put	Bond Future	18,222.8700	18.2229	18,188.3800	18.1884	(0.189)	0	0	0
2017-12-01	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2046	03/05/2018			Bond Future	115.2260	115.2260	115.2606	115.2606	0.030	0.0000	0.0000	0
2017-12-01	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2046	03/05/2018	127.93	Put	Bond Future	12,704.0400	12.7040	12,669.3900	12.6694	(0.273)	0	0	0
2017-12-01	2046	03/05/2018	127.95	Put	Bond Future	12,724.0400	12.7240	12,689.3900	12.6894	(0.272)	0	0	0
2017-12-01	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2046	03/05/2018	127.94	Put	Bond Future	12,714.0400	12.7140	12,679.3900	12.6794	(0.273)	0	0	0
2017-12-01	2046	02/08/2018	128.78	Put	Bond Future	11,340.6800	11.3407	11,308.4200	11.3084	(0.284)	0	0	0
2017-12-01	2046	02/08/2018			Bond Future	117.4393	117.4393	117.4716	117.4716	0.027	0.0000	0.0000	0
2017-12-01	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2046	02/08/2018	128.77	Put	Bond Future	11,330.6800	11.3307	11,298.4200	11.2984	(0.285)	0	0	0
2017-12-01	2046	02/08/2018	128.79	Put	Bond Future	11,350.6800	11.3507	11,318.4200	11.3184	(0.284)	0	0	0
2017-12-01	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2050	01/02/2018	140.23	Put	Bond Future	21,388.5400	21.3885	21,097.9200	21.0979	(1.359)	0	0	0
2017-12-01	2050	01/02/2018			Bond Future	118.8415	118.8415	119.1321	119.1321	0.245	0.0000	0.0000	24,130
2017-12-01	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2050	01/02/2018	140.25	Put	Bond Future	21,408.5400	21.4085	21,117.9200	21.1179	(1.357)	0	0	0
2017-12-01	2050	01/02/2018	140.24	Put	Bond Future	21,398.5400	21.3985	21,107.9200	21.1079	(1.358)	0	0	0
2017-12-01	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2050	03/05/2018	135.62	Put	Bond Future	14,551.9900	14.5520	14,256.3100	14.2563	(2.032)	0	0	0
2017-12-01	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2050	03/05/2018			Bond Future	121.0680	121.0680	121.3637	121.3637	0.244	0.0000	0.0000	0
2017-12-01	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2050	03/05/2018	135.61	Put	Bond Future	14,541.9900	14.5420	14,246.3100	14.2463	(2.033)	0	0	0
2017-12-01	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2050	03/05/2018	135.63	Put	Bond Future	14,561.9900	14.5620	14,266.3100	14.2663	(2.030)	0	0	0
2017-12-01	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2050	02/08/2018	137.54	Put	Bond Future	15,879.6700	15.8797	15,581.6500	15.5816	(1.877)	0	0	0
2017-12-01	2050	02/08/2018	137.52	Put	Bond Future	15,859.6700	15.8597	15,561.6500	15.5616	(1.879)	0	0	0
2017-12-01	2050	02/08/2018			Bond Future	121.6603	121.6603	121.9583	121.9583	0.245	0.0000	0.0000	0

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2017-12-01	2050	02/08/2018	137.53	Put	Bond Future	15,869.6700	15.8697	15,571.6500	15.5716	(1.878)	0	0	0
2017-12-01	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	AL37	01/02/2018			Index Future	553.0980	553.0980	553.2910	553.2910	0.035	0.0000	0.0000	0
2017-12-01	AL37	03/05/2018			Index Future	563.4180	563.4180	563.6110	563.6110	0.034	0.0000	0.0000	0
2017-12-01	AL37	02/08/2018			Index Future	574.1220	574.1220	574.3050	574.3050	0.032	0.0000	0.0000	0
2017-12-01	AL7T	01/02/2018			Index Future	627.6360	627.6360	628.7310	628.7310	0.174	0.0000	0.0000	0
2017-12-01	AL7T	03/05/2018			Index Future	639.3470	639.3470	640.4580	640.4580	0.174	0.0000	0.0000	0
2017-12-01	AL7T	02/08/2018			Index Future	651.4920	651.4920	652.6110	652.6110	0.172	0.0000	0.0000	0
2017-12-01	ALBI	01/02/2018			Index Future	563.5890	563.5890	565.4330	565.4330	0.327	0.0000	0.0000	761
2017-12-01	ALBI	03/05/2018			Index Future	574.1050	574.1050	575.9800	575.9800	0.327	0.0000	0.0000	0
2017-12-01	ALBI	02/08/2018			Index Future	585.0110	585.0110	586.9090	586.9090	0.324	0.0000	0.0000	0
2017-12-01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-12-01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-12-01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-12-01	EL28	01/02/2018			Bond Future	125.6713		125.8235		0.121	0.0000	0.0000	0
2017-12-01	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	EL28	01/02/2018	132.29	Put	Bond Future	6,618.7400	6.6187	6,466.5400	6.4665	(2.300)	0	0	0
2017-12-01	EL28	01/02/2018	132.31	Put	Bond Future	6,638.7400	6.6387	6,486.5400	6.4865	(2.293)	0	0	0
2017-12-01	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	EL28	01/02/2018	132.30	Put	Bond Future	6,628.7400	6.6287	6,476.5400	6.4765	(2.296)	0	0	0
2017-12-01	EL28	03/05/2018	133.20	Put	Bond Future	6,933.6400	6.9336	6,779.1300	6.7791	(2.228)	0	0	0
2017-12-01	EL28	03/05/2018			Bond Future	126.2664	126.2664	126.4209	126.4209	0.122	0.0000	0.0000	0
2017-12-01	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	EL28	03/05/2018	133.19	Put	Bond Future	6,923.6400	6.9236	6,769.1300	6.7691	(2.232)	0	0	0
2017-12-01	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	EL28	03/05/2018	133.18	Put	Bond Future	6,913.6400	6.9136	6,759.1300	6.7591	(2.235)	0	0	0
2017-12-01	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	EL28	02/08/2018			Bond Future	128.6918	128.6918	128.8459	128.8459	0.120	0.0000	0.0000	0
2017-12-01	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	EL28	02/08/2018	134.93	Put	Bond Future	6,238.2000	6.2382	6,084.1000	6.0841	(2.470)	0	0	0
2017-12-01	EL28	02/08/2018	134.95	Put	Bond Future	6,258.2000	6.2582	6,104.1000	6.1041	(2.462)	0	0	0
2017-12-01	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	EL28	02/08/2018	134.94	Put	Bond Future	6,248.2000	6.2482	6,094.1000	6.0941	(2.466)	0	0	0
2017-12-01	ES33	01/02/2018	11.00	Put	Bond Future	2,461.0400	2.4610	2,135.0300	2.1350	(13.247)	0	0	0
2017-12-01	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	ES33	01/02/2018			Bond Future	11.4264	74.6732	11.3687	74.9992	(0.505)	0.0000	0.0000	9,466
2017-12-01	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	ES33	01/02/2018	10.99	Put	Bond Future	2,520.2700	2.5203	2,194.2600	2.1943	(12.936)	0	0	0
2017-12-01	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	ES33	01/02/2018	11.01	Put	Bond Future	2,401.8900	2.4019	2,075.8800	2.0759	(13.573)	0	0	0
2017-12-01	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	ES33	03/05/2018	11.20	Put	Bond Future	1,968.1900	1.9682	1,636.5700	1.6366	(16.849)	0	0	0
2017-12-01	ES33	03/05/2018			Bond Future	11.5487	72.2749	11.4890	72.6065	(0.517)	0.0000	0.0000	0
2017-12-01	ES33	03/05/2018	11.22	Put	Bond Future	1,853.1200	1.8531	1,521.5000	1.5215	(17.895)	0	0	0
2017-12-01	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	ES33	03/05/2018	11.21	Put	Bond Future	1,910.6200	1.9106	1,579.0000	1.5790	(17.357)	0	0	0
2017-12-01	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	ES33	02/08/2018	11.15	Put	Bond Future	2,910.9200	2.9109	2,574.6900	2.5747	(11.551)	0	0	0
2017-12-01	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	ES33	02/08/2018			Bond Future	11.6696	73.6478	11.6080	73.9841	(0.528)	0.0000	0.0000	0
2017-12-01	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	ES33	02/08/2018	11.14	Put	Bond Future	2,968.6700	2.9687	2,632.4400	2.6324	(11.326)	0	0	0
2017-12-01	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	ES33	02/08/2018	11.16	Put	Bond Future	2,853.2300	2.8532	2,517.0000	2.5170	(11.784)	0	0	0
2017-12-01	ES42	01/02/2018			Bond Future	11.6791	76.9212	11.6163	77.3147	(0.538)	0.0000	0.0000	7,957
2017-12-01	ES42	03/05/2018			Bond Future	11.8041	74.0951	11.7389	74.4954	(0.552)	0.0000	0.0000	0
2017-12-01	ES42	02/08/2018			Bond Future	11.9255	75.5026	11.8582	75.9088	(0.564)	0.0000	0.0000	0
2017-12-01	GOVI	01/02/2018	581.04	Put	GOVI	192,440.0000	19.2440	174,420.0000	17.4420	(9.364)	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
2017-12-01	GOVI	01/02/2018			GOVI	561.7960	561.7960	563.5980	563.5980	0.321	0.0000	0.0000	780
2017-12-01	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	GOVI	01/02/2018	581.03	Put	GOVI	192,340.0000	19.2340	174,320.0000	17.4320	(9.369)	0	0	0
2017-12-01	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	GOVI	01/02/2018	581.02	Put	GOVI	192,240.0000	19.2240	174,220.0000	17.4220	(9.374)	0	0	0
2017-12-01	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	GOVI	03/05/2018			GOVI	572.2780	572.2780	574.1100	574.1100	0.320	0.0000	0.0000	0
2017-12-01	GOVI	03/05/2018	590.27	Put	GOVI	179,920.0000	17.9920	161,600.0000	16.1600	(10.182)	0	0	0
2017-12-01	GOVI	03/05/2018	590.29	Put	GOVI	180,120.0000	18.0120	161,800.0000	16.1800	(10.171)	0	0	0
2017-12-01	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	GOVI	03/05/2018	590.28	Put	GOVI	180,020.0000	18.0020	161,700.0000	16.1700	(10.177)	0	0	0
2017-12-01	GOVI	02/08/2018	605.72	Put	GOVI	225,700.0000	22.5700	207,160.0000	20.7160	(8.214)	0	0	0
2017-12-01	GOVI	02/08/2018			GOVI	583.1500	583.1500	585.0040	585.0040	0.318	0.0000	0.0000	0
2017-12-01	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	GOVI	02/08/2018	605.71	Put	GOVI	225,600.0000	22.5600	207,060.0000	20.7060	(8.218)	0	0	0
2017-12-01	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	GOVI	02/08/2018	605.70	Put	GOVI	225,500.0000	22.5500	206,960.0000	20.6960	(8.222)	0	0	0
2017-12-01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-12-01	IGOV	01/02/2018			Index Future	242.6880	242.6880	242.9430	242.9430	0.105	0.0000	0.0000	877
2017-12-01	IGOV	03/05/2018			Index Future	247.2350	247.2350	247.4930	247.4930	0.104	0.0000	0.0000	272
2017-12-01	IGOV	02/08/2018			Index Future	251.9840	251.9840	252.2410	252.2410	0.102	0.0000	0.0000	0
2017-12-01	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017-12-01	IS01	15/03/2018			Interest Rate Swap	99.7263	99.7263	99.7270	99.7270	0.001	0.0000	0.0000	0
2017-12-01	IS01	21/06/2018			Interest Rate Swap	99.9463	99.9463	99.9474	99.9474	0.001	0.0000	0.0000	0
2017-12-01	IS01	20/09/2018			Interest Rate Swap	100.2013	100.2013	100.2086	100.2086	0.007	0.0000	0.0000	0
2017-12-01	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-12-01	IS02	16/03/2018			Interest Rate Swap	99.0083	99.0083	99.0088	99.0088	0.000	0.0000	0.0000	0
2017-12-01	IS02	15/06/2018			Interest Rate Swap	98.6355	98.6355	98.6366	98.6366	0.001	0.0000	0.0000	0
2017-12-01	IS02	21/09/2018			Interest Rate Swap	98.6700	98.6700	98.6770	98.6770	0.007	0.0000	0.0000	0
2017-12-01	IS02	21/12/2018			Interest Rate Swap	99.1800	99.1800	99.2000	99.2000	0.020	0.0000	0.0000	0
2017-12-01	IS02	15/03/2019			Interest Rate Swap	99.6993	99.6993	99.7207	99.7207	0.021	0.0000	0.0000	0
2017-12-01	IS02	21/06/2019			Interest Rate Swap	100.2352	100.2352	100.2643	100.2643	0.029	0.0000	0.0000	0
2017-12-01	IS02	20/09/2019			Interest Rate Swap	100.7882	100.7882	100.8197	100.8197	0.031	0.0000	0.0000	0
2017-12-01	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	IS05	17/12/2020			Interest Rate Swap	97.7422	97.7422	97.7828	97.7828	0.042	0.0000	0.0000	0
2017-12-01	IS05	16/03/2021			Interest Rate Swap	97.1209	97.1209	97.1518	97.1518	0.032	0.0000	0.0000	0
2017-12-01	IS05	15/06/2021			Interest Rate Swap	96.4776	96.4776	96.4945	96.4945	0.018	0.0000	0.0000	0
2017-12-01	IS05	21/09/2021			Interest Rate Swap	96.8075	96.8075	96.8108	96.8108	0.003	0.0000	0.0000	0
2017-12-01	IS05	21/12/2021			Interest Rate Swap	99.1166	99.1166	99.1134	99.1134	(0.003)	0.0000	0.0000	51

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-12-01	IS05	15/03/2022			Interest Rate Swap	99.3705	99.3705	99.3678	99.3678	(0.003)	0.0000	0.0000	0
2017-12-01	IS05	21/06/2022			Interest Rate Swap	100.6729	100.6729	100.6767	100.6767	0.004	0.0000	0.0000	0
2017-12-01	IS05	20/09/2022			Interest Rate Swap	102.9584	102.9584	102.9673	102.9673	0.009	0.0000	0.0000	0
2017-12-01	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	IS10	17/12/2025			Interest Rate Swap	98.7243	98.7243	98.6821	98.6821	(0.043)	0.0000	0.0000	0
2017-12-01	IS10	16/03/2026			Interest Rate Swap	95.8555	95.8555	95.8215	95.8215	(0.035)	0.0000	0.0000	0
2017-12-01	IS10	15/06/2026			Interest Rate Swap	94.6935	94.6935	94.6724	94.6724	(0.022)	0.0000	0.0000	0
2017-12-01	IS10	21/09/2026			Interest Rate Swap	96.8619	96.8619	96.8545	96.8545	(0.008)	0.0000	0.0000	0
2017-12-01	IS10	21/12/2026			Interest Rate Swap	100.6051	100.6051	100.6055	100.6055	0.000	0.0000	0.0000	0
2017-12-01	IS10	15/03/2027			Interest Rate Swap	99.2619	99.2619	99.2655	99.2655	0.004	0.0000	0.0000	0
2017-12-01	IS10	21/06/2027			Interest Rate Swap	101.3254	101.3254	101.3325	101.3325	0.007	0.0000	0.0000	0
2017-12-01	IS10	20/09/2027			Interest Rate Swap	104.9928	104.9928	105.0002	105.0002	0.007	0.0000	0.0000	0
2017-12-01	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-12-01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-12-01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-12-01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-12-01	JBAF	20/12/2017			Jibar Tradeable Future	7.2500	92.7500	7.1400	92.8600	(1.517)	0.0000	0.0000	0
2017-12-01	JBAF	17/01/2018			Jibar Tradeable Future	7.2400	92.7600	7.2000	92.8000	(0.552)	0.0000	0.0000	0
2017-12-01	JBAF	21/02/2018			Jibar Tradeable Future	7.1700	92.8300	7.2600	92.7400	1.255	0.0000	0.0000	0
2017-12-01	JBAF	20/03/2018			Jibar Tradeable Future	7.1500	92.8500	7.3000	92.7000	2.098	0.0000	0.0000	2,500
2017-12-01	JBAF	18/04/2018			Jibar Tradeable Future	7.1400	92.8600	7.3300	92.6700	2.661	0.0000	0.0000	0
2017-12-01	JBAF	20/06/2018			Jibar Tradeable Future	7.0700	92.9300	7.4000	92.6000	4.668	0.0000	0.0000	0
2017-12-01	JBAF	19/09/2018			Jibar Tradeable Future	7.0100	92.9900	7.4900	92.5100	6.847	0.0000	0.0000	0
2017-12-01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-12-01	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.5800	92.4200	8.131	0.0000	0.0000	0
2017-12-01	JBAF	20/03/2019			Jibar Tradeable Future	7.0300	92.9700	7.6700	92.3300	9.104	0.0000	0.0000	0
2017-12-01	JBAF	19/06/2019			Jibar Tradeable Future	7.0700	92.9300	7.7700	92.2300	9.901	0.0000	0.0000	0
2017-12-01	JBAF	18/09/2019			Jibar Tradeable Future	7.1300	92.8700	7.8500	92.1500	10.098	0.0000	0.0000	0
2017-12-01	R023	01/02/2018	8.33	Put	Bond Future	1,956.8900	1.9569	1,918.0700	1.9181	(1.984)	0	0	0
2017-12-01	R023	01/02/2018			Bond Future	8.7336	99.4401	8.7223	99.4842	(0.129)	0.0000	0.0000	61,216
2017-12-01	R023	01/02/2018	8.32	Call	Bond Future	347.0000	0.3470	352.0800	0.3521	1.464	0	0	0
2017-12-01	R023	01/02/2018	8.32	Put	Bond Future	1,986.6200	1.9866	1,947.6300	1.9476	(1.963)	0	0	0
2017-12-01	R023	01/02/2018	8.33	Call	Bond Future	357.3200	0.3573	362.5700	0.3626	1.469	0	0	0
2017-12-01	R023	01/02/2018	8.31	Call	Bond Future	336.8900	0.3369	341.8000	0.3418	1.457	0	0	0
2017-12-01	R023	01/02/2018	8.31	Put	Bond Future	2,016.5800	2.0166	1,977.4200	1.9774	(1.942)	0	0	0
2017-12-01	R023	03/05/2018	8.27	Call	Bond Future	659.5100	0.6595	668.5600	0.6686	1.372	0	0	0
2017-12-01	R023	03/05/2018			Bond Future	8.8052	97.3655	8.7935	97.4098	(0.134)	0.0000	0.0000	0
2017-12-01	R023	03/05/2018	8.27	Put	Bond Future	2,698.1900	2.6982	2,663.0100	2.6630	(1.304)	0	0	0
2017-12-01	R023	03/05/2018	8.28	Call	Bond Future	671.3400	0.6713	680.5300	0.6805	1.369	0	0	0
2017-12-01	R023	03/05/2018	8.29	Put	Bond Future	2,644.8700	2.6449	2,609.9700	2.6100	(1.320)	0	0	0
2017-12-01	R023	03/05/2018	9.19	Call	Bond Future	2,349.2700	2.3493	2,373.6600	2.3737	1.038	0	0	0
2017-12-01	R023	03/05/2018	9.19	Put	Bond Future	915.7300	0.9157	895.8900	0.8959	(2.167)	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-12-01	R023	03/05/2018	8.28	Put	Bond Future	2,671.4500		2.6714	2,636.4100	2.6364	(1.312)	0	0	0
2017-12-01	R023	03/05/2018	8.29	Call	Bond Future	683.3100		0.6833	692.6400	0.6926	1.365	0	0	0
2017-12-01	R035	01/02/2018	9.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R035	01/02/2018	9.73	Put	Bond Future	3,806.0500		3.8061	3,347.8700	3.3479	(12.038)	0	0	0
2017-12-01	R035	01/02/2018			Bond Future	10.2333		93.0309	10.1710	93.4891	(0.609)	0.0000	0.0000	56,034
2017-12-01	R035	01/02/2018	9.75	Put	Bond Future	3,650.1500		3.6501	3,191.9700	3.1920	(12.552)	0	0	0
2017-12-01	R035	01/02/2018	9.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R035	01/02/2018	9.74	Put	Bond Future	3,728.0500		3.7281	3,269.8700	3.2699	(12.290)	0	0	0
2017-12-01	R035	01/02/2018	9.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R035	03/05/2018	9.91	Put	Bond Future	2,982.7500		2.9827	2,516.6900	2.5167	(15.625)	0	0	0
2017-12-01	R035	03/05/2018			Bond Future	10.3129		90.2664	10.2486	90.7325	(0.623)	0.0000	0.0000	0
2017-12-01	R035	03/05/2018	9.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R035	03/05/2018	9.90	Put	Bond Future	3,058.7100		3.0587	2,592.6500	2.5926	(15.237)	0	0	0
2017-12-01	R035	03/05/2018	9.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R035	03/05/2018	9.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R035	03/05/2018	9.89	Put	Bond Future	3,134.7600		3.1348	2,668.7000	2.6687	(14.867)	0	0	0
2017-12-01	R186	01/02/2018	8.96	Call	Bond Future	578.6000		0.5786	618.7500	0.6188	6.939	0	0	0
2017-12-01	R186	01/02/2018	8.50	Put	Bond Future	5,922.8300		5.9228	5,736.8400	5.7368	(3.140)	0	0	0
2017-12-01	R186	01/02/2018	9.00	Call	Bond Future	645.3700		0.6454	689.2600	0.6893	6.801	0	0	0
2017-12-01	R186	01/02/2018	9.25	Call	Bond Future	1,185.7400		1.1857	1,256.2200	1.2562	5.944	0	0	0
2017-12-01	R186	01/02/2018			Bond Future	9.4051		107.8230	9.3733	108.0196	(0.338)	0.0000	0.0000	89,176
2017-12-01	R186	01/02/2018	8.50	Call	Bond Future	125.2100		0.1252	135.8500	0.1359	8.498	0	0	1,460
2017-12-01	R186	01/02/2018	7.75	Put	Bond Future	10,925.4400		10.9254	10,729.1600	10.7292	(1.797)	0	0	0
2017-12-01	R186	01/02/2018	7.75	Call	Bond Future	3.5900		0.0036	3.9400	0.0039	9.749	0	0	1,460
2017-12-01	R186	01/02/2018	8.97	Call	Bond Future	594.8100		0.5948	635.8800	0.6359	6.905	0	0	0
2017-12-01	R186	01/02/2018	8.96	Put	Bond Future	3,378.6800		3.3787	3,222.2000	3.2222	(4.631)	0	0	0
2017-12-01	R186	01/02/2018	9.00	Put	Bond Future	3,189.8200		3.1898	3,037.0800	3.0371	(4.788)	0	0	6,200
2017-12-01	R186	01/02/2018	8.75	Put	Bond Future	4,462.2100		4.4622	4,289.1400	4.2891	(3.879)	0	0	775
2017-12-01	R186	01/02/2018	9.25	Put	Bond Future	2,150.3900		2.1504	2,024.2400	2.0242	(5.866)	0	0	775
2017-12-01	R186	01/02/2018	8.97	Put	Bond Future	3,330.9100		3.3309	3,175.3500	3.1754	(4.670)	0	0	0
2017-12-01	R186	01/02/2018	8.98	Call	Bond Future	611.3400		0.6113	653.3400	0.6533	6.870	0	0	0
2017-12-01	R186	01/02/2018	8.98	Put	Bond Future	3,283.5000		3.2835	3,128.8700	3.1289	(4.709)	0	0	0
2017-12-01	R186	01/02/2018	8.75	Call	Bond Future	307.0000		0.3070	330.5600	0.3306	7.674	0	0	0
2017-12-01	R186	01/02/2018	9.65	Call	Bond Future	2,511.4600		2.5115	2,628.5500	2.6286	4.662	0	0	0
2017-12-01	R186	01/02/2018	9.65	Put	Bond Future	1,011.1700		1.0112	931.6300	0.9316	(7.866)	0	0	1,950
2017-12-01	R186	03/05/2018	10.14	Put	Bond Future	1,262.0900		1.2621	1,199.7300	1.1997	(4.941)	0	0	1,120
2017-12-01	R186	03/05/2018	8.92	Call	Bond Future	1,254.3700		1.2544	1,309.6000	1.3096	4.403	0	0	0
2017-12-01	R186	03/05/2018	8.91	Put	Bond Future	4,788.0900		4.7881	4,643.1300	4.6431	(3.028)	0	0	0
2017-12-01	R186	03/05/2018			Bond Future	9.4868		109.8348	9.4538	110.0343	(0.349)	0.0000	0.0000	0
2017-12-01	R186	03/05/2018	9.30	Put	Bond Future	3,279.6400		3.2796	3,161.4200	3.1614	(3.605)	0	0	0
2017-12-01	R186	03/05/2018	9.30	Call	Bond Future	2,145.6700		2.1457	2,226.9900	2.2270	3.790	0	0	1,120
2017-12-01	R186	03/05/2018	10.14	Call	Bond Future	5,103.0200		5.1030	5,240.2000	5.2402	2.688	0	0	0
2017-12-01	R186	03/05/2018	8.93	Call	Bond Future	1,274.1500		1.2742	1,330.0300	1.3300	4.386	0	0	0
2017-12-01	R186	03/05/2018	8.93	Put	Bond Future	4,701.6200		4.7016	4,557.9600	4.5580	(3.056)	0	0	0
2017-12-01	R186	03/05/2018	8.92	Put	Bond Future	4,744.7300		4.7447	4,600.4200	4.6004	(3.041)	0	0	0
2017-12-01	R186	03/05/2018	8.91	Call	Bond Future	1,234.8000		1.2348	1,289.3800	1.2894	4.420	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
2017-12-01	R186	03/05/2018	9.75	Call	Bond Future	3,580.4900	3.5805	3,693.3600	3.6934	3.152	0	0	0
2017-12-01	R186	03/05/2018	9.75	Put	Bond Future	2,010.2100	2.0102	1,923.5400	1.9235	(4.311)	0	0	3,200
2017-12-01	R197	01/02/2018	301.68	Put	Bond Future	8,191.9600	8.1920	7,496.4100	7.4964	(8.491)	0	0	0
2017-12-01	R197	01/02/2018			Bond Future	293.4880	293.4880	294.1836	294.1836	0.237	0.0000	0.0000	2,350
2017-12-01	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R197	01/02/2018	301.67	Put	Bond Future	8,181.9600	8.1820	7,486.4100	7.4864	(8.501)	0	0	0
2017-12-01	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R197	01/02/2018	301.66	Put	Bond Future	8,171.9600	8.1720	7,476.4100	7.4764	(8.511)	0	0	0
2017-12-01	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R197	03/05/2018			Bond Future	298.9870	298.9870	299.6945	299.6945	0.237	0.0000	0.0000	0
2017-12-01	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R197	03/05/2018	304.44	Put	Bond Future	5,453.0400	5.4530	4,745.5100	4.7455	(12.975)	0	0	0
2017-12-01	R197	03/05/2018	304.46	Put	Bond Future	5,473.0400	5.4730	4,765.5100	4.7655	(12.928)	0	0	0
2017-12-01	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R197	03/05/2018	304.45	Put	Bond Future	5,463.0400	5.4630	4,755.5100	4.7555	(12.951)	0	0	0
2017-12-01	R202	01/02/2018	249.07	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2017-12-01	R202	01/02/2018	249.06	Put	Bond Future	19,921.9500	19.9219	19,853.6300	19.8536	(0.343)	0	0	0
2017-12-01	R202	01/02/2018			Bond Future	229.1381	229.1381	229.2064	229.2064	0.030	0.0000	0.0000	21,522
2017-12-01	R202	01/02/2018	249.08	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2017-12-01	R202	01/02/2018	249.08	Put	Bond Future	19,941.9500	19.9419	19,873.6300	19.8736	(0.343)	0	0	0
2017-12-01	R202	01/02/2018	249.07	Put	Bond Future	19,931.9500	19.9319	19,863.6300	19.8636	(0.343)	0	0	0
2017-12-01	R202	01/02/2018	249.06	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2017-12-01	R202	03/05/2018	247.48	Put	Bond Future	14,149.3800	14.1494	14,081.2100	14.0812	(0.482)	0	0	0
2017-12-01	R202	03/05/2018	247.47	Call	Bond Future	101.1300	0.1011	101.6600	0.1017	0.524	0	0	0
2017-12-01	R202	03/05/2018			Bond Future	233.4314	233.4314	233.5001	233.5001	0.029	0.0000	0.0000	0
2017-12-01	R202	03/05/2018	247.48	Call	Bond Future	100.8000	0.1008	101.3300	0.1013	0.526	0	0	0
2017-12-01	R202	03/05/2018	247.47	Put	Bond Future	14,139.7100	14.1397	14,071.5400	14.0715	(0.482)	0	0	0
2017-12-01	R202	03/05/2018	247.49	Call	Bond Future	100.4800	0.1005	101.0100	0.1010	0.527	0	0	0
2017-12-01	R202	03/05/2018	247.49	Put	Bond Future	14,159.0600	14.1591	14,090.8900	14.0909	(0.481)	0	0	0
2017-12-01	R204	01/02/2018	7.27	Call	Bond Future	72.9700	0.0730	71.8500	0.0718	(1.535)	0	0	0
2017-12-01	R204	01/02/2018			Bond Future	7.5667	101.3774	7.5667	101.3774	0.000	0.0000	0.0000	38,225
2017-12-01	R204	01/02/2018	7.25	Call	Bond Future	68.1600	0.0682	67.0600	0.0671	(1.614)	0	0	0
2017-12-01	R204	01/02/2018	7.25	Put	Bond Future	332.2300	0.3322	331.1100	0.3311	(0.337)	0	0	0
2017-12-01	R204	01/02/2018	7.27	Put	Bond Future	320.3300	0.3203	319.1900	0.3192	(0.356)	0	0	0
2017-12-01	R204	01/02/2018	7.26	Call	Bond Future	70.5400	0.0705	69.4300	0.0694	(1.574)	0	0	0
2017-12-01	R204	01/02/2018	7.26	Put	Bond Future	326.2500	0.3263	325.1200	0.3251	(0.346)	0	0	0
2017-12-01	R204	03/05/2018	7.10	Put	Bond Future	388.4100	0.3884	388.3100	0.3883	(0.026)	0	0	0
2017-12-01	R204	03/05/2018			Bond Future	7.5808	103.2689	7.5820	103.2682	0.015	0.0000	0.0000	0
2017-12-01	R204	03/05/2018	7.09	Call	Bond Future	97.8200	0.0978	97.0200	0.0970	(0.818)	0	0	0
2017-12-01	R204	03/05/2018	7.09	Put	Bond Future	392.4400	0.3924	392.3400	0.3923	(0.025)	0	0	0
2017-12-01	R204	03/05/2018	7.10	Call	Bond Future	99.8100	0.0998	99.0100	0.0990	(0.802)	0	0	0
2017-12-01	R204	03/05/2018	7.08	Call	Bond Future	95.8600	0.0959	95.0700	0.0951	(0.824)	0	0	0
2017-12-01	R204	03/05/2018	7.08	Put	Bond Future	396.5000	0.3965	396.4100	0.3964	(0.023)	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
2017-12-01	R207	01/02/2018	7.61	Put	Bond Future	1,038.9700	1.0390	1,036.2700	1.0363	(0.260)	0	0	0
2017-12-01	R207	01/02/2018	7.60	Call	Bond Future	56.1800	0.0562	54.9000	0.0549	(2.278)	0	0	0
2017-12-01	R207	01/02/2018			Bond Future	8.1689	98.8152	8.1681	98.8166	(0.010)	0.0000	0.0000	45,152
2017-12-01	R207	01/02/2018	7.61	Call	Bond Future	58.6400	0.0586	57.3300	0.0573	(2.234)	0	0	0
2017-12-01	R207	01/02/2018	7.60	Put	Bond Future	1,054.1600	1.0542	1,051.4900	1.0515	(0.253)	0	0	0
2017-12-01	R207	01/02/2018	7.62	Call	Bond Future	61.1800	0.0612	59.8400	0.0598	(2.190)	0	0	0
2017-12-01	R207	01/02/2018	7.62	Put	Bond Future	1,023.8600	1.0239	1,021.1300	1.0211	(0.267)	0	0	0
2017-12-01	R207	03/05/2018	7.57	Call	Bond Future	143.4100	0.1434	142.3800	0.1424	(0.718)	0	0	0
2017-12-01	R207	03/05/2018	7.56	Put	Bond Future	1,245.7300	1.2457	1,244.0000	1.2440	(0.139)	0	0	0
2017-12-01	R207	03/05/2018			Bond Future	8.2767	100.6589	8.2763	100.6596	(0.006)	0.0000	0.0000	0
2017-12-01	R207	03/05/2018	7.58	Call	Bond Future	146.8800	0.1469	145.8400	0.1458	(0.708)	0	0	0
2017-12-01	R207	03/05/2018	7.58	Put	Bond Future	1,221.5300	1.2215	1,219.7700	1.2198	(0.144)	0	0	0
2017-12-01	R207	03/05/2018	7.57	Put	Bond Future	1,233.6000	1.2336	1,231.8500	1.2319	(0.142)	0	0	0
2017-12-01	R207	03/05/2018	7.56	Call	Bond Future	140.0000	0.1400	138.9900	0.1390	(0.721)	0	0	0
2017-12-01	R208	01/02/2018	7.85	Put	Bond Future	1,604.8900	1.6049	1,588.4400	1.5884	(1.025)	0	0	0
2017-12-01	R208	01/02/2018			Bond Future	8.4050	97.8850	8.3989	97.9011	(0.073)	0.0000	0.0000	34,724
2017-12-01	R208	01/02/2018	7.84	Call	Bond Future	120.8600	0.1209	120.5800	0.1206	(0.232)	0	0	0
2017-12-01	R208	01/02/2018	7.84	Put	Bond Future	1,627.3100	1.6273	1,610.8400	1.6108	(1.012)	0	0	0
2017-12-01	R208	01/02/2018	7.85	Call	Bond Future	125.3500	0.1254	125.0900	0.1251	(0.207)	0	0	0
2017-12-01	R208	01/02/2018	7.83	Call	Bond Future	116.4900	0.1165	116.1900	0.1162	(0.258)	0	0	0
2017-12-01	R208	01/02/2018	7.83	Put	Bond Future	1,649.8600	1.6499	1,633.3700	1.6334	(0.999)	0	0	0
2017-12-01	R208	03/05/2018	7.77	Call	Bond Future	244.3300	0.2443	245.6300	0.2456	0.532	0	0	0
2017-12-01	R208	03/05/2018			Bond Future	8.4873	96.3100	8.4808	96.3258	(0.076)	0.0000	0.0000	0
2017-12-01	R208	03/05/2018	7.77	Put	Bond Future	2,024.0800	2.0241	2,009.5600	2.0096	(0.717)	0	0	0
2017-12-01	R208	03/05/2018	7.78	Call	Bond Future	250.1100	0.2501	251.4500	0.2514	0.536	0	0	0
2017-12-01	R208	03/05/2018	7.79	Put	Bond Future	1,985.3900	1.9854	1,970.9400	1.9709	(0.728)	0	0	0
2017-12-01	R208	03/05/2018	7.78	Put	Bond Future	2,004.7700	2.0048	1,990.2900	1.9903	(0.722)	0	0	0
2017-12-01	R208	03/05/2018	7.79	Call	Bond Future	255.8100	0.2558	257.1800	0.2572	0.536	0	0	0
2017-12-01	R209	01/02/2018	9.72	Call	Bond Future	738.5900	0.7386	830.0200	0.8300	12.379	0	0	0
2017-12-01	R209	01/02/2018	9.73	Call	Bond Future	756.7400	0.7567	849.8600	0.8499	12.305	0	0	0
2017-12-01	R209	01/02/2018	9.71	Put	Bond Future	3,514.8600	3.5149	3,252.4400	3.2524	(7.466)	0	0	0
2017-12-01	R209	01/02/2018	10.10	Call	Bond Future	1,643.4400	1.6434	1,805.5900	1.8056	9.866	0	0	0
2017-12-01	R209	01/02/2018	9.85	Call	Bond Future	997.1200	0.9971	1,111.5300	1.1115	11.474	0	0	0
2017-12-01	R209	01/02/2018	9.33	Call	Bond Future	245.5200	0.2455	283.2500	0.2832	15.367	0	0	220
2017-12-01	R209	01/02/2018	10.22	Put	Bond Future	1,592.2400	1.5922	1,425.2900	1.4253	(10.485)	0	0	739
2017-12-01	R209	01/02/2018	9.75	Call	Bond Future	793.7300	0.7937	890.2900	0.8903	12.165	0	0	5,000
2017-12-01	R209	01/02/2018			Bond Future	10.1498	70.1498	10.0929	70.5019	(0.561)	0.0000	0.0000	154,461
2017-12-01	R209	01/02/2018	9.73	Put	Bond Future	3,419.9900	3.4200	3,160.9500	3.1610	(7.574)	0	0	0
2017-12-01	R209	01/02/2018	9.71	Call	Bond Future	720.8400	0.7208	810.5800	0.8106	12.449	0	0	0
2017-12-01	R209	01/02/2018	9.88	Call	Bond Future	1,064.1800	1.0642	1,184.1400	1.1841	11.273	0	0	0
2017-12-01	R209	01/02/2018	9.88	Put	Bond Future	2,758.0800	2.7581	2,525.8800	2.5259	(8.419)	0	0	220
2017-12-01	R209	01/02/2018	9.59	Call	Bond Future	530.1500	0.5302	600.8200	0.6008	13.330	0	0	0
2017-12-01	R209	01/02/2018	9.59	Put	Bond Future	4,116.4700	4.1165	3,834.9800	3.8350	(6.838)	0	0	377
2017-12-01	R209	01/02/2018	9.72	Put	Bond Future	3,467.1800	3.4672	3,206.4500	3.2064	(7.520)	0	0	0
2017-12-01	R209	01/02/2018	10.10	Put	Bond Future	1,951.4000	1.9514	1,761.3900	1.7614	(9.737)	0	0	3,000
2017-12-01	R209	01/02/2018	9.85	Put	Bond Future	2,883.2800	2.8833	2,645.5300	2.6455	(8.246)	0	0	7,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-12-01	R209	01/02/2018	9.33	Put	Bond Future	5,594.4800	5.5945	5,280.0500	5.2800	(5.620)	0	0	0
2017-12-01	R209	01/02/2018	10.22	Call	Bond Future	2,022.7800	2.0228	2,207.9900	2.2080	9.156	0	0	0
2017-12-01	R209	01/02/2018	9.75	Put	Bond Future	3,326.5700	3.3266	3,070.9700	3.0710	(7.684)	0	0	0
2017-12-01	R209	01/02/2018	10.00	Call	Bond Future	1,360.2700	1.3603	1,503.0300	1.5030	10.495	0	0	0
2017-12-01	R209	01/02/2018	10.00	Put	Bond Future	2,293.0000	2.2930	2,083.6000	2.0836	(9.132)	0	0	7,488
2017-12-01	R209	01/02/2018	9.89	Call	Bond Future	1,087.1200	1.0871	1,208.9500	1.2089	11.207	0	0	0
2017-12-01	R209	01/02/2018	9.89	Put	Bond Future	2,717.1100	2.7171	2,486.7800	2.4868	(8.477)	0	0	157
2017-12-01	R209	01/02/2018	9.32	Put	Bond Future	5,655.6200	5.6556	5,340.1600	5.3402	(5.578)	0	0	0
2017-12-01	R209	01/02/2018	9.32	Call	Bond Future	237.5800	0.2376	274.2800	0.2743	15.447	0	0	157
2017-12-01	R209	01/02/2018	9.87	Call	Bond Future	1,041.4400	1.0414	1,159.5500	1.1595	11.341	0	0	0
2017-12-01	R209	01/02/2018	9.87	Put	Bond Future	2,799.3400	2.7993	2,565.2900	2.5653	(8.361)	0	0	739
2017-12-01	R209	01/02/2018	9.52	Put	Bond Future	4,491.8200	4.4918	4,200.2600	4.2003	(6.491)	0	0	0
2017-12-01	R209	01/02/2018	9.52	Call	Bond Future	437.2000	0.4372	497.8000	0.4978	13.861	0	0	739
2017-12-01	R209	03/05/2018	10.73	Call	Bond Future	4,621.6900	4.6217	4,860.0400	4.8600	5.157	0	0	0
2017-12-01	R209	03/05/2018	9.75	Call	Bond Future	1,595.3300	1.5953	1,718.0900	1.7181	7.695	0	0	435
2017-12-01	R209	03/05/2018	10.00	Call	Bond Future	2,209.6600	2.2097	2,363.2100	2.3632	6.949	0	0	0
2017-12-01	R209	03/05/2018	9.85	Put	Bond Future	4,145.9400	4.1459	3,922.6900	3.9227	(5.385)	0	0	0
2017-12-01	R209	03/05/2018			Bond Future	10.2212	68.3092	10.1626	68.6674	(0.573)	0.0000	0.0000	0
2017-12-01	R209	03/05/2018	10.73	Put	Bond Future	1,627.5500	1.6275	1,507.6700	1.5077	(7.366)	0	0	435
2017-12-01	R209	03/05/2018	9.75	Put	Bond Future	4,559.1800	4.5592	4,323.7100	4.3237	(5.165)	0	0	0
2017-12-01	R209	03/05/2018	9.85	Call	Bond Future	1,827.0700	1.8271	1,962.0500	1.9621	7.388	0	0	0
2017-12-01	R209	03/05/2018	10.22	Call	Bond Future	2,845.3400	2.8453	3,026.0700	3.0261	6.352	0	0	0
2017-12-01	R209	03/05/2018	10.22	Put	Bond Future	2,852.9000	2.8529	2,675.4000	2.6754	(6.222)	0	0	435
2017-12-01	R209	03/05/2018	10.00	Put	Bond Future	3,577.4400	3.5774	3,372.7600	3.3728	(5.721)	0	0	5,000
2017-12-01	R209	03/05/2018	9.86	Call	Bond Future	1,851.3100	1.8513	1,987.5200	1.9875	7.357	0	0	0
2017-12-01	R209	03/05/2018	9.84	Call	Bond Future	1,803.0200	1.8030	1,936.7600	1.9368	7.418	0	0	0
2017-12-01	R209	03/05/2018	9.84	Put	Bond Future	4,185.9900	4.1860	3,961.5000	3.9615	(5.363)	0	0	0
2017-12-01	R209	03/05/2018	9.86	Put	Bond Future	4,106.1700	4.1062	3,884.1500	3.8842	(5.407)	0	0	0
2017-12-01	R209	02/08/2018	9.66	Call	Bond Future	2,086.1300	2.0861	2,212.8200	2.2128	6.073	0	0	435
2017-12-01	R209	02/08/2018	10.38	Call	Bond Future	4,047.8100	4.0478	4,242.7100	4.2427	4.815	0	0	0
2017-12-01	R209	02/08/2018	10.39	Put	Bond Future	3,482.3800	3.4824	3,314.6800	3.3147	(4.816)	0	0	0
2017-12-01	R209	02/08/2018			Bond Future	10.2901	69.6069	10.2300	69.9704	(0.584)	0.0000	0.0000	0
2017-12-01	R209	02/08/2018	10.84	Call	Bond Future	5,619.0700	5.6191	5,853.0600	5.8531	4.164	0	0	0
2017-12-01	R209	02/08/2018	10.84	Put	Bond Future	2,426.9300	2.4269	2,297.4100	2.2974	(5.337)	0	0	435
2017-12-01	R209	02/08/2018	10.21	Call	Bond Future	3,523.1800	3.5232	3,702.3900	3.7024	5.087	0	0	0
2017-12-01	R209	02/08/2018	10.21	Put	Bond Future	4,008.1300	4.0081	3,823.8300	3.8238	(4.598)	0	0	435
2017-12-01	R209	02/08/2018	9.66	Put	Bond Future	6,045.9400	6.0459	5,809.1200	5.8091	(3.917)	0	0	0
2017-12-01	R209	02/08/2018	10.38	Put	Bond Future	3,509.8200	3.5098	3,341.2100	3.3412	(4.804)	0	0	0
2017-12-01	R209	02/08/2018	10.39	Call	Bond Future	4,079.8200	4.0798	4,275.6300	4.2756	4.799	0	0	0
2017-12-01	R209	02/08/2018	10.40	Call	Bond Future	4,111.9300	4.1119	4,308.6500	4.3087	4.784	0	0	0
2017-12-01	R209	02/08/2018	10.40	Put	Bond Future	3,455.1200	3.4551	3,288.3300	3.2883	(4.827)	0	0	0
2017-12-01	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R209	01/11/2018	9.34	Put	Bond Future	8,386.7600	8.3868	8,125.1500	8.1251	(3.119)	0	0	0
2017-12-01	R209	01/11/2018	1,016.00	Call	Bond Future	66,911.9100	66.9119	67,283.2100	67.2832	0.555	0	0	0
2017-12-01	R209	01/11/2018			Bond Future	10.3591	67.7998	10.2970	68.1711	(0.600)	0.0000	0.0000	0
2017-12-01	R209	01/11/2018	1,016.01	Call	Bond Future	66,911.9100	66.9119	67,283.2100	67.2832	0.555	0	0	0
2017-12-01	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R209	01/11/2018	1,015.99	Call	Bond Future	66,911.9000	66.9119	67,283.2000	67.2832	0.555	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
2017-12-01	R209	01/11/2018	9.34	Call	Bond Future	1,887.5400	1.8875	1,997.2300	1.9972	5.811	0	0	435
2017-12-01	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R209	01/11/2018	10.57	Call	Bond Future	5,103.8700	5.1039	5,313.8800	5.3139	4.115	0	0	0
2017-12-01	R209	01/11/2018	10.57	Put	Bond Future	3,865.7400	3.8657	3,704.4500	3.7044	(4.172)	0	0	435
2017-12-01	R209	01/11/2018	9.94	Call	Bond Future	3,252.5100	3.2525	3,411.8900	3.4119	4.900	0	0	0
2017-12-01	R209	01/11/2018	9.94	Put	Bond Future	5,818.0800	5.8181	5,606.1600	5.6062	(3.642)	0	0	435
2017-12-01	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R210	01/02/2018			Bond Future	182.4637	182.4637	182.6806	182.6806	0.119	0.0000	0.0000	2,159
2017-12-01	R210	01/02/2018	192.36	Put	Bond Future	9,896.3100	9.8963	9,679.4100	9.6794	(2.192)	0	0	0
2017-12-01	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R210	01/02/2018	192.38	Put	Bond Future	9,916.3100	9.9163	9,699.4100	9.6994	(2.187)	0	0	0
2017-12-01	R210	01/02/2018	192.37	Put	Bond Future	9,906.3100	9.9063	9,689.4100	9.6894	(2.190)	0	0	0
2017-12-01	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R210	03/05/2018	191.44	Put	Bond Future	7,982.5700	7.9826	7,762.5200	7.7625	(2.757)	0	0	0
2017-12-01	R210	03/05/2018			Bond Future	183.4574	183.4574	183.6775	183.6775	0.120	0.0000	0.0000	0
2017-12-01	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R210	03/05/2018	191.46	Put	Bond Future	8,002.5700	8.0026	7,782.5200	7.7825	(2.750)	0	0	0
2017-12-01	R210	03/05/2018	191.45	Put	Bond Future	7,992.5700	7.9926	7,772.5200	7.7725	(2.753)	0	0	0
2017-12-01	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R212	01/02/2018	154.71	Put	Bond Future	5,354.7600	5.3548	5,312.8200	5.3128	(0.783)	0	0	0
2017-12-01	R212	01/02/2018			Bond Future	149.3552	149.3552	149.3972	149.3972	0.028	0.0000	0.0000	4,967
2017-12-01	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R212	01/02/2018	154.70	Put	Bond Future	5,344.7600	5.3448	5,302.8200	5.3028	(0.785)	0	0	0
2017-12-01	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R212	01/02/2018	154.69	Put	Bond Future	5,334.7600	5.3348	5,292.8200	5.2928	(0.786)	0	0	0
2017-12-01	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R212	03/05/2018			Bond Future	152.1536	152.1536	152.1957	152.1957	0.028	0.0000	0.0000	0
2017-12-01	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R212	03/05/2018	154.28	Put	Bond Future	2,126.3700	2.1264	2,084.2800	2.0843	(1.979)	0	0	0
2017-12-01	R212	03/05/2018	154.30	Put	Bond Future	2,146.3700	2.1464	2,104.2800	2.1043	(1.961)	0	0	0
2017-12-01	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-12-01	R212	03/05/2018	154.29	Put	Bond Future	2,136.3700	2.1364	2,094.2800	2.0943	(1.970)	0	0	0
2017-12-01	R213	01/02/2018	9.42	Call	Bond Future	516.3700	0.5164	564.8100	0.5648	9.381	0	0	0
2017-12-01	R213	01/02/2018	9.41	Put	Bond Future	3,969.5700	3.9696	3,760.8500	3.7608	(5.258)	0	0	0
2017-12-01	R213	01/02/2018			Bond Future	9.9604	81.6941	9.9186	81.9502	(0.420)	0.0000	0.0000	58,817
2017-12-01	R213	01/02/2018	9.43	Call	Bond Future	530.6300	0.5306	580.1600	0.5802	9.334	0	0	0
2017-12-01	R213	01/02/2018	9.43	Put	Bond Future	3,868.0800	3.8681	3,661.5100	3.6615	(5.340)	0	0	0
2017-12-01	R213	01/02/2018	9.42	Put	Bond Future	3,918.6000	3.9186	3,710.9400	3.7109	(5.299)	0	0	0
2017-12-01	R213	01/02/2018	9.41	Call	Bond Future	502.4800	0.5025	549.8600	0.5499	9.429	0	0	0
2017-12-01	R213	03/05/2018	9.57	Put	Bond Future	4,427.0100	4.4270	4,252.3800	4.2524	(3.945)	0	0	0
2017-12-01	R213	03/05/2018	9.56	Call	Bond Future	1,528.5800	1.5286	1,613.4300	1.6134	5.551	0	0	0
2017-12-01	R213	03/05/2018			Bond Future	10.0359	79.6688	9.9928	79.9291	(0.430)	0.0000	0.0000	0
2017-12-01	R213	03/05/2018	9.57	Call	Bond Future	1,550.2800	1.5503	1,635.9900	1.6360	5.529	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
2017-12-01	R213	03/05/2018	9.56	Put	Bond Future	4,468.6400	4.4686	4,293.1500	4.2931	(3.927)	0	0	0
2017-12-01	R213	03/05/2018	9.58	Call	Bond Future	1,572.3500	1.5724	1,658.9500	1.6590	5.508	0	0	0
2017-12-01	R213	03/05/2018	9.58	Put	Bond Future	4,385.8300	4.3858	4,212.0900	4.2121	(3.961)	0	0	0
2017-12-01	R214	01/02/2018	9.84	Call	Bond Future	657.5100	0.6575	749.4000	0.7494	13.975	0	0	0
2017-12-01	R214	01/02/2018			Bond Future	10.3377	69.3553	10.2756	69.7475	(0.601)	0.0000	0.0000	49,807
2017-12-01	R214	01/02/2018	9.82	Call	Bond Future	625.0300	0.6250	713.3900	0.7134	14.137	0	0	0
2017-12-01	R214	01/02/2018	9.82	Put	Bond Future	4,013.9100	4.0139	3,710.1100	3.7101	(7.569)	0	0	0
2017-12-01	R214	01/02/2018	9.84	Put	Bond Future	3,910.2600	3.9103	3,609.9900	3.6100	(7.679)	0	0	0
2017-12-01	R214	01/02/2018	9.83	Call	Bond Future	641.1300	0.6411	731.2400	0.7312	14.055	0	0	0
2017-12-01	R214	01/02/2018	9.83	Put	Bond Future	3,961.8900	3.9619	3,659.8400	3.6598	(7.624)	0	0	0
2017-12-01	R214	03/05/2018	9.99	Put	Bond Future	4,517.4100	4.5174	4,264.8600	4.2649	(5.591)	0	0	0
2017-12-01	R214	03/05/2018			Bond Future	10.4093	67.3532	10.3454	67.7522	(0.614)	0.0000	0.0000	0
2017-12-01	R214	03/05/2018	9.98	Call	Bond Future	1,801.8700	1.8019	1,947.0000	1.9470	8.054	0	0	0
2017-12-01	R214	03/05/2018	9.98	Put	Bond Future	4,559.8700	4.5599	4,305.9800	4.3060	(5.568)	0	0	0
2017-12-01	R214	03/05/2018	9.99	Call	Bond Future	1,825.7700	1.8258	1,972.2400	1.9722	8.022	0	0	0
2017-12-01	R214	03/05/2018	9.97	Call	Bond Future	1,778.1500	1.7781	1,921.9500	1.9219	8.087	0	0	0
2017-12-01	R214	03/05/2018	9.97	Put	Bond Future	4,602.6200	4.6026	4,347.4000	4.3474	(5.545)	0	0	0
2017-12-01	R248	01/02/2018	9.90	Put	Bond Future	5,050.6700	5.0507	4,671.0100	4.6710	(7.517)	0	0	0
2017-12-01	R248	01/02/2018	9.89	Call	Bond Future	819.7700	0.8198	932.4400	0.9324	13.744	0	0	0
2017-12-01	R248	01/02/2018			Bond Future	10.4098	88.6417	10.3476	89.1362	(0.598)	0.0000	0.0000	102,388
2017-12-01	R248	01/02/2018	9.90	Call	Bond Future	840.4500	0.8405	955.3200	0.9553	13.668	0	0	0
2017-12-01	R248	01/02/2018	9.89	Put	Bond Future	5,116.2900	5.1163	4,734.4300	4.7344	(7.464)	0	0	0
2017-12-01	R248	01/02/2018	9.91	Call	Bond Future	861.4900	0.8615	978.5700	0.9786	13.590	0	0	0
2017-12-01	R248	01/02/2018	9.91	Put	Bond Future	4,985.5700	4.9856	4,608.1200	4.6081	(7.571)	0	0	0
2017-12-01	R248	03/05/2018	10.06	Call	Bond Future	2,297.8900	2.2979	2,481.8400	2.4818	8.005	0	0	0
2017-12-01	R248	03/05/2018	10.05	Put	Bond Future	5,784.7400	5.7847	5,463.9000	5.4639	(5.546)	0	0	0
2017-12-01	R248	03/05/2018			Bond Future	10.4843	85.8586	10.4202	86.3617	(0.611)	0.0000	0.0000	0
2017-12-01	R248	03/05/2018	10.07	Call	Bond Future	2,328.2700	2.3283	2,513.9100	2.5139	7.973	0	0	0
2017-12-01	R248	03/05/2018	10.07	Put	Bond Future	5,677.6100	5.6776	5,360.1400	5.3601	(5.592)	0	0	0
2017-12-01	R248	03/05/2018	10.06	Put	Bond Future	5,730.9900	5.7310	5,411.8300	5.4118	(5.569)	0	0	0
2017-12-01	R248	03/05/2018	10.05	Call	Bond Future	2,267.7400	2.2677	2,450.0100	2.4500	8.038	0	0	0

Total

1113039